



年報暨經查核 之年度財務報表

貝萊德全球基金 (BGF)

R.C.S. Luxembourg: B.6317

目錄

董事會

管理及行政

一般資訊

淨資產報表

三年期資產淨值摘要

營業報表及淨資產變動表

已發行股份變動表

投資組合

貝萊德亞洲巨龍基金

貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）

貝萊德中國基金（基金之配息來源可能為本金）

貝萊德歐洲靈活股票基金

貝萊德新興歐洲基金⁽³⁾

貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）

貝萊德新興市場股票收益基金（基金之配息來源可能為本金）

貝萊德新興市場中國除外基金（原名「貝萊德新興歐洲基金II」）⁽²⁾

貝萊德新興市場基金

貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）

貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）

貝萊德歐元優質債券基金

貝萊德歐元市場基金

貝萊德歐洲基金

貝萊德歐洲特別時機基金

貝萊德歐洲價值型基金

貝萊德新世代運輸基金（基金之配息來源可能為本金）

貝萊德環球資產配置基金（基金之配息來源可能為本金）

貝萊德環球企業債券基金（基金之配息來源可能為本金）

貝萊德全球股票收益基金（基金之配息來源可能為本金）

貝萊德環球政府債券基金

貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）

貝萊德全球通膨連結債券基金

貝萊德環球前瞻股票基金

貝萊德印度基金

貝萊德日本靈活股票基金

貝萊德日本特別時機基金

貝萊德拉丁美洲基金

貝萊德營養科學基金

貝萊德永續能源基金（基金之配息來源可能為本金）

貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金）⁽⁴⁾

貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）

貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）

貝萊德智慧數據永續環球小型企業基金

貝萊德英國基金

貝萊德美國價值型基金（基金之配息來源可能為本金）

⁽²⁾ 該年發行基金的詳細資料，請見附註 1。

⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

貝萊德美元優質債券基金

貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金）

貝萊德美元儲備基金

貝萊德美國靈活股票基金

貝萊德美國政府房貸債券基金

貝萊德美國增長型基金

貝萊德美國中型企業價值基金

貝萊德世界能源基金（基金之配息來源可能為本金）

貝萊德世界金融基金（基金之配息來源可能為本金）

貝萊德世界黃金基金（基金之配息來源可能為本金）

貝萊德世界健康科學基金（基金之配息來源可能為本金）

貝萊德世界礦業基金（基金之配息來源可能為本金）

貝萊德世界地產證券基金（基金之配息來源可能為本金）

貝萊德世界科技基金（基金之配息來源可能為本金）

財務報表附註事項

獨立查帳會計師之查核報告

附錄二 – 全球風險與槓桿作用（此部分未經會計師查核）

附錄三 – 法國人股票儲蓄計畫的符合資格（「PEA」）（此部分未經會計師查核）

附錄四 – 補充資訊（此部分未經會計師查核）

附錄五 – 總費用率（此部分未經會計師查核）

附錄六 – 永續發展相關揭露（此部分未經會計師查核）

董事會⁽¹⁾⁽²⁾⁽³⁾

Denise Voss, 主席
Paul Freeman (西元2024 年 3 月 31 日起辭任)
Bettina Mazzocchi
Benjamin Gregson (西元2024 年 6 月 19 日起委任)
Geoffrey Radcliffe
Davina Saint
Keith Saldanha
Vasiliki Pachatouridi

⁽¹⁾ 貝萊德全球基金之董事均為非執行董事。

⁽²⁾ Bettina Mazzocchi、Benjamin Gregson、Keith Saldanha 及 Vasiliki Pachatouridi 為貝萊德集團（含管理公司、投資顧問與主要分銷商）員工。Geoffrey D. Radcliffe 和 Paul Freeman 為貝萊德集團前員工。

⁽³⁾ Denise Voss 和 Davina Saint 為獨立董事。

管理及行政

管理公司
BlackRock (Luxembourg) S.A.
35A, avenue J.F. Kennedy, L-1855 Luxembourg,
Grand Duchy of Luxembourg

投資顧問
BlackRock Financial Management, Inc.
100 Bellevue Parkway, Wilmington, Delaware 19809,
USA

BlackRock Investment Management, LLC
100 Bellevue Parkway, Wilmington, Delaware 19809, USA

BlackRock Investment Management (UK) Limited
12 Throgmorton Avenue, London EC2N 2DL, UK

BlackRock (Singapore) Limited
18-01 Twenty Anson, 20 Anson Road, Singapore, 079912

次投資顧問
BlackRock Asset Management North Asia Limited
貝萊德資產管理北亞有限公司
香港中環花園道三號冠君大廈 16 樓

BlackRock Japan Co. Limited
1-8-3 Marunouchi, Chiyoda-ku, Tokyo 100-8217, Japan

BlackRock Investment Management (Australia) Limited
Level 37 Chifley Tower, 2 Chifley Square, Sydney NSW 2000,
Australia

主要分銷商
BlackRock Investment Management (UK) Limited
12 Throgmorton Avenue
London EC2N 2DL
UK

保管人
The Bank of New York Mellon SA / NV,
Luxembourg Branch
2-4, rue Eugène Ruppert
L-2453 Luxembourg
Grand Duchy of Luxembourg

管理及行政 續

行政管理人
The Bank of New York Mellon SA / NV,
Luxembourg Branch
2-4, rue Eugène Ruppert
L-2453 Luxembourg
Grand Duchy of Luxembourg

過戶代理人及登記處
J.P. Morgan SE, Luxembourg Branch
6C, route de Trèves,
L-2633 Senningerberg
Grand Duchy of Luxembourg

查核會計師
Ernst & Young S.A.
35E avenue John F. Kennedy
L-1855 Luxembourg,
Grand Duchy of Luxembourg

法律顧問
Arendt & Medernach S.A.
41A avenue John F. Kennedy,
L-2082 Luxembourg
Grand Duchy of Luxembourg

上市代理人
J.P. Morgan SE, Luxembourg Branch
6C, route de Trèves,
L-2633 Senningerberg
Grand Duchy of Luxembourg

證券借貸代理人
BlackRock Advisors (UK) Limited
12 Throgmorton Avenue
London EC2N 2DL
UK

付款代理人
付款代理人名單見第3頁

註冊辦公室
2-4, rue Eugène Ruppert
L-2453 Luxembourg
Grand Duchy of Luxembourg

查詢
若無其他安排，
本公司相關查詢應向以下管道提出：
書面查詢：
BlackRock Investment Management (UK) Limited
c/o BlackRock (Luxembourg) S.A.
P.O. Box 1058
L-1010 Luxembourg
Grand Duchy of Luxembourg

所有其他查詢：
電話：+ 44 207 743 3300
傳真：+ 44 207 743 1143
網站：www.blackrockinternational.com
電子郵件：investor.services@blackrock.com

一般資訊

現有公開說明書

貝萊德全球基金（以下稱「本公司」）公開說明書及基金相關的零售及保險投資產品組合之重要資訊文件 (PRIIP KID)，連同開戶與交易表格的副本，均可向當地投資人服務中心、管理公司、任何代表人或分銷商索取。本公司的公司章程和年報與經查核之年度財務報表、半年度財務報表及未經查核之財務報表亦可向上述辦事處以及付款代理人免費索取。這些文件亦可在 www.blackrockinternational.com 網站上取得。

代表

香港的代表是 BlackRock Asset Management North Asia Limited（貝萊德資產管理北亞有限公司），位於香港中環花園道三號冠君大廈 16 樓。

瑞士的代表為 BlackRock Asset Management Schweiz AG，位於瑞士 8001 蘇黎世 Bahnhofstrasse 39。

波蘭的代表為 Dubiński Jeleński Masiarz and Partners Sp.K，位於波蘭 00-108 Warszawa ul. Zielna 37。

以色列的代表為 Altshuler Shaham Mutual Funds Management Ltd，地址是 19A Habarzel St, Ramat Hahayal, Tel Aviv, Israel。

愛爾蘭的代理機構為 BlackRock Asset Management Ireland Limited，英國的代理機構為 BlackRock Investment Management (UK) Limited。

授權狀態

本公司為一家根據盧森堡西元（下同）2010 年 12 月 17 日法例（經修訂）下定義之可轉讓證券集合投資計劃（「UCITS」）。本公司下之基金股份的銷售事宜，已獲得以下國家監管機關的同意或已發出適當通知：

盧森堡、荷蘭和沙烏地阿拉伯。

本公司傘型結構下基金股份的銷售事宜，已獲得以下國家監管機關的同意或已向其等發出適當的通知：

奧地利、比利時、汶萊、智利、中國大陸、捷克共和國、丹麥、芬蘭、法國、德國、直布羅陀、希臘、中國香港、匈牙利、冰島、愛爾蘭、以色列、義大利、日本、澤西、韓國、列支敦士登、立陶宛、中國澳門、馬爾他、挪威、波蘭、葡萄牙、新加坡、斯洛伐克共和國、西班牙、瑞典、瑞士、台灣、阿拉伯聯合大公國、英國和烏拉圭。

傘型基金特定基金之股份也可能透過私募方式不時銷售予其他特定司法管轄區。

本公司向西班牙 Comisión Nacional de Mercado de Valores 正式註冊，編號為 140。

付款代理人	義大利	義大利（續）	波蘭
法國	Allfunds Bank S.A.	CACEIS Bank	Bank Handlowy w Warszawie
CACEIS Bank	Succursale di Milano	Italy Branch	Spółka Akcyjna
1/3, Place Valhubert 75206,	Via Bocchetto, 6	Piazza Cavour, 2	ul. Senatorska 16
Paris	20123 Milan	20121 Milan	00-923 Warszawa
盧森堡	Banca Monte	Société Générale Securities	瑞典
(Central Paying Agent)	dei Paschi	Services S.p.A.	BlackRock Investment
J.P. Morgan Bank	di Siena S.p.A.	Via Benigno Crespi, 19/A,	Management (UK) Limited
Luxembourg S.A. European	Piazza Salimbeni 3	MAC II	Stockholm Branch
Bank & Business Center,	53100 Siena	20159 Milan	Norlandsgatan 16
6C, route de Trèves, Building C	Banca Sella Holding S.p.A.	State Street Bank GmbH	111 43 Stockholm
L-2633 Senningerberg	Piazza Gaudenzio Sella 1	- Succursale Italia	英國
瑞士	13900 Biella	註冊辦公室	Citibank N.A., London Branch,
State Street Bank International	Cassa Centrale Banca - Credito	Via Ferrante Aporti, 10	Citigroup Centre,
GmbH	Cooperativo Italiano	20125 Milan	Canada Square,
Munich, Zurich branch	sede legale Via Segantini, 5	列支敦士登	Canary Wharf,
Beethovenstrasse 19	38122 Trento	LGT Group Foundation	London E14 5LB
CH-8027 Zurich		Herrengasse 12	

一般資訊 續

公告價格資料以及致股東之通知

通知書會寄予註冊股東，並在法律要求時在董事決定的報紙及盧森堡的 *Recueil des Sociétés et Associations du Mémorial Luxembourg* 中刊登。股份於過往交易日的價格可於辦公時間內向當地投資者服務團隊索取，亦可在貝萊德網站上查閱。此內容亦會在適用法律所規定的國家公佈，也會按董事會自行決定在全球各地的多份報章或電子平台刊載。本公司概不就刊載或不刊載股份價格所出現的錯誤或延誤承擔任何責任。所有股份的歷史交易價格可向行政管理人或當地投資者服務團隊索取。

購買以及出售

可免費向第 2 頁所述之註冊辦事處或第 3 頁所述之代表辦公室，索取該年間基金購入及售出的投資細項清單。

揭露政策

選定的月份結束 10 個營業日後，貝萊德全球基金的月末持有部位以及估價的細節可經申請由投資人服務中心發送給任何貝萊德全球基金之投資人。貝萊德全球基金保留在提供該資訊前要求股東簽署適當保密條約的權利。

德國投資人

本年報與暨與經查核之財務報表（「年報與財報」）可能會被翻譯成其他語言。任何此類翻譯僅包含與英文版年報與財報相同的資訊並具有相同的含義。如果英語的「年報與財報」與另一種語言的「年報與財報」之間存在任何不一致，則以英語的「年報與財報」為準，除非在出售股份的任何司法管轄區的法律要求範圍（且僅在此範圍內）外，否則在依據其他以英語以外語言公開的「年報與財報」的訴訟中，應以此類訴訟所依據的「年報與財報」語言為準。無論「年報與財報」的語言為哪一種，有關「年報與財報」條款的爭議均受盧森堡法律管轄並按其解釋。

可向德國付款代理人免費索取公開說明書、零售及保險投資產品組合之重要資訊文件、投資組合異動完整說明。

請注意，根據德國資本投資法 (*Kapitalanlagegesetzbuch*) 第 310 節有關德意志聯邦共和國股份分配的通知，尚未就特定子基金進行申請，貝萊德亞洲多元資產收益基金。因此，該子基金不於德國分配股份。

淨資產報表

截至 2024 年 8 月 31 日

基金名稱附註	附註	貝萊德全球基金組合	貝萊德亞洲巨龍基金 (Asian Dragon Fund)	貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Asian Tiger Bond Fund)	貝萊德中國基金 (基金之配息來源可能為本金) (China Fund)	貝萊德歐洲靈活股票基金 (Continental European Flexible Fund)	貝萊德新興歐洲基金 (Emerging Europe Fund) ⁽²⁾	貝萊德新興市場債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Emerging Markets Bond Fund)	貝萊德新興市場股票收益基金 (基金之配息來源可能為本金) (Emerging Markets Equity Income Fund)	貝萊德新興市場中國除外基金 (原名「貝萊德新興歐洲基金II」) (Emerging Markets Ex-China Fund) ⁽²⁾	貝萊德新興市場基金 (Emerging Markets Fund)	貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券) (Emerging Markets Local Currency Bond Fund)
		USD	USD	USD	USD	EUR	EUR	USD	USD	USD	USD	USD
資產												
證券投資組合成本		128,902,414,710	642,702,769	2,139,474,624	783,895,102	4,363,297,327	282,220,322	1,185,210,657	189,314,073	245,292,120	2,345,041,014	1,712,995,791
未實現增值／(減值)		20,659,077,722	78,322,871	(65,013,080)	15,812,439	1,661,342,432	(282,215,566)	(6,688,497)	3,000,221	9,182,938	(21,913,696)	(133,768,279)
證券投資組合市場價值	2(a)	149,561,492,432	721,025,640	2,074,461,544	799,707,541	6,024,639,759	4,756	1,178,522,160	192,314,294	254,475,058	2,323,127,318	1,579,227,512
銀行現金	2(a)	5,233,987,182	18,934,792	106,694,198	42,519,955	104,271,417	3,094,022	71,664,369	5,621,231	33,650,998	133,399,554	20,838,255
應收經紀款項	14	327,231,991	–	19,345,000	630,000	–	–	14,622,866	–	–	1,150,000	11,947,451
應收利息與應收股利	2(a)	647,287,390	181,914	22,535,281	163,227	860,879	–	13,840,745	294,577	461,060	3,523,752	33,944,848
投資出售應收款	2(a)	1,472,554,863	1,524,514	2,224,260	2,522,920	7,056,906	–	3,754,833	–	5,158	1,143,747	6,169,381
基金股份認購應收款	2(a)	291,160,348	67,728	1,672,869	242,884	24,578,807	–	4,560,684	72,602	4,007	1,059,224	122,330
未實現淨增值：												
開放式交易所買賣期貨合約	2(c)	87,423,427	–	–	–	–	–	–	–	247,899	–	–
開放型遠期外匯合約	2(c)	299,492,549	1,358,568	6,960,917	2,327,878	139,653	34	5,781,742	448,330	2,958,039	28,917	14,843,276
將予宣佈證券合約的市場價值	2(c)	1,295,587,004	–	–	–	–	–	–	–	–	–	–
市場價值/交換合約的未實現增值	2(c)	74,470,466	–	–	–	2,220,966	–	–	–	426,589	4,088,111	–
買入期權／交換選擇權市場價值	2(c)	114,705,006	–	1,056,162	–	–	–	–	–	–	–	1,590,967
其他資產	2(a,c)	90,342,637	–	7,285	4,906	9,701,761	613,843	2,378	12,036	22,748	133,094	3,241,360
總資產		159,495,735,295	743,093,156	2,234,957,516	848,119,311	6,173,470,148	3,712,655	1,292,749,777	198,763,070	292,251,556	2,467,653,717	1,671,925,380
負債												
銀行欠款	2(a)	136,589,130	–	–	–	–	–	–	221,363	–	5	366,254
應付經紀款項	14	142,770,716	–	125,482	–	1,930,000	–	3,383,087	–	420,000	2,330,000	10,300,224
應付收益分配	2(a)	253,175,396	1,198,833	6,976,272	38,236	6,617,201	–	2,889,283	52,516	5,866	415,821	383,278
投資購買應付款	2(a)	3,416,171,473	515,950	41,940,970	–	1,344,854	–	6,012,035	–	–	–	–
基金股份贖回應付款	2(a)	340,840,658	5,962,918	2,251,311	1,899,154	7,376,844	–	2,001,219	70,949	552,239	2,425,395	3,055,643
未實現淨減值：												
開放式交易所買賣期貨合約	2(c)	14,242,078	–	3,720,426	–	–	–	309,203	–	–	–	–
開放型遠期外匯合約	2(c)	77,754,299	–	–	–	–	–	–	–	–	–	–
市場價值/交換合約的未實現增值	2(c)	49,762,647	–	2,171,569	–	–	–	3,911,758	–	–	–	1,412,323
賣出期權／交換選擇權市場價值	2(c)	111,871,614	–	334,495	–	–	–	–	–	–	–	–
其他負債	4,5,6,7,8	228,705,515	3,341,350	1,102,231	1,187,383	6,380,504	74,702	976,068	1,106,796	425,373	9,267,202	901,040
總負債		4,771,883,526	11,019,051	58,622,756	3,124,773	23,649,403	74,702	19,482,653	1,451,624	1,403,478	14,438,423	16,418,762
淨資產總額		154,723,851,769	732,074,105	2,176,334,760	844,994,538	6,149,820,745	3,637,953	1,273,267,124	197,311,446	290,848,078	2,453,215,294	1,655,506,618

⁽²⁾ 該年發行基金的詳細資料，請見附註 1。

⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。

淨資產報表

截至 2024 年 8 月 31 日 續

基金名稱附註	附註	貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金） (ESG Multi-Asset Fund)	貝萊德歐元優質債券基金 (Euro Bond Fund)	貝萊德歐元市場基金 (Euro-Markets Fund)	貝萊德歐洲基金 (European Fund)	貝萊德歐洲特別時機基金 (European Special Situations Fund)	貝萊德歐洲價值型基金 (European Value Fund)	貝萊德新世代運輸基金（基金之配息來源可能為本金） (Future of Transport Fund)	貝萊德環球資產配置基金（基金之配息來源可能為本金） (Global Allocation Fund)	貝萊德環球企業債券基金（基金之配息來源可能為本金） (Global Corporate Bond Fund)	貝萊德全球股票收益基金（基金之配息來源可能為本金） (Global Equity Income Fund)
		EUR	EUR	EUR	EUR	EUR	EUR	USD	USD	USD	USD
		資產									
證券投資組合成本		4,468,498,728	1,999,643,690	1,008,112,022	1,074,296,038	895,023,284	637,790,395	921,997,204	12,420,844,446	1,630,603,465	791,433,094
未實現增值／（減值）		110,195,912	(27,785,798)	390,632,011	354,799,121	326,453,506	150,950,826	6,136,367	1,714,799,435	46,439,689	168,275,604
證券投資組合市場價值	2(a)	4,578,694,640	1,971,857,892	1,398,744,033	1,429,095,159	1,221,476,790	788,741,221	928,133,571	14,135,643,881	1,677,043,154	959,708,698
銀行現金	2(a)	183,159,460	22,846,724	8,437,871	39,729,968	33,235,425	13,110,907	51,590,600	967,205,284	75,428,854	15,717,358
應收經紀款項	14	10,960,000	8,361,485	—	—	—	—	—	45,294,500	8,204,068	—
應收利息與應收股利	2(a)	13,379,426	19,657,612	180,872	866,031	769,869	1,547,180	824,834	58,798,869	23,101,084	1,440,978
投資出售應收款	2(a)	103,438	11,628,635	—	—	—	2,373,099	—	12,788,579*	12,940,243	—
基金股份認購應收款	2(a)	1,111,403	4,730,201	314,486	633,680	325,083	375,406	236,917	8,605,310	5,251,948	258,159
未實現淨增值：											
開放式交易所買賣期貨合約	2(c)	—	2,401,990	—	—	—	—	—	22,437,012	—	—
開放型遠期外匯合約	2(c)	7,386,204	—	—	—	—	—	2,737,696	77,199,634	14,757,753	2,458,582
將予宣佈證券合約的市場價值	2(c)	—	—	—	—	—	—	—	67,902,383	—	—
市場價值/交換合約的未實現增值	2(c)	—	—	—	725,269	—	—	—	37,375,171	—	—
買入期權／交換選擇權市場價值	2(c)	6,913,597	725,188	—	—	—	—	—	73,913,500	105,583	—
其他資產	2(a,c)	1,476,187	—	2,258,222	2,915,650	2,875,739	4,477,114	4,133	1,818,939	—	380,587
總資產		4,803,184,355	2,042,209,727	1,409,935,484	1,473,965,757	1,258,682,906	810,624,927	983,527,751	15,508,983,062	1,816,832,687	979,964,362
負債											
銀行欠款	2(a)	40	1	—	48,234	1,385	—	148,663	8,880,701	—	14
應付經紀款項	14	4,180,000	401,589	—	450,000	—	—	—	45,126,858	205,520	—
應付收益分配	2(a)	8,448,642	1,404,011	377,323	7,290	49	246,340	5,986	29,681,322	1,420,208	695,224
投資購買應付款	2(a)	23,663,291	67,734,272	—	490,099	418,280	5,489,022	—	110,074,873*	32,203,025	—
基金股份贖回應付款	2(a)	6,959,468	2,425,715	837,577	1,101,810	1,149,470	1,993,884	2,369,327	22,610,836	1,818,000	1,208,126
未實現淨減值：											
開放式交易所買賣期貨合約	2(c)	5,443,492	—	—	—	—	—	—	—	583,607	—
開放型遠期外匯合約	2(c)	—	787,343	441,482	1,152,163	1,475,917	637,195	—	—	—	—
市場價值/交換合約的未實現增值	2(c)	7,311,422	1,982,362	—	—	—	—	—	—	3,908,757	—
賣出期權／交換選擇權市場價值	2(c)	—	160,520	—	—	—	—	—	21,284,231	616,144	—
其他負債	4,5,6,7,8	6,785,204	1,483,128	1,811,731	1,449,909	1,544,157	901,548	1,322,500	20,504,584	5,423,912	1,152,216
總負債		62,791,559	76,378,941	3,468,113	4,699,505	4,589,258	9,267,989	3,846,476	258,163,405	46,179,173	3,055,580
淨資產總額		4,740,392,796	1,965,830,786	1,406,467,371	1,469,266,252	1,254,093,648	801,356,938	979,681,275	15,250,819,657	1,770,653,514	976,908,782

* 包含將予宣佈證券，詳見附註 2。

淨資產報表

截至 2024 年 8 月 31 日 續

基金名稱附註	附註	貝萊德環球政府債券基金 (Global Government Bond Fund)	貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (Global High Yield Bond Fund)	貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund)	貝萊德環球前瞻股票基金 (Global Long-Horizon Equity Fund)	貝萊德印度基金 (India Fund)	貝萊德日本靈活股票基金 (Japan Flexible Equity Fund)	貝萊德日本特別時機基金 (Japan Small & MidCap Opportunities Fund)	貝萊德拉丁美洲基金 (Latin American Fund)	貝萊德營養科學基金 (Nutrition Fund)	貝萊德永續能源基金 (基金之配息來源可能為本金) (Sustainable Energy Fund)
		USD	USD	USD	USD	USD	JPY	JPY	USD	USD	USD
資產											
證券投資組合成本		1,013,628,201	1,816,136,225	183,558,405	1,142,666,715	510,957,474	98,088,065,445	23,829,045,400	694,271,694	154,542,357	4,704,926,442
未實現增值／（減值）		(17,524,056)	(11,183,227)	(3,591,235)	267,567,363	114,365,156	6,904,456,955	2,346,096,700	(69,409,689)	9,396,242	470,843,160
證券投資組合市場價值	2(a)	996,104,145	1,804,952,998	179,967,170	1,410,234,078	625,322,630	104,992,522,400	26,175,142,100	624,862,005	163,938,599	5,175,769,602
銀行現金	2(a)	35,634,957	42,271,639	1,709,363	4,426,573	14,062,228	1,328,010,831	604,277,055	11,552,131	5,838,969	107,847,737
應收經紀款項	14	2,563,725	3,163,000	1,095,912	-	-	-	-	-	-	-
應收利息與應收股利	2(a)	7,270,839	29,487,688	603,808	1,393,727	570,586	150,385,979	54,725,087	5,455,568	117,168	6,061,742
投資出售應收款	2(a)	6,810,397	548,118	272,566*	-	733,120	-	325,131,463	-	-	716,381
基金股份認購應收款	2(a)	1,935,558	1,881,495	61,148	4,445,454	573,656	270,306,751	28,784,796	849,173	37,991	1,746,013
未實現淨增值：											
開放式交易所買賣期貨合約	2(c)	-	-	-	-	78,940	-	-	-	-	-
開放型遠期外匯合約	2(c)	-	-	-	257	-	137,708,230	5,622,928	214,665	216,514	2,533,738
將予宣佈證券合約的市場價值	2(c)	-	-	5,973,681	-	-	-	-	-	-	-
市場價值/交換合約的未實現增值	2(c)	2,100,358	3,548,488	305,507	-	-	-	-	-	-	-
買入期權／交換選擇權市場價值	2(c)	831,018	-	241,219	-	-	-	-	-	-	-
其他資產	2(a,c)	16,725	6,879	277	59,894	-	108,892	464,764	14	390,868	3,551,049
總資產		1,053,267,722	1,885,860,305	190,230,651	1,420,559,983	641,341,160	106,879,043,083	27,194,148,193	642,933,556	170,540,109	5,298,226,262
負債											
銀行欠款	2(a)	28,616	-	-	-	-	-	-	-	67,475	1
應付經紀款項	14	3,848,082	3,484,187	457,205	-	-	-	-	-	-	-
應付收益分配	2(a)	350,412	7,004,417	402	-	-	1,931,639	377,521	140,020	5,965	365,213
投資購買應付款	2(a)	38,345,547	5,324,218	5,940,991*	-	4,028,194	-	137,418,441	-	-	-
基金股份贖回應付款	2(a)	15,610,209	498,648	1,623,689	3,951,776	910,477	230,454,542	430,572,876	1,015,640	261,717	9,521,053
未實現淨減值：											
開放式交易所買賣期貨合約	2(c)	898,746	10,328	37,107	-	-	-	-	-	-	-
開放型遠期外匯合約	2(c)	3,070,861	1,960,420	492,480	-	-	-	-	-	-	-
市場價值/交換合約的未實現增值	2(c)	-	-	-	-	-	-	-	-	-	-
賣出期權／交換選擇權市場價值	2(c)	215,989	-	350,875	-	-	-	-	-	-	-
其他負債	4,5,6,7,8	872,433	1,369,463	205,356	2,194,351	20,279,218	111,436,982	41,978,188	1,125,764	248,142	7,915,862
總負債		63,240,895	19,651,681	9,108,105	6,146,127	25,217,889	343,823,163	610,347,026	2,281,424	583,299	17,802,129
淨資產總額		990,026,827	1,866,208,624	181,122,546	1,414,413,856	616,123,271	106,535,219,920	26,583,801,167	640,652,132	169,956,810	5,280,424,133

* 包含將予宣佈證券，詳見附註 2。

淨資產報表

截至 2024 年 8 月 31 日 續

基金名稱附註	附註	貝萊德環球動力股票基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable Global Dynamic Equity Fund) ⁽⁴⁾	貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund)	貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金且並無保證收益及配息) (Systematic Global Equity High Income Fund)	貝萊德智慧數據永續環球小型企業基金 (Systematic Sustainable Global SmallCap Fund)	貝萊德英國基金 (United Kingdom Fund)	貝萊德美國價值型基金 (基金之配息來源可能為本金) (US Basic Value Fund)	貝萊德美元優質債券基金 (US Dollar Bond Fund)	貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金) (US Dollar High Yield Bond Fund)	貝萊德美元儲備基金 (US Dollar Reserve Fund)	貝萊德美國靈活股票基金 (US Flexible Equity Fund)
		USD	USD	USD	USD	GBP	USD	USD	USD	USD	USD
資產											
證券投資組合成本		368,279,770	955,577,667	5,202,566,699	258,908,981	153,787,213	724,243,089	526,670,618	1,946,455,128	349,926,823	1,726,273,370
未實現增值／（減值）		70,606,980	(23,893,525)	642,538,465	17,636,431	35,635,910	81,391,954	(18,411,168)	7,227,996	167,665	554,844,710
證券投資組合市場價值	2(a)	438,886,750	931,684,142	5,845,105,164	276,545,412	189,423,123	805,635,043	508,259,450	1,953,683,124	350,094,488	2,281,118,080
銀行現金	2(a)	8,788,292	23,461,532	539,029,892	5,532,935	538,111	37,619,156	39,632,812	58,003,826	207,923,069	49,536,990
應收經紀款項	14	–	7,519,649	9,530,000	–	–	–	2,252,943	4,237,000	–	–
應收利息與應收股利	2(a)	256,818	8,489,136	7,657,475	322,095	1,084,722	1,378,607	4,009,375	30,412,637	1,305,098	1,822,978
投資出售應收款	2(a)	193,364	31,733,290*	–	32,166	858,528	–	37,285,272*	–	–	–
基金股份認購應收款	2(a)	576,095	352,729	72,159,626	329,943	120,255	3,468,152	2,155,010	7,864,161	3,435,719	2,794,896
未實現淨增值：											
開放式交易所買賣期貨合約	2(c)	–	417,860	30,947,338	169,569	–	–	–	960	–	–
開放型遠期外匯合約	2(c)	601,389	3,222,742	19,186,402	2,796	–	371,779	290,629	870,278	892,499	1,529,506
將予宣佈證券合約的市場價值	2(c)	–	54,442,048	–	–	–	–	34,459,880	–	–	–
市場價值/交換合約的未實現增值	2(c)	–	–	12,588,039	–	–	–	1,004,429	6,284,350	–	–
買入期權／交換選擇權市場價值	2(c)	1,854,127	731,620	–	–	–	–	660,842	–	–	–
其他資產	2(a,c)	42,255	38,203	8,049,415	185,381	34,910	161,370	7,851	13,707	87	169,278
總資產		451,199,090	1,062,092,951	6,544,253,351	283,120,297	192,059,649	848,634,107	630,018,493	2,061,370,043	563,650,960	2,336,971,728
負債											
銀行欠款	2(a)	60,725	141,384	1,841,804	39,595	33,942	1,886,897	–	–	–	3,222,565
應付經紀款項	14	–	2,299,836	2,976,000	–	–	–	1,589,617	6,335,200	–	–
應付收益分配	2(a)	44,086	1,347,557	86,050,318	–	457,348	133,158	246,865	6,536,492	–	–
投資購買應付款	2(a)	124,126	88,547,663*	–	51,576	–	–	76,354,340*	31,636,547	–	–
基金股份贖回應付款	2(a)	834,198	353,455	19,746,370	66,243	1,017,032	510,945	398,321	2,759,474	9,964,468	21,042,554
未實現淨減值：											
開放式交易所買賣期貨合約	2(c)	412,646	–	–	–	–	–	310,021	–	–	–
開放型遠期外匯合約	2(c)	–	–	–	–	–	–	–	–	–	–
市場價值/交換合約的未實現增值	2(c)	–	4,637,099	–	–	–	–	–	–	–	–
賣出期權／交換選擇權市場價值	2(c)	652,881	232,235	60,473,691	–	–	–	1,262,673	–	–	–
其他負債	4,5,6,7,8	571,081	558,930	6,032,730	993,471	280,090	1,059,112	604,840	1,852,738	279,732	2,255,041
總負債		2,699,743	98,118,159	177,120,913	1,150,885	1,788,412	3,590,112	80,766,677	49,120,451	10,244,200	26,520,160
淨資產總額		448,499,347	963,974,792	6,367,132,438	281,969,412	190,271,237	845,043,995	549,251,816	2,012,249,592	553,406,760	2,310,451,568

