

**Quarterly Portfolio Disclosure**

As of December 31, 2019

**Summary of Investment Portfolio**

<b>Portfolio Allocation</b>	<b>% of NAV</b>
Equities	83.6
Cash and short-term investments	16.1
Other assets (liabilities)	0.3

<b>Regional Allocation</b>	<b>% of NAV</b>
United States	25.0
Cash and short-term investments	16.1
Canada	10.1
Germany	8.4
China	8.4
France	8.2
Japan	6.8
Netherlands	4.5
Portugal	3.7
Italy	3.6
Norway	1.5
Kazakhstan	1.4
Switzerland	1.3
Brazil	0.7
Other assets (liabilities)	0.3

<b>Sector Allocation</b>	<b>% of NAV</b>
Information technology	33.1
Industrials	21.3
Cash and short-term investments	16.1
Utilities	14.3
Consumer discretionary	4.7
Consumer staples	4.3
Materials	3.4
Energy	2.5
Other assets (liabilities)	0.3

The Fund did not hedge its foreign currency exposure at the end of the period.

**Top 25 Positions**

<b>Issuer</b>	<b>% of NAV</b>
Cash and short-term investments	16.1
JinkoSolar Holding Co. Ltd.	5.9
Canadian Solar Inc.	5.4
Alstom SA	4.6
Philips Lighting NV	4.5
ON Semiconductor Corp.	4.1
Energias de Portugal SA	3.7
Enel SPA	3.6
Siemens AG	3.6
Veolia Environnement	3.6
Hitachi Ltd.	3.2
Panasonic Corp.	3.2
Vishay Intertechnology Inc.	3.2
Kemet Corp.	2.9
KSB SE & Co. KGaA	2.8
Boralex Inc.	2.7
Renewable Energy Group Inc.	2.5
Daqo New Energy Co. Ltd.	2.5
AVX Corp.	2.4
Cascades Inc.	2.0
Delphi Technologies PLC	1.5
Norway Royal Salmon ASA	1.5
United Natural Foods Inc.	1.5
KAZ Minerals PLC	1.4
TPI Composites Inc.	1.4

**Top long positions as a percentage of total net asset value** **89.8**

**Total net asset value of the Fund** **\$32.0 million**

The Fund held no short positions at the end of the period.

The investments and percentages may have changed since December 31, 2019, 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.