

Summary of Composition of the Portfolio

| BY ASSET TYPE | | TOP 25 HOLDINGS | | % of Net Asset Value |
|--------------------------------|--------------|---|------------------|-----------------------------|
| Corporate | 44.0 | Cash and cash equivalents | | 14.7 |
| Provincial Governments | 16.7 | Province of Ontario 2.90% 06-02-2028 | | 7.0 |
| Federal Government | 9.9 | Government of Canada 2.00% 06-01-2028 | | 2.9 |
| Foreign Governments | 7.9 | Canada Housing Trust No. 1 2.35% 06-15-2023 | | 2.5 |
| Bank Loans | 0.5 | Province of Ontario 2.60% 09-08-2023 | | 2.4 |
| Equities | 0.2 | Province Of Quebec 2.75% 09-01-2028 | | 2.4 |
| Mortgage Backed | 0.1 | United States Treasury 3.00% 02-15-2048 | | 2.1 |
| Cash and cash equivalents | 14.7 | Government of Canada 1.25% 12-01-2047 Real Return | | 1.5 |
| Other | 6.0 | National Bank of Canada 1.96% 06-30-2022 | | 1.2 |
| Total | 100.0 | Hollis Receivables Term Trust II 1.79% 02-26-2020 | | 1.2 |
| REGIONAL ALLOCATION | | Korea Treasury Bond 1.38% 09-10-2021 Series 2109 | | 1.2 |
| Canada | 62.2 | Thailand Government Bond 3.88% 06-13-2019 | | 1.2 |
| United States | 9.0 | Government of Canada 1.50% 06-01-2023 | | 1.2 |
| Pacific ex Japan | 5.7 | Province of Quebec 3.50% 12-01-2048 | | 1.1 |
| Latin America | 5.4 | Government of Canada 2.75% 12-01-2048 | | 0.9 |
| Europe ex U.K. | 1.3 | Canada Housing Trust No. 1 F/R 03-15-2023 | | 0.9 |
| United Kingdom | 1.3 | Royal Bank of Canada 2.95% 05-01-2023 | | 0.9 |
| Middle East | 0.4 | The Toronto-Dominion Bank 1.91% 07-18-2023 DPNT | | 0.8 |
| Cash and cash equivalents | 14.7 | Province of Ontario 2.90% 06-02-2049 | | 0.7 |
| Total | 100.0 | Interest Rate SWAP 03-04-2025 | | 0.7 |
| EFFECTIVE CREDIT RATING | | Republic of Colombia 7.75% 09-18-2030 Series B | | 0.6 |
| AAA | 10.2 | Canadian Imperial Bank of Commerce 2.47% 12-05-2022 | | 0.6 |
| AA | 22.2 | Interest Rate SWAP 03-13-2047 | | 0.6 |
| A | 18.2 | Korea Treasury Bond 4.25% 06-10-2021 | | 0.6 |
| BBB | 15.8 | Bank of Montreal 3.32% 06-01-2026 | | 0.5 |
| less than BBB | 12.4 | | | 50.4 |
| Unrated | 0.3 | TOP 25 SHORT HOLDINGS | | % of Net Asset Value |
| Total | 79.1 | CBOT U.S. 10 Year Treasury Note* | | - |
| CURRENCY EXPOSURE | | | | - |
| Canadian dollars | 75.5 | | | |
| United States dollars | 10.5 | | | |
| Mexican peso | 3.8 | | | |
| Brazilian real | 2.1 | | | |
| Indian rupee | 1.8 | | | |
| Thailand baht | 1.7 | | | |
| Indonesian rupiah | 1.7 | | | |
| Colombian peso | 1.1 | | | |
| Other | 1.7 | | | |
| Total | 100.0 | Total Net Asset Value (\$000) | 1,114,271 | |

*Notional principal values represent 5.4% of NAV.

The investments and percentages may have changed by the time you purchased securities of this Fund. The Summary of Investment Portfolio is made available quarterly, 60 days after quarter-end, except for March 31, which is the fiscal year-end for the Fund, when it is available after 90 days.