* 包含將予宣佈證券，詳見附註 2。
⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

淨資產報表

截至 2024 年 8 月 31 日 續

基金名稱附註	附註	貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)	貝萊德美國增長型基金 (US Growth Fund)	貝萊德美國中型企業價值基金 (US Mid-Cap Value Fund)	貝萊德世界能源基金 (基金之配息來源可能為本金) (World Energy Fund)	貝萊德世界金融基金 (基金之配息來源可能為本金) (World Financials Fund)	貝萊德世界黃金基金 (基金之配息來源可能為本金) (World Gold Fund)	貝萊德世界健康科學基金 (基金之配息來源可能為本金) (World Healthscience Fund)	貝萊德世界礦業基金 (基金之配息來源可能為本金) (World Mining Fund)	貝萊德世界地產證券基金 (基金之配息來源可能為本金) (World Real Estate Securities Fund)	貝萊德世界科技基金 (基金之配息來源可能為本金) (World Technology Fund)
		USD	USD	USD	USD	USD	USD	USD	USD	USD	USD
資產											
證券投資組合成本		133,840,388	280,727,635	251,758,631	1,886,882,413	1,294,924,603	3,413,032,401	11,073,612,487	3,795,412,924	128,333,029	6,804,894,671
未實現增值／（減值）		(13,483,110)	191,497,794	22,714,874	352,197,126	247,919,044	884,487,435	4,087,438,225	912,123,536	12,146,997	5,325,844,159
證券投資組合市場價值	2(a)	120,357,278	472,225,429	274,473,505	2,239,079,539	1,542,843,647	4,297,519,836	15,161,050,712	4,707,536,460	140,480,026	12,130,738,830
銀行現金	2(a)	316,833	1,692,089	10,785,235	19,356,597	43,906,734	62,352,812	28,631,924	80,877,555	6,080,249	86,871
應收經紀款項	14	—	—	—	—	—	—	—	—	—	—
應收利息與應收股利	2(a)	507,064	132,956	316,856	9,477,895	2,958,881	8,490,859	15,092,640	17,659,949	248,729	4,143,065
投資出售應收款	2(a)	19,497,144*	—	—	—	—	—	—	4,727,619	1,593,276	—
基金股份認購應收款	2(a)	146,033	577,103	1,351,769	3,781,624	1,538,780	7,337,045	21,655,641	2,691,948	53,606	26,394,771
未實現淨增值：											
開放式交易所買賣期貨合約	2(c)	—	—	—	—	—	—	—	—	—	—
開放型遠期外匯合約	2(c)	283,985	300,895	—	2,488,003	701,180	5,518,685	8,987,087	3,351,609	129,961	9,770,511
將予宣佈證券合約的市場價值	2(c)	12,216,665	—	—	—	—	—	—	—	—	—
市場價值/交換合約的未實現增值	2(c)	—	—	—	—	—	—	—	—	—	—
買入期權／交換選擇權市場價值	2(c)	—	—	—	—	—	—	—	—	—	—
其他資產	2(a,c)	—	6	45,894	11,939	1,387,466	—	3,045,954	21,852	11,086	—
總資產		153,325,002	474,928,478	286,973,259	2,274,195,597	1,593,336,688	4,381,219,237	15,238,463,958	4,816,866,992	148,596,933	12,171,134,048
負債											
銀行欠款	2(a)	412	209,926	61,563	5,960,785	1,596,464	26,400,943	—	5,347,832	—	50,425,228
應付經紀款項	14	—	—	—	—	120,000	—	—	—	—	—
應付收益分配	2(a)	20,500	—	—	1,486,219	194,981	60,438	173,443	2,247,668	22,158	996,665
投資購買應付款	2(a)	31,631,648*	—	—	—	1,024	—	—	—	—	—
基金股份贖回應付款	2(a)	368,571	1,337,310	1,043,491	7,148,263	3,884,957	14,325,511	17,091,441	6,919,731	6,459,383	21,223,783
未實現淨減值：											
開放式交易所買賣期貨合約	2(c)	—	—	—	—	—	—	—	—	—	—
開放型遠期外匯合約	2(c)	—	—	4,778	—	—	—	—	—	—	—
市場價值/交換合約的未實現增值	2(c)	—	—	—	—	189,406	—	—	—	—	—
賣出期權／交換選擇權市場價值	2(c)	—	—	—	—	—	—	—	—	—	—
其他負債	4,5,6,7,8	59,184	690,319	362,522	7,291,425	3,141,554	9,858,503	21,156,991	7,652,611	146,574	16,175,171
總負債		32,080,315	2,237,555	1,472,354	21,886,692	9,128,386	50,645,395	38,421,875	22,167,842	6,628,115	88,820,847
淨資產總額		121,244,687	472,690,923	285,500,905	2,252,308,905	1,584,208,302	4,330,573,842	15,200,042,083	4,794,699,150	141,968,818	12,082,313,201

* 包含將予宣佈證券，詳見附註 2。

三年期資產淨值摘要

截至 2024 年 8 月 31 日

	貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日
貝萊德亞洲巨龍基金 (Asian Dragon Fund)				
淨資產總額	USD	732,074,105	783,596,715	865,199,577
資產淨值每：				
A 類配息 (A) 英國申報基金股份	USD	43.68	41.96	36.33
A 類非配息股份	USD	45.95	43.95	43.92
A 類非配息股份澳幣避險	AUD	13.87	13.52	13.96
A 類非配息股份瑞士法郎避險	CHF	11.97	11.87	12.48
A 類非配息股份歐元避險	EUR	12.46	12.14	12.62
A 類非配息股份波蘭幣避險	PLN	125.82	120.54	118.58
A 類非配息股份新加坡幣避險	SGD	13.43	13.09	13.36
C 類非配息股份	USD	32.76	31.72	32.10
D 類配息 (A) 英國申報基金股份	USD	44.08	42.34	36.65
D 類非配息股份	USD	52.03	49.39	48.99
D 類非配息股份澳幣避險	AUD	21.39	20.70	21.21
D 類非配息股份瑞士法郎避險	CHF	12.80	12.60	13.15
D 類非配息股份歐元避險	EUR	13.34	12.90	13.31
E 類非配息股份	USD	41.11	39.51	39.68
I 類配息 (A) 股份	USD	12.74	12.23	12.30
I 類配息 (A) 英國申報基金股份	USD	12.72	12.22	10.58
I 類非配息股份	USD	14.13	13.38	13.24
I 類非配息股份澳幣避險	AUD	10.52	10.15	10.38
X 類配息 (A) 英國申報基金股份	USD	41.83	40.15	34.76
X 類非配息股份	USD	59.58	55.98	54.97

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣					2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（Asian Tiger Bond Fund）								
淨資產總額					USD	2,176,334,760	2,794,010,377	3,526,988,067
資產淨值每：								
A 類配息 (D) 股份					USD	10.10*	9.52	10.00
A 類配息 (M) 股份					USD	10.11*	9.52	10.01
A 類配息 (M) 股份澳幣避險					AUD	8.14*	7.77	8.33
A 類配息 (M) 股份歐元避險					EUR	6.59*	6.32	6.85
A 類配息 (M) 股份港幣避險					HKD	8.44*	8.04	8.56
A 類配息 (M) 股份紐元避險					NZD	8.84*	8.35	8.84
A 類配息 (M) 股份新加坡幣避險					SGD	7.58*	7.27	7.75
A 類配息 (R) (M) (G) 股份澳幣避險					AUD	8.11*	7.69	8.22
A 類配息 (R) (M) (G) 股份加拿大幣避險					CAD	7.85*	7.45	7.95
A 類配息 (R) (M) (G) 股份離岸人民幣避險					CNH	70.80*	67.17	74.09
A 類配息 (R) (M) (G) 股份紐元避險					NZD	8.59*	8.14	8.65
A 類配息 (R) (M) (G) 股份南非幣避險					ZAR	77.56*	73.46	78.77
A 類配息 (S) (M) (G) 股份					USD	8.41*	7.97	8.48
A 類配息 (S) (M) (G) 股份離岸人民幣避險					CNH	101.30*	98.50	—
A 類配息 (S) (M) (G) 股份歐元避險					EUR	6.49*	6.28	6.89
A 類配息 (S) (M) (G) 股份英鎊避險					GBP	5.07*	4.84	5.22
A 類配息 (S) (M) (G) 股份港幣避險					HKD	60.96*	58.52	63.01
A 類配息 (S) (M) (G) 股份新加坡幣避險					SGD	6.61*	6.39	6.89
A 類配息 (T) 股份					USD	10.56*	—	—
A 類非配息股份					USD	40.89*	36.64	36.96
A 類非配息股份歐元避險					EUR	9.25*	8.44	8.78
A 類非配息股份港幣避險					HKD	85.09*	77.11	78.77
A 類非配息股份新加坡幣避險					SGD	12.73*	11.62	11.89
C 類配息 (D) 股份					USD	10.24*	9.65	10.14
C 類非配息股份					USD	30.08*	27.29	27.87
D 類配息 (A) 英國申報基金股份英鎊避險					GBP	7.35*	6.94	7.40
D 類配息 (M) 股份					USD	10.12*	9.53	10.02
D 類配息 (M) 股份港幣避險					HKD	8.45*	8.05	8.57
D 類配息 (M) 股份新加坡幣避險					SGD	7.45*	7.15	7.62
D 類配息 (S) (M) (G) 股份					USD	9.00*	8.49	8.99
D 類非配息股份					USD	13.93*	12.42	12.47
D 類非配息股份歐元避險					EUR	11.01*	10.00	10.34
D 類非配息股份新加坡幣避險					SGD	12.58*	11.43	11.63
E 類非配息股份					USD	36.63*	32.99	33.44
E 類非配息股份歐元避險					EUR	9.47*	8.68	9.07
I 類配息 (A) 英國申報基金股份英鎊避險					GBP	7.35*	6.94	7.41
I 類配息 (M) 股份					USD	8.77*	8.26	8.68
I 類配息 (Q) 股份歐元避險					EUR	6.69*	6.41	6.93
I 類非配息股份					USD	12.43*	11.06	11.09
I 類非配息股份歐元避險					EUR	9.85*	8.93	9.23
I 類非配息股份新加坡幣避險					SGD	9.91*	8.99	9.13
I 類非配息英國申報基金股份瑞士法郎避險					CHF	9.13*	8.49	8.89
SR 類配息 (A) 英國申報基金股份英鎊避險					GBP	7.56*	7.15	7.62
SR 類配息 (M) 英國申報基金股份					USD	7.78*	7.33	6.64
SR 類非配息英國申報基金股份					USD	9.07*	8.08	6.98
SR 類非配息英國申報基金股份歐元避險					EUR	8.47*	7.68	7.94
X 類配息 (M) 股份					USD	8.44*	7.95	8.34
X 類非配息股份					USD	10.89*	9.64	9.61
X 類非配息股份歐元避險					EUR	9.68*	8.73	8.97

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。
 * 包含稀釋調整，詳情請參閱附註 2(g)。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德中國基金（基金之配息來源可能為本金）（China Fund）				
淨資產總額	USD	844,994,538	1,020,332,702	1,153,645,347
資產淨值每：				
A 類配息 (A) 英國申報基金股份英鎊避險	GBP	11.74	12.02	14.34
A 類配息 (T) 股份	USD	9.61	10.58	–
A 類非配息股份	USD	14.90	15.08	17.56
A 類非配息股份澳幣避險	AUD	11.07	11.38	13.84
A 類非配息股份離岸人民幣避險	CNH	95.03	98.59	120.21
A 類非配息股份歐元避險	EUR	11.13	11.46	13.92
A 類非配息股份港幣	HKD	15.18	15.46	18.02
A 類非配息股份新加坡幣避險	SGD	12.42	12.79	15.29
AI 類非配息股份歐元避險	EUR	6.61	6.80	8.27
C 類非配息股份	USD	12.14	12.44	14.67
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	11.94	12.23	14.60
D 類非配息股份	USD	16.67	16.74	19.35
D 類非配息股份歐元避險	EUR	12.18	12.44	15.00
D 類非配息股份港幣	HKD	129.53	130.86	151.47
D 類非配息股份新加坡幣避險	SGD	13.59	13.89	16.47
D 類非配息英國申報基金股份英鎊避險	GBP	8.95	9.01	10.66
E 類非配息股份歐元避險	EUR	10.30	10.65	13.01
I 類非配息股份	USD	17.28	17.31	19.96
I 類非配息股份歐元避險	EUR	6.91	7.03	8.46
X 類非配息股份	USD	17.28	17.18	19.66

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德歐洲靈活股票基金 (Continental European Flexible Fund)				
淨資產總額	EUR	6,149,820,745	5,321,200,206	5,070,548,567
資產淨值每：				
A 類配息 (A) 股份	EUR	44.98	38.94	32.83
A 類配息 (A) 英國申報基金股份	EUR	44.66	38.66	28.10
A 類配息 (A) 英國申報基金股份英鎊避險	GBP	44.28	37.93	31.53
A 類非配息股份	EUR	46.11	39.92	33.59
A 類非配息股份美金避險	USD	26.71	22.71	18.53
A 類非配息英國申報基金股份	EUR	46.11	39.92	28.94
AI 類非配息股份	EUR	18.71	16.19	13.62
C 類非配息股份	EUR	36.61	32.09	27.34
D 類配息 (A) 英國申報基金股份	EUR	46.03	39.76	28.87
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	45.68	39.04	32.44
D 類配息 (A) 英國申報基金股份美金避險	USD	79.79	67.67	55.32
D 類非配息股份	EUR	51.89	44.59	37.23
D 類非配息股份美金避險	USD	76.03	64.15	51.96
D 類非配息英國申報基金股份	EUR	51.89	44.58	32.09
D 類非配息英國申報基金股份英鎊避險	GBP	48.83	41.50	34.17
E 類非配息股份	EUR	41.93	36.48	30.84
I 類配息 (A) 股份	EUR	30.97	—	—
I 類配息 (A) 英國申報基金股份	EUR	30.98	26.74	19.42
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	10.18	—	—
I 類配息 (A) 英國申報基金股份美金避險	USD	27.77	23.55	19.25
I 類非配息股份	EUR	35.97	30.83	25.68
I 類非配息股份美金避險	USD	27.91	23.49	18.98
I 類非配息英國申報基金股份	EUR	35.97	30.83	22.13
I 類非配息英國申報基金股份英鎊避險	GBP	11.00	9.32	7.65
S 類非配息股份	EUR	9.97	—	—
S 類非配息股份美金避險	USD	10.00	—	—
SR 類配息 (A) 英國申報基金股份	EUR	12.16	10.50	7.63
SR 類配息 (A) 英國申報基金股份美金避險	USD	13.10	11.11	9.08
SR 類非配息英國申報基金股份	EUR	12.44	10.67	7.67
SR 類非配息英國申報基金股份美金避險	USD	13.40	11.28	9.13
X 類配息 (A) 英國申報基金股份	EUR	46.33	39.99	29.03
X 類非配息股份	EUR	59.12	50.29	41.57
貝萊德新興歐洲基金 (Emerging Europe Fund) ⁽³⁾				
淨資產總額	EUR	3,637,953	265,833,037	161,213,607
資產淨值每：				
A 類配息 (A) 股份	EUR	0.65	47.26	28.66
A 類配息 (A) 英國申報基金股份	EUR	0.65	47.41	28.75
A 類非配息股份	EUR	0.73	53.19	32.26
A 類非配息股份新加坡幣避險	SGD	0.06	5.45	3.26
C 類非配息股份	EUR	0.54	39.69	24.07
D 類配息 (A) 英國申報基金股份	EUR	0.65	47.46	28.78
D 類非配息股份	EUR	0.83	60.42	36.64
D 類非配息英國申報基金股份英鎊避險	GBP	0.64	48.42	28.97
E 類非配息股份	EUR	0.65	47.38	28.73
I 類非配息股份	EUR	0.07	5.18	3.14
X 類配息 (A) 英國申報基金股份	EUR	0.66	47.83	28.92
X 類非配息股份	EUR	0.11	6.64	4.00

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。
⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（Emerging Markets Bond Fund）				
淨資產總額	USD	1,273,267,124	982,878,532	912,526,191
資產淨值每：				
A 類配息 (A) 股份	USD	12.34	10.91	10.57
A 類配息 (D) 股份	USD	8.77	7.78	7.55
A 類配息 (M) 股份	USD	9.06	8.03	7.79
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	6.89	6.21	6.19
A 類配息 (R) (M) (G) 股份紐元避險	NZD	7.68	6.90	6.86
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	77.55	69.55	69.54
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	CNH	84.89	76.48	78.24
A 類配息 (S) (M) (G) 股份	USD	7.26	6.52	6.45
A 類配息 (S) (M) (G) 股份加拿大幣避險	CAD	7.49	6.78	6.77
A 類配息 (S) (M) (G) 股份英鎊避險	GBP	7.07	6.40	6.46
A 類配息 (S) (M) (G) 股份港幣避險	HKD	52.36	47.57	47.70
A 類非配息股份	USD	20.31	17.22	15.99
A 類非配息股份歐元避險	EUR	16.15	13.96	13.42
A 類非配息股份英鎊避險	GBP	12.05	10.28	9.73
AI 類配息 (Q) 股份歐元避險	EUR	8.00	7.23	7.26
AI 類非配息股份歐元避險	EUR	9.79	8.46	8.14
C 類配息 (D) 股份	USD	8.77	7.78	7.55
C 類非配息股份	USD	15.84	13.59	12.78
D 類配息 (M) 股份	USD	9.08	8.05	7.81
D 類非配息股份	USD	22.50	18.95	17.50
D 類非配息股份歐元避險	EUR	17.32	14.88	14.23
D 類非配息英國申報基金股份	USD	22.49	18.96	15.08
E 類配息 (Q) 股份歐元避險	EUR	7.48	6.76	6.78
E 類非配息股份	USD	18.43	15.70	14.66
E 類非配息股份歐元避險	EUR	10.29	8.94	8.64
I 類配息 (A) 股份	USD	8.89	7.86	7.62
I 類配息 (A) 英國申報基金股份歐元避險	EUR	8.13	7.33	7.36
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	8.56	7.62	7.51
I 類配息 (Q) 股份歐元避險	EUR	7.68	6.95	6.97
I 類非配息股份	USD	20.43	17.19	15.84
I 類非配息股份歐元避險	EUR	11.83	10.15	9.69
I 類非配息英國申報基金股份瑞士法郎避險	CHF	9.58	8.42	8.12
I 類非配息英國申報基金股份英鎊避險	GBP	10.87	9.20	8.63
X 類配息 (Q) 股份瑞士法郎避險	CHF	8.08	7.48	7.59
X 類配息 (Q) 股份歐元避險	EUR	7.41	6.69	6.72
X 類非配息股份	USD	25.48	21.30	19.51
X 類非配息股份歐元避險	EUR	20.08	17.11	16.23

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德新興市場股票收益基金（基金之配息來源可能為本金） (Emerging Markets Equity Income Fund)				
淨資產總額	USD	197,311,446	205,275,846	314,381,909
資產淨值每：				
A 類配息 (Q) (G) 股份	USD	11.48	10.96*	10.30
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	11.25	10.78*	10.35
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	116.90	112.05*	110.01
A 類配息 (R) (M) (G) 股份紐元避險	NZD	11.49	10.99*	10.51
A 類配息 (S) (M) (G) 股份	USD	12.28	11.69*	11.08
A 類配息 (S) (M) (G) 股份加拿大幣避險	CAD	11.17	10.74*	10.32
A 類配息 (S) (M) (G) 股份歐元避險	EUR	9.64	9.36*	9.22
A 類配息 (S) (M) (G) 股份英鎊避險	GBP	10.65	10.21*	9.89
A 類配息 (S) (M) (G) 股份港幣避險	HKD	89.85	86.51*	83.05
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	11.00	10.67*	10.31
A 類非配息股份	USD	17.64	16.25*	14.75
A 類非配息股份歐元避險	EUR	9.97	9.37*	8.82
AI 類配息 (Q) (G) 股份歐元避險	EUR	8.33	8.11*	7.90
AI 類非配息股份	USD	12.85	11.84*	10.73
D 類配息 (Q) (G) 英國申報基金股份	USD	12.69	12.00*	9.65
D 類非配息股份	USD	19.42	17.76*	16.00
D 類非配息股份歐元避險	EUR	10.32	9.64*	9.00
D 類非配息英國申報基金股份	USD	19.42	17.76*	13.77
E 類配息 (Q) (G) 股份歐元避險	EUR	8.45	8.27*	8.10
E 類非配息股份歐元避險	EUR	12.93	12.21*	11.55
I 類非配息股份	USD	13.06	11.91*	10.69
I 類非配息股份瑞士法郎避險	CHF	11.66	11.05*	10.42
X 類配息 (S) (M) (G) 股份	USD	12.41	11.59*	10.78
X 類非配息股份	USD	19.21	17.39*	15.51
貝萊德新興市場中國除外基金（原名「貝萊德新興歐洲基金II」） (Emerging Markets Ex-China Fund) ⁽²⁾				
淨資產總額	USD	290,848,078	—	—
資產淨值每：				
A 類配息 (A) 股份歐元避險	EUR	67.00	—	—
A 類配息 (A) 英國申報基金股份	USD	71.98	—	—
A 類非配息股份	USD	80.89	—	—
A 類非配息股份歐元避險	EUR	75.51	—	—
A 類非配息股份新加坡幣避險	SGD	7.75	—	—
C 類非配息股份	USD	60.20	—	—
C 類非配息股份歐元避險	EUR	56.21	—	—
D 類配息 (A) 英國申報基金股份	USD	72.08	—	—
D 類非配息股份	USD	92.04	—	—
D 類非配息股份歐元避險	EUR	85.92	—	—
D 類非配息英國申報基金股份英鎊避險	GBP	69.78	—	—
E 類非配息股份	USD	71.98	—	—
E 類非配息股份歐元避險	EUR	67.20	—	—
I 類非配息股份歐元避險	EUR	7.37	—	—
X 類配息 (A) 英國申報基金股份	USD	72.83	—	—
X 類非配息股份歐元避險	EUR	9.48	—	—

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。

截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

* 包含稀釋調整，詳情請參閱附註 2(g)。

⁽²⁾ 該年發行基金的詳細資料，請見附註 1。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

	貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日
貝萊德新興市場基金 (Emerging Markets Fund)				
淨資產總額	USD	2,453,215,294	2,503,464,070	2,246,518,528
資產淨值每：				
A 類配息 (A) 股份	USD	9.72	9.41	9.17
A 類非配息股份	USD	38.25	36.75	35.65
A 類非配息股份歐元避險	EUR	8.54	8.37	8.41
AI 類非配息股份	USD	12.02	11.54	11.19
C 類非配息股份	USD	28.02	27.26	26.78
D 類非配息股份	USD	43.93	41.90	40.34
D 類非配息股份歐元避險	EUR	8.84	8.60	8.57
E 類非配息股份	USD	33.67	32.51	31.69
I 類配息 (A) 股份	USD	10.95	10.60	10.32
I 類配息 (Q) 英國申報基金股份	USD	11.19	10.83	9.13
I 類非配息股份	USD	15.40	14.64	14.06
SI 類非配息股份	USD	7.98	7.58	7.28
X 類非配息股份	USD	16.61	15.69	14.96

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣 2024 年 8 月 31 日 2023 年 8 月 31 日 2022 年 8 月 31 日				
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（Emerging Markets Local Currency Bond Fund）				
淨資產總額	USD	1,655,506,618	1,627,879,775	1,417,858,380
資產淨值每：				
A 類配息 (A) 股份	USD	12.19	12.24	11.48
A 類配息 (D) 股份	USD	3.07	3.08	2.90
A 類配息 (M) 股份	USD	3.09	3.10	2.91
A 類配息 (M) 股份澳幣避險	AUD	4.78	4.89	4.70
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	4.99	5.08	4.88
A 類配息 (R) (M) (G) 股份紐元避險	NZD	6.28	6.39	6.12
A 類配息 (S) (M) (G) 股份	USD	6.32	6.42	6.10
A 類配息 (S) (M) (G) 股份加拿大幣避險	CAD	6.02	6.17	5.94
A 類配息 (S) (M) (G) 股份英鎊避險	GBP	5.56	5.69	5.53
A 類配息 (S) (M) (G) 股份港幣避險	HKD	60.81	62.53	60.23
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	5.47	5.67	5.48
A 類非配息股份	USD	24.63	23.24	20.60
A 類非配息股份瑞士法郎避險	CHF	6.59	6.50	6.03
A 類非配息股份歐元避險	EUR	6.98	6.72	6.17
A 類非配息股份波蘭幣避險	PLN	10.13	9.60	8.36
A 類非配息股份瑞典幣避險	SEK	82.73	79.91	73.31
A 類非配息股份新加坡幣避險	SGD	8.16	7.85	7.07
AI 類配息 (Q) 股份	USD	9.22	9.25	8.66
AI 類非配息股份	USD	11.91	11.24	9.96
C 類配息 (D) 股份	USD	3.07	3.08	2.89
C 類非配息股份	USD	19.77	18.89	16.96
D 類配息 (A) 股份	USD	12.20	12.25	11.49
D 類配息 (M) 股份	USD	12.76	12.82	12.04
D 類配息 (M) 股份澳幣避險	AUD	4.78	4.88	4.70
D 類配息 (M) 英國申報基金股份英鎊避險	GBP	5.13	5.19	4.96
D 類配息 (Q) 英國申報基金股份	USD	9.14	9.17	7.39
D 類非配息股份	USD	26.79	25.15	22.19
D 類非配息股份瑞士法郎避險	CHF	8.07	7.93	7.31
D 類非配息股份歐元避險	EUR	7.31	7.01	6.39
D 類非配息股份波蘭幣避險	PLN	10.75	10.15	8.79
D 類非配息股份新加坡幣避險	SGD	8.66	8.30	7.44
D 類非配息英國申報基金股份英鎊避險	GBP	14.38	13.59	12.21
E 類配息 (Q) 股份歐元避險	EUR	4.65	4.77	4.62
E 類非配息股份	USD	22.56	21.39	19.06
E 類非配息股份歐元避險	EUR	6.50	6.29	5.80
I 類配息 (M) 英國申報基金股份英鎊避險	GBP	–	–	4.95
I 類配息 (Q) 股份	USD	7.69	7.73	7.23
I 類非配息股份	USD	27.03	25.33	22.31
I 類非配息股份歐元避險	EUR	7.59	7.27	6.62
S 類配息 (M) 股份	USD	10.63	10.68	–
S 類配息 (M) 英國申報基金股份英鎊避險	GBP	–	–	7.52
S 類非配息股份	USD	10.57	9.91	–
S 類非配息股份歐元避險	EUR	10.32	9.88	–
SR 類配息 (M) 英國申報基金股份	USD	8.40	8.44	6.83
SR 類配息 (M) 英國申報基金股份英鎊避險	GBP	8.10	8.19	7.84
SR 類非配息英國申報基金股份	USD	10.29	9.66	7.33
SR 類非配息英國申報基金股份歐元避險	EUR	9.49	9.09	8.29
X 類配息 (Q) 股份英鎊避險	GBP	7.54	7.63	7.27
X 類非配息股份	USD	7.80	7.28	6.38
X 類非配息股份英鎊避險	GBP	10.27	9.64	8.60

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（ESG Multi-Asset Fund）				
淨資產總額	EUR	4,740,392,796	6,059,314,393	6,719,550,491
資產淨值每：				
A 類配息 (A) 股份	EUR	10.86	10.11	10.78
A 類配息 (R) (M) (G) 股份新加坡幣避險	SGD	11.06	10.46	11.26
A 類配息 (R) (M) (G) 股份美金避險	USD	11.30	10.63	11.33
A 類配息 (T) 股份離岸人民幣避險	CNH	88.46	86.20	95.76
A 類配息 (T) 股份新加坡幣避險	SGD	9.11	8.77	9.55
A 類配息 (T) 股份美金避險	USD	9.36	8.90	9.56
A 類非配息股份	EUR	19.49	17.99	19.02
A 類非配息股份澳幣避險	AUD	11.25	10.38	10.88
A 類非配息股份新加坡幣避險	SGD	12.46	11.51	12.01
A 類非配息股份美金避險	USD	53.92	48.89	50.38
A 類非配息股份南非幣避險	ZAR	133.27	117.85	118.36
AI 類非配息股份	EUR	12.62	11.65	12.32
B 類配息 (T) 股份美金避險	USD	10.08	–	–
C 類非配息股份	EUR	15.50	14.48	15.51
C 類非配息股份美金避險	USD	39.22	36.01	37.57
D 類非配息股份	EUR	21.51	19.74	20.76
D 類非配息股份美金避險	USD	58.25	52.53	53.83
E 類非配息股份	EUR	17.17	15.92	16.93
E 類非配息股份美金避險	USD	47.48	43.26	44.80
I 類非配息股份	EUR	13.74	12.59	13.21
I 類非配息股份巴西雷亞爾避險	EUR	14.53	14.90	14.72
I 類非配息股份美金避險	USD	11.05	9.94	10.17

