

Schedule of Investments

| | <u>Par†</u> | <u>Value</u> |
|--|---------------|-------------------|
| HIGH YIELD SECURITIES - 76.6% | | |
| Aerospace & Defense - 1.3% | | |
| Bombardier, Inc. 6.125%, 01/15/2023 (a)(g) | 4,327,000 | \$ 3,504,870 |
| Air Freight & Logistics - 3.9% | | |
| XPO Logistics, Inc. 7.875%, 09/01/2019 (a) | 5,317,000 | 5,682,544 |
| 6.500%, 06/15/2022 (a) | 4,986,000 | 4,904,977 |
| | | <u>10,587,521</u> |
| Banks - 3.9% | | |
| Novo Banco SA N/A, 02/19/2049 (a)(g)(i) | EUR 8,602,000 | 1,417,071 |
| N/A, 02/27/2051 (a)(g)(i) | EUR 3,601,000 | 563,559 |
| N/A, 04/09/2052 (g)(i) | EUR 246,000 | 37,148 |
| SquareTwo Financial Corp. 11.625%, 04/01/2017 (d)(e) | 14,720,000 | 8,537,600 |
| | | <u>10,555,378</u> |
| Building Products - 3.9% | | |
| Builders FirstSource, Inc. 10.750%, 08/15/2023 (a) | 2,678,000 | 2,744,950 |
| New Enterprise Stone & Lime Co., Inc. 13.000%, 03/15/2018 (c) | 7,245,000 | 7,824,600 |
| | | <u>10,569,550</u> |
| Construction Materials - 7.3% | | |
| Cemex Materials LLC 7.700%, 07/21/2025 (a) | 13,760,000 | 14,637,200 |
| Summit Materials Holdings LP 10.500%, 01/31/2020 | 4,869,000 | 5,258,520 |
| | | <u>19,895,720</u> |
| Diversified Telecommunication Services - 4.1% | | |
| Windstream Corp. 7.750%, 10/15/2020 | 6,101,000 | 5,586,228 |
| Zayo Group LLC 6.375%, 12/31/2025 (a) | 5,517,000 | 5,454,934 |
| | | <u>11,041,162</u> |
| Electric Utilities - 2.9% | | |
| Dynegy, Inc. 6.750%, 11/01/2019 (a) | 789,000 | 814,642 |
| 7.375%, 11/01/2022 (a) | 3,359,000 | 3,474,886 |
| 7.625%, 11/01/2024 (a) | 3,507,000 | 3,620,978 |
| | | <u>7,910,506</u> |
| Electronic Equipment, Instruments & Components - 3.5% | | |
| Artesyn Technologies, Inc. 9.750%, 10/15/2020 (a) | 9,594,000 | 9,594,000 |
| Energy Equipment & Services - 0.6% | | |
| Bristow Group, Inc. 6.250%, 10/15/2022 | 1,827,000 | 1,726,515 |

Schedule of Investments (continued)

| | | Part | Value |
|--|-----|-----------|-------------------|
| HIGH YIELD SECURITIES - 76.6% (continued) | | | |
| Food & Staples Retailing - 1.3% | | | |
| Brake Bros Ltd. | | | |
| 7.125%, 12/15/2018 (a)(g) | GBP | 2,166,000 | \$ 3,497,531 |
| Hotels, Restaurants & Leisure - 3.4% | | | |
| Boyd Gaming Corp. | | | |
| 9.000%, 07/01/2020 | | 3,583,000 | 3,896,513 |
| Eldorado Resorts, Inc. | | | |
| 7.000%, 08/01/2023 (a) | | 5,394,000 | 5,407,485 |
| | | | <u>9,303,998</u> |
| Household Durables - 0.4% | | | |
| The Hillman Group, Inc. | | | |
| 6.375%, 07/15/2022 (a) | | 1,107,000 | 1,057,185 |
| Insurance - 1.9% | | | |
| Towergate | | | |
| 8.750%, 04/02/2020 (a)(d)(e)(g) | GBP | 3,310,813 | 5,015,208 |
| IT Services - 0.8% | | | |
| iPayment Investors LP | | | |
| 9.500%, 12/15/2019 (a) | | 2,068,148 | 2,039,711 |
| Life Sciences Tools & Services - 0.6% | | | |
| Labcosynlab | | | |
| 8.250%, 07/01/2023 (a)(g) | EUR | 851,000 | 939,751 |
| Pharmaceutical Products Development, Inc. | | | |
| 9.375%, 10/15/2017 (a)(c) | | 654,000 | 667,897 |
| | | | <u>1,607,648</u> |
| Media - 10.2% | | | |
| Block Communications, Inc. | | | |
| 7.250%, 02/01/2020 (a) | | 66,000 | 66,660 |
| Cequel Communications Holdings LLC | | | |
| 5.125%, 12/15/2021 (a) | | 107,000 | 99,376 |
| 7.750%, 07/15/2025 (a) | | 6,573,000 | 6,457,973 |
| Clear Channel Outdoor, Inc., Series B | | | |
| 7.625%, 03/15/2020 | | 5,597,000 | 5,880,348 |
| Intelsat Jackson Holdings SA | | | |
| 5.500%, 08/01/2023 (g) | | 4,150,000 | 3,755,750 |
| Virgin Media, Inc. | | | |
| 6.375%, 04/15/2023 (a)(g) | | 1,873,000 | 1,957,285 |
| 5.250%, 01/15/2026 (a)(g) | | 9,702,000 | 9,362,430 |
| | | | <u>27,579,822</u> |
| Metals & Mining - 2.7% | | | |
| Ryerson, Inc. | | | |
| 9.000%, 10/15/2017 | | 7,289,000 | 7,197,888 |
| Multi-Utilities - 1.2% | | | |
| Calpine Corp. | | | |
| 7.875%, 01/15/2023 (a) | | 3,053,000 | 3,276,251 |

