

Symphony Floating Rate Senior Loan Fund
Summary of Investment Portfolio as at March 31, 2020

Total Net Asset Value

\$ 60,139,887

Portfolio Composition

	% of Portfolio	% of Net Asset Value
Senior Loan		
Technology	13.9%	23.5%
Services	12.5%	21.1%
Media	9.6%	16.1%
Telecommunications	9.2%	15.6%
Consumer products	9.0%	15.1%
Healthcare providers and services	8.4%	14.1%
Other	6.6%	11.1%
Hotels, restaurants and leisure	6.3%	10.6%
Oil and gas	4.4%	7.3%
Electronics	3.3%	5.6%
Material	3.0%	5.1%
Banking and finance	2.3%	3.9%
Pharmaceuticals	1.9%	3.1%
Healthcare equipment and supplies	1.6%	2.7%
Retail	1.0%	1.7%
Total Senior Loans	93.0%	156.6%
Fixed Income Investments		
Oil and gas	2.3%	3.9%
Telecommunications	0.9%	1.5%
Banking and finance	0.6%	1.1%
Media	0.4%	0.7%
Other	0.3%	0.4%
Pharmaceuticals	0.2%	0.4%
Total Fixed Income Investments	4.7%	8.0%
Equities		
Media	0.9%	1.4%
Services	0.4%	0.6%
Technology	0.3%	0.5%
Oil and gas	0.1%	0.2%
Consumer products	0.1%	0.1%
Total Equities	1.8%	2.8%
Cash and short-term investments	0.5%	0.9%
Total investment portfolio	100.0%	168.3%
Currency forward contracts		(8.2%)
Other net liabilities		(60.1%)
Total net asset value		100.0%

Top 25 Holdings

	% of Portfolio	% of Net Asset Value
Cengage Learning Acquisitions, Inc. (Thomson Learning) Exit Term Loan	2.2%	3.8%
Frontier Communications Term Loan B	1.9%	3.2%
Intelsat Jackson Holdings S.A. Term Loan B3	1.5%	2.6%
Micro Focus International Plc Term Loan B	1.5%	2.5%
Life Time Fitness Inc. Term Loan B	1.4%	2.4%
Caesars Resort Collection First Lien Term Loan	1.4%	2.4%
Refinitiv Term Loan B	1.3%	2.2%
Calpine Corporation Term Loan B-5	1.3%	2.2%
Clear Channel Outdoor Holdings, Inc. Term Loan B	1.3%	2.1%
Mc-Graw-Hill Education Holdings Inc. Term Loan B	1.2%	2.0%
Pacific Gas & Electric 4.750% due February, 2044	1.2%	2.0%
Cequel Communications, LLC (Cebridge) Term Loan B3	1.2%	2.0%
Fieldwood Energy LLC Exit Term Loan	1.1%	1.9%
Uber Technologies, Inc. Term Loan	1.1%	1.9%
Gentiva Health Services, Inc. Term Loan B (First Lien)	1.1%	1.8%
Pharmaceutical Product Development, Inc. (PPDI) Term Loan B	1.1%	1.8%
Micro Focus International Plc	1.0%	1.8%
Concordia Healthcare Corp Exit Term Loan	1.0%	1.7%
Greeneden U.S. Holdings II, LLC (Genesys Telecom Holdings U.S., Inc.) Term L	1.0%	1.7%
Avaya Inc. Tranche B Term Loan	1.0%	1.7%
Genesee & Wyoming Inc First Lien Term Loan	1.0%	1.7%
TNT Crance & Rigging Inc. Initial Term Loan (First Lien)	1.0%	1.6%
Lions Gate Entertainment Corp. Term Loan B	1.0%	1.6%
Ceridian HCM Holding, Inc. Initial Term Loan	1.0%	1.6%
Formula One Group (Alpha Topco), Term Loan B	1.0%	1.6%
Total	30.8%	51.8%

The investment portfolio may change due to ongoing portfolio transactions of the investment fund. Quarterly updates are available on the Fund's website at www.bromptongroup.com within 60 days of each quarter end.