

Quarterly Portfolio Disclosure

As of June 30, 2019

Summary of Investment Portfolio

Portfolio Allocation	% of NAV
Bonds	94.7
<i>Bonds</i>	94.7
<i>Purchased options*</i>	0.0
Cash and short-term investments	7.0
Purchased currency options**	0.1
Other assets (liabilities)	(1.8)
Regional Allocation	% of NAV
United States	84.5
Cash and short-term investments	7.0
Canada	6.3
Netherlands	1.4
Luxembourg	1.2
Colombia	0.6
United Kingdom	0.5
France	0.1
Ireland	0.1
Other	0.1
Other assets (liabilities)	(1.8)
Sector Allocation	% of NAV
Term loans	88.1
Cash and short-term investments	7.0
Corporate bonds	6.6
Other	0.1
Other assets (liabilities)	(1.8)
Net Currency Exposure	% of NAV
Canadian dollar	101.3
Other	(1.3)

Top 25 Holdings

Issuer	% of NAV
Cash and short-term investments	7.0
Citadel LLC Term Loan B 1st Lien F/R 02-22-2026	1.8
MacDonald, Dettwiler & Associates Ltd. Term Loan B 1st Lien F/R 10-04-2024	1.6
LifeScan Global Corp. Term Loan 1st Lien F/R 06-19-2024	1.4
EagleTree-Carbide Acquisition Corp. Term Loan 1st Lien F/R 08-28-2024	1.4
Ultra Clean Holdings Inc. Term Loan B 1st Lien F/R 08-27-2025	1.4
GLOBALFOUNDRIES Inc. Term Loan B 1st Lien F/R 05/24/2026	1.4
Travelport Finance Luxembourg Sarl Term Loan 1st Lien F/R 03-18-2026	1.2
Celestica Inc. Term Loan B 1st Lien F/R 06-21-2025	1.2
Frontera Generation Holdings LLC Term Loan B 1st Lien F/R 04-25-2025	1.2
Yak Access LLC Term Loan B 1st Lien F/R 06-26-2025	1.2
Uber Technologies Inc. 8.00% 11-01-2026 Callable 2021	1.1
Alchemy US Holdco LLC Term Loan B 1st Lien F/R 10-01-2025	1.1
Renfro Corp. Term Loan B 1st Lien F/R 03-31-2021	1.1
Vyaire Medical Inc. Term Loan B 1st Lien F/R 04-06-2025	1.1
Rackspace Hosting Inc. Term Loan B 1st Lien F/R 11-03-2023	1.1
Concrete Pumping Merger Sub Inc. Term Loan 1st Lien F/R 11-14-2025	1.0
TriMark USA LLC Term Loan 1st Lien F/R 09-15-2024	1.0
II-VI Inc. Term Loan B 1st Lien F/R 05-08-2026	0.9
IEA Energy Services LLC Term Loan 1st Lien F/R 09-25-2024	0.9
Crown Subsea Communications Holding Inc. Term Loan 1st Lien F/R 11-02-2025	0.9
Research Now Group Inc. Term Loan 1st Lien F/R 12-20-2024	0.9
Keane Group Holdings LLC Term Loan B 1st Lien F/R 05-18-2025	0.9
Enterprise Merger Sub Inc. Term Loan 1st Lien F/R 09-28-2025	0.9
Minotaur Acquisition Inc. Term Loan 1st Lien F/R 02-27-2026	0.8

Top long positions as a percentage of total net asset value **34.5**

Total net asset value of the ETF **\$668.3 million**

* Notional principal values represent 0.5% of NAV for purchased options.

** Notional principal values represent 2.9% 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, 2019, 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.