

# WELLINGTON – IG GLOBAL EQUITY HEDGE POOL

## Quarterly Portfolio Disclosure

As of December 31, 2023

### Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Equities	92.6
Equities	94.1
Short equity futures*	(1.6)
Purchased options**	0.1
Written options**	–
Other assets (liabilities)	4.2
Cash and cash equivalents	2.6
Exchange-traded funds	0.6

REGIONAL ALLOCATION	% OF NAV
United States	69.5
Japan	8.9
United Kingdom	4.2
Other assets (liabilities)	4.2
Cash and cash equivalents	2.6
France	2.3
Switzerland	1.8
Ireland	1.6
Canada	1.0
Netherlands	0.9
Germany	0.7
Israel	0.7
Sweden	0.6
Spain	0.6
China	0.4
Other	–

SECTOR ALLOCATION	% OF NAV
Information technology	15.5
Industrials	15.4
Financials	13.7
Health care	13.6
Consumer discretionary	10.4
Consumer staples	6.1
Communication services	6.1
Materials	4.7
Other assets (liabilities)	4.2
Energy	3.4
Real estate	3.0
Cash and cash equivalents	2.6
Other	0.7
Exchange-traded funds	0.6

\* Notional values represent –46.6% of NAV for short equity futures.

\*\* Notional values represent 31.4% of NAV for purchased options and –16.0% of NAV for written options.

### TOP 25 LONG POSITIONS

Issuer	% OF NAV
Cash and cash equivalents	2.6
Microsoft Corp.	2.3
Alphabet Inc.	2.0
Amazon.com Inc.	1.8
NVIDIA Corp.	1.5
UnitedHealth Group Inc.	1.2
Meta Platforms Inc.	1.2
Apple Inc.	1.2
Chubb Ltd.	1.1
American Tower Corp.	0.9
Novartis AG	0.8
The TJX Companies Inc.	0.7
Schlumberger Ltd.	0.7
Danaher Corp.	0.7
Northrop Grumman Corp.	0.6
Visa Inc.	0.6
Micron Technology Inc.	0.6
Honeywell International Inc.	0.6
Nike Inc.	0.6
Eli Lilly and Co.	0.6
American Express Co.	0.6
Linde PLC	0.6
Broadcom Inc.	0.6
Colgate Palmolive Co.	0.5
Marsh & McLennan Companies Inc.	0.5

Top long positions as a percentage of total net asset value	25.1
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### TOP 25 SHORT POSITIONS

Issuer	% OF NAV
CME E-Mini Russell 2000 Index Future	(1.5)
FTSE 100 Index Future	(0.1)
CME E-Mini Standard & Poor's 500 Index Future	(0.1)
Montreal Exchange S&P/TSX 60 Index Future	–
OSE Topix Future	–
S&P 500 Index Written Put Option @ \$ 3,625.00 Exp. 03-15-2024	–
S&P 500 Index Written Put Option @ \$ 3,675.00 Exp. 05-17-2024	–
Eurex Euro STOXX 50 Future	0.1

Top short positions as a percentage of total net asset value	(1.6)
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Total net asset value of the Fund	\$377.9 million
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The investments and percentages may have changed since December 31, 2023, 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.