

IA CLARINGTON
LOOMIS GLOBAL MULTISECTOR BOND FUND (Series ETF)

October 31, 2021

Fund Performance (%) – Series ETF

The indicated Fund series was launched on August 25, 2021. Performance data is not shown for the first 12 months.

Calendar Year Returns (%) – Series ETF

The indicated Fund series was launched on August 25, 2021. Performance data is not available for a full calendar year.

Value of \$10,000 Investment – Series ETF

The indicated Fund series was launched on August 25, 2021. Performance data is not shown for the first 12 months.

What Does The Fund Invest In?

The Fund seeks to provide income with the potential for long-term capital growth by primarily investing, either directly or indirectly, in global fixed-income securities.

Key Reasons to Invest

- A value-driven, opportunistic credit approach focused on security-specific risk.
- The flexible, opportunistic nature of the Fund allows the portfolio managers to take advantage of market mispricing opportunities across a range of sectors and in various parts of the capital structure.
- A disciplined, repeatable and collaborative investment process, supported by Loomis Sayles' deep global research platform, ensures only their best ideas are represented in the Fund.

Portfolio Manager

Loomis Sayles & Company, L.P.

Matthew Eagan, CFA, MBA
 Elaine Stokes
 Brian Kennedy, MBA

Start date: July 2020

Fund Details

Fund Type: Trust

Size: \$460.1 million

Listing Date: Aug. 25, 2021

Market Price: \$9.94

NAV: \$9.93

Management Fee*: 0.70%

*Management fees do not include administration fees and applicable taxes.

Risk Tolerance:



Distribution Frequency:

Series ETF: Monthly, Variable

Fund Codes (Ticker)

Series	Exchange	Ticker	Cusip
ETF	TMX	ILGB	45076L107

Distributions (\$/unit)

November 2020	-
December 2020	-
January 2021	-
February 2021	-
March 2021	-
April 2021	-

Distributions (\$/unit)

May 2021	-
June 2021	-
July 2021	-
August 2021	-
September 2021	0.014
October 2021	0.008

Asset Mix

U.S. Investment Grade Corporate Bonds	25.8%
U.S. High Yield Corporate Bonds	20.2%
Asset-Backed Securities	13.1%
U.S. Government Bonds	12.0%
Foreign Investment Grade Corporate Bonds	9.1%
Mortgage Backed Securities	6.1%
Cash and Other Net Assets	5.1%
Foreign High Yield Corporate Bonds	3.2%
Preferred Equities	2.0%
Foreign Government Bonds	1.5%
Canadian Investment Grade Corporate Bonds	0.8%
Canadian High Yield Corporate Bonds	0.5%
Supranational Guarantees	0.5%

Geographic Allocation

United States	77.7%
Europe	8.0%
North America - Other	3.2%
Caribbean	2.8%
Asia	2.2%
Other	1.0%

Top Fixed-Income Holdings¹

United States Treasury, 0.250%, 2023-09-30	5.8%
US Treasury, 0.125%, 2023-03-31	1.3%
US Treasury, 0.125%, 2023-05-31	1.2%
Charter Communications Operating LLC, 4.800%, 2050-03-01	1.0%
US Treasury, 0.125%, 2023-01-31	1.0%
United States Treasury, 0.125%, 2023-08-31	1.0%
US Treasury, 0.125%, 2023-02-28	0.9%
Amazon.Com Inc., 0.450%, 2024-05-12	0.9%
Uber Technologies Inc., 4.500%, 2029-08-15	0.8%
Dish Network Corp., 3.375%, 2026-08-15	0.8%
Total Allocation	14.5%

Top Issuers¹

United States Treasury	6.7%
US Treasury	4.8%
Charter Communications Operating LLC	1.6%
Uber Technologies Inc.	1.4%
Ally Financial Inc.	1.3%
T-Mobile Usa Inc.	1.2%
HCA Inc.	1.2%
The Boeing Co.	0.9%
Goldman Sachs Group Inc.	0.9%
Dish Network Corp.	0.9%
Total Allocation	21.1%

Credit Risk

AAA	21.5%
AA	5.1%
A	12.3%
BBB	31.8%
BB	15.8%
B	7.4%
CCC	0.4%
Not Rated	6.0%

Total Number of Investments **870**

Fixed Income	865
Equity	5

Portfolio Characteristics

Portfolio Yield	2.5%
Average Coupon	2.8%
Modified Duration	4.6 yrs
Average Term	9.1 yrs
Average Credit Quality	BBB

¹ Cash and cash equivalents are excluded.