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

	貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日
貝萊德歐元優質債券基金 (Euro Bond Fund)				
淨資產總額	EUR	1,965,830,786	1,948,067,126	3,192,055,061
資產淨值每：				
A 類配息 (A) 股份	EUR	23.90	23.04	23.68
A 類配息 (A) 英國申報基金股份	EUR	23.97	23.12	20.48
A 類配息 (D) 股份	EUR	17.83	17.20	17.68
A 類配息 (M) 股份	EUR	17.82	17.19	17.67
A 類非配息股份	EUR	27.12	25.70	26.15
A 類非配息股份日圓避險	JPY	887	876	916
A 類非配息股份波蘭幣避險	PLN	112.06	104.34	100.84
A 類非配息股份美金避險	USD	13.36	12.45	12.33
AI 類非配息股份	EUR	9.24	8.76	8.92
C 類非配息股份	EUR	19.57	18.77	19.35
D 類配息 (A) 股份	EUR	10.62	10.23	10.52
D 類配息 (A) 英國申報基金股份	EUR	24.13	23.26	20.60
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	10.13	9.65	9.80
D 類配息 (M) 股份	EUR	17.92	17.28	17.76
D 類非配息股份	EUR	28.83	27.23	27.61
D 類非配息股份瑞士法郎避險	CHF	10.56	10.23	10.55
D 類非配息股份美金避險	USD	13.94	12.94	12.77
E 類配息 (Q) 股份	EUR	22.27	21.21	21.69
E 類非配息股份	EUR	23.86	22.73	23.24
I 類配息 (A) 英國申報基金股份	EUR	9.13	8.80	7.79
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	10.15	9.66	9.82
I 類配息 (A) 英國申報基金股份美金避險	USD	10.33	9.78	9.78
I 類非配息股份	EUR	13.93	13.14	13.30
I 類非配息股份瑞士法郎避險	CHF	9.46	9.15	9.41
I 類非配息股份日圓避險	JPY	918	903	939
I 類非配息股份美金避險	USD	11.92	11.05	10.88
S 類配息 (A) 股份	EUR	9.16	8.83	9.08
S 類配息 (M) 股份	EUR	10.50	10.12	–
S 類非配息股份	EUR	10.65	10.05	–
SR 類非配息英國申報基金股份	EUR	8.95	8.45	7.37
SR 類非配息英國申報基金股份美金避險	USD	9.49	8.81	8.68
X 類非配息股份	EUR	31.74	29.81	30.06

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

	貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日
貝萊德歐元市場基金 (Euro-Markets Fund)				
淨資產總額	EUR	1,406,467,371	1,279,240,008	1,301,315,661
資產淨值每：				
A 類配息 (A) 股份	EUR	38.62	33.44	28.85
A 類配息 (A) 英國申報基金股份	EUR	41.58	35.99	26.77
A 類非配息股份	EUR	44.96	38.80	33.36
A 類非配息股份瑞士法郎避險	CHF	26.06	22.94	19.98
A 類非配息股份英鎊避險	GBP	21.49	18.35	15.55
A 類非配息股份港幣避險	HKD	172.50	147.84	124.73
A 類非配息股份新加坡幣避險	SGD	32.56	28.10	23.83
A 類非配息股份美金避險	USD	24.76	20.99	17.50
AI 類非配息股份	EUR	15.77	13.62	11.70
C 類非配息股份	EUR	32.86	28.72	25.00
D 類配息 (A) 股份	EUR	39.04	33.79	29.14
D 類配息 (A) 英國申報基金股份	EUR	39.06	33.80	25.13
D 類非配息股份	EUR	51.69	44.29	37.79
D 類非配息股份美金避險	USD	23.44	19.72	16.31
D 類非配息英國申報基金股份	EUR	51.69	44.29	32.57
D 類非配息英國申報基金股份瑞士法郎避險	CHF	23.59	20.61	17.82
E 類非配息股份	EUR	39.72	34.45	29.77
I 類配息 (A) 股份	EUR	17.93	15.51	13.38
I 類非配息股份	EUR	52.24	44.64	37.99
S 類配息 (A) 股份	EUR	14.62	12.65	10.91
S 類非配息股份	EUR	15.68	13.41	11.43
X 類非配息股份	EUR	57.99	49.15	41.51
貝萊德歐洲基金 (European Fund)				
淨資產總額	EUR	1,469,266,252	1,337,429,488	1,220,902,141
資產淨值每：				
A 類配息 (A) 股份	EUR	181.85	160.08	137.36
A 類配息 (A) 英國申報基金股份	EUR	182.72	160.84	118.94
A 類非配息股份	EUR	195.80	172.36	147.74
A 類非配息股份澳幣避險	AUD	21.24	18.75	15.93
A 類非配息股份加拿大幣避險	CAD	21.13	18.44	15.48
A 類非配息股份離岸人民幣避險	CNH	196.64	174.24	149.33
A 類非配息股份英鎊避險	GBP	19.97	17.39	14.70
A 類非配息股份港幣避險	HKD	30.77	26.89	22.63
A 類非配息股份紐元避險	NZD	22.67	19.77	16.62
A 類非配息股份新加坡幣避險	SGD	23.52	20.70	17.51
A 類非配息股份美金避險	USD	32.72	28.30	23.52
C 類非配息股份	EUR	141.82	126.41	109.71
D 類配息 (A) 英國申報基金股份	EUR	186.80	164.01	121.23
D 類非配息股份	EUR	225.19	196.75	167.39
D 類非配息股份美金避險	USD	31.51	27.05	22.31
D 類非配息英國申報基金股份	EUR	225.19	196.75	144.26
E 類非配息股份	EUR	172.53	152.64	131.49
I 類非配息股份	EUR	228.62	199.23	169.06
I 類非配息股份美金避險	USD	25.40	21.75	17.89
S 類非配息股份	EUR	18.27	15.94	13.54
X 類非配息股份	EUR	253.90	219.61	184.96

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

		貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日
貝萊德歐洲特別時機基金 (European Special Situations Fund)					
淨資產總額	EUR		1,254,093,648	1,238,974,055	1,127,016,712
資產淨值每：					
A 類配息 (A) 股份	EUR		11.03	9.78	8.47
A 類非配息股份	EUR		66.93	59.34	51.36
A 類非配息股份澳幣避險	AUD		24.57	21.84	18.74
A 類非配息股份加拿大幣避險	CAD		24.42	21.47	18.21
A 類非配息股份離岸人民幣避險	CNH		576.22	514.22	445.08
A 類非配息股份英鎊避險	GBP		22.91	20.10	17.16
A 類非配息股份港幣避險	HKD		182.39	160.57	136.40
A 類非配息股份美金避險	USD		28.64	24.95	20.94
C 類非配息股份	EUR		51.61	46.33	40.60
D 類非配息股份	EUR		76.94	67.71	58.17
D 類非配息股份美金避險	USD		27.92	24.14	20.11
E 類非配息股份	EUR		60.65	54.04	47.00
I 類配息 (A) 股份	EUR		14.25	12.59	10.91
I 類非配息股份	EUR		20.93	18.37	15.74
X 類非配息股份	EUR		21.25	18.51	15.74
貝萊德歐洲價值型基金 (European Value Fund)					
淨資產總額	EUR		801,356,938	724,576,156	773,465,607
資產淨值每：					
A 類配息 (A) 股份	EUR		73.26	63.29	55.17
A 類配息 (A) 英國申報基金股份	EUR		78.26	67.62	50.79
A 類非配息股份	EUR		103.94	88.30	75.80
A 類非配息股份澳幣避險	AUD		20.00	17.03	14.48
A 類非配息股份離岸人民幣避險	CNH		205.80	175.98	150.46
A 類非配息股份港幣避險	HKD		200.24	168.92	142.50
A 類非配息股份美金避險	USD		21.29	17.77	14.81
C 類非配息股份	EUR		72.30	62.19	54.05
D 類配息 (A) 英國申報基金股份	EUR		78.32	67.62	50.77
D 類非配息股份	EUR		117.89	99.40	84.68
D 類非配息股份美金避險	USD		23.39	19.38	16.03
E 類非配息股份	EUR		93.47	79.80	68.84
I 類非配息股份	EUR		25.25	21.23	18.04
S 類配息 (A) 股份	EUR		13.35	11.53	10.04
X 類非配息股份	EUR		17.48	14.60	12.31

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

	貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日
貝萊德新世代運輸基金（基金之配息來源可能為本金）（Future of Transport Fund）				
淨資產總額	USD	979,681,275	1,828,120,719	1,603,226,338
資產淨值每：				
A 類配息 (A) 股份	USD	8.03	8.79	8.21
A 類配息 (A) 英國申報基金股份	USD	8.03	8.78	7.08
A 類配息 (T) 股份	USD	9.12	10.82	–
A 類非配息股份	USD	13.37	14.63	13.69
A 類非配息股份離岸人民幣避險	CNH	73.99	83.05	80.06
A 類非配息股份歐元避險	EUR	11.39	12.75	12.35
A 類非配息股份新加坡幣避險	SGD	12.29	13.73	13.07
AI 類非配息股份	USD	16.43	17.97	16.82
C 類非配息股份	USD	9.29	10.30	–
D 類非配息股份歐元避險	EUR	11.97	13.28	12.76
D 類非配息英國申報基金股份	USD	14.06	15.25	12.19
D 類非配息英國申報基金股份英鎊避險	GBP	12.51	13.72	13.05
E 類非配息股份	USD	17.10	18.80	17.69
E 類非配息股份歐元避險	EUR	11.06	12.44	12.11
I 類配息 (A) 英國申報基金股份	USD	8.18	8.90	7.15
I 類非配息股份	USD	14.25	15.43	14.28
I 類非配息股份歐元避險	EUR	14.19	15.71	15.06
X 類非配息股份	USD	14.87	15.98	14.69
Z 類非配息英國申報基金股份	USD	14.32	15.49	12.34

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德環球資產配置基金（基金之配息來源可能為本金）（Global Allocation Fund）				
淨資產總額	USD	15,250,819,657	14,455,276,896	15,096,811,718
資產淨值每：				
A 類配息 (A) 股份	USD	75.69	66.57	63.93
A 類配息 (A) 股份歐元避險	EUR	40.87	36.67	36.38
A 類配息 (T) 股份	USD	10.49	9.70	—
A 類配息 (T) 股份澳幣避險	AUD	10.25	9.67	—
A 類配息 (T) 股份離岸人民幣避險	CNH	101.86	96.47	—
A 類配息 (T) 股份歐元避險	EUR	10.41	9.68	—
A 類配息 (T) 股份港幣避險	HKD	104.10	96.95	—
A 類配息 (T) 股份新加坡幣避險	SGD	10.33	9.68	—
A 類配息 (T) 股份南非幣避險	ZAR	103.54	96.84	—
A 類配息 (Y) (Q) (G) 股份	USD	9.54	8.55	8.35
A 類配息 (Y) (Q) (G) 股份澳幣避險	AUD	9.02	8.23	8.23
A 類配息 (Y) (Q) (G) 股份新加坡幣避險	SGD	9.16	8.37	8.30
A 類非配息股份	USD	79.55	69.23	65.75
A 類非配息股份澳幣避險	AUD	21.82	19.34	18.80
A 類非配息股份瑞士法郎避險	CHF	14.20	12.86	12.78
A 類非配息股份離岸人民幣避險	CNH	178.13	158.80	155.43
A 類非配息股份歐元避險	EUR	44.95	39.90	39.15
A 類非配息股份英鎊避險	GBP	38.48	33.73	32.64
A 類非配息股份港幣避險	HKD	18.42	16.21	15.58
A 類非配息股份波蘭幣避險	PLN	23.07	20.13	18.74
A 類非配息股份新加坡幣避險	SGD	17.77	15.76	15.20
AI 類非配息股份	USD	15.86	13.80	13.12
AI 類非配息股份歐元避險	EUR	12.51	11.10	10.89
B 類配息 (T) 股份	USD	10.07	—	—
C 類非配息股份	USD	57.44	50.61	48.68
C 類非配息股份歐元避險	EUR	32.48	29.19	29.00
D 類配息 (A) 股份	USD	76.25	67.03	64.35
D 類配息 (A) 股份歐元避險	EUR	41.13	36.88	36.59
D 類非配息股份	USD	90.22	77.93	73.47
D 類非配息股份澳幣避險	AUD	23.86	20.99	20.25
D 類非配息股份瑞士法郎避險	CHF	15.54	13.97	13.78
D 類非配息股份歐元避險	EUR	50.99	44.92	43.75
D 類非配息股份英鎊避險	GBP	42.05	36.58	35.14
D 類非配息股份波蘭幣避險	PLN	25.24	21.86	20.20
D 類非配息股份新加坡幣避險	SGD	19.54	17.20	16.46
D 類非配息英國申報基金股份	USD	90.23	77.94	63.29
E 類非配息股份	USD	71.13	62.21	59.38
E 類非配息股份歐元避險	EUR	41.89	37.36	36.84
E 類非配息股份波蘭幣避險	PLN	21.54	18.89	17.67
I 類非配息股份	USD	90.92	78.37	73.72
I 類非配息股份歐元避險	EUR	50.88	44.72	43.46
I 類非配息股份新加坡幣避險	SGD	19.56	17.23	16.50
J 類非配息股份	USD	106.63	91.23	85.18
S 類非配息股份	USD	11.62	10.03	—
S 類非配息股份歐元避險	EUR	11.35	9.99	—
X 類配息 (A) 股份	USD	16.86	14.81	14.21
X 類配息 (T) 股份	USD	11.31	—	—
X 類非配息股份	USD	105.93	90.62	84.61
X 類非配息股份澳幣避險	AUD	27.74	24.17	23.10
X 類非配息股份歐元避險	EUR	15.32	13.37	12.89
X 類非配息股份日圓避險	JPY	1,454	1,314	1,299

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣					2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德環球企業債券基金（基金之配息來源可能為本金）（Global Corporate Bond Fund）								
淨資產總額					USD	1,770,653,514	878,806,860	801,859,454
資產淨值每：								
A 類配息 (A) 股份歐元避險					EUR	7.76	7.49	7.81
A 類配息 (M) (G) 股份					USD	10.36	9.92	–
A 類配息 (M) 股份澳幣避險					AUD	10.71	10.30	10.62
A 類配息 (M) 股份加拿大幣避險					CAD	10.13	9.67	9.86
A 類配息 (M) 股份英鎊避險					GBP	9.51	9.07	9.31
A 類配息 (M) 股份紐元避險					NZD	11.15	10.60	10.82
A 類配息 (Q) 股份					USD	10.47	9.92	10.01
A 類配息 (R) (M) (G) 股份澳幣避險					AUD	9.75	9.32	9.54
A 類配息 (R) (M) (G) 股份離岸人民幣避險					CNH	88.87	84.53	88.35
A 類配息 (R) (M) (G) 股份紐元避險					NZD	8.61	8.22	8.41
A 類配息 (S) (M) (G) 股份					USD	9.93	9.49	9.63
A 類配息 (S) (M) (G) 股份港幣避險					HKD	71.68	69.28	71.28
A 類配息 (S) (M) (G) 股份日圓避險					JPY	972	–	–
A 類配息 (S) (M) (G) 股份新加坡幣避險					SGD	8.45	8.24	8.48
A 類配息 (T) 股份					USD	10.42	–	–
A 類配息 (T) 股份離岸人民幣避險					CNH	103.57	–	–
A 類配息 (T) 股份南非幣避險					ZAR	99.81	–	–
A 類非配息股份					USD	15.23	13.93	13.69
A 類非配息股份歐元避險					EUR	12.41	11.56	11.70
A 類非配息股份瑞典幣避險					SEK	99.68	93.05	94.01
B 類配息 (T) 股份					USD	10.18	–	–
B 類配息 (T) 股份南非幣避險					ZAR	101.64	–	–
D 類配息 (Q) 股份英鎊避險					GBP	9.41	8.97	9.18
D 類非配息股份					USD	16.34	14.88	14.56
D 類非配息股份歐元避險					EUR	13.30	12.34	12.44
D 類非配息英國申報基金股份英鎊避險					GBP	10.44	9.57	9.51
E 類非配息股份					USD	13.99	12.85	12.70
E 類非配息股份歐元避險					EUR	11.43	10.71	10.89
I 類配息 (A) 英國申報基金股份英鎊避險					GBP	9.10	8.66	8.90
I 類非配息股份					USD	12.63	11.48	11.22
I 類非配息股份加拿大幣避險					CAD	12.13	11.12	10.94
I 類非配息股份歐元避險					EUR	10.13	9.38	9.44
X 類配息 (A) 英國申報基金股份英鎊避險					GBP	8.38	8.03	8.30
X 類非配息股份					USD	17.89	16.20	15.75
X 類非配息股份歐元避險					EUR	14.59	13.46	13.49
X 類非配息股份挪威克朗避險					NOK	113.25	103.99	103.29

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣					2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日
貝萊德全球股票收益基金（基金之配息來源可能為本金）（Global Equity Income Fund）							
淨資產總額	USD	976,908,782	919,175,375	939,683,090			
資產淨值每：							
A 類配息 (A) (G) 股份	USD	16.95	14.77	13.65			
A 類配息 (A) (G) 股份歐元避險	EUR	11.69	10.40	9.97			
A 類配息 (Q) (G) 股份	USD	16.85	14.71	13.62			
A 類配息 (Q) (G) 股份歐元避險	EUR	12.82	11.42	10.97			
A 類配息 (Q) (G) 股份新加坡幣避險	SGD	14.93	13.29	12.52			
A 類配息 (Q) (G) 英國申報基金股份	USD	16.84	14.70	11.72			
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	12.83	11.28	10.62			
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	130.20	114.54	109.19			
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	137.42	119.76	111.20			
A 類配息 (S) (M) (G) 股份	USD	17.03	14.89	13.79			
A 類配息 (S) (M) (G) 股份離岸人民幣避險	CNH	128.95	115.62	110.32			
A 類配息 (S) (M) (G) 股份港幣避險	HKD	125.51	111.04	104.06			
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	12.64	11.28	10.63			
A 類配息 (T) 股份	USD	11.85	10.96	–			
A 類非配息股份	USD	25.03	21.38	19.29			
A 類非配息股份瑞士法郎避險	CHF	13.65	12.14	11.49			
A 類非配息股份歐元避險	EUR	18.61	16.22	15.19			
A 類非配息股份波蘭幣避險	PLN	25.58	21.92	19.50			
A 類非配息股份新加坡幣避險	SGD	21.37	18.61	17.10			
AI 類配息 (Q) (G) 股份歐元避險	EUR	11.07	9.86	9.47			
AI 類非配息股份	USD	16.20	13.84	12.50			
AI 類非配息股份歐元避險	EUR	12.66	11.03	10.33			
C 類配息 (Q) (G) 股份	USD	13.58	12.01	11.25			
C 類非配息股份	USD	19.94	17.25	15.76			
D 類配息 (A) (G) 股份	USD	20.00	17.29	15.86			
D 類配息 (Q) (G) 股份	USD	18.44	15.97	14.67			
D 類配息 (Q) (G) 股份歐元避險	EUR	14.02	12.40	11.81			
D 類配息 (Q) (G) 英國申報基金股份	USD	18.46	15.99	12.65			
D 類配息 (Q) (G) 英國申報基金股份英鎊避險	GBP	9.97	8.71	8.19			
D 類非配息股份	USD	27.75	23.53	21.07			
D 類非配息股份瑞士法郎避險	CHF	17.58	15.53	14.58			
D 類非配息股份歐元避險	EUR	20.34	17.60	16.35			
D 類非配息股份波蘭幣避險	PLN	27.96	23.79	21.00			
D 類非配息股份新加坡幣避險	SGD	23.35	20.19	18.40			
E 類配息 (Q) (G) 股份	USD	15.79	13.86	12.89			
E 類配息 (Q) (G) 股份歐元避險	EUR	11.68	10.46	10.10			
E 類非配息股份	USD	23.40	20.09	18.22			
E 類非配息股份歐元避險	EUR	12.01	10.52	9.90			
I 類非配息股份	USD	19.17	16.21	14.48			
I 類非配息英國申報基金股份	USD	19.17	16.21	–			
SR 類非配息 (S) (M) (G) 股份	USD	11.50	9.97	9.13			
SR 類非配息股份	USD	12.16	10.29	9.20			
X 類非配息股份	USD	31.91	26.79	23.77			

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德環球政府債券基金 (Global Government Bond Fund)				
淨資產總額	USD	990,026,827	1,019,444,419	845,281,585
資產淨值每：				
A 類配息 (D) 股份	USD	19.73*	19.04*	19.94
A 類配息 (D) 股份歐元避險	EUR	15.78*	15.51*	16.70
A 類配息 (M) 股份	USD	19.76*	19.07*	19.96
A 類配息 (M) 股份歐元避險	EUR	15.65*	15.38*	16.55
A 類配息 (M) 股份英鎊避險	GBP	8.81*	8.55*	9.07
A 類配息 (M) 股份港幣避險	HKD	90.18*	88.02*	93.31
A 類非配息股份	USD	29.68*	27.90*	28.65
A 類非配息股份歐元避險	EUR	23.36*	22.37*	23.61
C 類配息 (D) 股份	USD	17.96*	17.33*	18.15
C 類配息 (D) 股份歐元避險	EUR	– *	14.29*	15.38
C 類配息 (M) 股份	USD	19.14*	18.47*	19.34
C 類非配息股份	USD	21.43*	20.40*	21.21
C 類非配息股份歐元避險	EUR	16.90*	16.39*	17.51
D 類配息 (M) 股份	USD	19.77*	19.08*	19.98
D 類配息 (M) 股份歐元避險	EUR	15.48*	15.40*	16.60
D 類非配息股份	USD	31.20*	29.23*	29.90
D 類非配息股份歐元避險	EUR	24.86*	23.72*	24.95
E 類非配息股份	USD	26.23*	24.78*	25.57
E 類非配息股份歐元避險	EUR	20.56*	19.79*	20.99
I 類配息 (A) 股份歐元避險	EUR	8.52*	8.37*	9.02
I 類非配息股份	USD	11.08*	10.36*	10.58
I 類非配息股份歐元避險	EUR	8.74*	8.32*	8.74
X 類非配息股份歐元避險	EUR	10.36*	9.83*	10.28
X 類非配息股份挪威克朗避險	NOK	103.84*	98.03*	101.75
X 類非配息股份瑞典幣避險	SEK	95.92*	91.20*	95.22
X 類非配息英國申報基金股份	USD	11.28*	10.50*	9.21

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。

截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

* 包含稀釋調整，詳情請參閱附註 2(g)。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

	貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（Global High Yield Bond Fund）				
淨資產總額	USD	1,866,208,624	1,663,910,586	1,694,518,231
資產淨值每：				
A 類配息 (D) 英國申報基金股份	USD	7.50	7.06	6.06
A 類配息 (D) 英國申報基金股份歐元避險	EUR	4.43	4.25	4.36
A 類配息 (M) 股份	USD	7.53	7.09	7.06
A 類配息 (M) 股份歐元避險	EUR	4.38	4.20	4.30
A 類配息 (Q) 股份	USD	11.71	11.01	10.95
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	5.77	5.49	5.54
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	79.30	75.10	75.53
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	CNH	89.07	84.62	88.07
A 類配息 (S) (M) (G) 股份	USD	6.00	5.71	5.76
A 類配息 (S) (M) (G) 股份港幣避險	HKD	43.77	42.15	43.13
A 類配息 (S) (M) (G) 股份日圓避險	JPY	986	–	–
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	8.07	7.83	8.02
A 類配息 (T) 股份	USD	10.15	–	–
A 類非配息股份	USD	30.55	27.22	25.79
A 類非配息股份歐元避險	EUR	17.99	16.32	15.92
A 類非配息股份英鎊避險	GBP	20.57	18.42	17.70
A 類非配息股份波蘭幣避險	PLN	17.15	15.27	14.13
A 類非配息股份瑞典幣避險	SEK	14.32	13.01	12.66
AI 類配息 (Q) 股份歐元避險	EUR	8.78	8.41	8.61
AI 類非配息股份歐元避險	EUR	10.81	9.81	9.57
C 類配息 (D) 股份	USD	7.68	7.23	7.21
C 類非配息股份	USD	24.75	22.33	21.42
C 類非配息股份歐元避險	EUR	13.39	12.30	12.15
D 類配息 (M) 股份	USD	7.57	7.13	7.10
D 類配息 (M) 股份歐元避險	EUR	4.40	4.22	4.33
D 類配息 (Q) 股份英鎊避險	GBP	8.12	7.67	7.74
D 類非配息股份	USD	33.70	29.82	28.05
D 類非配息英國申報基金股份歐元避險	EUR	19.77	17.81	17.25
D 類非配息英國申報基金股份英鎊避險	GBP	22.46	19.98	19.06
E 類配息 (Q) 股份歐元避險	EUR	8.77	8.40	8.60
E 類非配息股份	USD	26.93	24.12	22.96
E 類非配息股份歐元避險	EUR	15.86	14.46	14.17
I 類配息 (M) 股份	USD	9.80	9.23	9.19
I 類非配息股份	USD	34.20	30.22	28.38
I 類非配息股份加拿大幣避險	CAD	14.79	13.17	12.46
I 類非配息股份歐元避險	EUR	11.53	10.37	10.03
I 類非配息英國申報基金股份瑞士法郎避險	CHF	9.61	8.84	8.66
X 類配息 (A) 股份歐元避險	EUR	7.51	7.19	7.37
X 類非配息股份	USD	13.79	12.12	11.32
X 類非配息股份歐元避險	EUR	23.28	20.82	20.03
X 類非配息股份紐元避險	NZD	10.01	–	–

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund)				
淨資產總額	USD	181,122,546	270,286,414	364,440,108
資產淨值每：				
A 類配息 (M) 股份	USD	16.04	15.33	15.77
A 類配息 (T) 股份	USD	10.11	–	–
A 類非配息股份	USD	16.57	15.80	16.25
A 類非配息股份歐元避險	EUR	13.56	13.16	13.93
C 類配息 (M) 股份	USD	13.57	13.10	13.64
C 類非配息股份	USD	13.56	13.09	13.63
D 類配息 (M) 股份	USD	16.21	15.49	15.93
D 類非配息股份	USD	17.48	16.61	17.02
D 類非配息股份歐元避險	EUR	14.31	13.84	14.60
E 類非配息股份歐元避險	EUR	12.58	12.27	13.05
I 類非配息股份	USD	10.42	9.89	10.11
X 類非配息股份歐元避險	EUR	15.78	15.18	15.92
貝萊德環球前瞻股票基金 (Global Long-Horizon Equity Fund)				
淨資產總額	USD	1,414,413,856	1,385,067,852	1,063,272,581
資產淨值每：				
A 類配息 (A) 股份	USD	24.45	21.15	19.24
A 類配息 (A) 英國申報基金股份	USD	36.90	31.91	25.00
A 類非配息股份	USD	99.91	86.40	78.59
A 類非配息股份新加坡幣避險	SGD	22.52	19.85	18.38
AI 類非配息股份	USD	19.23	16.62	15.12
C 類非配息股份	USD	72.99	63.91	58.86
D 類配息 (A) 英國申報基金股份	USD	38.53	33.07	25.72
D 類非配息股份	USD	109.76	94.21	85.05
E 類非配息股份	USD	88.18	76.64	70.06
I 類非配息股份	USD	12.65	10.83	9.74
X 類非配息股份	USD	17.93	15.24	13.62
貝萊德印度基金 (India Fund)				
淨資產總額	USD	616,123,271	469,753,593	451,125,592
資產淨值每：				
A 類配息 (A) 英國申報基金股份	USD	60.89	48.73	40.39
A 類非配息股份	USD	60.57	48.47	46.64
C 類非配息股份	USD	47.21	38.25	37.27
D 類配息 (A) 英國申報基金股份	USD	66.49	52.81	43.45
D 類非配息股份	USD	69.08	54.88	52.41
E 類非配息股份	USD	55.26	44.45	42.98
I 類非配息股份	USD	11.79	9.34	8.90
X 類非配息股份	USD	23.06	18.14	17.15

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

	貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日
貝萊德日本靈活股票基金 (Japan Flexible Equity Fund)				
淨資產總額	JPY	106,535,219,920	35,030,142,165	29,089,575,077
資產淨值每：				
A 類配息 (A) 英國申報基金股份	JPY	2,903	2,347	12
A 類配息 (T) 股份港幣避險	HKD	111.27	–	–
A 類配息 (T) 股份美金避險	USD	11.18	–	–
A 類非配息股份	JPY	2,954	2,388	1,923
A 類非配息股份歐元避險	EUR	17.96	14.26	11.30
A 類非配息股份美金避險	USD	32.21	25.17	19.40
C 類非配息股份	JPY	2,317	1,897	1,546
D 類配息 (A) 英國申報基金股份	JPY	2,962	2,394	12
D 類非配息股份	JPY	3,358	2,696	2,154
D 類非配息股份歐元避險	EUR	19.65	15.48	12.18
E 類非配息股份	JPY	2,692	2,187	1,770
E 類非配息股份歐元避險	EUR	16.49	13.16	10.48
I 類非配息股份	JPY	2,751	2,202	1,755
X 類非配息股份	JPY	3,808	3,025	2,393
X 類非配息股份歐元避險	EUR	23.38	18.23	14.21
貝萊德日本特別時機基金 (Japan Small & MidCap Opportunities Fund)				
淨資產總額	JPY	26,583,801,167	21,455,088,138	20,235,105,162
資產淨值每：				
A 類配息 (A) 英國申報基金股份	JPY	11,087	9,306	52
A 類配息 (T) 股份港幣避險	HKD	108.67	–	–
A 類配息 (T) 股份美金避險	USD	10.93	–	–
A 類非配息股份	JPY	11,164	9,347	8,391
A 類非配息股份歐元避險	EUR	71.26	58.36	51.50
A 類非配息股份美金避險	USD	24.02	19.34	16.62
C 類非配息股份	JPY	8,105	6,871	6,246
D 類配息 (A) 英國申報基金股份	JPY	11,423	9,584	54
D 類非配息股份	JPY	12,659	10,519	9,373
D 類非配息股份歐元避險	EUR	77.91	63.33	55.47
E 類非配息股份	JPY	9,824	8,266	7,458
I 類非配息股份	JPY	2,566	2,126	1,890
I 類非配息股份歐元避險	EUR	13.98	11.33	9.90
X 類非配息股份	JPY	14,013	11,529	10,170