Schedule of Investments (continued)

| | Part | Value |
|---|-----------|--------------------|
| HIGH YIELD SECURITIES - 76.6% (continued) | | |
| Oil, Gas & Consumable Fuels - 3.4% | | |
| Bill Barrett Corp. 7.000%, 10/15/2022 | 7,699,000 | \$ 6,370,922 |
| Hilcorp Energy I LP (Hilcorp Finance Co.) 7.625%, 04/15/2021 (a) | 2,864,000 | <u>2,949,920</u> |
| | | <u>9,320,842</u> |
| Road & Rail - 1.9% | | |
| The Kenan Advantage Group, Inc. 7.875%, 07/31/2023 (a) | 5,160,000 | <u>5,237,400</u> |
| Semiconductors & Semiconductor Equipment - 1.4% | | |
| Micron Technology, Inc. 5.250%, 01/15/2024 (a) | 3,979,000 | <u>3,819,840</u> |
| Software - 2.0% | | |
| Datatel, Inc. 9.625%, 12/01/2018 (a)(c)(d)(e) | 1,741,000 | 1,758,410 |
| TIBCO Software, Inc. 11.375%, 12/01/2021 (a) | 3,594,000 | <u>3,616,462</u> |
| | | <u>5,374,872</u> |
| Specialty Retail - 6.4% | | |
| Guitar Center, Inc. 6.500%, 04/15/2019 (a) | 4,408,000 | 4,000,260 |
| J.C. Penney Corp., Inc. 7.950%, 04/01/2017 | 298,000 | 311,410 |
| 5.750%, 02/15/2018 | 1,617,000 | 1,572,533 |
| 8.125%, 10/01/2019 | 7,272,000 | 7,253,820 |
| 5.650%, 06/01/2020 | 2,516,000 | 2,264,400 |
| The Mens Wearhouse, Inc. 7.000%, 07/01/2022 | 1,979,000 | <u>2,107,635</u> |
| | | <u>17,510,058</u> |
| Textiles, Apparel & Luxury Goods - 2.5% | | |
| Hot Topic, Inc. 12.000%, 05/15/2019 (a)(c) | 1,286,000 | 1,273,140 |
| 9.250%, 06/15/2021 (a) | 5,488,000 | <u>5,625,200</u> |
| | | <u>6,898,340</u> |
| Wireless Telecommunication Services - 5.1% | | |
| GCI, Inc. 6.750%, 06/01/2021 | 6,100,000 | 6,237,250 |
| 6.875%, 04/15/2025 | 4,076,000 | 4,147,330 |
| Sprint Corp. 7.875%, 09/15/2023 | 1,642,000 | 1,572,543 |
| T-Mobile USA, Inc. 6.625%, 11/15/2020 | 1,800,000 | <u>1,872,000</u> |
| | | <u>13,829,123</u> |
| TOTAL HIGH YIELD SECURITIES (amortized cost \$216,409,577) | | <u>207,950,939</u> |

