

Quarterly Portfolio Disclosure

As of June 30, 2018

Summary of Investment Portfolio

Portfolio Allocation	% of NAV
Bonds	97.4
<i>Bonds</i>	97.4
<i>Purchased options*</i>	0.0
Cash and short-term investments	10.8
Equities	0.8
Purchased currency options**	0.0
Other assets (liabilities)	(9.0)

Regional Allocation	% of NAV
United States	82.7
Cash and short-term investments	10.8
Canada	9.0
United Kingdom	2.4
Netherlands	2.3
Brazil	0.6
Colombia	0.6
France	0.3
Venezuela	0.1
Israel	0.1
Bahamas	0.1
Other assets (liabilities)	(9.0)

Sector Allocation	% of NAV
Term loans	88.4
Cash and short-term investments	10.8
Corporate bonds	8.7
Energy	0.4
Utilities	0.2
Financials	0.2
Federal bonds	0.2
Foreign government bonds	0.1
Other assets (liabilities)	(9.0)

Net Currency Exposure	% of NAV
Canadian dollar	89.5
U.S. dollar	9.8
Euro	0.7

Top 25 Holdings

Issuer	% of NAV
Cash and short-term investments	10.8
Titan Acquisition Ltd. Term Loan 1st Lien F/R 03-16-2025	1.6
LifeScan Global Corp. Term Loan 1L F/R 06-19-2024	1.6
iQor US Inc. Term Loan B 1st Lien F/R 04-01-2021	1.5
Research Now Group Inc. Term Loan 1st Lien F/R 12-20-2024	1.3
Meredith Corp. Term Loan B 1st Lien F/R 01-18-2025	1.2
Casablanca US Holdings Inc. Term Loan 1st Lien F/R 03-31-2024	1.2
Amneal Pharmaceuticals LLC Term loan B 1st Lien F/R 03-23-2025	1.2
Bright Bidco BV Term Loan B 1st Lien F/R 06-30-2024	1.1
Owens & Minor Inc. Term Loan B 1st Lien F/R 05-01-2025	1.1
Frontera Generation Holdings LLC. Term Loan B 1st Lien F/R 04-25-2025	1.1
CareCentrix Inc. Term Loan 1st Lien F/R 03-22-2025	1.0
Uber Technologies Inc. Term Loan B 1st Lien F/R 07-13-2023	1.0
Boardriders Inc. Term Loan B 1st Lien F/R 03-21-2024	1.0
Heartland Dental LLC Term Loan 1st Lien F/R 04/17/2025	1.0
Uber Technologies Inc. Term Loan 1st Lien F/R 03-21-2025	0.9
McDermott Technology Americas Inc. Term Loan B 1st Lien F/R 04-05-2025	0.9
Interior Logic Group Holdings IV LLC Term Loan B 1st Lien F/R 05-21-2025	0.9
Comfort Holding LLC Term Loan 1st Lien F/R 02-05-2024	0.9
The Pasha Group Term Loan B 1st Lien F/R 12-13-2022	0.8
L&W Inc. Term Loan 1st Lien F/R 05-17-2025	0.8
Careerbuilder LLC Term Loan 1st Lien F/R 07-31-2023	0.8
Can Am Construction Inc./Canada Term Loan B 1st Lien F/R 07-01-2024	0.8
Star West Generation LLC Term Loan B 1st Lien F/R 03-13-2020	0.8
SRS Distribution Inc. Term Loan B 1st Lien F/R 05-17-2025	0.8

Top long positions as a percentage of total net asset value **36.1**

Total net asset value of the Fund **\$999.3 million**

* Notional principal values represent 2.7% of NAV for purchased options.

** Notional principal values represent 5.9% of NAV for purchased currency options.

The Fund held no short positions at the end of the period.

The investments and percentages may have changed since June 30, 2018, due to the ongoing portfolio transactions of the Fund. Quarterly updates of holdings are available within 60 days of the end of each quarter except for March 31, the Fund's fiscal year-end, when they are available within 90 days.