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣					2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日
貝萊德拉丁美洲基金 (Latin American Fund)							
淨資產總額		USD	640,652,132	936,624,325	835,233,169		
資產淨值每：							
A 類配息 (A) 股份		USD	53.36	59.38	49.60		
A 類配息 (A) 英國申報基金股份		USD	52.53	58.45	42.06		
A 類非配息股份		USD	65.93	71.09	57.12		
A 類非配息股份澳幣避險		AUD	8.86	9.78	8.05		
A 類非配息股份瑞士法郎避險		CHF	5.20	5.86	4.89		
A 類非配息股份港幣避險		HKD	8.53	9.31	7.57		
A 類非配息股份波蘭幣避險		PLN	8.15	8.86	6.99		
A 類非配息股份新加坡幣避險		SGD	5.88	6.47	5.25		
C 類非配息股份		USD	47.29	51.63	42.01		
D 類配息 (A) 股份		USD	53.23	59.26	49.46		
D 類配息 (A) 英國申報基金股份		USD	52.37	58.31	41.93		
D 類非配息股份		USD	75.34	80.63	64.31		
D 類非配息股份瑞士法郎避險		CHF	5.68	6.35	5.26		
D 類非配息股份歐元避險		EUR	46.66	51.14	42.06		
D 類非配息股份波蘭幣避險		PLN	8.91	9.62	7.53		
D 類非配息股份新加坡幣避險		SGD	6.43	7.03	5.66		
D 類非配息英國申報基金股份英鎊避險		GBP	41.01	44.23	35.82		
E 類非配息股份		USD	59.04	63.97	51.67		
I 類非配息股份		USD	11.55	12.33	9.80		
J 類非配息股份		USD	95.04	100.44	79.11		
X 類配息 (A) 英國申報基金股份		USD	51.65	57.56	41.34		
X 類非配息股份		USD	88.76	93.80	73.87		
貝萊德營養科學基金 (Nutrition Fund)							
淨資產總額		USD	169,956,810	270,316,503	348,357,484		
資產淨值每：							
A 類配息 (A) 股份歐元避險		EUR	10.05	10.46*	11.52		
A 類配息 (A) 英國申報基金股份		USD	7.08	7.21*	6.61		
A 類配息 (A) 英國申報基金股份英鎊避險		GBP	10.60	10.91*	11.87		
A 類非配息股份		USD	13.02	13.26*	14.11		
A 類非配息股份歐元避險		EUR	10.12	10.54*	11.63		
A 類非配息股份港幣		HKD	13.06	13.38*	14.24		
A 類非配息股份波蘭幣避險		PLN	10.37	10.61*	11.11		
A 類非配息股份新加坡幣避險		SGD	11.52	11.99*	12.97		
AI 類非配息股份		USD	11.15	11.37*	12.10		
C 類非配息股份		USD	10.86	11.20*	12.06		
D 類配息 (A) 股份歐元避險		EUR	10.54	10.97*	12.07		
D 類配息 (A) 英國申報基金股份英鎊避險		GBP	11.13	11.44*	12.42		
D 類非配息股份		USD	14.56	14.72*	15.53		
D 類非配息股份歐元避險		EUR	11.27	11.63*	12.73		
D 類非配息股份新加坡幣避險		SGD	12.65	13.04*	14.00		
D 類非配息英國申報基金股份英鎊避險		GBP	7.78	7.94*	8.57		
E 類非配息股份		USD	12.11	12.40*	13.26		
I 類配息 (A) 英國申報基金股份		USD	7.17	7.30*	6.68		
I 類非配息股份		USD	14.87	14.99*	15.78		
I 類非配息股份日圓避險		JPY	909	972*	1,083		
X 類非配息股份		USD	10.82	10.83*	11.32		

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。

截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

* 包含稀釋調整，詳情請參閱附註 2(g)。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

		貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日
貝萊德永續能源基金（基金之配息來源可能為本金） (Sustainable Energy Fund)					
淨資產總額	USD		5,280,424,133	6,939,857,910	6,450,497,616
資產淨值每：					
A 類配息 (A) 股份	USD		16.88	16.35	14.62
A 類配息 (A) 英國申報基金股份	USD		16.92	16.39	12.62
A 類配息 (T) 股份	USD		11.21	11.74	–
A 類非配息股份	USD		17.07	16.53	14.78
A 類非配息股份澳幣避險	AUD		9.75	9.67	8.87
A 類非配息股份加拿大幣避險	CAD		10.12	9.92	8.99
A 類非配息股份離岸人民幣避險	CNH		101.50	100.90	92.92
A 類非配息股份歐元避險	EUR		14.95	14.83	13.74
A 類非配息股份英鎊避險	GBP		9.96	9.77	8.94
A 類非配息股份港幣避險	HKD		102.03	99.98	90.41
A 類非配息股份紐元避險	NZD		10.05	9.85	8.94
A 類非配息股份新加坡幣避險	SGD		17.18	17.00	15.46
AI 類非配息股份	USD		19.79	19.18	17.14
C 類非配息股份	USD		12.85	12.61	11.41
D 類配息 (A) 股份	USD		17.64	16.99	15.13
D 類配息 (A) 英國申報基金股份	USD		17.94	17.27	13.25
D 類非配息股份	USD		19.66	18.90	16.77
D 類非配息股份新加坡幣避險	SGD		8.96	8.80	7.95
E 類非配息股份	USD		15.20	14.80	13.30
E 類非配息股份歐元避險	EUR		9.39	9.36	8.72
I 類配息 (A) 英國申報基金股份	USD		9.87	9.50	7.29
I 類配息 (Q) 股份	USD		11.70	11.27	10.03
I 類非配息股份	USD		19.74	18.93	16.76
I 類非配息英國申報基金股份	USD		19.74	18.93	14.44
S 類配息 (A) 股份	USD		10.83	10.43	–
S 類非配息股份	USD		19.10	18.33	16.22
X 類配息 (T) 股份	USD		10.52	10.81	10.19
X 類非配息股份	USD		24.01	22.82	20.01
X 類非配息股份歐元避險	EUR		17.30	16.85	15.31
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金） (Sustainable Global Dynamic Equity Fund) ⁽⁴⁾					
淨資產總額	USD		448,499,347	408,930,589	453,941,160
資產淨值每：					
A 類配息 (A) 股份	USD		34.53	28.90	26.33
A 類非配息股份	USD		34.63	28.98	26.41
A 類非配息股份離岸人民幣避險	CNH		211.65	181.27	170.30
A 類非配息股份歐元避險	EUR		19.89	16.98	16.03
C 類非配息股份	USD		27.51	23.31	21.50
C 類非配息股份歐元避險	EUR		16.12	13.94	13.32
D 類配息 (A) 股份	USD		31.75	26.48	24.12
D 類非配息股份	USD		39.13	32.50	29.39
D 類非配息股份歐元避險	EUR		21.74	18.42	17.26
E 類非配息股份	USD		31.57	26.55	24.31
E 類非配息股份歐元避險	EUR		18.49	15.87	15.06
I 類非配息股份	USD		13.90	11.51	10.38
X 類非配息股份	USD		47.06	38.67	34.59

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。
⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

	貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）(Sustainable World Bond Fund)				
淨資產總額	USD	963,974,792	925,326,117	1,128,318,997
資產淨值每：				
A 類配息 (D) 股份	USD	54.01	51.60	53.53
A 類配息 (M) 股份	USD	53.88	51.46	53.40
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	89.54	86.01	92.36
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	8.72	8.55	9.05
A 類非配息股份	USD	81.22	75.25	76.31
A 類非配息股份歐元避險	EUR	176.86	166.93	174.06
A 類非配息股份新加坡幣避險	SGD	10.32	–	–
A 類非配息英國申報基金股份英鎊避險	GBP	11.55	10.76	11.05
C 類配息 (D) 股份	USD	54.30	51.87	53.81
D 類配息 (M) 股份	USD	53.94	51.52	53.45
D 類非配息股份	USD	87.04	80.32	81.12
D 類非配息股份瑞士法郎避險	CHF	9.34	9.00	9.49
D 類非配息股份歐元避險	EUR	185.25	174.16	180.88
D 類非配息英國申報基金股份英鎊避險	GBP	11.81	10.96	11.21
E 類非配息股份	USD	73.41	68.35	69.66
I 類配息 (A) 股份歐元避險	EUR	8.61	8.38	8.94
I 類非配息股份	USD	11.37	10.48	10.57
X 類非配息股份	USD	95.91	87.99	88.33
X 類非配息股份瑞士法郎避險	CHF	13.55	12.97	13.59
X 類非配息股份丹麥克朗避險	DKK	115.43	108.37	111.26
X 類非配息股份歐元避險	EUR	200.67	187.56	193.62
X 類非配息股份英鎊避險	GBP	13.07	12.06	12.26
X 類非配息股份挪威克朗避險	NOK	13.92	12.94	13.25
X 類非配息股份紐元避險	NZD	12.54	11.53	11.65

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息） (Systematic Global Equity High Income Fund)				
淨資產總額	USD	6,367,132,438	5,008,709,927	4,369,623,100
資產淨值每：				
A 類配息 (A) (G) 股份	USD	10.22	9.03	8.92
A 類配息 (A) (G) 股份瑞士法郎避險	CHF	9.22	8.49	8.80
A 類配息 (Q) (G) 股份	USD	5.50	4.84	4.76
A 類配息 (Q) (G) 股份歐元避險	EUR	3.58	3.22	3.28
A 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	CHF	9.01	8.26	8.50
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	8.44	7.52	7.59
A 類配息 (R) (M) (G) 股份加拿大幣避險	CAD	8.51	7.58	7.64
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	89.31	79.40	81.75
A 類配息 (R) (M) (G) 股份紐元避險	NZD	8.55	7.61	7.65
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	105.79	93.58	93.44
A 類配息 (S) (M) (G) 股份	USD	8.98	7.96	7.95
A 類配息 (S) (M) (G) 股份瑞士法郎避險	CHF	10.89	–	–
A 類配息 (S) (M) (G) 股份歐元避險	EUR	10.96	9.91	–
A 類配息 (S) (M) (G) 股份港幣避險	HKD	84.06	75.42	76.31
A 類配息 (S) (M) (G) 股份日圓避險	JPY	1,076	–	–
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	9.08	8.21	8.33
A 類配息 (S) (M) (G) 英國申報基金股份英鎊避險	GBP	7.89	7.05	7.20
A 類非配息股份	USD	21.59	17.76	16.30
A 類非配息股份歐元避險	EUR	12.03	10.08	9.58
A 類非配息股份港幣避險	HKD	125.91	104.72	97.33
A 類非配息股份日圓避險	JPY	1,064	–	–
A 類非配息股份新加坡幣避險	SGD	16.68	13.98	13.04
A 類非配息英國申報基金股份瑞士法郎避險	CHF	11.29	9.67	9.29
B 類配息 (R) (M) (G) 股份南非幣避險	ZAR	104.07	–	–
B 類配息 (S) (M) (G) 股份	USD	10.40	–	–
B 類配息 (S) (M) (G) 股份日圓避險	JPY	1,019	–	–
C 類配息 (Q) (G) 股份	USD	5.48	4.83	4.75
C 類非配息股份	USD	17.27	14.38	13.37
D 類配息 (A) (G) 股份	USD	10.45	9.15	8.96
D 類配息 (A) (G) 股份瑞士法郎避險	CHF	9.43	8.61	8.83
D 類配息 (Q) (G) 股份	USD	6.18	5.39	5.25
D 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	CHF	9.29	8.44	8.61
D 類配息 (Q) (G) 英國申報基金股份歐元避險	EUR	9.61	8.55	8.62
D 類配息 (Q) (G) 英國申報基金股份英鎊避險	GBP	9.98	8.77	8.73
D 類配息 (S) (M) (G) 股份	USD	11.61	10.20	10.00
D 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	9.34	8.37	8.41
D 類非配息股份歐元避險	EUR	13.37	11.11	10.46
D 類非配息英國申報基金股份	USD	24.57	20.03	15.70
D 類非配息英國申報基金股份瑞士法郎避險	CHF	11.65	9.88	9.41
E 類配息 (Q) (G) 股份歐元避險	EUR	8.15	7.32	7.45
E 類非配息股份	USD	19.34	15.98	14.75
E 類非配息股份歐元避險	EUR	11.03	9.29	8.87
I 類配息 (A) (G) 股份	USD	10.52	9.19	8.97
I 類配息 (M) (G) 股份	USD	11.19	9.82	9.61
I 類配息 (Q) (G) 股份	USD	11.68	10.16	9.87
I 類配息 (Q) 英國申報基金股份瑞士法郎避險	CHF	9.13	8.27	8.42
I 類配息 (Q) 英國申報基金股份歐元避險	EUR	9.44	8.37	8.42
I 類非配息股份	USD	21.06	17.11	15.54
SR 類非配息 (S) (M) (G) 股份	USD	10.74	9.43	9.28
SR 類非配息股份	USD	12.83	10.45	9.51
X 類非配息股份	USD	17.57	14.19	12.81

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

		貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日
貝萊德智慧數據永續環球小型企業基金 (Systematic Sustainable Global SmallCap Fund)					
淨資產總額	USD		281,969,412	255,284,764	222,047,023
資產淨值每：					
A 類非配息股份	USD		157.66	136.86	122.91
A 類非配息股份澳幣避險	AUD		15.76	14.00	12.90
C 類非配息股份	USD		115.58	101.59	92.38
D 類非配息股份	USD		177.91	153.28	136.63
E 類非配息股份	USD		141.32	123.29	111.28
I 類非配息英國申報基金股份	USD		10.61	—	—
X 類非配息股份英鎊避險	GBP		11.57	9.96	8.99
貝萊德英國基金 (United Kingdom Fund)					
淨資產總額	GBP		190,271,237	212,801,706	269,647,969
資產淨值每：					
A 類配息 (A) 英國申報基金股份	GBP		113.45	98.11	93.31*
A 類非配息股份	GBP		140.38	120.14	113.29*
C 類非配息股份	GBP		102.40	88.74	84.72*
D 類配息 (A) 英國申報基金股份	GBP		113.86	98.41	93.58*
D 類非配息股份	GBP		159.19	135.23	126.56*
D 類非配息英國申報基金股份	GBP		159.19	135.23	126.56*
E 類非配息股份	GBP		123.67	106.37	100.80*
I 類配息 (A) 英國申報基金股份	GBP		11.74	10.14	9.64*
I 類非配息股份	GBP		16.91	14.33	13.38*
X 類非配息股份	GBP		181.78	152.76	141.53*
貝萊德美國價值型基金（基金之配息來源可能為本金） (US Basic Value Fund)					
淨資產總額	USD		845,043,995	889,769,923	759,596,354
資產淨值每：					
A 類配息 (A) 股份	USD		131.25	111.76	105.33
A 類配息 (A) 英國申報基金股份	USD		131.06	111.59	90.61
A 類配息 (T) 股份	USD		11.30	10.31	—
A 類非配息股份	USD		134.07	113.67	106.72
A 類非配息股份離岸人民幣避險	CNH		211.10	183.32	177.20
A 類非配息股份歐元避險	EUR		77.55	67.10	65.21
A 類非配息股份新加坡幣避險	SGD		24.22	20.93	19.98
C 類非配息股份	USD		92.70	79.58	75.65
C 類非配息股份歐元避險	EUR		63.79	55.88	55.00
D 類配息 (A) 股份	USD		132.53	112.77	106.25
D 類配息 (A) 英國申報基金股份	USD		132.27	112.54	91.35
D 類非配息股份	USD		153.63	129.28	120.47
D 類非配息股份歐元避險	EUR		84.73	72.76	70.21
E 類非配息股份	USD		119.80	102.08	96.32
E 類非配息股份歐元避險	EUR		64.63	56.19	54.89
I 類非配息股份	USD		153.28	128.65	119.57
X 類非配息股份	USD		183.21	152.62	140.80

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。
 * 包含稀釋調整，詳情請參閱附註 2(g)。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

	貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日
貝萊德美元優質債券基金 (US Dollar Bond Fund)				
淨資產總額	USD	549,251,816	553,666,735	572,662,883
資產淨值每：				
A 類配息 (D) 股份	USD	15.29	14.83	15.59
A 類配息 (M) 股份	USD	15.30	14.84	15.60
A 類非配息股份	USD	33.68	31.46	32.13
A 類非配息股份新加坡幣避險	SGD	10.78	—	—
C 類配息 (D) 股份	USD	14.39	13.96	14.67
C 類非配息股份	USD	23.97	22.67	23.44
D 類配息 (M) 股份	USD	15.30	14.84	15.59
D 類非配息股份	USD	35.67	33.18	33.74
D 類非配息英國申報基金股份英鎊避險	GBP	10.53	9.85	10.17
E 類非配息股份	USD	29.98	28.13	28.87
I 類配息 (Q) 股份	USD	9.15	8.86	9.29
I 類非配息股份	USD	11.57	10.74	10.91
I 類非配息股份歐元避險	EUR	9.58	9.07	9.49
X 類配息 (Q) 股份	USD	9.09	8.80	9.23
X 類非配息股份	USD	11.31	10.46	10.57

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金） (US Dollar High Yield Bond Fund)				
淨資產總額	USD	2,012,249,592	1,885,887,744	2,357,372,193
資產淨值每：				
A 類配息 (A) 英國申報基金股份英鎊避險	GBP	9.52	9.01	9.09
A 類配息 (D) 股份	USD	5.51	5.21	5.18
A 類配息 (M) 股份	USD	5.56	5.25	5.22
A 類配息 (M) 股份澳幣避險	AUD	10.14	9.70	9.83
A 類配息 (M) 股份加拿大幣避險	CAD	9.28	8.82	8.84
A 類配息 (M) 股份歐元避險	EUR	7.96	7.66	7.84
A 類配息 (M) 股份英鎊避險	GBP	8.77	8.32	8.39
A 類配息 (M) 股份紐元避險	NZD	10.22	9.68	9.70
A 類配息 (M) 股份新加坡幣避險	SGD	8.89	8.55	8.62
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	7.96	7.60	7.67
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	80.38	76.54	77.05
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	CNH	89.99	85.64	88.78
A 類配息 (S) (M) (G) 股份	USD	4.41	4.21	4.25
A 類配息 (S) (M) (G) 股份港幣避險	HKD	32.02	30.92	31.53
A 類配息 (S) (M) (G) 股份日圓避險	JPY	986	–	–
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	7.81	7.60	7.75
A 類配息 (T) 股份	USD	10.16	–	–
A 類非配息股份	USD	41.30	36.87	34.83
A 類非配息股份澳幣避險	AUD	19.41	17.58	16.91
A 類非配息股份瑞士法郎避險	CHF	11.22	10.45	10.30
A 類非配息股份歐元避險	EUR	227.58	206.88	201.30
A 類非配息股份新加坡幣避險	SGD	17.01	15.47	14.80
B 類配息 (R) (M) (G) 股份南非幣避險	ZAR	101.67	–	–
B 類配息 (S) (M) (G) 股份日圓避險	JPY	995	–	–
B 類配息 (T) 股份	USD	10.13	–	–
C 類配息 (D) 股份	USD	5.52	5.21	5.19
C 類非配息股份	USD	30.20	27.29	26.11
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	9.47	8.97	9.04
D 類配息 (M) 股份	USD	9.54	9.00	8.95
D 類配息 (M) 股份新加坡幣避險	SGD	8.92	8.58	8.64
D 類非配息股份澳幣避險	AUD	21.02	18.90	18.05
D 類非配息股份瑞士法郎避險	CHF	11.99	11.09	10.85
D 類非配息股份歐元避險	EUR	249.07	224.84	217.23
D 類非配息股份新加坡幣避險	SGD	18.37	16.59	15.76
D 類非配息英國申報基金股份	USD	45.19	40.06	32.37
E 類非配息股份	USD	36.97	33.17	31.49
E 類非配息股份歐元避險	EUR	9.93	9.07	8.87
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	8.21	7.77	7.84
I 類配息 (M) 股份	USD	8.98	8.48	8.43
I 類非配息股份	USD	18.47	16.34	15.31
I 類非配息股份歐元避險	EUR	12.90	11.63	11.22
I 類非配息英國申報基金股份瑞士法郎避險	CHF	9.92	9.16	8.94
I 類非配息英國申報基金股份英鎊避險	GBP	11.51	10.24	9.72
SR 類配息 (A) 英國申報基金股份 EUR hedged	EUR	10.18	–	–
SR 類配息 (A) 英國申報基金股份英鎊避險	GBP	8.97	8.49	8.56
SR 類配息 (M) 英國申報基金股份	USD	9.25	8.73	7.46
SR 類非配息英國申報基金股份	USD	11.12	9.85	7.96
SR 類非配息英國申報基金股份歐元避險	EUR	10.39	9.37	9.05
SR 類非配息英國申報基金股份 GBP hedged	GBP	10.41	–	–
X 類配息 (S) (M) (G) 股份	USD	10.18	9.57	9.49
X 類非配息股份	USD	51.76	45.56	42.43

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣					2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德美元儲備基金 (US Dollar Reserve Fund)								
淨資產總額					USD	553,406,760	514,580,176	505,636,900
資產淨值每：								
A 類非配息股份					USD	173.70	165.25	158.74
A 類非配息股份英鎊避險					GBP	204.14	194.73	188.71
C 類非配息股份					USD	172.91	164.50	158.01
D 類非配息股份英鎊避險					GBP	206.73	196.81	190.33
E 類非配息股份					USD	163.95	156.36	150.57
E 類非配息股份英鎊避險					GBP	192.07	183.68	178.44
X 類非配息股份					USD	11.91	11.28	10.78
貝萊德美國靈活股票基金 (US Flexible Equity Fund)								
淨資產總額					USD	2,310,451,568	1,881,747,751	1,544,907,233
資產淨值每：								
A 類配息 (A) 股份					USD	67.36	56.94	50.73
A 類配息 (A) 股份歐元避險					EUR	38.96	33.58	30.95
A 類配息 (A) 英國申報基金股份					USD	67.30	56.89	43.66
A 類非配息股份					USD	67.34	56.92	50.71
A 類非配息股份離岸人民幣避險					CNH	289.05	250.06	229.59
A 類非配息股份捷克克朗避險					CZK	117.00	98.85	–
A 類非配息股份歐元避險					EUR	38.84	33.48	30.86
A 類非配息股份日圓避險					JPY	1,672	1,484	1,399
A 類非配息股份新加坡幣避險					SGD	12.11	–	–
AI 類非配息股份					USD	21.00	17.75	15.82
C 類非配息股份					USD	50.94	43.60	39.33
C 類非配息股份歐元避險					EUR	27.81	24.27	22.65
D 類配息 (A) 股份					USD	72.23	60.59	53.57
D 類配息 (A) 英國申報基金股份					USD	72.16	60.53	46.11
D 類非配息股份					USD	77.40	64.94	57.42
D 類非配息股份歐元避險					EUR	44.62	38.17	34.92
E 類非配息股份					USD	60.59	51.47	46.09
E 類非配息股份歐元避險					EUR	33.71	29.20	27.05
I 類非配息股份					USD	46.68	39.06	34.45
I 類非配息股份歐元避險					EUR	17.88	15.26	13.92
X 類非配息股份					USD	91.88	76.31	66.80
X 類非配息股份歐元避險					EUR	18.90	16.01	14.50
X 類非配息股份英鎊避險					GBP	11.92	9.97	–

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)				
淨資產總額	USD	121,244,687	87,175,682	101,674,992
資產淨值每：				
A 類配息 (D) 股份	USD	7.66	7.45	7.95
A 類配息 (M) 股份	USD	7.66	7.45	7.95
A 類非配息股份	USD	18.96	17.86	18.57
A 類非配息英國申報基金股份歐元避險	EUR	10.45	–	–
C 類配息 (D) 股份	USD	8.08	7.86	8.39
C 類非配息股份	USD	14.62	13.95	14.68
D 類配息 (M) 股份	USD	7.68	7.46	7.97
D 類非配息股份	USD	19.98	18.76	19.43
E 類非配息股份	USD	16.89	15.99	16.70
I 類配息 (M) 股份	USD	7.82	7.60	8.12
I 類配息 (Q) 英國申報基金股份英鎊避險	GBP	10.89	–	–
I 類非配息股份	USD	10.00	9.38	9.70
I 類非配息英國申報基金股份歐元避險	EUR	11.04	–	–
SR 類配息 (Q) 英國申報基金股份	USD	10.43	–	–
SR 類配息 (Q) 英國申報基金股份歐元避險	EUR	10.29	–	–
SR 類配息 (Q) 英國申報基金股份英鎊避險	GBP	10.39	–	–
SR 類非配息英國申報基金股份	USD	10.63	–	–
SR 類非配息英國申報基金股份歐元避險	EUR	10.49	–	–
X 類配息 (M) 股份	USD	7.81	7.59	8.11
ZI 類非配息股份	USD	11.19	10.47	–
ZI 類非配息股份歐元避險	EUR	10.71	10.22	–
貝萊德美國增長型基金 (US Growth Fund)				
淨資產總額	USD	472,690,923	392,063,710	310,964,654
資產淨值每：				
A 類配息 (A) 股份	USD	56.53	43.32	35.80
A 類非配息股份	USD	45.17	34.62	28.60
A 類非配息股份歐元避險	EUR	34.94	27.27	23.35
A 類非配息英國申報基金股份	USD	45.17	34.62	24.64
AI 類非配息股份	USD	21.79	16.70	13.80
C 類非配息股份	USD	33.53	26.02	21.77
D 類配息 (A) 股份	USD	57.67	43.86	35.97
D 類非配息股份	USD	51.18	38.93	31.92
D 類非配息英國申報基金股份	USD	51.19	38.93	27.50
E 類非配息股份	USD	40.51	31.20	25.91
I 類非配息股份	USD	32.32	24.51	20.05
X 類非配息股份	USD	14.02	10.55	8.56
貝萊德美國中型企業價值基金 (US Mid-Cap Value Fund)				
淨資產總額	USD	285,500,905	243,390,151	264,640,243
資產淨值每：				
A 類非配息股份	USD	380.06	328.16	308.83
A 類非配息股份澳幣避險	AUD	20.03	17.64	17.04
C 類非配息股份	USD	276.28	241.55	230.18
D 類非配息股份	USD	430.61	369.04	344.71
E 類非配息股份	USD	334.76	290.50	274.76
I 類非配息股份	USD	22.21	18.99	17.69

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德世界能源基金（基金之配息來源可能為本金） (World Energy Fund)				
淨資產總額	USD	2,252,308,905	2,990,084,071	3,014,573,608
資產淨值每：				
A 類配息 (A) 股份	USD	22.92*	21.89	19.86
A 類配息 (A) 英國申報基金股份	USD	22.83*	21.82	17.05
A 類配息 (T) 股份	USD	10.26*	10.48	–
A 類非配息股份	USD	25.76*	24.37	21.79
A 類非配息股份澳幣避險	AUD	9.21*	8.86	8.13
A 類非配息股份瑞士法郎避險	CHF	6.63*	6.49	6.05
A 類非配息股份歐元避險	EUR	6.32*	6.08	5.64
A 類非配息股份港幣避險	HKD	11.70*	11.19	10.11
A 類非配息股份新加坡幣避險	SGD	6.88*	6.62	5.99
AI 類非配息股份	USD	16.85*	15.94	14.25
B 類非配息股份	USD	9.51*	–	–
C 類非配息股份	USD	19.23*	18.42	16.68
C 類非配息股份歐元避險	EUR	5.12*	4.99	4.69
D 類配息 (A) 股份	USD	22.95*	21.93	19.89
D 類配息 (A) 英國申報基金股份	USD	23.04*	22.01	17.19
D 類非配息股份	USD	29.60*	27.80	24.66
D 類非配息股份瑞士法郎避險	CHF	7.24*	7.04	6.51
D 類非配息股份歐元避險	EUR	7.14*	6.82	6.28
E 類非配息股份	USD	22.92*	21.79	19.58
E 類非配息股份歐元避險	EUR	5.81*	5.62	5.23
I 類配息 (Q) 英國申報基金股份	USD	11.44*	10.93	–
I 類非配息股份	USD	29.83*	27.93	24.72
I 類非配息股份歐元避險	EUR	7.37*	7.02	6.45
S 類非配息股份	USD	16.10*	15.09	13.36
S 類非配息股份歐元避險	EUR	14.76*	14.07	12.92
X 類配息 (T) 股份	USD	10.28*	10.29	9.69
X 類非配息股份	USD	37.83*	35.08	30.74
貝萊德世界金融基金（基金之配息來源可能為本金） (World Financials Fund)				
淨資產總額	USD	1,584,208,302	1,791,609,535	1,419,083,947
資產淨值每：				
A 類配息 (A) 股份	USD	14.56	11.14	9.17
A 類配息 (T) 股份	USD	14.25	11.81	–
A 類非配息股份港幣避險	HKD	163.33	125.23	102.85
A 類非配息股份新加坡幣避險	SGD	17.50	13.53	11.17
A 類非配息英國申報基金股份	USD	49.39	37.45	26.20
AI 類非配息股份	USD	19.98	15.15	12.31
C 類非配息股份	USD	37.35	28.68	23.58
D 類非配息英國申報基金股份	USD	56.12	42.23	29.32
E 類非配息股份	USD	44.24	33.72	27.51
I 類非配息股份	USD	19.70	14.79	11.90
S 類非配息股份	USD	14.11	10.60	–
S 類非配息股份歐元避險	EUR	13.74	10.54	–
X 類配息 (T) 股份	USD	13.93	11.34	9.71
X 類非配息股份	USD	29.02	21.62	17.25

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。
 * 包含稀釋調整，詳情請參閱附註 2(g)。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德世界黃金基金（基金之配息來源可能為本金） (World Gold Fund)				
淨資產總額	USD	4,330,573,842	3,981,256,710	3,351,047,354
資產淨值每：				
A 類配息 (A) 股份	USD	42.84	33.13	26.65
A 類配息 (A) 英國申報基金股份	USD	42.84	33.13	22.96
A 類配息 (T) 股份	USD	14.31	12.16	—
A 類配息 (T) 股份離岸人民幣避險	CNH	118.45	—	—
A 類非配息股份	USD	42.84	33.15	26.65
A 類非配息股份澳幣避險	AUD	11.48	9.12	7.61
A 類非配息股份瑞士法郎避險	CHF	5.70	4.58	3.87
A 類非配息股份離岸人民幣避險	CNH	124.61	—	—
A 類非配息股份歐元避險	EUR	5.65	4.48	3.76
A 類非配息股份港幣避險	HKD	8.04	6.29	5.12
A 類非配息股份波蘭幣避險	PLN	120.28	94.42	75.31
A 類非配息股份新加坡幣避險	SGD	6.90	5.45	4.47
A 類非配息英國申報基金股份	USD	42.85	33.14	22.96
AI 類非配息股份	USD	17.63	13.64	10.97
AI 類非配息股份歐元避險	EUR	14.79	11.72	9.84
B 類非配息股份	USD	12.68	—	—
C 類非配息股份	USD	31.21	24.44	19.90
C 類非配息股份歐元避險	EUR	4.57	3.67	3.12
D 類配息 (A) 股份	USD	45.54	35.08	28.19
D 類非配息股份	USD	49.24	37.80	30.17
D 類非配息股份瑞士法郎避險	CHF	6.28	5.01	4.20
D 類非配息股份歐元避險	EUR	6.41	5.04	4.21
D 類非配息股份新加坡幣避險	SGD	7.54	5.91	4.82
D 類非配息英國申報基金股份英鎊避險	GBP	24.76	19.25	15.87
E 類非配息股份	USD	37.74	29.34	23.71
E 類非配息股份歐元避險	EUR	5.19	4.13	3.49
I 類非配息股份	USD	49.65	38.02	30.27
I 類非配息股份歐元避險	EUR	6.58	5.16	4.29
S 類非配息股份	USD	15.43	11.82	9.41
X 類配息 (T) 股份	USD	10.98	8.87	7.38
X 類非配息股份	USD	62.04	47.03	37.07