Schedule of Investments (continued)

| | <u>Part</u> | <u>Value</u> |
|---|---------------|---------------------|
| LEVERAGED LOANS - 59.1% | | |
| Building Products - 1.5% | | |
| Gypsum Management & Supply, Inc., TL 2L 03/14 7.750%, 04/01/2022 (b) | 4,300,230 | <u>\$ 4,144,347</u> |
| Chemicals - 0.1% | | |
| Emerald Performance Materials LLC, TL 2L 07/14 7.750%, 08/01/2022 (b) | 268,490 | <u>267,902</u> |
| Communications Equipment - 0.3% | | |
| Riverbed Technology, Inc., TL 1L 02/15 6.000%, 04/25/2022 (b) | 933,820 | <u>946,076</u> |
| Construction Materials - 3.0% | | |
| Hanson Building Products North America, TL 1L B 02/15 6.500%, 03/14/2022 (b) | 8,123,314 | <u>8,148,740</u> |
| Diversified Telecommunication Services - 5.3% | | |
| Lighttower Fiber LLC, TL 2L 04/13 8.000%, 04/12/2021 (b) | 2,667,589 | 2,660,920 |
| Lighttower Fiber LLC, TL 2L Incremental 05/15 8.000%, 04/12/2021 (b) | 8,856,239 | 8,834,098 |
| The Telx Group, Inc., TL 2L 04/14 7.500%, 04/09/2021 (b) | 2,792,306 | <u>2,822,854</u> |
| | | <u>14,317,872</u> |
| Electronic Equipment, Instruments & Components - 2.3% | | |
| TTM Technologies, Inc., TL 1L B 02/15 6.000%, 05/31/2021 (b) | 6,462,344 | <u>6,325,019</u> |
| Energy Equipment & Services - 0.6% | | |
| Proserv Acquisition LLC, TL 1L B1 12/14 (US Tranche) 6.375%, 12/22/2021 (b)(g) | 1,135,924 | 959,856 |
| Proserv Acquisition LLC, TL 1L B2 12/14 (UK Tranche) 5.657%, 12/22/2021 (b)(g) | 666,738 | <u>563,393</u> |
| | | <u>1,523,249</u> |
| Food & Staples Retailing - 7.3% | | |
| Brake Bros Ltd., TL 2L D2 10/07 6.829%, 03/13/2017 (b)(c)(g) | GBP 7,977,194 | 12,321,329 |
| California Pizza Kitchen, Inc., TL 1L B 07/11 5.250%, 03/29/2018 (b) | 5,733,762 | 5,663,896 |
| Grocery Outlet, Inc., TL 2L 09/14 9.250%, 10/21/2022 (b) | 1,805,430 | <u>1,807,687</u> |
| | | <u>19,792,912</u> |
| Food Products - 3.2% | | |
| CSM Bakery Products, TL 2L 07/13 8.750%, 07/03/2021 (b)(e) | 5,300,000 | 5,061,500 |
| CTI Foods Holding Co. LLC, TL 2L 05/13 8.250%, 06/28/2021 (b) | 3,800,000 | <u>3,728,750</u> |
| | | <u>8,790,250</u> |

Schedule of Investments (continued)

