

Quarterly Portfolio Disclosure

As of December 31, 2018

Summary of Investment Portfolio

Portfolio Allocation	% of NAV
Bonds	99.2
<i>Bonds</i>	99.1
<i>Purchased options*</i>	0.1
<i>Written options*</i>	(0.0)
Cash and short-term investments	7.7
Equities	0.5
Purchased currency options**	0.1
Other assets (liabilities)	(7.5)

Regional Allocation	% of NAV
United States	79.6
Canada	15.3
Cash and short-term investments	7.7
Netherlands	1.7
United Kingdom	1.3
France	0.9
Brazil	0.4
Colombia	0.4
Israel	0.1
Ireland	0.1
Other assets (liabilities)	(7.5)

Sector Allocation	% of NAV
Term loans	85.2
Corporate bonds	8.2
Cash and short-term investments	7.7
Federal bonds	5.7
Energy	0.2
Utilities	0.2
Other	0.2
Financials	0.1
Other assets (liabilities)	(7.5)

Net Currency Exposure	% of NAV
Canadian dollar	97.0
U.S. dollar	3.0

Top 25 Long Holdings

Issuer	% of NAV
Cash and short-term investments	7.7
Canada Housing Trust No 1 F/R 09-15-2023	5.7
RegionalCare Hospital Partners Holdings Term Loan 1st Lien F/R 11-16-2025	1.3
Thor Industries Inc. Term Loan B 1st Lien F/R 11-01-2025	1.2
Ultra Clean Holdings Inc. Term Loan B 1st Lien F/R 08-27-2025	1.2
LifeScan Global Corp. Term Loan 1L F/R 06-19-2024	1.2
EagleTree-Carbide Acquisition Corp. Term Loan 1st Lien F/R 08-28-2024	1.2
GFL Environmental Inc. Term Loan B 1st Lien F/R 05-31-2025	1.2
RackSpace Hosting Inc. Term Loan B 1st Lien F/R 11-03-2023	1.1
iQor US Inc. Term Loan B 1st Lien F/R 04-01-2021	1.1
Can Am Construction Inc./Canada Term Loan B 1st Lien F/R 07-01-2024	1.1
Quad/Graphics Inc. Term Loan B 1st Lien F/R 06-30-2026	1.1
Titan Acquisition Ltd. Term Loan 1st Lien F/R 03-16-2025	1.0
IEA Energy Services LLC Term Loan 1st Lien F/R 11-02-2024	0.9
Casablanca US Holdings Inc. Term Loan 1st Lien F/R 03-31-2024	0.9
Frontera Generation Holdings LLC. Term Loan B 1st Lien F/R 04-25-2025	0.9
Crown Subsea Communications Holding Inc. Term Loan 1st Lien F/R 11-02-2025	0.9
MacDonald, Dettwiler & Associates Ltd. Term Loan B 1st Lien F/R 10-04-2024	0.9
Exela Intermediate LLC 10.00% 07-15-2023 Callable 2020	0.8
Renfro Corp. Term Loan B 1st Lien F/R 03-31-2021	0.8
Celestica Inc. Term Loan B 1st Lien F/R 06-21-2025	0.8
Uber Technologies Inc. Term Loan B 1st Lien F/R 07-13-2023	0.8
SS&C Technologies Inc. Term Loan B5 1st Lien F/R 04-16-2025	0.7
Research Now Group Inc. Term Loan 1st Lien F/R 12-20-2024	0.7
Amneal Pharmaceuticals LLC Term loan B 1st Lien F/R 03-23-2025	0.7

Top long positions as a percentage of total net asset value **35.9**

* Notional principal values represent 2.1% of NAV for purchased options and -0.6% of NAV for written options.

** Notional principal values represent 11.6% of NAV for purchased currency options.

Quarterly Portfolio Disclosure (cont'd)

As of December 31, 2018

Top 25 Short Holdings

Issuer	% of NAV
iShares iBoxx \$ High Yield Corporate Bond ETF Written Put Option @ \$79.00 Exp. 04-18-2019*	(0.0)
Top short positions as a percentage of total net asset value	(0.0)
Total net asset value of the Fund	\$1.2 billion

The investments and percentages may have changed since December 31, 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.