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德世界健康科學基金（基金之配息來源可能為本金）（World Healthscience Fund）				
淨資產總額	USD	15,200,042,083	13,611,805,574	13,872,428,365
資產淨值每：				
A 類配息 (A) 股份	USD	14.37	12.22	11.18
A 類配息 (T) 股份	USD	11.11	10.11	–
A 類非配息股份	USD	76.11	64.74	59.27
A 類非配息股份澳幣避險	AUD	24.36	21.09	19.74
A 類非配息股份離岸人民幣避險	CNH	212.07	184.92	174.33
A 類非配息股份港幣避險	HKD	254.41	218.82	202.83
A 類非配息股份日圓避險	JPY	1,449	1,305	1,262
A 類非配息股份新加坡幣避險	SGD	24.99	21.67	20.15
A 類非配息英國申報基金股份歐元避險	EUR	16.21	14.06	13.30
AI 類非配息股份	USD	20.26	17.24	15.78
B 類非配息股份	USD	10.97	–	–
C 類非配息股份	USD	57.30	49.35	45.75
D 類配息 (A) 股份	USD	19.59	16.57	15.09
D 類配息 (Q) 英國申報基金股份	USD	19.97	16.90	13.26
D 類非配息股份	USD	86.41	72.96	66.30
D 類非配息股份歐元避險	EUR	14.14	12.18	11.43
E 類非配息股份	USD	67.79	57.96	53.33
E 類非配息股份歐元避險	EUR	11.85	10.33	9.82
I 類配息 (A) 英國申報基金股份	USD	13.40	11.33	8.89
I 類非配息股份	USD	17.89	15.07	13.66
I 類非配息股份歐元避險	EUR	14.29	12.27	11.50
S 類非配息股份	USD	12.12	10.21	–
S 類非配息股份歐元避險	EUR	11.83	10.17	–
X 類配息 (T) 股份	USD	11.46	10.20	9.76
X 類非配息股份	USD	98.69	82.52	74.25

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德世界礦業基金（基金之配息來源可能為本金）（World Mining Fund）				
淨資產總額	USD	4,794,699,150	5,409,681,596	5,369,730,517
資產淨值每：				
A 類配息 (A) 股份	USD	55.99	54.64	49.53
A 類配息 (A) 英國申報基金股份	USD	54.47	53.15	41.51
A 類配息 (T) 股份	USD	9.85	10.35	–
A 類非配息股份	USD	62.92	60.94	54.43
A 類非配息股份澳幣避險	AUD	11.15	11.09	10.27
A 類非配息股份瑞士法郎避險	CHF	7.36	7.41	6.93
A 類非配息股份歐元避險	EUR	4.57	4.53	4.20
A 類非配息股份港幣避險	HKD	10.70	10.48	9.48
A 類非配息股份波蘭幣避險	PLN	9.11	8.89	7.88
A 類非配息股份新加坡幣避險	SGD	5.38	5.31	4.84
AI 類非配息股份	USD	18.73	18.14	16.21
AI 類非配息股份歐元避險	EUR	13.73	13.59	12.61
B 類非配息股份	USD	10.53	–	–
C 類非配息股份	USD	45.99	45.10	40.79
C 類非配息股份歐元避險	EUR	3.71	3.71	3.49
D 類配息 (A) 英國申報基金股份	USD	54.61	53.28	41.62
D 類非配息股份	USD	72.32	69.52	61.63
D 類非配息股份瑞士法郎避險	CHF	8.06	8.05	7.47
D 類非配息股份歐元避險	EUR	5.16	5.07	4.67
D 類非配息股份波蘭幣避險	PLN	9.95	9.64	8.48
D 類非配息股份新加坡幣避險	SGD	8.53	8.36	7.57
D 類非配息英國申報基金股份英鎊避險	GBP	35.90	34.82	31.75
E 類非配息股份	USD	55.56	54.09	48.55
E 類非配息股份歐元避險	EUR	4.20	4.18	3.90
I 類配息 (A) 英國申報基金股份	USD	13.17	12.85	–
I 類非配息股份	USD	72.74	69.74	61.66
I 類非配息股份歐元避險	EUR	5.38	5.27	4.84
I 類非配息英國申報基金股份	USD	72.73	69.75	–
S 類非配息股份	USD	16.35	15.69	13.88
S 類非配息股份歐元避險	EUR	14.47	14.19	13.04
X 類配息 (T) 股份	USD	8.94	9.13	8.46
X 類非配息股份	USD	92.22	87.54	76.64
X 類非配息股份歐元避險	EUR	6.11	5.93	5.39
貝萊德世界地產證券基金（基金之配息來源可能為本金）（World Real Estate Securities Fund）				
淨資產總額	USD	141,968,818	197,893,768	146,252,232
資產淨值每：				
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	100.93	90.08	102.70
A 類配息 (S) (M) (G) 股份	USD	10.11	9.05	10.04
A 類配息 (S) (M) (G) 股份港幣避險	HKD	104.40	94.20	105.19
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	10.19	9.31	10.48
A 類配息 (T) 股份	USD	10.88	10.14	–
A 類非配息股份	USD	16.40	14.17	15.16
D 類配息 (S) (M) (G) 股份	USD	10.52	9.31	–
D 類非配息股份	USD	13.84	11.87	12.60
D 類非配息股份瑞士法郎避險	CHF	10.53	9.46	10.55
E 類非配息股份	USD	12.99	11.28	12.14
X 類配息 (Q) 股份	USD	7.75	6.79	–
X 類配息 (T) 股份	USD	9.28	8.33	9.25
X 類非配息股份	USD	15.42	13.09	13.76
X 類非配息股份澳幣避險	AUD	11.40	9.91	10.72

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

三年期資產淨值摘要

截至 2024 年 8 月 31 日 續

貨幣	2024 年 8 月 31 日	2023 年 8 月 31 日	2022 年 8 月 31 日	
貝萊德世界科技基金（基金之配息來源可能為本金） (World Technology Fund)				
淨資產總額	USD	12,082,313,201	9,798,788,652	8,792,222,507
資產淨值每：				
A 類配息 (A) 股份	USD	12.37	9.30	8.02
A 類配息 (A) 英國申報基金股份	USD	12.37	9.29	6.91
A 類配息 (T) 股份	USD	14.99	12.29	–
A 類非配息股份	USD	87.21	65.53	56.51
A 類非配息股份澳幣避險	AUD	11.96	9.18	8.13
A 類非配息股份離岸人民幣避險	CNH	124.78	95.88	85.46
A 類非配息股份日圓避險	JPY	2,173	1,704	1,560
A 類非配息股份新加坡幣避險	SGD	22.76	17.41	15.28
A 類非配息英國申報基金股份歐元避險	EUR	22.45	17.20	15.36
AI 類非配息股份	USD	26.49	19.91	17.17
B 類非配息股份	USD	10.66	–	–
C 類非配息股份	USD	65.32	49.70	43.40
D 類非配息股份	USD	97.94	73.04	62.53
D 類非配息股份歐元避險	EUR	17.05	12.97	11.49
E 類非配息股份	USD	78.37	59.18	51.29
E 類非配息股份歐元避險	EUR	10.14	7.81	7.01
I 類配息 (A) 英國申報基金股份	USD	10.66	7.93	5.83
I 類配息 (Q) 英國申報基金股份英鎊避險	GBP	11.43	8.57	7.50
I 類非配息股份	USD	36.33	27.03	23.08
I 類非配息股份巴西雷亞爾避險	USD	13.73	11.38	8.67
I 類非配息股份歐元避險	EUR	24.23	18.39	16.26
I 類非配息英國申報基金股份	USD	36.32	27.03	19.88
X 類配息 (T) 股份	USD	13.59	10.95	9.95
X 類非配息股份	USD	34.77	25.68	21.76

以相關股份類別的交易貨幣報價。若該股份類別可使用兩個或兩個種類以上的交易貨幣，則以相關股份類別的基準貨幣展示。額外的交易貨幣價格根據估值時間的相關即期匯率換算。
 截至 2022 年 8 月 31 日，對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末以及 2023 年 8 月 31 日的價格以相關基金的基礎貨幣計價。

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度

基金名稱附註	附註	貝萊德全球基金組合	貝萊德亞洲巨龍基金 (Asian Dragon Fund)	貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Asian Tiger Bond Fund)
		USD	USD	USD
年初淨資產		155,253,620,894	783,596,715	2,794,010,377
收益				
現金及現金等價物的利息	2(b)	202,252,059	1,337,772	4,521,848
債券利息，扣繳稅淨額	2(b)	2,350,126,123	-	135,240,530
交換交易利息	2(c)	575,320,257	12,097	1,160,963
股票連結商品收益	2(c)	160,659,858	-	-
貨幣市場存款利息	2(b)	47,691,952	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	95,921,551	-	1,744,950
股利、預估繳稅淨額	2(b)	1,600,968,422	15,321,984	92,867
證券借貸收益	2(b)	24,901,439	16,973	1,090,312
管理費退款	4	3,459,408	-	92,907
其他補償	10	781,851	-	31,418
總收益	2(b)	5,062,082,920	16,688,826	143,975,795
費用				
現金及現金等價物的利息	2(b)	144,044	-	-
交換交易利息	2(c)	665,965,388	-	1,560,499
年度服務費	6	253,172,524	1,469,024	3,143,854
貸款承諾費	16	748,657	3,901	13,739
存託機構與存託費	2(h),7	14,483,347	(23,939)	(10,076)
分銷費	5	116,457,349	558,628	230,636
稅項	8	60,666,580	292,618	1,018,894
管理費	4	1,612,306,108	7,242,517	20,200,046
扣除管理費用抵免	4	(8,849)	-	-
總費用		2,723,935,148	9,542,749	26,157,592
淨收益／（損失）		2,338,147,772	7,146,077	117,818,203
已實現淨增值／（減值）：				
投資	2(a)	3,893,344,632	(62,012,371)	(100,189,018)
將予宣佈證券合約	2(c)	47,931,726	-	-
交易所買賣期貨合約	2(c)	130,214,971	18,062	10,855,646
期權／交換選擇權合約	2(c)	226,395,321	-	(5,895,375)
換匯交易	2(c)	(229,167,428)	29,173	3,697,989
遠期外匯合約	2(c)	(487,896,738)	(832,048)	(8,158,141)
其他交易的外幣	2(i)	37,511,618	(418,006)	1,275,976
該年已實現淨增值／（減值）		3,618,334,102	(63,215,190)	(98,412,923)
未實現增值／（減值）淨變化：				
投資	2(a)	12,197,172,778	89,739,034	234,573,963
將予宣佈證券合約	2(c)	13,929,824	-	-
交易所買賣期貨合約	2(c)	73,643,518	-	(4,465,556)
期權／交換選擇權合約	2(c)	(990,515)	-	(208,197)
換匯交易	2(c)	144,854,487	18,062	(844,804)
遠期外匯合約	2(c)	442,033,761	1,994,266	10,001,631
其他交易的外幣	2(i)	(11,987,626)	(4,110)	161,978
該年末實現增值／（減值）淨變化		12,858,656,227	91,747,252	239,219,015
營運導致淨資產增加／（減少）		18,815,138,101	35,678,139	258,624,295
股本變化				
發行股份淨收益		48,437,212,888	202,477,031	376,755,556
股份回購淨支出		(67,068,968,320)	(288,478,947)	(1,171,631,479)
股本變化導致淨資產增加／（減少）		(18,631,755,432)	(86,001,916)	(794,875,923)
已宣告股息	15	(1,417,245,444)	(1,198,833)	(81,423,989)
外匯調整	2(e)	704,093,650*	-	-
年末淨資產		154,723,851,769	732,074,105	2,176,334,760

* 綜合數據以全年度平均匯率計算。結果以 704,093,650 美元的外匯調整表示 2023 年 8 月 31 日至 2024 年 8 月 31 日之間的匯率變動。此為名目上的金額，對個別基金的淨資產並無影響。

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

基金名稱附註	附註	貝萊德中國基金 (基金之配息來源可能為本金) (China Fund) USD	貝萊德歐洲靈活股票基金 (Continental European Flexible Fund) EUR	貝萊德新興歐洲基金 (Emerging Europe Fund) ⁽³⁾ EUR
年初淨資產		1,020,332,702	5,321,200,206	265,833,037
收益				
現金及現金等價物的利息	2(b)	1,572,790	228,875	931,536
債券利息，扣繳稅淨額	2(b)	-	-	-
交換交易利息	2(c)	139,382	1,329,019	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	22,317,287	89,638,115	7,830,148
證券借貸收益	2(b)	58,766	240,502	79,857
管理費退款	4	56,155	-	-
其他補償	10	67	36,186	5,536
總收益	2(b)	24,144,447	91,472,697	8,847,077
費用				
現金及現金等價物的利息	2(b)	-	-	-
交換交易利息	2(c)	-	391,550	-
年度服務費	6	2,143,295	10,144,290	5,777
貸款承諾費	16	5,205	24,818	1,355
存託機構與存託費	2(h),7	265,244	662,115	708,746
分銷費	5	239,289	2,684,885	-
稅項	8	418,646	2,153,818	87,423
管理費	4	11,902,287	55,151,780	-
扣除管理費用抵免	4	-	-	-
總費用		14,973,966	71,213,256	803,301
淨收益／（損失）		9,170,481	20,259,441	8,043,776
已實現淨增值／（減值）：				
投資	2(a)	(106,826,952)	385,037,660	(315,004,810)
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	212,231	4,482,605	469,219
期權／交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	5,581,903	(1,776,307)	-
遠期外匯合約	2(c)	(2,493,820)	12,850,150	3,680
其他交易的外幣	2(i)	41,975	691,043	6,757,543
該年已實現淨增值／（減值）		(103,484,663)	401,285,151	(307,774,368)
未實現增值／（減值）淨變化：				
投資	2(a)	80,487,785	423,583,682	44,970,424
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	156,422
期權／交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	212,231	3,299,276	-
遠期外匯合約	2(c)	3,587,051	(7,332,243)	(3,000)
其他交易的外幣	2(i)	(3,868)	3,738	(7,588,331)
該年末實現增值／（減值）淨變化		84,283,199	419,554,453	37,535,515
營運導致淨資產增加／（減少）		(10,030,983)	841,099,045	(262,195,077)
股本變化				
發行股份淨收益		235,376,222	1,668,679,793	-
股份回購淨支出		(400,520,349)	(1,674,546,740)	(7)
股本變化導致淨資產增加／（減少）		(165,144,127)	(5,866,947)	(7)
已宣告股息	15	(163,054)	(6,611,559)	-
外匯調整	2(e)	-	-	-
年末淨資產		844,994,538	6,149,820,745	3,637,953

(3) 有關暫停基金之詳細資訊，請見附註 1。

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

基金名稱附註	附註	貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）(Emerging Markets Bond Fund)	貝萊德新興市場股票收益基金（基金之配息來源可能為本金）(Emerging Markets Equity Income Fund)	貝萊德新興市場中國除外基金（原名「貝萊德新興歐洲基金 II」）(Emerging Markets Ex-China Fund) ⁽²⁾
		USD	USD	USD
年初淨資產		982,878,532	205,275,846	–
收益				
現金及現金等價物的利息	2(b)	3,115,420	182,894	299,672
債券利息，扣繳稅淨額	2(b)	64,696,820	–	104,927
交換交易利息	2(c)	2,384,459	13,435	134,004
股票連結商品收益	2(c)	–	–	–
貨幣市場存款利息	2(b)	–	–	–
集體投資計劃收益，扣繳稅淨額	2(b)	–	–	–
股利、預估繳稅淨額	2(b)	–	6,503,486	2,750,905
證券借貸收益	2(b)	241,849	39,852	–
管理費退款	4	–	–	19,601
其他補償	10	9,009	652	216
總收益	2(b)	70,447,557	6,740,319	3,309,325
費用				
現金及現金等價物的利息	2(b)	–	–	–
交換交易利息	2(c)	3,950,064	–	38,082
年度服務費	6	1,026,823	393,413	176,430
貸款承諾費	16	4,649	1,072	–
存託機構與存託費	2(h),7	(53,476)	156,810	68,076
分銷費	5	477,215	43,965	19,278
稅項	8	315,635	80,229	61,729
管理費	4	8,245,359	1,586,704	867,026
扣除管理費用抵免	4	–	–	–
總費用		13,966,269	2,262,193	1,230,621
淨收益／（損失）		56,481,288	4,478,126	2,078,704
已實現淨增值／（減值）：				
投資	2(a)	(108,745,422)	(3,245,221)	(1,720,688)
將予宣佈證券合約	2(c)	–	–	–
交易所買賣期貨合約	2(c)	4,738,805	(737,457)	2,109,847
期權／交換選擇權合約	2(c)	–	–	–
換匯交易	2(c)	1,987,065	2,402,527	(426,589)
遠期外匯合約	2(c)	(8,134,890)	(396,270)	4,880,163
其他交易的外幣	2(i)	15,199	68,211	(148,866)
該年已實現淨增值／（減值）		(110,139,243)	(1,908,210)	4,693,867
未實現增值／（減值）淨變化：				
投資	2(a)	236,742,232	13,849,180	9,182,938
將予宣佈證券合約	2(c)	–	–	–
交易所買賣期貨合約	2(c)	(444,850)	–	247,899
期權／交換選擇權合約	2(c)	–	–	–
換匯交易	2(c)	(25,078)	(799,968)	426,589
遠期外匯合約	2(c)	11,340,823	613,976	2,958,039
其他交易的外幣	2(i)	58,605	(228,397)	88,723
該年末實現增值／（減值）淨變化		247,671,732	13,434,791	12,904,188
營運導致淨資產增加／（減少）		194,013,777	16,004,707	19,676,759
股本變化				
發行股份淨收益		519,206,526	72,805,365	396,837,953
股份回購淨支出		(413,037,466)	(95,312,765)	(125,660,849)
股本變化導致淨資產增加／（減少）		106,169,060	(22,507,400)	271,177,104
已宣告股息	15	(9,794,245)	(1,461,707)	(5,785)
外匯調整	2(e)	–	–	–
年末淨資產		1,273,267,124	197,311,446	290,848,078

(2) 該年發行基金的詳細資料，請見附註 1。

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

基金名稱附註	附註	貝萊德新興市場 基金 (Emerging Markets Fund) USD	貝萊德新興市場 當地債券基金 (基金有相當比 重投資於非投資 等級之高風險債 券) (Emerging Markets Local Currency Bond Fund) USD	貝萊德ESG社 會責任多元資產 基金 (基金之配 息來源可能為本 金) (ESG Multi- Asset Fund) EUR
年初淨資產		2,503,464,070	1,627,879,775	6,059,314,393
收益				
現金及現金等價物的利息	2(b)	4,537,415	1,914,512	10,084,613
債券利息，扣繳稅淨額	2(b)	–	118,462,735	42,905,713
交換交易利息	2(c)	813,749	3,967,838	351
股票連結商品收益	2(c)	–	–	–
貨幣市場存款利息	2(b)	–	–	–
集體投資計劃收益，扣繳稅淨額	2(b)	–	–	28,754,065
股利、預估繳稅淨額	2(b)	58,309,564	–	40,514,316
證券借貸收益	2(b)	161,335	201,051	584,831
管理費退款	4	–	–	262,684
其他補償	10	3,584	357,435	9,467
總收益	2(b)	63,825,647	124,903,571	123,116,040
費用				
現金及現金等價物的利息	2(b)	–	–	–
交換交易利息	2(c)	729,607	4,640,956	351
年度服務費	6	2,411,463	1,055,986	9,191,822
貸款承諾費	16	12,084	7,821	29,883
存託機構與存託費	2(h),7	1,651,137	524,189	297,081
分銷費	5	599,011	135,667	17,038,531
稅項	8	541,288	371,698	2,331,885
管理費	4	18,290,986	8,961,314	57,469,671
扣除管理費用抵免	4	–	–	–
總費用		24,235,576	15,697,631	86,359,224
淨收益／（損失）		39,590,071	109,205,940	36,756,816
已實現淨增值／（減值）：				
投資	2(a)	(61,211,830)	(33,135,969)	248,306,255
將予宣佈證券合約	2(c)	–	–	–
交易所買賣期貨合約	2(c)	5,002,328	(1,556,444)	(60,903,696)
期權／交換選擇權合約	2(c)	–	(7,085,532)	(8,070,987)
換匯交易	2(c)	(44,304,128)	11,798,507	11,962,542
遠期外匯合約	2(c)	(73,291)	(7,535,672)	(70,738,512)
其他交易的外幣	2(i)	1,354,398	4,951,015	2,185,893
該年已實現淨增值／（減值）		(99,232,523)	(32,564,095)	122,741,495
未實現增值／（減值）淨變化：				
投資	2(a)	175,297,160	9,514,802	194,890,470
將予宣佈證券合約	2(c)	–	–	–
交易所買賣期貨合約	2(c)	1,449,309	(273,882)	(13,246,914)
期權／交換選擇權合約	2(c)	–	(97,690)	1,199,682
換匯交易	2(c)	3,326,953	(4,901,013)	3,747,141
遠期外匯合約	2(c)	60,595	18,872,980	42,587,549
其他交易的外幣	2(i)	(4,699,771)	(587,947)	(222,594)
該年未實現增值／（減值）淨變化		175,434,246	22,527,250	228,955,334
營運導致淨資產增加／（減少）		115,791,794	99,169,095	388,453,645
股本變化				
發行股份淨收益		437,503,572	339,728,677	745,049,887
股份回購淨支出		(600,914,253)	(404,963,311)	(2,440,761,953)
股本變化導致淨資產增加／（減少）		(163,410,681)	(65,234,634)	(1,695,712,066)
已宣告股息	15	(2,629,889)	(6,307,618)	(11,663,176)
外匯調整	2(e)	–	–	–
年末淨資產		2,453,215,294	1,655,506,618	4,740,392,796

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

基金名稱附註	附註	貝萊德歐元優質 債券基金 (Euro Bond Fund) EUR	貝萊德歐元市 場基金 (Euro- Markets Fund) EUR	貝萊德歐洲基 金 (European Fund) EUR
年初淨資產		1,948,067,126	1,279,240,008	1,337,429,488
收益				
現金及現金等價物的利息	2(b)	706,904	53,861	–
債券利息，扣繳稅淨額	2(b)	52,726,058	–	–
交換交易利息	2(c)	5,309,201	–	35,884
股票連結商品收益	2(c)	–	–	–
貨幣市場存款利息	2(b)	–	–	–
集體投資計劃收益，扣繳稅淨額	2(b)	–	–	–
股利、預估繳稅淨額	2(b)	282	26,593,588	21,597,201
證券借貸收益	2(b)	338,586	54,740	68,700
管理費退款	4	–	–	–
其他補償	10	34,561	7,559	9,046
總收益	2(b)	59,115,592	26,709,748	21,710,831
費用				
現金及現金等價物的利息	2(b)	–	–	43,197
交換交易利息	2(c)	4,741,350	–	166,737
年度服務費	6	1,818,146	2,963,166	2,318,057
貸款承諾費	16	12,080	5,921	6,252
存託機構與存託費	2(h),7	(258,594)	99,746	173,905
分銷費	5	644,501	558,797	628,645
稅項	8	602,032	596,108	486,140
管理費	4	9,329,045	15,895,724	12,495,741
扣除管理費用抵免	4	–	–	–
總費用		16,888,560	20,119,462	16,318,674
淨收益／（損失）		42,227,032	6,590,286	5,392,157
已實現淨增值／（減值）：				
投資	2(a)	(39,725,859)	37,781,556	77,406,711
將予宣佈證券合約	2(c)	–	–	–
交易所買賣期貨合約	2(c)	(248,378)	–	957,481
期權／交換選擇權合約	2(c)	228,953	–	–
換匯交易	2(c)	2,764,698	–	657,815
遠期外匯合約	2(c)	(413,099)	408,624	1,423,215
其他交易的外幣	2(i)	(152,653)	107,932	67,159
該年已實現淨增值／（減值）		(37,546,338)	38,298,112	80,512,381
未實現增值／（減值）淨變化：				
投資	2(a)	106,078,362	133,946,762	94,591,692
將予宣佈證券合約	2(c)	–	–	–
交易所買賣期貨合約	2(c)	1,463,747	–	–
期權／交換選擇權合約	2(c)	311,961	–	–
換匯交易	2(c)	(1,710,437)	–	725,269
遠期外匯合約	2(c)	(1,252,385)	(910,716)	(2,180,683)
其他交易的外幣	2(i)	(92,718)	535	(6,087)
該年末實現增值／（減值）淨變化		104,798,530	133,036,581	93,130,191
營運導致淨資產增加／（減少）		109,479,224	177,924,979	179,034,729
股本變化				
發行股份淨收益		791,443,528	421,320,446	447,807,891
股份回購淨支出		(881,579,839)	(471,640,739)	(494,998,566)
股本變化導致淨資產增加／（減少）		(90,136,311)	(50,320,293)	(47,190,675)
已宣告股息	15	(1,579,253)	(377,323)	(7,290)
外匯調整	2(e)	–	–	–
年末淨資產		1,965,830,786	1,406,467,371	1,469,266,252

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

基金名稱附註	附註	貝萊德歐洲 特別時機基 金 (European Special Situations Fund) EUR	貝萊德歐洲 價值型基金 (European Value Fund) EUR	貝萊德新世代運 輸基金（基金之 配息來源可能為 本金）(Future of Transport Fund) USD
年初淨資產		1,238,974,055	724,576,156	1,828,120,719
收益				
現金及現金等價物的利息	2(b)	–	32,915	3,102,346
債券利息，扣繳稅淨額	2(b)	–	–	–
交換交易利息	2(c)	–	–	–
股票連結商品收益	2(c)	–	–	–
貨幣市場存款利息	2(b)	–	–	–
集體投資計劃收益，扣繳稅淨額	2(b)	–	–	–
股利、預估繳稅淨額	2(b)	19,234,405	25,951,989	14,053,627
證券借貸收益	2(b)	61,036	41,557	309,399
管理費退款	4	–	–	–
其他補償	10	9,569	4,470	1,441
總收益	2(b)	19,305,010	26,030,931	17,466,813
費用				
現金及現金等價物的利息	2(b)	57,054	–	–
交換交易利息	2(c)	–	–	–
年度服務費	6	2,542,141	1,303,063	2,770,289
貸款承諾費	16	5,853	3,685	8,572
存託機構與存託費	2(h),7	142,175	79,848	86,875
分銷費	5	539,107	584,791	2,952,093
稅項	8	507,308	272,026	539,463
管理費	4	14,370,907	7,516,570	16,628,249
扣除管理費用抵免	4	–	–	–
總費用		18,164,545	9,759,983	22,985,541
淨收益／（損失）		1,140,465	16,270,948	(5,518,728)
已實現淨增值／（減值）：				
投資	2(a)	58,761,796	51,985,222	(126,949,133)
將予宣佈證券合約	2(c)	–	–	–
交易所買賣期貨合約	2(c)	(199,402)	–	–
期權／交換選擇權合約	2(c)	–	–	–
換匯交易	2(c)	1,914,329	–	–
遠期外匯合約	2(c)	2,714,786	634,742	(9,107,449)
其他交易的外幣	2(i)	126,443	95,077	(212,263)
該年已實現淨增值／（減值）		63,317,952	52,715,041	(136,268,845)
未實現增值／（減值）淨變化：				
投資	2(a)	85,362,920	52,130,593	(15,742,117)
將予宣佈證券合約	2(c)	–	–	–
交易所買賣期貨合約	2(c)	–	–	–
期權／交換選擇權合約	2(c)	–	–	–
換匯交易	2(c)	–	–	–
遠期外匯合約	2(c)	(3,294,512)	(1,090,560)	6,529,118
其他交易的外幣	2(i)	(5,607)	(32,322)	(20,861)
該年未實現增值／（減值）淨變化		82,062,801	51,007,711	(9,233,860)
營運導致淨資產增加／（減少）		146,521,218	119,993,700	(151,021,433)
股本變化				
發行股份淨收益		205,814,842	292,631,425	126,629,659
股份回購淨支出		(337,216,418)	(335,598,003)	(823,953,110)
股本變化導致淨資產增加／（減少）		(131,401,576)	(42,966,578)	(697,323,451)
已宣告股息	15	(49)	(246,340)	(94,560)
外匯調整	2(e)	–	–	–
年末淨資產		1,254,093,648	801,356,938	979,681,275

