

WELLINGTON – IG GLOBAL EQUITY HEDGE POOL

Quarterly Portfolio Disclosure

As of June 30, 2023

Summary of Investment Portfolio

PORTFOLIO ALLOCATION	% OF NAV
Equities	89.8
Equities	90.6
Short equity futures*	(0.8)
Purchased options**	0.1
Written options**	(0.1)
Cash and cash equivalents	6.1
Other assets (liabilities)	3.5
Exchange-traded funds	0.6

REGIONAL ALLOCATION	% OF NAV
United States	66.5
Japan	10.0
Cash and cash equivalents	6.1
United Kingdom	4.4
Other assets (liabilities)	3.5
France	2.2
Switzerland	1.3
Netherlands	1.1
Ireland	1.0
Sweden	0.8
Canada	0.7
Other	0.6
Germany	0.6
Spain	0.6
China	0.3
Finland	0.3

SECTOR ALLOCATION	% OF NAV
Industrials	14.4
Information technology	13.6
Health care	13.5
Financials	12.9
Consumer discretionary	10.6
Consumer staples	6.3
Cash and cash equivalents	6.1
Communication services	5.8
Materials	5.4
Other assets (liabilities)	3.5
Energy	3.1
Real estate	2.7
Other	1.5
Exchange-traded funds	0.6

* Notional values represent –45.6% of NAV for short equity futures.

** Notional values represent 34.9% of NAV for purchased options and –15.9% of NAV for written options.

TOP 25 LONG POSITIONS	% OF NAV
Issuer	
Cash and cash equivalents	6.1
Microsoft Corp.	2.2
Alphabet Inc.	2.1
Amazon.com Inc.	1.5
NVIDIA Corp.	1.3
Apple Inc.	1.1
Meta Platforms Inc.	1.1
UnitedHealth Group Inc.	0.9
Chubb Ltd.	0.9
Novartis AG	0.8
The TJX Companies Inc.	0.7
Visa Inc.	0.7
Schlumberger Ltd.	0.7
Danaher Corp.	0.7
Linde PLC	0.7
Honeywell International Inc.	0.6
Marsh & McLennan Companies Inc.	0.6
Salesforce Inc.	0.6
Ecolab Inc.	0.6
American Tower Corp.	0.6
PepsiCo Inc.	0.6
Nike Inc.	0.6
American Express Co.	0.6
Stryker Corp.	0.6
Accenture PLC	0.5

Top long positions as a percentage of total net asset value	27.4
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TOP 25 SHORT POSITIONS	% OF NAV
Issuer	
TOPIX Index Future	(0.5)
Eurex Euro STOXX 50 Future	(0.2)
CME E-Mini Standard & Poor's 500 Index Future	(0.1)
S&P 500 Index Written Put Option @ \$3,600 Exp 11-17-2023	(0.1)
S&P 500 Index Written Put Option @ \$3,425 Exp 09-29-2023	–
Montreal Exchange S&P/TSX 60 Index Future	–
FTSE 100 Index Future	–
CME E-Mini Russell 2000 Index Future	–

Top short positions as a percentage of total net asset value	(0.9)
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Total net asset value of the Fund	\$310.4 million
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The investments and percentages may have changed since June 30, 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.