| | <u>Part</u> | <u>Value</u> |
|--|-------------|---------------------|
| LEVERAGED LOANS - 59.1% (continued) | | |
| Health Care Providers & Services - 0.4% | | |
| Genoa (QoL), TL 2L 03/15 8.750%, 04/28/2023 (b) | 1,044,260 | <u>\$ 1,049,481</u> |
| Health Care Technology - 0.2% | | |
| Greenway Medical Technologies, TL 2L 10/13 9.250%, 11/04/2021 (b) | 476,428 | <u>469,282</u> |
| Hotels, Restaurants & Leisure - 4.7% | | |
| Caesars Entertainment Operating Co., Inc., TL 1L B6 01/08 8.937%, 03/01/2017 (b)(d)(e)(f)(j) | 10,469,808 | 9,283,892 |
| Caesars Entertainment Operating Co., Inc., TL 1L B7 05/14 11.750%, 01/28/2018 (b)(d)(e)(f)(j) | 4,028,914 | <u>3,480,982</u> |
| | | <u>12,764,874</u> |
| Household Durables - 0.1% | | |
| Algeco Scotsman Global Sarl, TL PIK 04/13 15.750%, 05/01/2018 (c)(e)(g) | 363,252 | <u>165,414</u> |
| Household Products - 2.8% | | |
| The Sun Products Corp., TL 1L B 03/13 5.500%, 03/23/2020 (b) | 7,769,079 | <u>7,577,300</u> |
| Insurance - 0.0% | | |
| AssuredPartners, Inc., TL 2L 03/14 7.750%, 04/02/2022 (b)(e) | 11,123 | <u>11,178</u> |
| IT Services - 3.5% | | |
| iPayment Investors LP, TL 1L B 05/11 6.750%, 05/08/2017 (b) | 9,522,742 | <u>9,481,080</u> |
| Leisure Products - 1.0% | | |
| BRG Sports, TL 2L 04/14 10.250%, 04/15/2022 (b) | 2,809,440 | <u>2,823,487</u> |
| Media - 2.3% | | |
| Catalina Marketing Corp., TL 1L 04/14 4.500%, 04/09/2021 (b) | 2,620,900 | 2,247,422 |
| Learfield Communications, Inc., TL 2L 10/13 8.750%, 10/08/2021 (b) | 3,210,180 | 3,214,192 |
| NEP Broadcasting LLC, TL 2L 01/13 10.000%, 07/22/2020 (b) | 711,260 | <u>711,854</u> |
| | | <u>6,173,468</u> |
| Software - 15.8% | | |
| Applied Systems, Inc., TL 2L 01/14 7.500%, 01/24/2022 (b) | 6,384,864 | 6,418,800 |
| Deltek, Inc., TL 2L 06/15 9.500%, 06/26/2023 (b) | 7,346,780 | 7,435,566 |
| iParadigms Holdings LLC, TL 2L 07/14 8.250%, 07/29/2022 (b) | 5,719,710 | 5,691,111 |
| Misys Ltd., TL 2L 06/12 12.000%, 06/12/2019 | 1,000,000 | 1,091,750 |
| P2 Energy Solutions, Inc., TL 1L 10/13 5.000%, 10/30/2020 (b) | 2,124,025 | 2,110,750 |

Schedule of Investments (continued)

| | <u>Part</u> | <u>Value</u> |
|--|---------------|-----------------------|
| LEVERAGED LOANS - 59.1% (continued) | | |
| RedPrairie Corp., TL 1L 12/13 6.000%, 12/21/2018 (b) | 472,810 | \$ 457,742 |
| RedPrairie Corp., TL 2L 12/12 11.250%, 12/21/2019 (b) | 9,231,528 | 8,506,853 |
| TIBCO Software, Inc., TL 1L 10/14 6.500%, 12/04/2020 (b)(k) | 8,968,558 | 8,999,948 |
| Triple Point Technology, Inc., TL 1L 07/13 5.250%, 07/10/2020 (b) | 2,529,573 | 2,301,911 |
| | | <u>43,014,431</u> |
| Specialty Retail - 3.0% | | |
| David's Bridal, Inc., TL 1L B 10/12 5.000%, 10/11/2019 (b) | 2,777,420 | 2,685,071 |
| Gymboree Corp., TL 1L 02/11 5.000%, 02/23/2018 (b) | 7,767,509 | 5,581,615 |
| | | <u>8,266,686</u> |
| Trading Companies & Distributors - 1.7% | | |
| Maxim Crane Works LP (Maxim Finance Corp.), TL 2L B 11/13 10.250%, 11/26/2018 (b) | 4,493,151 | 4,515,617 |
| | | <u>4,515,617</u> |
| TOTAL LEVERAGED LOANS (amortized cost \$163,754,399) | | <u>160,568,665</u> |
| | <u>Shares</u> | <u>Value</u> |
| COMMON STOCKS - 5.3% | | |
| Health Care Providers & Services - 4.4% | | |
| Amedisys, Inc. (d)(e)(f) | 271,040 | 11,825,475 |
| Insurance - 0.7% | | |
| Towergate Sun NewCo Common Shares A (d)(e)(g) | 8,597 | 1,036,903 |
| Towergate TopCo Common (d)(e)(g) | 540,649 | 981,923 |
| | | <u>2,018,826</u> |
| IT Services - 0.2% | | |
| iPayment Investors LP (e) | 160,426 | 622,293 |
| | | <u>622,293</u> |
| TOTAL COMMON STOCKS (cost \$5,278,032) | | <u>14,466,594</u> |
| PREFERRED STOCK - 1.9% | | |
| Insurance - 1.9% | | |
| Towergate Sun NewCo Preference B N/A (d)(e)(g) | 3,194,971 | 5,223,916 |
| | | <u>5,223,916</u> |
| TOTAL PREFERRED STOCK (cost \$4,736,869) | | <u>5,223,916</u> |
| TOTAL INVESTMENTS (amortized cost \$390,178,877 ††) (h) - 142.9% | | <u>388,210,114</u> |
| LIABILITIES EXCEEDING OTHER ASSETS, NET - (42.9)% | | <u>(116,536,341)</u> |
| NET ASSETS - 100.0% | | <u>\$ 271,673,773</u> |