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

基金名稱附註	附註	貝萊德環球資產 配置基金（基金 之配息來源可能 為本金） (Global Allocation Fund) USD	貝萊德環球企業 債券基金（基金 之配息來源可能 為本金） (Global Corporate Bond Fund) USD	貝萊德全球股票 收益基金（基金 之配息來源可能 為本金） (Global Equity Income Fund) USD
年初淨資產		14,455,276,896	878,806,860	919,175,375
收益				
現金及現金等價物的利息	2(b)	49,866,842	1,572,749	891,609
債券利息，扣繳稅淨額	2(b)	241,358,857	48,977,292	–
交換交易利息	2(c)	56,915,246	750,276	–
股票連結商品收益	2(c)	–	–	–
貨幣市場存款利息	2(b)	6,038,606	558,868	–
集體投資計劃收益，扣繳稅淨額	2(b)	364,410	–	–
股利、預估繳稅淨額	2(b)	130,402,245	–	18,851,934
證券借貸收益	2(b)	3,335,299	135,811	68,393
管理費退款	4	40,911	–	–
其他補償	10	26,046	5,547	291
總收益	2(b)	488,348,462	52,000,543	19,812,227
費用				
現金及現金等價物的利息	2(b)	–	–	–
交換交易利息	2(c)	62,390,568	1,706,869	–
年度服務費	6	26,805,231	1,292,183	1,852,714
貸款承諾費	16	69,844	4,626	4,509
存託機構與存託費	2(h),7	899,625	25,159	(135,004)
分銷費	5	13,574,730	91,175	780,535
稅項	8	6,539,082	485,058	378,694
管理費	4	180,418,914	6,291,009	11,374,533
扣除管理費用抵免	4	–	–	–
總費用		290,697,994	9,896,079	14,255,981
淨收益／（損失）		197,650,468	42,104,464	5,556,246
已實現淨增值／（減值）：				
投資	2(a)	899,448,648	(734,187)	38,841,160
將予宣佈證券合約	2(c)	3,944,639	956,004	–
交易所買賣期貨合約	2(c)	8,629,078	4,840,375	–
期權／交換選擇權合約	2(c)	148,270,969	(287,151)	–
換匯交易	2(c)	(84,326,863)	(5,882,392)	–
遠期外匯合約	2(c)	(135,559,405)	(5,557,982)	(1,679,984)
其他交易的外幣	2(i)	(4,000,918)	2,390,302	(152,310)
該年已實現淨增值／（減值）		836,406,148	(4,275,031)	37,008,866
未實現增值／（減值）淨變化：				
投資	2(a)	843,796,219	80,854,465	103,092,524
將予宣佈證券合約	2(c)	666,756	–	–
交易所買賣期貨合約	2(c)	21,746,832	(1,287,624)	–
期權／交換選擇權合約	2(c)	1,991,331	(77,186)	–
換匯交易	2(c)	38,619,362	1,310,256	–
遠期外匯合約	2(c)	134,687,711	14,146,219	3,633,264
其他交易的外幣	2(i)	421,628	574,281	26,234
該年未實現增值／（減值）淨變化		1,041,929,839	95,520,411	106,752,022
營運導致淨資產增加／（減少）		2,075,986,455	133,349,844	149,317,134
股本變化				
發行股份淨收益		1,944,139,111	1,144,470,571	137,663,857
股份回購淨支出		(3,193,584,768)	(374,084,288)	(222,503,888)
股本變化導致淨資產增加／（減少）		(1,249,445,657)	770,386,283	(84,840,031)
已宣告股息	15	(30,998,037)	(11,889,473)	(6,743,696)
外匯調整	2(e)	–	–	–
年末淨資產		15,250,819,657	1,770,653,514	976,908,782

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

基金名稱附註	附註	貝萊德環球政府 債券基金 (Global Government Bond Fund) USD	貝萊德環球非投 資等級債券基 金 (基金之配 息來源可能為 本金) (Global High Yield Bond Fund) USD	貝萊德全球通膨 連結債券基金 (Global Inflation Linked Bond Fund) USD
年初淨資產		1,019,444,419	1,663,910,586	270,286,414
收益				
現金及現金等價物的利息	2(b)	1,233,802	1,999,029	58,992
債券利息，扣繳稅淨額	2(b)	32,759,688	114,191,281	2,398,459
交換交易利息	2(c)	3,896,219	2,589,448	845,869
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	73,171
股利、預估繳稅淨額	2(b)	-	-	2,799
證券借貸收益	2(b)	153,968	487,308	17,965
管理費退款	4	-	29,677	-
其他補償	10	(186)	5,403	325
總收益	2(b)	38,043,491	119,302,146	3,397,580
費用				
現金及現金等價物的利息	2(b)	-	-	-
交換交易利息	2(c)	3,561,047	90,195	712,780
年度服務費	6	1,021,954	1,724,350	326,164
貸款承諾費	16	4,829	8,086	1,381
存託機構與存託費	2(h),7	118,655	52,793	(11,395)
分銷費	5	680,853	950,822	597,406
稅項	8	335,989	581,831	103,571
管理費	4	4,575,599	14,061,350	1,437,962
扣除管理費用抵免	4	-	-	-
總費用		10,298,926	17,469,427	3,167,869
淨收益／（損失）		27,744,565	101,832,719	229,711
已實現淨增值／（減值）：				
投資	2(a)	(32,221,421)	(30,137,516)	(8,168,243)
將予宣佈證券合約	2(c)	311,454	-	(94,011)
交易所買賣期貨合約	2(c)	7,644,247	(170,006)	360,981
期權／交換選擇權合約	2(c)	(568,726)	(528,403)	200,605
換匯交易	2(c)	2,261,752	4,569,854	(798,230)
遠期外匯合約	2(c)	15,061,441	6,005,295	39,275
其他交易的外幣	2(i)	1,593,628	511,735	(65,328)
該年已實現淨增值／（減值）		(5,917,625)	(19,749,041)	(8,524,951)
未實現增值／（減值）淨變化：				
投資	2(a)	59,268,164	133,144,038	17,956,803
將予宣佈證券合約	2(c)	306,373	-	53,327
交易所買賣期貨合約	2(c)	(2,160,122)	(11,351)	95,898
期權／交換選擇權合約	2(c)	19,260	160,233	100,736
換匯交易	2(c)	(155,255)	(764,830)	165,470
遠期外匯合約	2(c)	(6,545,777)	(6,361,707)	(1,316,166)
其他交易的外幣	2(i)	425,696	157,308	10,731
該年未實現增值／（減值）淨變化		51,158,339	126,323,691	17,066,799
營運導致淨資產增加／（減少）		72,985,279	208,407,369	8,771,559
股本變化				
發行股份淨收益		674,395,080	831,722,349	14,913,785
股份回購淨支出		(776,158,473)	(798,769,570)	(112,846,419)
股本變化導致淨資產增加／（減少）		(101,763,393)	32,952,779	(97,932,634)
已宣告股息	15	(639,478)	(39,062,110)	(2,793)
外匯調整	2(e)	-	-	-
年末淨資產		990,026,827	1,866,208,624	181,122,546

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

基金名稱附註	附註	貝萊德環球前瞻 股票基金 (Global Long-Horizon Equity Fund) USD	貝萊德印度基金 (India Fund) USD	貝萊德日本靈活 股票基金 (Japan Flexible Equity Fund) JPY
年初淨資產		1,385,067,852	469,753,593	35,030,142,165
收益				
現金及現金等價物的利息	2(b)	618,197	97,944	—
債券利息，扣繳稅淨額	2(b)	—	—	—
交換交易利息	2(c)	—	—	—
股票連結商品收益	2(c)	—	—	—
貨幣市場存款利息	2(b)	—	—	—
集體投資計劃收益，扣繳稅淨額	2(b)	—	—	—
股利、預估繳稅淨額	2(b)	13,401,012	4,749,504	1,078,201,947
證券借貸收益	2(b)	9,543	—	24,980,858
管理費退款	4	—	—	—
其他補償	10	2,678	—	—
總收益	2(b)	14,031,430	4,847,448	1,103,182,805
費用				
現金及現金等價物的利息	2(b)	—	—	2,779,276
交換交易利息	2(c)	—	—	—
年度服務費	6	3,292,165	977,928	112,672,020
貸款承諾費	16	5,719	2,172	172,105
存託機構與存託費	2(h),7	113,897	521,793	9,631,327
分銷費	5	937,002	334,988	61,394,222
稅項	8	666,372	207,346	26,145,155
管理費	4	17,338,402	6,320,685	673,698,559
扣除管理費用抵免	4	—	—	—
總費用		22,353,557	8,364,912	886,492,664
淨收益／（損失）		(8,322,127)	(3,517,464)	216,690,141
已實現淨增值／（減值）：				
投資	2(a)	72,163,722	56,930,629	8,955,206,335
將予宣佈證券合約	2(c)	—	—	—
交易所買賣期貨合約	2(c)	—	1,015,531	—
期權／交換選擇權合約	2(c)	—	—	—
換匯交易	2(c)	—	—	—
遠期外匯合約	2(c)	(406)	—	208,564,696
其他交易的外幣	2(i)	(183,401)	(265,467)	(8,049,701)
該年已實現淨增值／（減值）		71,979,915	57,680,693	9,155,721,330
未實現增值／（減值）淨變化：				
投資	2(a)	139,051,517	65,725,066	2,093,819,689
將予宣佈證券合約	2(c)	—	—	—
交易所買賣期貨合約	2(c)	—	78,940	—
期權／交換選擇權合約	2(c)	—	—	—
換匯交易	2(c)	—	—	—
遠期外匯合約	2(c)	432	—	(17,750,555)
其他交易的外幣	2(i)	(243)	37,434	(294,879)
該年未實現增值／（減值）淨變化		139,051,706	65,841,440	2,075,774,255
營運導致淨資產增加／（減少）		202,709,494	120,004,669	11,448,185,726
股本變化				
發行股份淨收益		214,786,534	212,762,995	126,571,723,748
股份回購淨支出		(388,150,024)	(186,397,986)	(66,512,819,771)
股本變化導致淨資產增加／（減少）		(173,363,490)	26,365,009	60,058,903,977
已宣告股息	15	—	—	(2,011,948)
外匯調整	2(e)	—	—	—
年末淨資產		1,414,413,856	616,123,271	106,535,219,920

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

基金名稱附註	附註	貝萊德日本特別 時機基金 (Japan Small & MidCap Opportunities Fund) JPY	貝萊德拉丁美 洲基金 (Latin American Fund) USD	貝萊德營養科學 基金 (Nutrition Fund) USD
年初淨資產		21,455,088,138	936,624,325	270,316,503
收益				
現金及現金等價物的利息	2(b)	786,187	401,361	419,219
債券利息，扣繳稅淨額	2(b)	–	–	–
交換交易利息	2(c)	–	–	–
股票連結商品收益	2(c)	–	–	–
貨幣市場存款利息	2(b)	–	–	–
集體投資計劃收益，扣繳稅淨額	2(b)	–	–	–
股利、預估繳稅淨額	2(b)	504,493,433	36,368,348	3,098,194
證券借貸收益	2(b)	23,810,191	180,724	81,494
管理費退款	4	–	–	–
其他補償	10	–	–	139
總收益	2(b)	529,089,811	36,950,433	3,599,046
費用				
現金及現金等價物的利息	2(b)	–	–	–
交換交易利息	2(c)	–	–	–
年度服務費	6	63,972,717	1,834,036	394,183
貸款承諾費	16	101,766	4,019	1,319
存託機構與存託費	2(h),7	900,504	143,473	2,259
分銷費	5	7,803,523	141,878	452,507
稅項	8	13,460,757	352,504	78,206
管理費	4	362,621,604	12,451,302	2,374,451
扣除管理費用抵免	4	–	–	–
總費用		448,860,871	14,927,212	3,302,925
淨收益／（損失）		80,228,940	22,023,221	296,121
已實現淨增值／（減值）：				
投資	2(a)	4,471,373,692	71,756,178	(43,214,582)
將予宣佈證券合約	2(c)	–	–	–
交易所買賣期貨合約	2(c)	–	–	–
期權／交換選擇權合約	2(c)	–	–	–
換匯交易	2(c)	–	–	–
遠期外匯合約	2(c)	127,804,281	(116,762)	(260,339)
其他交易的外幣	2(i)	(12,829,076)	(8,736)	23,694
該年已實現淨增值／（減值）		4,586,348,897	71,630,680	(43,451,227)
未實現增值／（減值）淨變化：				
投資	2(a)	(373,842,625)	(140,881,354)	34,299,340
將予宣佈證券合約	2(c)	–	–	–
交易所買賣期貨合約	2(c)	–	–	–
期權／交換選擇權合約	2(c)	–	–	–
換匯交易	2(c)	–	–	–
遠期外匯合約	2(c)	(32,859,309)	365,754	364,585
其他交易的外幣	2(i)	504,157	(124,920)	5,611
該年末實現增值／（減值）淨變化		(406,197,777)	(140,640,520)	34,669,536
營運導致淨資產增加／（減少）		4,260,380,060	(46,986,619)	(8,485,570)
股本變化				
發行股份淨收益		22,305,867,292	172,369,725	19,845,889
股份回購淨支出		(21,437,080,940)	(421,215,279)	(111,714,268)
股本變化導致淨資產增加／（減少）		868,786,352	(248,845,554)	(91,868,379)
已宣告股息	15	(453,383)	(140,020)	(5,744)
外匯調整	2(e)	–	–	–
年末淨資產		26,583,801,167	640,652,132	169,956,810

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

基金名稱附註	附註	貝萊德永續能源基金（基金之配息來源可能為本金）(Sustainable Energy Fund) USD	貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金）(Sustainable Global Dynamic Equity Fund) ⁽⁴⁾ USD	貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）(Sustainable World Bond Fund) USD
年初淨資產		6,939,857,910	408,930,589	925,326,117
收益				
現金及現金等價物的利息	2(b)	4,927,552	1,290,642	1,104,919
債券利息，扣繳稅淨額	2(b)	–	–	37,019,712
交換交易利息	2(c)	–	45,635	5,004,750
股票連結商品收益	2(c)	–	–	–
貨幣市場存款利息	2(b)	–	–	1,634,350
集體投資計劃收益，扣繳稅淨額	2(b)	–	–	–
股利、預估繳稅淨額	2(b)	71,195,328	5,042,456	20,949
證券借貸收益	2(b)	662,959	40,413	141,029
管理費退款	4	–	–	–
其他補償	10	19,973	(190)	2,662
總收益	2(b)	76,805,812	6,418,956	44,928,371
費用				
現金及現金等價物的利息	2(b)	–	–	–
交換交易利息	2(c)	–	10,602	6,296,610
年度服務費	6	12,772,492	956,557	645,764
貸款承諾費	16	33,408	1,946	4,753
存託機構與存託費	2(h),7	617,377	(37,950)	51,409
分銷費	5	8,354,338	679,562	187,214
稅項	8	2,595,156	196,003	216,367
管理費	4	83,602,606	5,486,876	2,002,252
扣除管理費用抵免	4	–	–	–
總費用		107,975,377	7,293,596	9,404,369
淨收益／（損失）		(31,169,565)	(874,640)	35,524,002
已實現淨增值／（減值）：				
投資	2(a)	102,092,459	34,452,707	(9,916,474)
將予宣佈證券合約	2(c)	–	–	1,398,307
交易所買賣期貨合約	2(c)	–	2,322,281	5,724,363
期權／交換選擇權合約	2(c)	–	5,949,128	1,321,059
換匯交易	2(c)	–	(295,346)	(11,419,981)
遠期外匯合約	2(c)	(5,328,633)	(2,197,949)	12,868,702
其他交易的外幣	2(i)	23,024	14,400	(627,660)
該年已實現淨增值／（減值）		96,786,850	40,245,221	(651,684)
未實現增值／（減值）淨變化：				
投資	2(a)	53,550,662	39,062,663	49,987,708
將予宣佈證券合約	2(c)	–	–	645,870
交易所買賣期貨合約	2(c)	–	(1,063,869)	542,667
期權／交換選擇權合約	2(c)	–	(1,077,512)	1,175,912
換匯交易	2(c)	–	(130,550)	3,964,227
遠期外匯合約	2(c)	4,839,436	2,660,182	(3,332,381)
其他交易的外幣	2(i)	308,404	48,585	297,306
該年未實現增值／（減值）淨變化		58,698,502	39,499,499	53,281,309
營運導致淨資產增加／（減少）		124,315,787	78,870,080	88,153,627
股本變化				
發行股份淨收益		762,983,727	78,258,797	152,019,909
股份回購淨支出		(2,546,116,289)	(117,516,033)	(199,750,082)
股本變化導致淨資產增加／（減少）		(1,783,132,562)	(39,257,236)	(47,730,173)
已宣告股息	15	(617,002)	(44,086)	(1,774,779)
外匯調整	2(e)	–	–	–
年末淨資產		5,280,424,133	448,499,347	963,974,792

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

基金名稱附註	附註	貝萊德全球智慧 數據股票入息 基金（基金之 配息來源可能 為本金且並無 保證收益及配 息） (Systematic Global Equity High Income Fund) USD	貝萊德智慧 數據永續環 球小型企業基 金 (Systematic Sustainable Global SmallCap Fund) USD	貝萊德英國基金 (United Kingdom Fund) GBP
年初淨資產		5,008,709,927	255,284,764	212,801,706
收益				
現金及現金等價物的利息	2(b)	13,591,452	256,527	81,537
債券利息，扣繳稅淨額	2(b)	-	-	-
交換交易利息	2(c)	145,692	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	1,323,389	-	-
股利、預估繳稅淨額	2(b)	161,785,336	5,047,888	5,620,943
證券借貸收益	2(b)	996,618	131,315	5,154
管理費退款	4	-	-	-
其他補償	10	4,321	156	-
總收益	2(b)	177,846,808	5,435,886	5,707,634
費用				
現金及現金等價物的利息	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
年度服務費	6	11,409,542	617,284	467,161
貸款承諾費	16	22,534	1,202	1,102
存託機構與存託費	2(h),7	625,013	79,196	(5,701)
分銷費	5	292,360	182,128	186,557
稅項	8	2,540,618	131,619	94,127
管理費	4	71,378,368	3,665,508	2,670,075
扣除管理費用抵免	4	-	-	-
總費用		86,268,435	4,676,937	3,413,321
淨收益／（損失）		91,578,373	758,949	2,294,313
已實現淨增值／（減值）：				
投資	2(a)	240,629,625	21,834,492	12,582,487
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	128,354,462	133,247	-
期權／交換選擇權合約	2(c)	73,126,966	-	-
換匯交易	2(c)	(27,339,088)	-	-
遠期外匯合約	2(c)	(13,348,479)	(40,537)	(106,620)
其他交易的外幣	2(i)	(1,941,554)	(144,644)	1,716
該年已實現淨增值／（減值）		399,481,932	21,782,558	12,477,583
未實現增值／（減值）淨變化：				
投資	2(a)	548,614,038	13,983,741	16,874,697
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	26,760,207	146,114	-
期權／交換選擇權合約	2(c)	(28,957,413)	-	-
換匯交易	2(c)	12,588,039	-	-
遠期外匯合約	2(c)	29,949,839	50,742	(48,106)
其他交易的外幣	2(i)	(51,216)	(3,821)	(15,919)
該年未實現增值／（減值）淨變化		588,903,494	14,176,776	16,810,672
營運導致淨資產增加／（減少）		1,079,963,799	36,718,283	31,582,568
股本變化				
發行股份淨收益		6,805,652,462	52,376,018	24,527,886
股份回購淨支出		(6,136,613,505)	(62,409,653)	(78,183,575)
股本變化導致淨資產增加／（減少）		669,038,957	(10,033,635)	(53,655,689)
已宣告股息	15	(390,580,245)	-	(457,348)
外匯調整	2(e)	-	-	-
年末淨資產		6,367,132,438	281,969,412	190,271,237

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

基金名稱附註	附註	貝萊德美國價值型基金（基金之配息來源可能為本金）(US Basic Value Fund) USD	貝萊德美元優質債券基金 (US Dollar Bond Fund) USD	貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）(US Dollar High Yield Bond Fund) USD
年初淨資產		889,769,923	553,666,735	1,885,887,744
收益				
現金及現金等價物的利息	2(b)	1,853,170	938,050	2,435,672
債券利息，扣繳稅淨額	2(b)	–	23,581,423	125,702,782
交換交易利息	2(c)	–	2,233,439	1,711,348
股票連結商品收益	2(c)	–	–	–
貨幣市場存款利息	2(b)	–	–	–
集體投資計劃收益，扣繳稅淨額	2(b)	–	–	1,426,912
股利、預估繳稅淨額	2(b)	16,014,091	–	–
證券借貸收益	2(b)	103,278	14,354	417,005
管理費退款	4	–	–	130,455
其他補償	10	1,019	3	1,813
總收益	2(b)	17,971,558	26,767,269	131,825,987
費用				
現金及現金等價物的利息	2(b)	–	–	–
交換交易利息	2(c)	–	1,924,885	10,394
年度服務費	6	1,616,995	554,568	2,122,260
貸款承諾費	16	3,969	2,552	9,272
存託機構與存託費	2(h),7	55,497	23,225	(58,552)
分銷費	5	497,694	150,811	191,270
稅項	8	326,300	198,496	715,060
管理費	4	9,364,925	2,777,840	16,883,025
扣除管理費用抵免	4	–	–	–
總費用		11,865,380	5,632,377	19,872,729
淨收益／（損失）		6,106,178	21,134,892	111,953,258
已實現淨增值／（減值）：				
投資	2(a)	39,845,363	(14,455,305)	(37,184,021)
將予宣佈證券合約	2(c)	–	(233,017)	–
交易所買賣期貨合約	2(c)	–	2,244,138	(220,090)
期權／交換選擇權合約	2(c)	–	108,638	(480,221)
換匯交易	2(c)	–	(1,798,025)	3,395,885
遠期外匯合約	2(c)	(546,955)	(623,076)	1,921,104
其他交易的外幣	2(i)	996	121,362	571,756
該年已實現淨增值／（減值）		39,299,404	(14,635,285)	(31,995,587)
未實現增值／（減值）淨變化：				
投資	2(a)	82,208,755	27,888,659	138,653,515
將予宣佈證券合約	2(c)	–	65,193	–
交易所買賣期貨合約	2(c)	–	(172,942)	1,840
期權／交換選擇權合約	2(c)	–	127,965	183,360
換匯交易	2(c)	–	457,460	1,478,012
遠期外匯合約	2(c)	643,831	649,334	918,901
其他交易的外幣	2(i)	1,284	(10,940)	22,303
該年末實現增值／（減值）淨變化		82,853,870	29,004,729	141,257,931
營運導致淨資產增加／（減少）		128,259,452	35,504,336	221,215,602
股本變化				
發行股份淨收益		182,091,421	187,663,400	847,872,957
股份回購淨支出		(354,937,812)	(224,688,795)	(883,077,134)
股本變化導致淨資產增加／（減少）		(172,846,391)	(37,025,395)	(35,204,177)
已宣告股息	15	(138,989)	(2,893,860)	(59,649,577)
外匯調整	2(e)	–	–	–
年末淨資產		845,043,995	549,251,816	2,012,249,592

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

基金名稱附註	附註	貝萊德美元儲備 基金 (US Dollar Reserve Fund) USD	貝萊德美國靈活 股票基金 (US Flexible Equity Fund) USD	貝萊德美國政府 房貸債券基金 (US Government Mortgage Impact Fund) USD
年初淨資產		514,580,176	1,881,747,751	87,175,682
收益				
現金及現金等價物的利息	2(b)	12,933	1,466,295	26,289
債券利息，扣繳稅淨額	2(b)	5,299,775	-	3,944,611
交換交易利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	21,787,513	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	-	18,068,012	-
證券借貸收益	2(b)	-	125,645	-
管理費退款	4	-	-	-
其他補償	10	158	-	-
總收益	2(b)	27,100,379	19,659,952	3,970,900
費用				
現金及現金等價物的利息	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
年度服務費	6	404,571	2,840,991	119,962
貸款承諾費	16	-	8,150	422
存託機構與存託費	2(h),7	32,930	66,920	(49,847)
分銷費	5	72,075	610,457	69,108
稅項	8	55,496	619,580	40,726
管理費	4	2,409,282	20,479,238	526,971
扣除管理費用抵免	4	-	-	-
總費用		2,974,354	24,625,336	707,342
淨收益／（損失）		24,126,025	(4,965,384)	3,263,558
已實現淨增值／（減值）：				
投資	2(a)	2,958,380	125,677,227	(537,308)
將予宣佈證券合約	2(c)	-	-	(63,964)
交易所買賣期貨合約	2(c)	-	-	-
期權／交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	(217,025)	(5,886,681)	(6,875)
其他交易的外幣	2(i)	18,648	917,041	(35,718)
該年已實現淨增值／（減值）		2,760,003	120,707,587	(643,865)
未實現增值／（減值）淨變化：				
投資	2(a)	182,954	255,215,516	3,935,892
將予宣佈證券合約	2(c)	-	-	166,781
交易所買賣期貨合約	2(c)	-	-	-
期權／交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	963,658	3,184,769	284,046
其他交易的外幣	2(i)	235	2,928	597
該年末實現增值／（減值）淨變化		1,146,847	258,403,213	4,387,316
營運導致淨資產增加／（減少）		28,032,875	374,145,416	7,007,009
股本變化				
發行股份淨收益		887,045,062	921,793,338	52,308,260
股份回購淨支出		(876,251,353)	(867,234,937)	(24,886,134)
股本變化導致淨資產增加／（減少）		10,793,709	54,558,401	27,422,126
已宣告股息	15	-	-	(360,130)
外匯調整	2(e)	-	-	-
年末淨資產		553,406,760	2,310,451,568	121,244,687

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

基金名稱附註	附註	貝萊德美國增長型基金 (US Growth Fund) USD	貝萊德美國中型企業價值基金 (US Mid-Cap Value Fund) USD	貝萊德世界能源基金 (基金之配息來源可能為本金) (World Energy Fund) USD
年初淨資產		392,063,710	243,390,151	2,990,084,071
收益				
現金及現金等價物的利息	2(b)	110,325	523,622	1,795,278
債券利息，扣繳稅淨額	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	1,536,569	4,132,403	79,185,173
證券借貸收益	2(b)	38,817	57,304	1,524,137
管理費退款	4	-	-	-
其他補償	10	(108)	86	8,187
總收益	2(b)	1,685,603	4,713,415	82,512,775
費用				
現金及現金等價物的利息	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
年度服務費	6	1,003,443	611,080	5,927,964
貸款承諾費	16	1,707	1,206	14,958
存託機構與存託費	2(h),7	1,634	(8,291)	77,137
分銷費	5	598,250	219,176	1,029,216
稅項	8	211,432	125,509	1,194,265
管理費	4	5,591,206	3,399,266	41,808,404
扣除管理費用抵免	4	-	-	-
總費用		7,407,672	4,347,946	50,051,944
淨收益／（損失）		(5,722,069)	365,469	32,460,831
已實現淨增值／（減值）：				
投資	2(a)	40,409,549	13,948,092	228,085,870
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權／交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	(448,863)	36,647	(3,867,330)
其他交易的外幣	2(i)	24,135	(8,787)	(68,429)
該年已實現淨增值／（減值）		39,984,821	13,975,952	224,150,111
未實現增值／（減值）淨變化：				
投資	2(a)	80,307,368	22,785,006	(177,701,252)
將予宣佈證券合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權／交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	523,368	1,527	4,575,346
其他交易的外幣	2(i)	91	6,886	4,375
該年未實現增值／（減值）淨變化		80,830,827	22,793,419	(173,121,531)
營運導致淨資產增加／（減少）		115,093,579	37,134,840	83,489,411
股本變化				
發行股份淨收益		241,264,336	118,408,304	1,560,615,260
股份回購淨支出		(275,730,702)	(113,432,390)	(2,376,462,284)
股本變化導致淨資產增加／（減少）		(34,466,366)	4,975,914	(815,847,024)
已宣告股息	15	-	-	(5,417,553)
外匯調整	2(e)	-	-	-
年末淨資產		472,690,923	285,500,905	2,252,308,905

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

基金名稱附註	附註	貝萊德世界金融 基金（基金之配 息來源可能為 本金）(World Financials Fund) USD	貝萊德世界黃金 基金（基金之配 息來源可能為 本金）(World Gold Fund) USD	貝萊德世界健康 科學基金（基金 之配息來源可能 為本金）(World Healthscience Fund) USD
年初淨資產		1,791,609,535	3,981,256,710	13,611,805,574
收益				
現金及現金等價物的利息	2(b)	2,190,318	2,698,717	826,193
債券利息，扣繳稅淨額	2(b)	–	–	–
交換交易利息	2(c)	12,084	–	–
股票連結商品收益	2(c)	–	–	–
貨幣市場存款利息	2(b)	–	–	–
集體投資計劃收益，扣繳稅淨額	2(b)	–	–	17,479,691
股利、預估繳稅淨額	2(b)	41,349,015	64,160,505	152,243,066
證券借貸收益	2(b)	176,481	880,879	766,150
管理費退款	4	–	–	–
其他補償	10	7,234	–	14,878
總收益	2(b)	43,735,132	67,740,101	171,329,978
費用				
現金及現金等價物的利息	2(b)	–	–	–
交換交易利息	2(c)	–	–	–
年度服務費	6	3,398,102	9,166,080	27,502,983
貸款承諾費	16	7,678	19,537	66,749
存託機構與存託費	2(h),7	48,204	332,129	250,955
分銷費	5	1,662,388	1,928,109	15,357,004
稅項	8	671,737	1,839,333	6,283,296
管理費	4	20,327,248	63,655,457	180,691,569
扣除管理費用抵免	4	–	–	–
總費用		26,115,357	76,940,645	230,152,556
淨收益／（損失）		17,619,775	(9,200,544)	(58,822,578)
已實現淨增值／（減值）：				
投資	2(a)	292,005,246	64,371,928	517,324,210
將予宣佈證券合約	2(c)	–	–	–
交易所買賣期貨合約	2(c)	(189,406)	–	–
期權／交換選擇權合約	2(c)	–	–	–
換匯交易	2(c)	1,755,640	–	–
遠期外匯合約	2(c)	(206,093)	(6,586,011)	(74,102,342)
其他交易的外幣	2(i)	911,099	12,457	733,112
該年已實現淨增值／（減值）		294,276,486	57,798,374	443,954,980
未實現增值／（減值）淨變化：				
投資	2(a)	128,144,376	986,158,562	1,852,854,758
將予宣佈證券合約	2(c)	–	–	–
交易所買賣期貨合約	2(c)	–	–	–
期權／交換選擇權合約	2(c)	–	–	–
換匯交易	2(c)	(189,406)	–	–
遠期外匯合約	2(c)	924,568	8,928,682	41,497,778
其他交易的外幣	2(i)	(699,540)	14,161	131,969
該年未實現增值／（減值）淨變化		128,179,998	995,101,405	1,894,484,505
營運導致淨資產增加／（減少）		440,076,259	1,043,699,235	2,279,616,907
股本變化				
發行股份淨收益		527,644,402	1,480,439,189	3,684,789,574
股份回購淨支出		(1,174,315,507)	(2,174,465,792)	(4,375,453,415)
股本變化導致淨資產增加／（減少）		(646,671,105)	(694,026,603)	(690,663,841)
已宣告股息	15	(806,387)	(355,500)	(716,557)
外匯調整	2(e)	–	–	–
年末淨資產		1,584,208,302	4,330,573,842	15,200,042,083

