

Quarterly Portfolio Disclosure

As of December 31, 2018

Summary of Investment Portfolio

Portfolio Allocation	% of NAV
Equities	75.6
Bonds	20.6
<i>Bonds</i>	20.6
<i>Long futures*</i>	0.0
<i>Purchased options**</i>	0.0
<i>Short futures†</i>	(0.0)
Cash and short-term investments	2.4
Exchange-traded funds/notes	1.7
Mutual funds	0.1
Purchased currency options††	0.0
Other assets (liabilities)	(0.4)

Regional Allocation	% of NAV
United States	48.8
Australia	8.6
Canada	8.3
United Kingdom	8.0
Japan	5.8
Other	3.9
Germany	3.8
Hong Kong	3.8
Sweden	2.6
Cash and short-term investments	2.4
France	1.2
Switzerland	1.1
Denmark	0.9
Bermuda	0.6
Norway	0.6
Other assets (liabilities)	(0.4)

Sector Allocation	% of NAV
Consumer staples	22.5
Health care	12.6
Industrials	9.9
Consumer discretionary	9.8
Foreign government bonds	8.3
Corporate bonds	8.1
Communication services	7.6
Financials	6.1
Information technology	3.7
Materials	3.4
Term loans	2.9
Cash and short-term investments	2.4
Exchange-traded funds/notes	1.7
Supra-national bonds	0.8
Other	0.3
Federal bonds	0.3
Other assets (liabilities)	(0.4)

Net Currency Exposure	% of NAV
Canadian dollar	41.6
U.S. dollar	26.3
Australian dollar	7.4
Euro	6.4
Japanese yen	5.7
Hong Kong dollar	4.9
Other	4.0
British pound	3.7

Top 25 Long Holdings

Issuer	% of NAV
Henry Schein Inc.	3.9
Seven & i Holdings Co. Ltd.	3.7
Henkel AG & Co. KGaA	3.6
Omnicom Group Inc.	3.6
PepsiCo Inc.	3.5
Johnson & Johnson	3.4
Amcor Ltd.	3.4
Oracle Corp.	3.1
The Procter & Gamble Co.	3.1
Comcast Corp.	2.8
Reckitt Benckiser Group PLC	2.6
Hennes & Mauritz AB	2.5
Brookfield Asset Management Inc.	2.4
Costco Wholesale Corp.	2.4
Cash and short-term investments	2.4
United Parcel Service Inc.(UPS)	2.4
CK Hutchison Holdings Ltd.	2.2
Danaher Corp.	2.1
W.W. Grainger Inc.	1.9
U.S. Bancorp	1.9
Admiral Group PLC	1.8
Brambles Ltd.	1.7
Bridgestone Corp.	1.7
Techtronic Industries Co. Ltd.	1.6
Unilever NV	1.6

Top long positions as a percentage of total net asset value **65.3**

* *Notional principal values represent 0.9% of NAV for U.S. 5-Year Note Futures (hedged).*

** *Notional principal values represent 17.6% of NAV for purchased options.*

† *Notional principal values represent -0.7% of NAV for Euro-OAT Futures, -1.9% of NAV for Japan 10-Year Government Bond Futures, and -1.0% of NAV for U.S. Treasury Note 10-Year Futures.*

†† *Notional principal values represent 4.0% of NAV for purchased currency options.*

Quarterly Portfolio Disclosure (cont'd)

As of December 31, 2018

Top 25 Short Holdings

Issuer	% of NAV
Euro-OAT Futures [†]	(0.0)
Japan 10-Year Government Bond Futures [†]	(0.0)
U.S. Treasury Note 10-Year Futures [†]	(0.0)
Top short positions as a percentage of total net asset value	(0.0)
Total net asset value of the Fund	\$1.5 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.

