

Quarterly Portfolio Disclosure

As of June 30, 2018

Summary of Investment Portfolio

Portfolio Allocation	% of NAV
Equities	52.1
Bonds	44.9
<i>Bonds</i>	44.9
<i>Purchased options*</i>	0.0
<i>Short futures**</i>	(0.0)
Exchange-traded funds/notes	1.3
Other assets (liabilities)	1.1
Mutual funds	0.4
Purchased currency options [†]	0.2
Written currency options [†]	(0.0)

Regional Allocation	% of NAV
United States	43.4
Canada	9.5
Other	7.0
Other Europe	6.6
United Kingdom	6.5
Germany	4.2
Japan	3.9
France	2.9
Switzerland	2.7
Australia	2.3
Bermuda	2.2
Norway	2.1
Denmark	2.0
China	1.8
Netherlands	1.8
Other assets (liabilities)	1.1

Sector Allocation	% of NAV
Corporate bonds	18.9
Foreign government bonds	17.8
Information technology	10.2
Financials	9.3
Industrials	8.3
Health care	7.5
Consumer staples	7.3
Term loans	4.4
Consumer discretionary	4.3
Supra-national bonds	3.3
Energy	2.4
Materials	2.3
Exchange-traded funds/notes	1.3
Other	1.2
Other assets (liabilities)	1.1
Mutual funds	0.4

Net Currency Exposure	% of NAV
U.S. dollar	72.0
Euro	10.6
Other	5.8
British pound	3.9
Japanese yen	2.3
Swiss franc	2.2
Canadian dollar	1.6
Hong Kong dollar	1.6

Top 25 Long Holdings

Issuer	% of NAV
International Finance Corp. 7.00% 07-20-2027	1.5
Government of Japan 0.10% 02-15-2019	1.5
Safran SA	1.5
Microsoft Corp.	1.3
Becton, Dickinson and Co.	1.3
Broadcom Inc.	1.2
Deutsche Boerse AG	1.2
United Kingdom Treasury 4.25% 12-07-2027	1.2
Air Liquide SA	1.1
Nestlé SA	1.1
JPMorgan Chase & Co.	1.1
Allergan PLC	1.1
Queensland Treasury Corp. 2.75% 08-20-2027	1.1
Bayer AG	1.1
United States Treasury Inflation Indexed 0.50% 01-15-2028	1.0
United States Treasury Inflation Indexed 0.13% 01-15-2023	1.0
Philip Morris International Inc.	1.0
Republic of Poland F/R 01-25-2026	1.0
Koninklijke Philips NV	1.0
Government of Bermuda 3.72% 01-25-2027 Callable 2026	1.0
United States of America 0.63% 04-15-2023	0.9
Wells Fargo & Co.	0.9
CME Group Inc.	0.9
British American Tobacco PLC	0.9
Micro Focus International PLC	0.9

Top long positions as a percentage of total net asset value

27.8

* Notional principal values represent 1.4% of NAV for purchased options.

** Notional principal values represent -1.1% of NAV for Euro-Bund Futures, and -3.8% of NAV for U.S. Treasury Note 10-Year Futures.

† Notional principal values represent 20.9% of NAV for purchased currency options and -3.9% of NAV for written currency options.



Quarterly Portfolio Disclosure (cont'd)

As of June 30, 2018

Top 25 Short Holdings

Issuer	% of NAV
Currency Written Call Option USD/EUR 09-14-2018 Strike \$1.115	(0.0)
Euro-Bund 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 **US \$54.2 million**

The investments and percentages may have changed since June 30, 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.