

Quarterly Portfolio Disclosure

As of June 30, 2018

Summary of Investment Portfolio

<i>Portfolio Allocation</i>	<i>% of NAV</i>
Equities	76.3
Bonds	21.4
<i>Bonds</i>	21.4
<i>Short futures*</i>	0.0
<i>Purchased options**</i>	0.0
Mutual funds	1.6
Cash and short-term investments	0.5
Exchange-traded funds/notes	0.4
Purchased currency options†	0.0
Other assets (liabilities)	(0.2)

<i>Regional Allocation</i>	<i>% of NAV</i>
Canada	65.1
United States	23.7
Australia	2.7
Sweden	2.5
Germany	2.5
United Kingdom	2.2
Cash and short-term investments	0.5
Bermuda	0.4
Belgium	0.2
New Zealand	0.1
Netherlands	0.1
Denmark	0.1
Brazil	0.1
Other assets (liabilities)	(0.2)

<i>Sector Allocation</i>	<i>% of NAV</i>
Financials	20.9
Consumer staples	13.8
Consumer discretionary	12.3
Corporate bonds	9.1
Energy	8.1
Health care	6.6
Information technology	4.9
Industrials	4.3
Federal bonds	4.3
Provincial bonds	3.6
Term loans	3.5
Telecommunication services	2.7
Materials	2.5
Mutual funds	1.6
Other	1.5
Cash and short-term investments	0.5
Other assets (liabilities)	(0.2)

<i>Net Currency Exposure</i>	<i>% of NAV</i>
Canadian dollar	77.4
U.S. dollar	14.2
Australian dollar	2.5
Swedish krona	2.5
Euro	2.2
British pound	1.2

Top 25 Long Holdings

<i>Issuer</i>	<i>% of NAV</i>
Brookfield Asset Management Inc.	4.5
Pembina Pipeline Corp.	4.3
Henry Schein Inc.	4.0
Onex Corp.	3.7
Alimentation Couche-Tard Inc.	3.6
Shaw Communications Inc.	3.1
Omnicom Group Inc.	3.1
Oracle Corp.	2.7
TELUS Corp.	2.7
Johnson & Johnson	2.6
Amcor Ltd.	2.5
The Toronto-Dominion Bank	2.5
Hennes & Mauritz AB	2.5
Henkel AG & Co. KGaA	2.4
Royal Bank of Canada	2.3
CGI Group Inc.	2.3
Saputo Inc.	2.2
The Bank of Nova Scotia	2.1
Government of Canada 2.00% 06-01-2028	2.1
Dollarama Inc.	2.0
W.W. Grainger Inc.	2.0
PepsiCo Inc.	1.9
Raging River Exploration Inc.	1.9
Reckitt Benckiser Group PLC	1.8
The Procter & Gamble Co.	1.8

Top long positions as a percentage of total net asset value	66.6
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Top 25 Short Holdings

<i>Issuer</i>	<i>% of NAV</i>
U.S. Treasury Note 10-Year Futures*	0.0
CME Ultra Long-Term U.S. Treasury Bond Futures*	0.0

Top short positions as a percentage of total net asset value	0.0
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Total net asset value of the Fund	\$872.5 million
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* Notional principal values represent -4.6% of NAV for U.S. Treasury Note 10-Year Futures, and -0.6% of NAV for CME Ultra Long-Term U.S. Treasury Bond Futures.

** Notional principal values represent 23.1% of NAV for purchased options.

† Notional principal values represent 1.6% of NAV for purchased currency options.

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.