營業報表及淨資產變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

基金名稱附註	附註	貝萊德世界礦業基金（基金之配息來源可能為本金）(World Mining Fund) USD	貝萊德世界地產證券基金（基金之配息來源可能為本金）(World Real Estate Securities Fund) USD	貝萊德世界科技基金（基金之配息來源可能為本金）(World Technology Fund) USD
年初淨資產		5,409,681,596	197,893,768	9,798,788,652
收益				
現金及現金等價物的利息	2(b)	5,441,631	127,418	644,166
債券利息，扣繳稅淨額	2(b)	–	–	–
交換交易利息	2(c)	–	14,441	–
股票連結商品收益	2(c)	–	–	–
貨幣市場存款利息	2(b)	–	–	–
集體投資計劃收益，扣繳稅淨額	2(b)	–	–	9,977,958
股利、預估繳稅淨額	2(b)	134,258,157	4,365,331	39,967,003
證券借貸收益	2(b)	941,817	21,442	1,057,236
管理費退款	4	–	–	–
其他補償	10	6,187	1,240	7,754
總收益	2(b)	140,647,792	4,529,872	51,654,117
費用				
現金及現金等價物的利息	2(b)	–	–	–
交換交易利息	2(c)	–	15,728	–
年度服務費	6	11,559,211	256,743	22,596,670
貸款承諾費	16	27,077	740	44,407
存託機構與存託費	2(h),7	571,005	(28,705)	285,263
分銷費	5	1,733,518	46,815	11,302,039
稅項	8	2,319,417	49,945	5,250,840
管理費	4	80,747,286	1,294,171	145,287,083
扣除管理費用抵免	4	–	–	–
總費用		96,957,514	1,635,437	184,766,302
淨收益／（損失）		43,690,278	2,894,435	(133,112,185)
已實現淨增值／（減值）：				
投資	2(a)	84,343,235	(10,924,764)	1,247,178,484
將予宣佈證券合約	2(c)	–	–	–
交易所買賣期貨合約	2(c)	–	(172,265)	–
期權／交換選擇權合約	2(c)	–	–	–
換匯交易	2(c)	–	7,840	–
遠期外匯合約	2(c)	(5,391,838)	(498,786)	(5,386,079)
其他交易的外幣	2(i)	(360,839)	880	486,362
該年已實現淨增值／（減值）		78,590,558	(11,587,095)	1,242,278,767
未實現增值／（減值）淨變化：				
投資	2(a)	19,736,380	24,144,130	1,982,393,578
將予宣佈證券合約	2(c)	–	–	–
交易所買賣期貨合約	2(c)	–	–	–
期權／交換選擇權合約	2(c)	–	–	–
換匯交易	2(c)	–	(172,265)	–
遠期外匯合約	2(c)	5,833,410	463,957	12,871,420
其他交易的外幣	2(i)	188,802	4,125	22,706
該年未實現增值／（減值）淨變化		25,758,592	24,439,947	1,995,287,704
營運導致淨資產增加／（減少）		148,039,428	15,747,287	3,104,454,286
股本變化				
發行股份淨收益		970,686,075	25,593,413	3,933,318,555
股份回購淨支出		(1,731,369,037)	(97,026,764)	(4,749,133,909)
股本變化導致淨資產增加／（減少）		(760,682,962)	(71,433,351)	(815,815,354)
已宣告股息	15	(2,338,912)	(238,886)	(5,114,383)
外匯調整	2(e)	–	–	–
年末淨資產		4,794,699,150	141,968,818	12,082,313,201

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德亞洲巨龍基金 (Asian Dragon Fund)				
A 類配息 (A) 英國申報基金股份	79,877	687	27,533	53,031
A 類非配息股份	5,669,387	1,058,505	2,675,931	4,051,961
A 類非配息股份澳幣避險	236,915	21,151	53,862	204,204
A 類非配息股份瑞士法郎避險	93,296	1,437	8,547	86,186
A 類非配息股份歐元避險	727,665	17,536	241,490	503,711
A 類非配息股份波蘭幣避險	175,191	17,443	75,871	116,763
A 類非配息股份新加坡幣避險	7,745,180	1,118,764	2,530,709	6,333,235
C 類非配息股份	1,122,798	74,289	516,836	680,251
D 類配息 (A) 英國申報基金股份	373,252	5,011	109,260	269,003
D 類非配息股份	3,851,619	264,967	1,136,755	2,979,831
D 類非配息股份澳幣避險	297	–	–	297
D 類非配息股份瑞士法郎避險	67,948	8,841	31,369	45,420
D 類非配息股份歐元避險	793,305	105,950	279,532	619,723
E 類非配息股份	1,264,150	92,588	252,649	1,104,089
I 類配息 (A) 股份	10,034	2	–	10,036
I 類配息 (A) 英國申報基金股份	4,123	5,732,144	48,371	5,687,896
I 類非配息股份	524,669	396,543	241,292	679,920
I 類非配息股份澳幣避險	1,481	–	–	1,481
X 類配息 (A) 英國申報基金股份	172	1,002,163	1,002,163	172
X 類非配息股份	2,272,066	98,224	56,259	2,314,031

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）(Asian Tiger Bond Fund)				
A 類配息 (D) 股份	6,278,959	69,842	2,035,553	4,313,248
A 類配息 (M) 股份	13,006,791	589,167	3,495,570	10,100,388
A 類配息 (M) 股份澳幣避險	2,360,978	15,473	323,696	2,052,755
A 類配息 (M) 股份歐元避險	1,055,215	5,826	229,855	831,186
A 類配息 (M) 股份港幣避險	28,559,754	3,553,457	8,653,947	23,459,264
A 類配息 (M) 股份紐元避險	862,256	7,958	72,687	797,527
A 類配息 (M) 股份新加坡幣避險	2,250,307	19,671	274,046	1,995,932
A 類配息 (R) (M) (G) 股份澳幣避險	15,772,840	2,201,552	5,374,466	12,599,926
A 類配息 (R) (M) (G) 股份加拿大幣避險	6,639,668	910,700	2,354,420	5,195,948
A 類配息 (R) (M) (G) 股份離岸人民幣避險	4,729,186	1,235,844	2,078,738	3,886,292
A 類配息 (R) (M) (G) 股份紐元避險	3,107,942	97,290	447,232	2,758,000
A 類配息 (R) (M) (G) 股份南非幣避險	1,149,289	150,253	206,446	1,093,096
A 類配息 (S) (M) (G) 股份	86,790,526	11,833,775	29,671,795	68,952,506
A 類配息 (S) (M) (G) 股份離岸人民幣避險	358	–	–	358
A 類配息 (S) (M) (G) 股份歐元避險	7,283,093	617,415	1,925,308	5,975,200
A 類配息 (S) (M) (G) 股份英鎊避險	14,658,399	594,942	4,069,082	11,184,259
A 類配息 (S) (M) (G) 股份港幣避險	15,611,405	1,140,387	4,937,262	11,814,530
A 類配息 (S) (M) (G) 股份新加坡幣避險	30,219,281	1,137,233	8,620,782	22,735,732
A 類配息 (T) 股份	–	500	–	500
A 類非配息股份	8,914,573	1,354,932	2,895,035	7,374,470
A 類非配息股份歐元避險	1,590,163	77,576	594,181	1,073,558
A 類非配息股份港幣避險	388	–	–	388
A 類非配息股份新加坡幣避險	6,348,412	1,193,035	1,950,322	5,591,125
C 類配息 (D) 股份	99,867	1,161	25,892	75,136
C 類非配息股份	110,903	27,599	54,010	84,492
D 類配息 (A) 英國申報基金股份英鎊避險	1,034,209	21,716	357,922	698,003
D 類配息 (M) 股份	4,251,598	211,354	1,029,612	3,433,340
D 類配息 (M) 股份港幣避險	1,170,316	80	879,277	291,119
D 類配息 (M) 股份新加坡幣避險	39,598	–	19,664	19,934
D 類配息 (S) (M) (G) 股份	8,085,949	707,437	3,061,829	5,731,557
D 類非配息股份	11,326,910	1,920,516	5,229,370	8,018,056
D 類非配息股份歐元避險	1,914,633	823,174	1,406,724	1,331,083
D 類非配息股份新加坡幣避險	3,403,560	4,501,301	1,560,959	6,343,902
E 類非配息股份	956,851	31,574	193,696	794,729
E 類非配息股份歐元避險	1,072,030	46,788	690,563	428,255
I 類配息 (A) 英國申報基金股份英鎊避險	1,058,902	4,200	965,482	97,620
I 類配息 (M) 股份	4,907,091	3,275,407	3,202,756	4,979,742
I 類配息 (Q) 股份歐元避險	436,059	270	316,084	120,245
I 類非配息股份	22,724,316	3,110,031	15,121,888	10,712,459
I 類非配息股份歐元避險	12,411,486	61,900	11,395,488	1,077,898
I 類非配息股份新加坡幣避險	3,775,657	2,950	642,652	3,135,955
I 類非配息英國申報基金股份瑞士法郎避險	6,630,411	10,594	6,512,189	128,816
SR 類配息 (A) 英國申報基金股份英鎊避險	361	–	–	361
SR 類配息 (M) 英國申報基金股份	500	–	–	500
SR 類非配息英國申報基金股份	114,894	183,833	90,121	208,606
SR 類非配息英國申報基金股份歐元避險	421	–	–	421
X 類配息 (M) 股份	10	–	–	10
X 類非配息股份	1,093,634	8,715	1,006,899	95,450
X 類非配息股份歐元避險	472	–	–	472

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德中國基金（基金之配息來源可能為本金）（China Fund）				
A 類配息 (A) 英國申報基金股份英鎊避險	173,709	2,121	31,484	144,346
A 類配息 (T) 股份	96,722	334,317	180,615	250,424
A 類非配息股份	37,490,307	11,458,089	16,754,674	32,193,722
A 類非配息股份澳幣避險	4,232,277	1,077,033	1,673,296	3,636,014
A 類非配息股份離岸人民幣避險	2,207,114	297,339	783,914	1,720,539
A 類非配息股份歐元避險	1,684,923	760,189	869,243	1,575,869
A 類非配息股份港幣	12,842,206	459,368	2,670,604	10,630,970
A 類非配息股份新加坡幣避險	1,718,021	461,110	413,621	1,765,510
AI 類非配息股份歐元避險	455	–	–	455
C 類非配息股份	760,622	112,518	197,627	675,513
D 類配息 (A) 英國申報基金股份英鎊避險	16,664	7,967	14,054	10,577
D 類非配息股份	10,053,899	1,207,121	3,010,191	8,250,829
D 類非配息股份歐元避險	972,453	271,502	334,839	909,116
D 類非配息股份港幣	474	–	–	474
D 類非配息股份新加坡幣避險	642	–	–	642
D 類非配息英國申報基金股份英鎊避險	2,234,345	212,654	2,348,868	98,131
E 類非配息股份歐元避險	2,466,822	357,121	531,518	2,292,425
I 類非配息股份	4,690,488	269,286	1,088,960	3,870,814
I 類非配息股份歐元避險	445	–	–	445
X 類非配息股份	74,505	26,908	47,606	53,807
貝萊德歐洲靈活股票基金 (Continental European Flexible Fund)				
A 類配息 (A) 股份	2,274,440	537,263	434,670	2,377,033
A 類配息 (A) 英國申報基金股份	1,163,546	67,065	156,085	1,074,526
A 類配息 (A) 英國申報基金股份英鎊避險	391,603	79,437	66,183	404,857
A 類非配息股份	3,403,455	621,915	1,113,835	2,911,535
A 類非配息股份美金避險	11,711,787	1,720,653	4,120,489	9,311,951
A 類非配息英國申報基金股份	24,382,974	4,873,095	6,225,477	23,030,592
AI 類非配息股份	167,248	17,429	74,810	109,867
C 類非配息股份	2,777,145	190,169	590,560	2,376,754
D 類配息 (A) 英國申報基金股份	9,651,670	2,220,125	2,383,660	9,488,135
D 類配息 (A) 英國申報基金股份英鎊避險	2,397,640	349,349	1,225,150	1,521,839
D 類配息 (A) 英國申報基金股份美金避險	177,107	31,939	23,450	185,596
D 類非配息股份	22,346,228	4,883,662	6,429,527	20,800,363
D 類非配息股份美金避險	3,158,798	452,227	897,614	2,713,411
D 類非配息英國申報基金股份	1,173,028	2,399,763	937,036	2,635,755
D 類非配息英國申報基金股份英鎊避險	1,236,965	150,536	226,791	1,160,710
E 類非配息股份	8,720,242	948,328	1,851,491	7,817,079
I 類配息 (A) 股份	–	197,184	–	197,184
I 類配息 (A) 英國申報基金股份	13,048,709	3,885,082	2,672,605	14,261,186
I 類配息 (A) 英國申報基金股份英鎊避險	–	388	–	388
I 類配息 (A) 英國申報基金股份美金避險	32,004	–	9,685	22,319
I 類非配息股份	29,758,269	11,865,003	11,425,546	30,197,726
I 類非配息股份美金避險	2,232,774	692,363	1,223,857	1,701,280
I 類非配息英國申報基金股份	383,938	2,339,811	266,982	2,456,767
I 類非配息英國申報基金股份英鎊避險	8,448,778	4,722,512	4,154,011	9,017,279
S 類非配息股份	–	468	–	468
S 類非配息股份美金避險	–	500	–	500
SR 類配息 (A) 英國申報基金股份	616,137	55,101	40,855	630,383
SR 類配息 (A) 英國申報基金股份美金避險	89	18,663	–	18,752
SR 類非配息英國申報基金股份	6,674,020	1,369,167	1,956,079	6,087,108
SR 類非配息英國申報基金股份美金避險	409,552	618,007	67,940	959,619
X 類配息 (A) 英國申報基金股份	144,171	328,798	114,477	358,492
X 類非配息股份	1,979,454	2,164,575	111,665	4,032,364

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德新興歐洲基金 (Emerging Europe Fund) ⁽³⁾				
A 類配息 (A) 股份	41,415	–	–	41,415
A 類配息 (A) 英國申報基金股份	7,206	–	–	7,206
A 類非配息股份	4,248,968	–	–	4,248,968
A 類非配息股份新加坡幣避險	94,143	–	–	94,143
C 類非配息股份	64,429	–	–	64,429
D 類配息 (A) 英國申報基金股份	2,885	–	–	2,885
D 類非配息股份	340,629	–	–	340,629
D 類非配息英國申報基金股份英鎊避險	1,496	–	–	1,496
E 類非配息股份	199,797	–	–	199,797
I 類非配息股份	841,082	–	–	841,082
X 類配息 (A) 英國申報基金股份	40	–	–	40
X 類非配息股份	11	–	–	11
貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金） (Emerging Markets Bond Fund)				
A 類配息 (A) 股份	5,495,948	118,177	1,414,018	4,200,107
A 類配息 (D) 股份	597,977	118,140	119,834	596,283
A 類配息 (M) 股份	2,426,367	990,953	1,447,840	1,969,480
A 類配息 (R) (M) (G) 股份澳幣避險	1,307,790	1,646,283	1,456,853	1,497,220
A 類配息 (R) (M) (G) 股份紐元避險	319,821	578,517	547,138	351,200
A 類配息 (R) (M) (G) 股份南非幣避險	189,107	154,458	65,556	278,009
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	358	6	19	345
A 類配息 (S) (M) (G) 股份	8,079,234	2,212,931	3,020,222	7,271,943
A 類配息 (S) (M) (G) 股份加拿大幣避險	682,425	330,605	305,010	708,020
A 類配息 (S) (M) (G) 股份英鎊避險	716,855	139,651	329,015	527,491
A 類配息 (S) (M) (G) 股份港幣避險	2,863,853	663,185	888,785	2,638,253
A 類非配息股份	4,737,763	4,283,588	3,491,382	5,529,969
A 類非配息股份歐元避險	4,678,813	181,919	98,682	4,762,050
A 類非配息股份英鎊避險	1,178,128	23,999	123,650	1,078,477
AI 類配息 (Q) 股份歐元避險	14,730	19,467	6,360	27,837
AI 類非配息股份歐元避險	18,624	–	10,423	8,201
C 類配息 (D) 股份	93,263	2,152	17,168	78,247
C 類非配息股份	1,051,910	61,764	327,879	785,795
D 類配息 (M) 股份	1,551,082	2,966,916	2,714,129	1,803,869
D 類非配息股份	138,329	127,527	73,211	192,645
D 類非配息股份歐元避險	3,232,263	1,906,934	2,051,378	3,087,819
D 類非配息英國申報基金股份	1,881,793	1,669,001	1,385,925	2,164,869
E 類配息 (Q) 股份歐元避險	556,380	237,805	90,144	704,041
E 類非配息股份	2,835,307	544,478	505,042	2,874,743
E 類非配息股份歐元避險	780,157	482,262	177,622	1,084,797
I 類配息 (A) 股份	88,417	–	373	88,044
I 類配息 (A) 英國申報基金股份歐元避險	509	27	–	536
I 類配息 (A) 英國申報基金股份英鎊避險	388	–	–	388
I 類配息 (Q) 股份歐元避險	31,851	26,595	1,860	56,586
I 類非配息股份	14,565,213	8,787,801	3,832,519	19,520,495
I 類非配息股份歐元避險	6,213,831	568,536	5,052,322	1,730,045
I 類非配息英國申報基金股份瑞士法郎避險	492	–	–	492
I 類非配息英國申報基金股份英鎊避險	350	–	–	350
X 類配息 (Q) 股份瑞士法郎避險	1,554,754	94,733	387	1,649,100
X 類配息 (Q) 股份歐元避險	571	35	–	606
X 類非配息股份	1,207,411	232,939	739,383	700,967
X 類非配息股份歐元避險	5,995,555	5,190,976	1,072,801	10,113,730

⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德新興市場股票收益基金（基金之配息來源可能為本金） (Emerging Markets Equity Income Fund)				
A 類配息 (Q) (G) 股份	374,516	13,801	127,327	260,990
A 類配息 (R) (M) (G) 股份澳幣避險	134,685	368,809	286,789	216,705
A 類配息 (R) (M) (G) 股份離岸人民幣避險	487	5	12	480
A 類配息 (R) (M) (G) 股份紐元避險	34,850	90,166	95,093	29,923
A 類配息 (S) (M) (G) 股份	1,113,017	393,275	673,720	832,572
A 類配息 (S) (M) (G) 股份加拿大幣避險	65,355	118,163	99,529	83,989
A 類配息 (S) (M) (G) 股份歐元避險	132,969	4,925	22,088	115,806
A 類配息 (S) (M) (G) 股份英鎊避險	194,186	63,038	71,626	185,598
A 類配息 (S) (M) (G) 股份港幣避險	233,757	36,750	137,288	133,219
A 類配息 (S) (M) (G) 股份新加坡幣避險	108,721	11,749	15,879	104,591
A 類非配息股份	1,386,312	174,587	439,821	1,121,078
A 類非配息股份歐元避險	54,831	19,711	33,970	40,572
AI 類配息 (Q) (G) 股份歐元避險	516	14,850	4,881	10,485
AI 類非配息股份	448	2,052	-	2,500
D 類配息 (Q) (G) 英國申報基金股份	502,266	1,611,966	330,580	1,783,652
D 類非配息股份	1,725	556	2,281	-
D 類非配息股份歐元避險	455	1,075,050	-	1,075,505
D 類非配息英國申報基金股份	4,925,046	629,827	1,695,174	3,859,699
E 類配息 (Q) (G) 股份歐元避險	445,814	42,052	39,637	448,229
E 類非配息股份歐元避險	402,221	102,629	200,176	304,674
I 類非配息股份	733,205	421,130	838,110	316,225
I 類非配息股份瑞士法郎避險	621	-	-	621
X 類配息 (S) (M) (G) 股份	15	-	-	15
X 類非配息股份	2,514,374	496,141	1,326,656	1,683,859
貝萊德新興市場中國除外基金（原名「貝萊德新興歐洲基金II」） (Emerging Markets Ex-China Fund) ⁽²⁾				
A 類配息 (A) 股份歐元避險	-	41,423	4,732	36,691
A 類配息 (A) 英國申報基金股份	-	7,208	109	7,099
A 類非配息股份	-	932,064	326,068	605,996
A 類非配息股份歐元避險	-	3,385,341	885,989	2,499,352
A 類非配息股份新加坡幣避險	-	99,414	54,233	45,181
C 類非配息股份	-	42,091	30,536	11,555
C 類非配息股份歐元避險	-	22,337	833	21,504
D 類配息 (A) 英國申報基金股份	-	2,885	394	2,491
D 類非配息股份	-	72,322	65,875	6,447
D 類非配息股份歐元避險	-	285,170	157,502	127,668
D 類非配息英國申報基金股份英鎊避險	-	1,576	117	1,459
E 類非配息股份	-	4,791	1,226	3,565
E 類非配息股份歐元避險	-	195,099	7,958	187,141
I 類非配息股份歐元避險	-	841,082	840,630	452
X 類配息 (A) 英國申報基金股份	-	40	-	40
X 類非配息股份歐元避險	-	11	-	11
貝萊德新興市場基金 (Emerging Markets Fund)				
A 類配息 (A) 股份	67,376	18,055	8,343	77,088
A 類非配息股份	10,992,517	1,335,708	2,940,292	9,387,933
A 類非配息股份歐元避險	160,063	11,890	80,589	91,364
AI 類非配息股份	87,124	7,086	53,510	40,700
C 類非配息股份	826,472	42,625	178,103	690,994
D 類非配息股份	6,098,787	2,234,410	2,079,463	6,253,734
D 類非配息股份歐元避險	149,150	65,295	66,759	147,686
E 類非配息股份	2,260,336	267,385	596,007	1,931,714
I 類配息 (A) 股份	2,196,470	2	-	2,196,472
I 類配息 (Q) 英國申報基金股份	13,233,577	91,094	2,740,109	10,584,562
I 類非配息股份	48,088,731	12,967,214	16,426,097	44,629,848
SI 類非配息股份	61,504,602	-	368	61,504,234
X 類非配息股份	25,907,238	5,776,100	6,940,590	24,742,748

⁽²⁾ 該年發行基金的詳細資料，請見附註 1。

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券） (Emerging Markets Local Currency Bond Fund)				
A 類配息 (A) 股份	46,905	22,787	21,938	47,754
A 類配息 (D) 股份	1,468,592	47,196	121,086	1,394,702
A 類配息 (M) 股份	6,345,751	1,907,117	1,836,844	6,416,024
A 類配息 (M) 股份澳幣避險	68,007	25	49,686	18,346
A 類配息 (R) (M) (G) 股份澳幣避險	432,842	32,650	24,662	440,830
A 類配息 (R) (M) (G) 股份紐元避險	36,093	–	14,975	21,118
A 類配息 (S) (M) (G) 股份	2,626,698	36,102	483,609	2,179,191
A 類配息 (S) (M) (G) 股份加拿大幣避險	95,409	812	9,036	87,185
A 類配息 (S) (M) (G) 股份英鎊避險	360,414	12,369	174,456	198,327
A 類配息 (S) (M) (G) 股份港幣避險	195,389	–	19,590	175,799
A 類配息 (S) (M) (G) 股份新加坡幣避險	925,430	320,935	359,869	886,496
A 類非配息股份	9,995,204	707,428	2,667,686	8,034,946
A 類非配息股份瑞士法郎避險	92,929	–	25,200	67,729
A 類非配息股份歐元避險	18,555,897	3,529,454	2,733,848	19,351,503
A 類非配息股份波蘭幣避險	849,547	745,014	1,099,295	495,266
A 類非配息股份瑞典幣避險	430	–	–	430
A 類非配息股份新加坡幣避險	1,472,685	1,033,848	2,248,446	258,087
AI 類配息 (Q) 股份	4,160	35	3,615	580
AI 類非配息股份	440	2,626	2,626	440
C 類配息 (D) 股份	126,172	139	39,237	87,074
C 類非配息股份	168,408	19,456	62,354	125,510
D 類配息 (A) 股份	71,916	6,013	14,359	63,570
D 類配息 (M) 股份	146,925	109,679	13,119	243,485
D 類配息 (M) 股份澳幣避險	512	–	–	512
D 類配息 (M) 英國申報基金股份英鎊避險	288,826	31,056	102,586	217,296
D 類配息 (Q) 英國申報基金股份	4,789	–	4,675	114
D 類非配息股份	3,022,744	1,708,306	2,554,073	2,176,977
D 類非配息股份瑞士法郎避險	56,290	–	377	55,913
D 類非配息股份歐元避險	3,863,986	646,984	1,411,600	3,099,370
D 類非配息股份波蘭幣避險	52,040	–	1,051	50,989
D 類非配息股份新加坡幣避險	641	–	–	641
D 類非配息英國申報基金股份英鎊避險	65,395	8,067	16,013	57,449
E 類配息 (Q) 股份歐元避險	251,522	49,230	55,949	244,803
E 類非配息股份	759,485	116,240	300,903	574,822
E 類非配息股份歐元避險	516,111	27,485	153,918	389,678
I 類配息 (Q) 股份	4,508,499	2,255,735	919,048	5,845,186
I 類非配息股份	29,669,323	5,864,471	6,485,842	29,047,952
I 類非配息股份歐元避險	7,659,528	1,103,178	2,602,643	6,160,063
S 類配息 (M) 股份	461	2,727	2,649	539
S 類非配息股份	999	117,362	17,517	100,844
S 類非配息股份歐元避險	458	161,527	61,394	100,591
SR 類配息 (M) 英國申報基金股份	500	–	–	500
SR 類配息 (M) 英國申報基金股份英鎊避險	360	–	–	360
SR 類非配息英國申報基金股份	124,975	–	98,251	26,724
SR 類非配息英國申報基金股份歐元避險	415	–	–	415
X 類配息 (Q) 股份英鎊避險	380	–	–	380
X 類非配息股份	25,012,123	6,043,789	1,661,291	29,394,621
X 類非配息股份英鎊避險	2,494,987	–	13,148	2,481,839

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金） (ESG Multi-Asset Fund)				
A 類配息 (A) 股份	109,475,703	13,715,735	37,731,321	85,460,117
A 類配息 (R) (M) (G) 股份新加坡幣避險	2,979,829	249,014	1,400,517	1,828,326
A 類配息 (R) (M) (G) 股份美金避險	3,917,043	331,253	1,574,044	2,674,252
A 類配息 (T) 股份離岸人民幣避險	4,761	1,519,316	158,422	1,365,655
A 類配息 (T) 股份新加坡幣避險	97,531	3,845,020	384,771	3,557,780
A 類配息 (T) 股份美金避險	232,443	6,663,852	2,322,907	4,573,388
A 類非配息股份	43,247,901	8,895,426	21,967,339	30,175,988
A 類非配息股份澳幣避險	843,829	251,010	474,292	620,547
A 類非配息股份新加坡幣避險	898,211	90,783	335,782	653,212
A 類非配息股份美金避險	4,247,407	759,888	1,945,166	3,062,129
A 類非配息股份南非幣避險	358,539	69,951	242,199	186,291
AI 類非配息股份	18,152,825	560,470	9,237,062	9,476,233
B 類配息 (T) 股份美金避險	–	500	–	500
C 類非配息股份	62,113,630	2,807,124	18,612,435	46,308,319
C 類非配息股份美金避險	510,033	46,799	84,012	472,820
D 類非配息股份	15,568,922	1,446,341	6,887,012	10,128,251
D 類非配息股份美金避險	2,449,349	48,373	283,238	2,214,484
E 類非配息股份	95,379,029	5,232,695	33,528,870	67,082,854
E 類非配息股份美金避險	2,442,316	297,169	646,973	2,092,512
I 類非配息股份	48,689,701	8,997,482	26,823,319	30,863,864
I 類非配息股份巴西雷亞爾避險	35,825	16,544	52,306	63
I 類非配息股份美金避險	13,421,008	93,442	4,334,148	9,180,302
貝萊德歐元優質債券基金 (Euro Bond Fund)				
A 類配息 (A) 股份	2,889,165	198,548	475,193	2,612,520
A 類配息 (A) 英國申報基金股份	4,700	16,518	348	20,870
A 類配息 (D) 股份	270,636	75,930	81,665	264,901
A 類配息 (M) 股份	174,330	127,167	85,133	216,364
A 類非配息股份	13,987,028	4,734,668	4,657,265	14,064,431
A 類非配息股份日圓避險	17,348	–	–	17,348
A 類非配息股份波蘭幣避險	11,007	21,112	22,095	10,024
A 類非配息股份美金避險	110,515	156,900	138,463	128,952
AI 類非配息股份	53,154	62,730	39,964	75,920
C 類非配息股份	315,926	214,961	117,723	413,164
D 類配息 (A) 股份	759,103	69,927	197,028	632,002
D 類配息 (A) 英國申報基金股份	7,447	865	1,776	6,536
D 類配息 (A) 英國申報基金股份英鎊避險	20,601	49	3,141	17,509
D 類配息 (M) 股份	81,115	208,750	49,617	240,248
D 類非配息股份	9,731,097	6,994,418	4,445,228	12,280,287
D 類非配息股份瑞士法郎避險	203,136	26,725	650	229,211
D 類非配息股份美金避險	437,351	2,718,677	1,413,697	1,742,331
E 類配息 (Q) 股份	1,281,572	207,796	199,385	1,289,983
E 類非配息股份	3,198,877	1,810,335	831,261	4,177,951
I 類配息 (A) 英國申報基金股份	221,503	14,239	65,024	170,718
I 類配息 (A) 英國申報基金股份英鎊避險	347	–	262	85
I 類配息 (A) 英國申報基金股份美金避險	500	–	399	101
I 類非配息股份	70,343,412	22,259,698	37,894,429	54,708,681
I 類非配息股份瑞士法郎避險	18,014	–	–	18,014
I 類非配息股份日圓避險	548	–	–	548
I 類非配息股份美金避險	810,704	86,580	655,318	241,966
S 類配息 (A) 股份	698,498	6	148,603	549,901
S 類配息 (M) 股份	457	10	–	467
S 類非配息股份	913	559,870	259,904	300,879
SR 類非配息英國申報基金股份	659,144	204,522	304	863,362
SR 類非配息英國申報基金股份美金避險	30,432	32,327	386	62,373
X 類非配息股份	5,970,858	1,955,978	1,604,781	6,322,055