Schedule of Investments (continued)

- † In U.S. Dollars unless otherwise indicated.
 †† At July 31, 2015, the tax basis cost of the Fund's investments was \$390,178,877 and the unrealized appreciation and depreciation were \$14,386,504 and \$(16,355,267), respectively.
- EUR Euro
 GBP Great British Pound
- (a) Securities exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may only be resold to qualified institutional buyers in transactions exempt from registration. The total value of these securities as of July 31, 2015 was \$124,539,986, which represent 45.8% of net assets.
 (b) Variable rate security, the coupon rate shown is the effective rate as of July 31, 2015.
 (c) Represents a payment-in-kind ("PIK") security which may pay interest/dividend in additional par/shares.
 (d) Security considered restricted due to the Adviser's knowledge of material non-public information. The total value of these securities as of July 31, 2015 was \$47,144,309 and represented 17.4% of net assets.
 (e) Security considered illiquid, as defined by the Securities and Exchange Commission. The total value of these securities as of July 31, 2015 was \$53,004,694 and represented 19.5% of net assets.
 (f) Non-income producing security.
 (g) Non-U.S. security.
 (h) All investments are held as collateral for the Fund's credit facility.
 (i) Zero coupon security.
 (j) Security in Default.
 (k) Unsettled bank loan. Interest rate may not be available as of July 31, 2015.

The following table presents information about the Fund's assets and liabilities measured on a recurring basis as of July 31, 2015 and indicates the fair value hierarchy of the inputs utilized by the Fund to determine such fair value:

| Investments in securities and cash equivalents | Level 1 | Level 2 | Level 3 | Total |
|---|----------------------|-----------------------|---------------------|-----------------------|
| High yield securities | \$ — | \$ 207,950,939 | \$ — | \$ 207,950,939 |
| Leveraged loans | — | 160,403,251 | 165,414 | 160,568,665 |
| Common stocks | 11,825,475 | — | 2,641,119 | 14,466,594 |
| Preferred stock | — | — | 5,223,916 | 5,223,916 |
| Cash equivalents | 13,651,658 | — | — | 13,651,658 |
| Total investments in securities and cash equivalents | \$ 25,477,133 | \$ 368,354,190 | \$ 8,030,449 | \$ 401,861,772 |
| Financial derivative instruments | Level 1 | Level 2 | Level 3 | Total |
| Assets – Forward foreign currency contracts | \$ — | \$ 275,433 | \$ — | \$ 275,433 |
| Liabilities – Forward foreign currency contracts | — | (844,611) | — | (844,611) |
| Total financial derivative instruments | \$ — | \$ (569,178) | \$ — | \$ (569,178) |

The following table represents the Fund's investments categorized by country of risk as of July 31, 2015:

| | % of Net Assets |
|---|-----------------|
| United States | 124.0% |
| United Kingdom | 15.4% |
| Luxembourg | 1.4% |
| Canada | 1.3% |
| Portugal | 0.8% |
| | 142.9% |
| Liabilities Exceeding Other Assets, Net | (42.9)% |
| | 100.0% |

Schedule of Investments (concluded)

The following are the details of the restricted securities held by the Fund as of July 31, 2015:

