

## Quarterly Portfolio Disclosure

As of June 30, 2018

### Summary of Investment Portfolio

<b>Portfolio Allocation</b>	<b>% of NAV</b>
Bonds	96.1
<i>Bonds</i>	<i>96.1</i>
<i>Purchased options*</i>	<i>0.0</i>
Cash and short-term investments	14.4
Equities	0.1
Purchased currency options**	0.0
Other assets (liabilities)	(10.6)

<b>Regional Allocation</b>	<b>% of NAV</b>
United States	82.5
Cash and short-term investments	14.4
Canada	7.7
Netherlands	2.3
United Kingdom	1.6
Brazil	0.9
Colombia	0.9
France	0.1
Israel	0.1
Venezuela	0.1
Other assets (liabilities)	(10.6)

<b>Sector Allocation</b>	<b>% of NAV</b>
Term loans	91.3
Cash and short-term investments	14.4
Corporate bonds	4.8
Financials	0.1
Other assets (liabilities)	(10.6)

<b>Net Currency Exposure</b>	<b>% of NAV</b>
Canadian dollar	94.5
U.S. dollar	5.5

### Top 25 Holdings

<b>Issuer</b>	<b>% of NAV</b>
Cash and short-term investments	14.4
LifeScan Global Corp. Term Loan 1L F/R 06-19-2024	1.6
Titan Acquisition Ltd. Term Loan 1st Lien F/R 03-16-2025	1.2
Research Now Group Inc. Term Loan 1st Lien F/R 12-20-2024	1.2
Star West Generation LLC Term Loan B 1st Lien F/R 03-13-2020	1.2
Frontera Generation Holdings LLC. Term Loan B 1st Lien F/R 04-25-2025	1.1
Amneal Pharmaceuticals LLC Term loan B 1st Lien F/R 03-23-2025	1.1
Casablanca US Holdings Inc. Term Loan 1st Lien F/R 03-31-2024	1.1
St. Joseph Energy Center LLC Term Loan 1st Lien F/R 04-06-2025	1.1
Heartland Dental LLC Term Loan 1st Lien F/R 04/17/2025	1.1
Renfro Corp. Term Loan B 1st Lien F/R 03-31-2021	1.0
Boardriders Inc. Term Loan B 1st Lien F/R 03-21-2024	1.0
CareCentrix Inc. Term Loan 1st Lien F/R 03-22-2025	1.0
Bright Bidco BV Term Loan B 1st Lien F/R 06-30-2024	1.0
Integro Ltd. United States Term Loan B1 1st Lien F/R 10-31-2022	1.0
The Pasha Group Term Loan B 1st Lien F/R 12-13-2022	1.0
Careerbuilder LLC Term Loan 1st Lien F/R 07-31-2023	0.9
Owens & Minor Inc. Term Loan B 1st Lien F/R 05-01-2025	0.9
Uber Technologies Inc. Term Loan 1st Lien F/R 03-21-2025	0.9
Meredith Corp. Term Loan B 1st Lien F/R 01-18-2025	0.9
Green Plains Inc. Term Loan B 1st Lien F/R 08-29-2023	0.9
MacDonald, Dettwiler & Associates Ltd. Term Loan B 1st Lien F/R 10-04-2024	0.9
International Textile Group Inc. Term Loan 1st Lien F/R 04-19-2024	0.9
JBS USA Lux SA Term Loan B 1st Lien F/R 10-30-2022	0.9
LifeMiles Ltd. Term Loan B 1st Lien F/R 08-18-2022	0.9

**Top long positions as a percentage of total net asset value** **39.2**

**Total net asset value of the ETF** **\$510.7 million**

\* Notional principal values represent 0.7% of NAV for purchased options.

\*\* Notional principal values represent 5.5% of NAV for purchased currency options.

The ETF 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 ETF. Quarterly updates of holdings are available within 60 days of the end of each quarter except for March 31, the ETF's fiscal year-end, when they are available within 90 days.