

Quarterly Portfolio Disclosure

As of June 30, 2020

Summary of Investment Portfolio

Portfolio Allocation	% of NAV
Equities	97.2
Cash and short-term investments	2.4
Other assets (liabilities)	0.4

Regional Allocation	% of NAV
United States	92.0
Cash and short-term investments	2.4
United Kingdom	2.0
France	1.5
Ireland	1.2
Netherlands	0.5
Other assets (liabilities)	0.4

Sector Allocation	% of NAV
Financials	17.6
Health care	17.1
Industrials	10.8
Information technology	10.7
Consumer staples	8.7
Materials	5.9
Communication services	5.9
Consumer discretionary	5.8
Energy	5.7
Utilities	5.1
Real estate	3.9
Cash and short-term investments	2.4
Other assets (liabilities)	0.4

Net Currency Exposure	% of NAV
U.S. dollar	100.6
Canadian dollar	0.5
Euro	0.1
Other	(1.2)

Top 25 Positions

Issuer	% of NAV
Microsoft Corp.	3.4
Wal-Mart Stores Inc.	3.0
Citigroup Inc.	2.9
Bank of America Corp.	2.9
JPMorgan Chase & Co.	2.8
Cash and short-term investments	2.4
Johnson & Johnson	2.2
American Tower Corp.	2.1
Northrop Grumman Corp.	2.0
Fidelity National Information Services Inc.	2.0
Eli Lilly and Co.	1.9
Cigna Corp.	1.8
AbbVie Inc.	1.7
Charter Communications Inc.	1.7
The Procter & Gamble Co.	1.7
BJ's Wholesale Club Holdings Inc.	1.7
Amgen Inc.	1.7
Merck & Co. Inc.	1.6
NRG Energy Inc.	1.5
Union Pacific Corp.	1.5
American Electric Power Co. Inc.	1.5
Regeneron Pharmaceuticals Inc.	1.5
Apple Inc.	1.4
Comcast Corp.	1.4
United Rentals Inc.	1.4

Top long positions as a percentage of total net asset value	49.7
--	-------------

Total net asset value of the Fund	\$7.5 million
--	----------------------

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

The investments and percentages may have changed since June 30, 2020, 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.