| | Par/Shares | Acquisition date(s) | Amortized Cost | Value | % of Net Assets |
|---|------------|-------------------------|----------------|---------------|-----------------|
| Amedisys, Inc. | 271,040 | 08/05/2013 – 08/08/2013 | \$ 3,799,456 | \$ 11,825,475 | 4.4% |
| Caesars Entertainment Operating Co., Inc., TL 1L B6 01/08 , 8.937%, 03/01/2017 | 10,469,808 | 05/07/2014 – 09/16/2014 | 9,986,688 | 9,283,892 | 3.4% |
| Caesars Entertainment Operating Co., Inc., TL 1L B7 05/14 , 11.750%, 01/28/2018 | 4,028,914 | 05/14/2014 – 09/03/2014 | 3,925,916 | 3,480,982 | 1.3% |
| Datatel, Inc., 9.625%, 12/01/2018 | 1,741,000 | 11/14/2013 – 05/05/2015 | 1,735,602 | 1,758,410 | 0.7% |
| SquareTwo Financial Corp., 11.625%, 04/01/2017 | 14,720,000 | 07/30/2013 – 07/01/2014 | 14,995,828 | 8,537,600 | 3.1% |
| Towergate, 8.750%, 04/02/2020 | 3,310,813 | 04/02/2015 | 5,022,557 | 5,015,208 | 1.9% |
| Towergate Sun NewCo Common Shares A | 8,597 | 04/02/2015 | 15 | 1,036,903 | 0.4% |
| Towergate Sun NewCo Preference B | 3,194,971 | 04/02/2015 | 4,736,869 | 5,223,916 | 1.9% |
| Towergate TopCo Common | 540,649 | 04/02/2015 | 815,841 | 981,923 | 0.3% |

The following table presents additional information about investments that are measured at fair value on a recurring basis for which the Fund has utilized Level 3 inputs to determine fair value as of July 31, 2015:

| | Leveraged Loans | Common Stock | Preferred Stock |
|--|-----------------|--------------|-----------------|
| Beginning Balance at October 31, 2014 | \$ – | \$ – | \$ – |
| Purchases | – | 1,478,561 | 4,736,869 |
| Transfer in and/or out of Level 3 ⁽¹⁾ | 295,136 | – | – |
| Settlements | 53,129 | – | – |
| Net Change in Appreciation/(Depreciation) | (182,851) | 1,162,558 | 487,047 |
| Balance as of July 31, 2015 | \$ 165,414 | \$ 2,641,119 | \$ 5,223,916 |
| Net Change in Appreciation/(Depreciation) on Investments held at July 31, 2015 | \$ (182,851) | \$ 1,162,558 | \$ 487,047 |

⁽¹⁾ During the nine months ended July 31, 2015, there were transfers into Level 3. The Fund's policy is to recognize transfers into and out of Level 3 at the beginning of each reporting period.

Schedule of Investments (concluded)

The following table presents additional information about valuation techniques and inputs used for investments that are measured at fair value and categorized within Level 3 as of July 31, 2015:

| Financial Asset | Fair Value as of July 31, 2015 | Valuation Technique | Unobservable Inputs | Ranges (Weighted Average) |
|-----------------|--------------------------------|----------------------|--|--|
| Leveraged Loan | \$ 165,414 | Yield Analysis | Yield EBIDTA Multiple Net Leverage | 36% 8.6x 8.6x |
| Common Stock | \$ 2,641,119 | Market Comparables | LTM EBIDTA Multiple Fwd EBIDTA Multiple Illiquidity Discount | 8.1x-10.1x(9.6x) 8.1x-9.0x(8.8.x) 10%-10%(10%) |
| | | Discounted Cash Flow | WACC Exit Multiple LTM EBIDTA Illiquidity Discount | 12% 6.8x 10% |
| Preferred Stock | \$ 5,223,916 | Market Comparables | LTM EBIDTA Multiple Fwd EBIDTA Multiple Illiquidity Discount | 10.1x 9.0x 10% |

The list of the open forward foreign currency contracts held by the Fund as of July 31, 2015 is as follows:

| Settlement Date | Currency to Deliver | Amount | Currency to Receive | Amount | Unrealized Appreciation (Depreciation) |
|-------------------------|---------------------|------------|---------------------|------------|--|
| 10/09/2015 | EUR | 1,836,653 | USD | 2,294,573 | \$ 275,433 |
| 10/09/2015 - 01/11/2016 | GBP | 17,475,000 | USD | 26,424,082 | (844,611) |
| | | | | | <u>\$ (569,178)</u> |

A summary of the counterparties for the open forward foreign currency contracts held by the Fund at July 31, 2015 is as follows:

| Counterparty | Settlement Date | Currency to Deliver | Amount | Currency to Receive | Amount | Unrealized Depreciation |
|----------------------|-------------------------|---------------------|------------|---------------------|------------|-------------------------|
| JPMorgan Chase & Co. | 10/09/2015 - 01/11/2016 | \$ | 29,287,832 | \$ | 28,718,655 | <u>\$ (569,178)</u> |

For information on the Fund's policy regarding valuation of investments and other significant accounting policies, please refer to the Fund's most recent semi-annual or annual financial statements.