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德歐元市場基金 (Euro-Markets Fund)				
A 類配息 (A) 股份	2,823,655	31,684	281,829	2,573,510
A 類配息 (A) 英國申報基金股份	6,172	5,794	430	11,536
A 類非配息股份	15,593,139	2,553,583	3,940,336	14,206,386
A 類非配息股份瑞士法郎避險	235,359	6,786	15,525	226,620
A 類非配息股份英鎊避險	150,693	20,105	11,612	159,186
A 類非配息股份港幣避險	31,467	–	–	31,467
A 類非配息股份新加坡幣避險	24,363	4,661	183	28,841
A 類非配息股份美金避險	1,622,265	123,031	632,443	1,112,853
AI 類非配息股份	23,626	109,799	16,908	116,517
C 類非配息股份	313,684	81,208	136,259	258,633
D 類配息 (A) 股份	44,872	1,753	8,343	38,282
D 類配息 (A) 英國申報基金股份	128,883	5,631	47,525	86,989
D 類非配息股份	71,492	730,008	727,271	74,229
D 類非配息股份美金避險	464,256	2,211,073	2,294,450	380,879
D 類非配息英國申報基金股份	5,175,603	2,195,807	1,462,562	5,908,848
D 類非配息英國申報基金股份瑞士法郎避險	537,831	94,642	107,427	525,046
E 類非配息股份	2,639,752	171,529	443,199	2,368,082
I 類配息 (A) 股份	73,904	42,101	43,915	72,090
I 類非配息股份	2,590,814	1,852,664	874,324	3,569,154
S 類配息 (A) 股份	31,474	3,451	1,000	33,925
S 類非配息股份	105,919	126,114	13,249	218,784
X 類非配息股份	1,242,625	17,559	1,260,179	5
貝萊德歐洲基金 (European Fund)				
A 類配息 (A) 股份	35,723	4,670	8,802	31,591
A 類配息 (A) 英國申報基金股份	1,878	140	125	1,893
A 類非配息股份	2,362,127	350,415	526,639	2,185,903
A 類非配息股份澳幣避險	197,597	33,499	82,125	148,971
A 類非配息股份加拿大幣避險	56,365	14,661	18,010	53,016
A 類非配息股份離岸人民幣避險	10,790	3,932	12,169	2,553
A 類非配息股份英鎊避險	157,367	31,630	28,331	160,666
A 類非配息股份港幣避險	3,407,026	217,082	912,290	2,711,818
A 類非配息股份紐元避險	58,313	49,432	43,429	64,316
A 類非配息股份新加坡幣避險	1,190,752	264,322	808,610	646,464
A 類非配息股份美金避險	2,570,445	380,892	834,233	2,117,104
C 類非配息股份	184,741	10,107	40,946	153,902
D 類配息 (A) 英國申報基金股份	7,734	2,152	1,931	7,955
D 類非配息股份	151,680	26,187	38,443	139,424
D 類非配息股份美金避險	129,823	22,927	43,017	109,733
D 類非配息英國申報基金股份	1,019,689	184,034	467,602	736,121
E 類非配息股份	468,988	21,021	93,907	396,102
I 類非配息股份	621,959	936,372	287,389	1,270,942
I 類非配息股份美金避險	101,679	1,258,322	9,251	1,350,750
S 類非配息股份	3,388,171	1,299,238	1,782,989	2,904,420
X 類非配息股份	1,424,473	272,219	599,673	1,097,019

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德歐洲特別時機基金 (European Special Situations Fund)				
A 類配息 (A) 股份	272,986	100,283	39,648	333,621
A 類非配息股份	8,048,366	974,988	1,842,857	7,180,497
A 類非配息股份澳幣避險	87,802	163,540	208,528	42,814
A 類非配息股份加拿大幣避險	15,214	41,727	25,498	31,443
A 類非配息股份離岸人民幣避險	696	4,519	4,226	989
A 類非配息股份英鎊避險	85,682	86,788	81,672	90,798
A 類非配息股份港幣避險	86,213	104,721	166,718	24,216
A 類非配息股份美金避險	6,360,137	1,164,153	2,790,271	4,734,019
C 類非配息股份	289,670	14,469	47,877	256,262
D 類非配息股份	3,619,140	496,229	909,059	3,206,310
D 類非配息股份美金避險	1,049,188	74,207	977,872	145,523
E 類非配息股份	1,462,893	81,278	296,772	1,247,399
I 類配息 (A) 股份	465	5	–	470
I 類非配息股份	13,283,346	3,143,736	1,904,704	14,522,378
X 類非配息股份	140,248	8,708	148,405	551
貝萊德歐洲價值型基金 (European Value Fund)				
A 類配息 (A) 股份	184,140	33,353	61,927	155,566
A 類配息 (A) 英國申報基金股份	14,961	1,201	2,592	13,570
A 類非配息股份	2,253,837	685,593	865,246	2,074,184
A 類非配息股份澳幣避險	67,551	20,290	24,019	63,822
A 類非配息股份離岸人民幣避險	328	3,934	1,695	2,567
A 類非配息股份港幣避險	56,926	15,880	24,450	48,356
A 類非配息股份美金避險	1,978,624	904,466	718,322	2,164,768
C 類非配息股份	274,967	41,200	101,869	214,298
D 類配息 (A) 英國申報基金股份	8,042	889	877	8,054
D 類非配息股份	1,477,059	355,180	625,554	1,206,685
D 類非配息股份美金避險	531,419	143,377	200,652	474,144
E 類非配息股份	1,045,162	85,961	285,587	845,536
I 類非配息股份	6,143,233	6,855,953	3,895,538	9,103,648
S 類配息 (A) 股份	60,138	2	783	59,357
X 類非配息股份	6,177,859	–	3,223,247	2,954,612
貝萊德新世代運輸基金（基金之配息來源可能為本金） (Future of Transport Fund)				
A 類配息 (A) 股份	678,369	57,613	112,875	623,107
A 類配息 (A) 英國申報基金股份	529,677	14,720	277,707	266,690
A 類配息 (T) 股份	135,081	81,607	113,935	102,753
A 類非配息股份	23,477,894	1,592,546	11,552,466	13,517,974
A 類非配息股份離岸人民幣避險	1,297,480	46,582	674,158	669,904
A 類非配息股份歐元避險	3,055,075	200,590	1,442,652	1,813,013
A 類非配息股份新加坡幣避險	645,423	51,085	278,551	417,957
AI 類非配息股份	2,354,035	538,765	1,066,137	1,826,663
C 類非配息股份	445	–	–	445
D 類非配息股份歐元避險	1,095,795	84,163	669,391	510,567
D 類非配息英國申報基金股份	8,393,676	1,308,608	4,859,045	4,843,239
D 類非配息英國申報基金股份英鎊避險	672,951	38,442	256,601	454,792
E 類非配息股份	25,251,817	2,573,742	8,637,317	19,188,242
E 類非配息股份歐元避險	18,544,086	1,110,262	6,128,094	13,526,254
I 類配息 (A) 英國申報基金股份	26,984	–	26,484	500
I 類非配息股份	23,270,713	852,016	13,911,060	10,211,669
I 類非配息股份歐元避險	999,188	26,740	711,655	314,273
X 類非配息股份	24,644	4,571	13,873	15,342
Z 類非配息英國申報基金股份	7,062,061	–	7,061,561	500

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德環球資產配置基金（基金之配息來源可能為本金）（Global Allocation Fund）				
A 類配息 (A) 股份	17,240,457	1,885,844	2,199,897	16,926,404
A 類配息 (A) 股份歐元避險	1,115,283	25,211	215,438	925,056
A 類配息 (T) 股份	500	3,027,992	430,954	2,597,538
A 類配息 (T) 股份澳幣避險	725	120,204	10,414	110,515
A 類配息 (T) 股份離岸人民幣避險	357	3,418,143	616,003	2,802,497
A 類配息 (T) 股份歐元避險	447	26,721	8,033	19,135
A 類配息 (T) 股份港幣避險	391	16,442	521	16,312
A 類配息 (T) 股份新加坡幣避險	661	9,472	–	10,133
A 類配息 (T) 股份南非幣避險	897	–	–	897
A 類配息 (Y) (Q) (G) 股份	500	6,200	–	6,700
A 類配息 (Y) (Q) (G) 股份澳幣避險	659	–	–	659
A 類配息 (Y) (Q) (G) 股份新加坡幣避險	671	–	–	671
A 類非配息股份	91,618,403	8,687,378	17,741,243	82,564,538
A 類非配息股份澳幣避險	9,041,456	461,032	1,135,786	8,366,702
A 類非配息股份瑞士法郎避險	1,819,970	141,738	282,802	1,678,906
A 類非配息股份離岸人民幣避險	1,260,788	1,148,363	968,859	1,440,292
A 類非配息股份歐元避險	19,331,498	1,702,203	4,005,632	17,028,069
A 類非配息股份英鎊避險	2,091,098	231,318	382,528	1,939,888
A 類非配息股份港幣避險	11,570,282	10,302,524	14,463,753	7,409,053
A 類非配息股份波蘭幣避險	1,583,169	290,685	699,646	1,174,208
A 類非配息股份新加坡幣避險	5,347,279	554,497	1,094,725	4,807,051
AI 類非配息股份	542,802	794,640	290,171	1,047,271
AI 類非配息股份歐元避險	234,629	19,017	99,909	153,737
B 類配息 (T) 股份	–	500	–	500
C 類非配息股份	6,820,999	487,378	910,300	6,398,077
C 類非配息股份歐元避險	1,510,165	42,723	222,983	1,329,905
D 類配息 (A) 股份	478,466	368,465	199,208	647,723
D 類配息 (A) 股份歐元避險	201,446	27,209	55,277	173,378
D 類非配息股份	4,640,354	656,699	2,139,715	3,157,338
D 類非配息股份澳幣避險	302,066	28,789	151,826	179,029
D 類非配息股份瑞士法郎避險	236,188	35,215	66,697	204,706
D 類非配息股份歐元避險	5,813,966	543,459	2,038,495	4,318,930
D 類非配息股份英鎊避險	1,073,093	180,405	165,928	1,087,570
D 類非配息股份波蘭幣避險	13,196	147,086	–	160,282
D 類非配息股份新加坡幣避險	138,780	3,677	31,126	111,331
D 類非配息英國申報基金股份	9,851,632	1,577,558	2,043,034	9,386,156
E 類非配息股份	20,684,827	3,004,365	3,272,832	20,416,360
E 類非配息股份歐元避險	9,972,849	459,844	1,974,213	8,458,480
E 類非配息股份波蘭幣避險	248,712	41,765	93,599	196,878
I 類非配息股份	8,004,924	1,187,396	1,727,763	7,464,557
I 類非配息股份歐元避險	2,701,757	218,279	2,237,084	682,952
I 類非配息股份新加坡幣避險	15	263,435	–	263,450
J 類非配息股份	157,568	–	8,567	149,001
S 類非配息股份	4,741	15,473,335	3,695,322	11,782,754
S 類非配息股份歐元避險	458	4,583,397	1,822,222	2,761,633
X 類配息 (A) 股份	35,621,941	4,801,834	9,019,594	31,404,181
X 類配息 (T) 股份	–	500	–	500
X 類非配息股份	8,277,327	319,002	1,347,723	7,248,606
X 類非配息股份澳幣避險	3,331,100	273,798	417,564	3,187,334
X 類非配息股份歐元避險	450	–	–	450
X 類非配息股份日圓避險	2,492,710	80,581	725,393	1,847,898

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德環球企業債券基金（基金之配息來源可能為本金）（Global Corporate Bond Fund）				
A 類配息 (A) 股份歐元避險	173,687	38,226	2,934	208,979
A 類配息 (M) (G) 股份	500	–	–	500
A 類配息 (M) 股份澳幣避險	178,327	21,173	26,280	173,220
A 類配息 (M) 股份加拿大幣避險	154,054	5,043	28,846	130,251
A 類配息 (M) 股份英鎊避險	80,014	92,473	31,084	141,403
A 類配息 (M) 股份紐元避險	328,855	8,101	42,463	294,493
A 類配息 (Q) 股份	72,077	42,501	6,624	107,954
A 類配息 (R) (M) (G) 股份澳幣避險	2,328,252	1,241,254	742,923	2,826,583
A 類配息 (R) (M) (G) 股份離岸人民幣避險	12,188,724	6,725,907	7,419,070	11,495,561
A 類配息 (R) (M) (G) 股份紐元避險	148,967	127	15,380	133,714
A 類配息 (S) (M) (G) 股份	16,014,886	15,568,739	7,097,295	24,486,330
A 類配息 (S) (M) (G) 股份港幣避險	364,635	54,724	41,949	377,410
A 類配息 (S) (M) (G) 股份日圓避險	–	1,351,905	104,445	1,247,460
A 類配息 (S) (M) (G) 股份新加坡幣避險	3,058,444	3,969,221	1,588,136	5,439,529
A 類配息 (T) 股份	–	15,570	7,649	7,921
A 類配息 (T) 股份離岸人民幣避險	–	365	–	365
A 類配息 (T) 股份南非幣避險	–	1,694	–	1,694
A 類非配息股份	8,402,138	6,926,860	3,866,660	11,462,338
A 類非配息股份歐元避險	2,560,489	99,679	385,504	2,274,664
A 類非配息股份瑞典幣避險	2,244	106	–	2,350
B 類配息 (T) 股份	–	500	–	500
B 類配息 (T) 股份南非幣避險	–	944	–	944
D 類配息 (Q) 股份英鎊避險	370	–	–	370
D 類非配息股份	3,004,366	907,632	1,139,184	2,772,814
D 類非配息股份歐元避險	3,644,209	205,369	1,347,540	2,502,038
D 類非配息英國申報基金股份英鎊避險	2,107,442	50,619,539	4,259,198	48,467,783
E 類非配息股份	452,094	316,096	100,804	667,386
E 類非配息股份歐元避險	825,301	387,993	272,217	941,077
I 類配息 (A) 英國申報基金股份英鎊避險	48,321	–	9,200	39,121
I 類非配息股份	8,672,505	547,485	790,351	8,429,639
I 類非配息股份加拿大幣避險	590	–	–	590
I 類非配息股份歐元避險	5,405,813	2,951,061	2,526,832	5,830,042
X 類配息 (A) 英國申報基金股份英鎊避險	7	–	–	7
X 類非配息股份	1,375,712	1,332,105	385,537	2,322,280
X 類非配息股份歐元避險	4,996,666	1,863,899	85,684	6,774,881
X 類非配息股份挪威克朗避險	729,649	159,156	297	888,508

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德全球股票收益基金（基金之配息來源可能為本金）（Global Equity Income Fund）				
A 類配息 (A) (G) 股份	1,004,333	21,721	141,533	884,521
A 類配息 (A) (G) 股份歐元避險	81,958	2	70,033	11,927
A 類配息 (Q) (G) 股份	4,070,705	87,731	582,327	3,576,109
A 類配息 (Q) (G) 股份歐元避險	745,439	2,750	91,626	656,563
A 類配息 (Q) (G) 股份新加坡幣避險	1,082,001	114,796	249,837	946,960
A 類配息 (Q) (G) 英國申報基金股份	1,556,504	115,287	208,648	1,463,143
A 類配息 (R) (M) (G) 股份澳幣避險	1,655,359	144,737	319,646	1,480,450
A 類配息 (R) (M) (G) 股份離岸人民幣避險	64,202	170	17,171	47,201
A 類配息 (R) (M) (G) 股份南非幣避險	223,616	85,865	166,306	143,175
A 類配息 (S) (M) (G) 股份	4,687,707	522,991	1,712,875	3,497,823
A 類配息 (S) (M) (G) 股份離岸人民幣避險	133,161	28,593	27,074	134,680
A 類配息 (S) (M) (G) 股份港幣避險	59,309	2,186	6,112	55,383
A 類配息 (S) (M) (G) 股份新加坡幣避險	4,674,566	99,235	578,118	4,195,683
A 類配息 (T) 股份	17,746	67,598	27,099	58,245
A 類非配息股份	10,661,649	555,111	2,515,871	8,700,889
A 類非配息股份瑞士法郎避險	406,537	23,253	43,526	386,264
A 類非配息股份歐元避險	1,143,541	160,309	258,298	1,045,552
A 類非配息股份波蘭幣避險	1,928,392	6,086,556	5,952,213	2,062,735
A 類非配息股份新加坡幣避險	722,278	76,408	193,589	605,097
AI 類配息 (Q) (G) 股份歐元避險	411,629	203,282	225,478	389,433
AI 類非配息股份	239,673	476,975	211,569	505,079
AI 類非配息股份歐元避險	68,388	23,767	56,566	35,589
C 類配息 (Q) (G) 股份	1,072,609	17,587	146,628	943,568
C 類非配息股份	1,792,856	34,828	313,316	1,514,368
D 類配息 (A) (G) 股份	614,491	34,968	186,239	463,220
D 類配息 (Q) (G) 股份	651,974	43,774	142,925	552,823
D 類配息 (Q) (G) 股份歐元避險	193,233	22,759	79,062	136,930
D 類配息 (Q) (G) 英國申報基金股份	193,371	24,520	29,985	187,906
D 類配息 (Q) (G) 英國申報基金股份英鎊避險	98,492	25,141	31,193	92,440
D 類非配息股份	3,544,154	172,298	1,029,420	2,687,032
D 類非配息股份瑞士法郎避險	241,643	1,201	24,446	218,398
D 類非配息股份歐元避險	161,707	117,012	134,285	144,434
D 類非配息股份波蘭幣避險	1,397	16,600	–	17,997
D 類非配息股份新加坡幣避險	9,473	–	1,744	7,729
E 類配息 (Q) (G) 股份	1,214,130	261,833	231,194	1,244,769
E 類配息 (Q) (G) 股份歐元避險	1,000,410	55,758	280,927	775,241
E 類非配息股份	1,061,641	214,485	234,201	1,041,925
E 類非配息股份歐元避險	89,412	59,797	28,704	120,505
I 類非配息股份	6,211,538	1,825,465	22,003	8,015,000
I 類非配息英國申報基金股份	4,818,675	433,074	359,616	4,892,133
SR 類非配息 (S) (M) (G) 股份	500	–	–	500
SR 類非配息股份	500	–	–	500
X 類非配息股份	9	–	–	9

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德環球政府債券基金 (Global Government Bond Fund)				
A 類配息 (D) 股份	37,865	10,866	18,623	30,108
A 類配息 (D) 股份歐元避險	68,593	64,584	3,102	130,075
A 類配息 (M) 股份	401,666	177,851	207,176	372,341
A 類配息 (M) 股份歐元避險	80,382	12,861	14,245	78,998
A 類配息 (M) 股份英鎊避險	88,237	72,594	23,728	137,103
A 類配息 (M) 股份港幣避險	390	1,343	-	1,733
A 類非配息股份	4,112,870	3,409,490	3,843,045	3,679,315
A 類非配息股份歐元避險	8,429,623	11,258,530	15,487,642	4,200,511
C 類配息 (D) 股份	6,190	-	-	6,190
C 類配息 (D) 股份歐元避險	1,740	-	1,740	-
C 類配息 (M) 股份	6	537	-	543
C 類非配息股份	115,846	50,671	56,464	110,053
C 類非配息股份歐元避險	275,599	158,328	110,050	323,877
D 類配息 (M) 股份	23,985	2,757	20,647	6,095
D 類配息 (M) 股份歐元避險	4	-	-	4
D 類非配息股份	645,218	598,276	148,099	1,095,395
D 類非配息股份歐元避險	7,842,746	4,438,850	4,732,242	7,549,354
E 類非配息股份	522,890	224,632	114,130	633,392
E 類非配息股份歐元避險	4,468,557	2,054,891	1,313,181	5,210,267
I 類配息 (A) 股份歐元避險	1,890,011	125,233	920,785	1,094,459
I 類非配息股份	6,154,590	6,025,875	773,845	11,406,620
I 類非配息股份歐元避險	8,542,306	1,611,079	1,358,879	8,794,506
X 類非配息股份歐元避險	1,675,812	2,085,899	1,546,097	2,215,614
X 類非配息股份挪威克朗避險	735,465	168,545	290	903,720
X 類非配息股份瑞典幣避險	19,992,111	610,405	8,179,033	12,423,483
X 類非配息英國申報基金股份	32,934	4,792	11,259	26,467

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金） (Global High Yield Bond Fund)				
A 類配息 (D) 英國申報基金股份	1,008,226	77,043	307,051	778,218
A 類配息 (D) 英國申報基金股份歐元避險	610,323	329,102	88,409	851,016
A 類配息 (M) 股份	7,143,408	1,946,166	2,393,384	6,696,190
A 類配息 (M) 股份歐元避險	2,202,316	340,851	651,302	1,891,865
A 類配息 (Q) 股份	272,049	287,673	48,278	511,444
A 類配息 (R) (M) (G) 股份澳幣避險	7,374,512	526,341	1,197,065	6,703,788
A 類配息 (R) (M) (G) 股份南非幣避險	2,880,536	238,995	521,701	2,597,830
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	36,316	5,789	9,834	32,271
A 類配息 (S) (M) (G) 股份	33,750,841	3,580,975	6,437,101	30,894,715
A 類配息 (S) (M) (G) 股份港幣避險	1,438,441	71,878	245,612	1,264,707
A 類配息 (S) (M) (G) 股份日圓避險	–	2,620,432	25,888	2,594,544
A 類配息 (S) (M) (G) 股份新加坡幣避險	1,032,781	187,353	146,155	1,073,979
A 類配息 (T) 股份	–	22,504	582	21,922
A 類非配息股份	7,239,812	3,868,574	3,532,310	7,576,076
A 類非配息股份歐元避險	2,454,347	346,368	1,143,642	1,657,073
A 類非配息股份英鎊避險	760,757	48,679	146,603	662,833
A 類非配息股份波蘭幣避險	2,134,698	426,201	616,836	1,944,063
A 類非配息股份瑞典幣避險	2,609,394	598,277	1,084,872	2,122,799
AI 類配息 (Q) 股份歐元避險	46,337	5,801	22,135	30,003
AI 類非配息股份歐元避險	19,256	26,224	21,756	23,724
C 類配息 (D) 股份	268,837	52,425	28,859	292,403
C 類非配息股份	569,869	14,231	149,454	434,646
C 類非配息股份歐元避險	715,363	54,818	267,604	502,577
D 類配息 (M) 股份	6,164,949	5,379,299	4,617,582	6,926,666
D 類配息 (M) 股份歐元避險	652,153	228,332	152,805	727,680
D 類配息 (Q) 股份英鎊避險	1,123,417	215,666	781,189	557,894
D 類非配息股份	4,955,231	2,435,213	2,950,350	4,440,094
D 類非配息英國申報基金股份歐元避險	4,680,302	2,070,285	3,278,136	3,472,451
D 類非配息英國申報基金股份英鎊避險	200,052	205,037	350,413	54,676
E 類配息 (Q) 股份歐元避險	5,361,417	360,981	909,086	4,813,312
E 類非配息股份	2,170,971	510,623	369,524	2,312,070
E 類非配息股份歐元避險	2,327,892	315,485	480,721	2,162,656
I 類配息 (M) 股份	14,523,085	4,362,440	1,305,380	17,580,145
I 類非配息股份	9,290,749	6,596,837	4,737,478	11,150,108
I 類非配息股份加拿大幣避險	590	–	–	590
I 類非配息股份歐元避險	11,258,767	13,164,567	15,896,643	8,526,691
I 類非配息英國申報基金股份瑞士法郎避險	457	–	–	457
X 類配息 (A) 股份歐元避險	2,961,505	3,911,343	–	6,872,848
X 類非配息股份	9,511	742,256	50,071	701,696
X 類非配息股份歐元避險	2,130,160	–	–	2,130,160
X 類非配息股份紐元避險	–	805	–	805
貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund)				
A 類配息 (M) 股份	73,051	6,422	24,976	54,497
A 類配息 (T) 股份	–	500	–	500
A 類非配息股份	2,760,221	276,469	951,617	2,085,073
A 類非配息股份歐元避險	621,305	113,896	235,156	500,045
C 類配息 (M) 股份	28,828	–	–	28,828
C 類非配息股份	201,322	–	85,259	116,063
D 類配息 (M) 股份	1,737	–	608	1,129
D 類非配息股份	1,161,787	297,230	842,852	616,165
D 類非配息股份歐元避險	3,030,143	129,464	1,590,453	1,569,154
E 類非配息股份歐元避險	10,609,327	105,530	3,519,225	7,195,632
I 類非配息股份	192,792	–	164,654	28,138
X 類非配息股份歐元避險	346,712	21,473	368,179	6

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德環球前瞻股票基金 (Global Long-Horizon Equity Fund)				
A 類配息 (A) 股份	17,768	219	3,239	14,748
A 類配息 (A) 英國申報基金股份	891,759	8,293	77,681	822,371
A 類非配息股份	9,167,662	1,522,303	2,072,480	8,617,485
A 類非配息股份新加坡幣避險	3,942	10	2,924	1,028
AI 類非配息股份	150,765	35,005	130,168	55,602
C 類非配息股份	444,323	21,867	206,049	260,141
D 類配息 (A) 英國申報基金股份	1,772,471	435,718	169,281	2,038,908
D 類非配息股份	2,918,882	104,378	1,030,251	1,993,009
E 類非配息股份	1,864,094	181,338	508,343	1,537,089
I 類非配息股份	1,662,627	210,073	1,114,823	757,877
X 類非配息股份	2,541,023	1,929,370	1,112,115	3,358,278
貝萊德印度基金 (India Fund)				
A 類配息 (A) 英國申報基金股份	41,327	7,459	2,246	46,540
A 類非配息股份	5,264,711	2,508,448	2,497,581	5,275,578
C 類非配息股份	219,782	98,396	76,448	241,730
D 類配息 (A) 英國申報基金股份	155,702	65,894	44,997	176,599
D 類非配息股份	237,099	235,398	129,670	342,827
E 類非配息股份	771,763	370,724	172,475	970,012
I 類非配息股份	13,263,634	1,899,761	2,166,709	12,996,686
X 類非配息股份	1,359,875	778,775	402,928	1,735,722
貝萊德日本靈活股票基金 (Japan Flexible Equity Fund)				
A 類配息 (A) 英國申報基金股份	78,002	21,607	1,808	97,801
A 類配息 (T) 股份港幣避險	–	390	–	390
A 類配息 (T) 股份美金避險	–	500	–	500
A 類非配息股份	3,578,214	14,167,713	9,977,279	7,768,648
A 類非配息股份歐元避險	248,353	1,361,820	728,465	881,708
A 類非配息股份美金避險	683,679	3,145,589	2,228,679	1,600,589
C 類非配息股份	791,557	467,576	369,284	889,849
D 類配息 (A) 英國申報基金股份	55,170	61,716	22,811	94,075
D 類非配息股份	1,606,091	2,363,607	1,765,118	2,204,580
D 類非配息股份歐元避險	1,401,415	1,450,519	978,422	1,873,512
E 類非配息股份	1,124,792	4,945,029	4,370,327	1,699,494
E 類非配息股份歐元避險	1,636,873	997,693	702,042	1,932,524
I 類非配息股份	3,192,138	12,859,458	1,748,906	14,302,690
X 類非配息股份	303,731	2,028,969	100,062	2,232,638
X 類非配息股份歐元避險	448	–	–	448
貝萊德日本特別時機基金 (Japan Small & MidCap Opportunities Fund)				
A 類配息 (A) 英國申報基金股份	1,283	1,028	262	2,049
A 類配息 (T) 股份港幣避險	–	390	–	390
A 類配息 (T) 股份美金避險	–	500	–	500
A 類非配息股份	1,646,403	1,505,804	1,391,434	1,760,773
A 類非配息股份歐元避險	30,072	27,886	23,738	34,220
A 類非配息股份美金避險	555,383	1,651,468	1,516,191	690,660
C 類非配息股份	22,286	1,221	1,964	21,543
D 類配息 (A) 英國申報基金股份	2,252	4,355	3,843	2,764
D 類非配息股份	268,904	21,630	74,236	216,298
D 類非配息股份歐元避險	3,985	603	1,659	2,929
E 類非配息股份	140,438	31,620	58,946	113,112
I 類非配息股份	478	–	–	478
I 類非配息股份歐元避險	430	–	–	430
X 類非配息股份	3	–	–	3

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德拉丁美洲基金 (Latin American Fund)				
A 類配息 (A) 股份	29,238	2,157	4,586	26,809
A 類配息 (A) 英國申報基金股份	9,350	5,056	1,508	12,898
A 類非配息股份	10,992,172	1,620,137	3,968,440	8,643,869
A 類非配息股份澳幣避險	518,052	330,482	444,968	403,566
A 類非配息股份瑞士法郎避險	22,561	–	19,240	3,321
A 類非配息股份港幣避險	178,314	85,695	165,600	98,409
A 類非配息股份波蘭幣避險	2,883,033	2,625,063	4,522,093	986,003
A 類非配息股份新加坡幣避險	836,008	322,126	580,486	577,648
C 類非配息股份	83,825	33,216	51,521	65,520
D 類配息 (A) 股份	1,203	31	–	1,234
D 類配息 (A) 英國申報基金股份	41,310	28,880	37,149	33,041
D 類非配息股份	1,082,526	416,047	1,132,387	366,186
D 類非配息股份瑞士法郎避險	39,917	–	–	39,917
D 類非配息股份歐元避險	19,709	9,328	22,469	6,568
D 類非配息股份波蘭幣避險	1,592	–	–	1,592
D 類非配息股份新加坡幣避險	790	–	–	790
D 類非配息英國申報基金股份英鎊避險	37,873	29,823	50,416	17,280
E 類非配息股份	324,929	58,952	139,852	244,029
I 類非配息股份	593,315	429,084	829,505	192,894
J 類非配息股份	132,992	4,619	24,851	112,760
X 類配息 (A) 英國申報基金股份	64	–	–	64
X 類非配息股份	425	45	4	466
貝萊德營養科學基金 (Nutrition Fund)				
A 類配息 (A) 股份歐元避險	20,443	319	5,784	14,978
A 類配息 (A) 英國申報基金股份	700	–	–	700
A 類配息 (A) 英國申報基金股份英鎊避險	47,432	1,074	3,463	45,043
A 類非配息股份	2,146,756	250,452	658,589	1,738,619
A 類非配息股份歐元避險	558,478	127,177	241,108	444,547
A 類非配息股份港幣	234,556	13,863	37,358	211,061
A 類非配息股份波蘭幣避險	577,904	58,989	458,136	178,757
A 類非配息股份新加坡幣避險	881,558	42,744	284,437	639,865
AI 類非配息股份	305,348	6,616	118,791	193,173
C 類非配息股份	636,243	42,166	163,733	514,676
D 類配息 (A) 股份歐元避險	14,407	–	342	14,065
D 類配息 (A) 英國申報基金股份英鎊避險	47,342	3,502	9,972	40,872
D 類非配息股份	3,036,477	373,736	2,072,419	1,337,794
D 類非配息股份歐元避險	85,331	736	28,454	57,613
D 類非配息股份新加坡幣避險	92,308	26,196	79,328	39,176
D 類非配息英國申報基金股份英鎊避險	29,842	2,664	17,479	15,027
E 類非配息股份	7,728,344	469,448	2,696,880	5,500,912
I 類配息 (A) 英國申報基金股份	500	1,745	1,745	500
I 類非配息股份	4,208,856	20,302	1,719,108	2,510,050
I 類非配息股份日圓避險	553	–	–	553
X 類非配息股份	758,048	313,095	897,492	173,651

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德永續能源基金（基金之配息來源可能為本金） (Sustainable Energy Fund)				
A 類配息 (A) 股份	8,053,761	946,833	3,575,640	5,424,954
A 類配息 (A) 英國申報基金股份	1,853,079	141,600	562,407	1,432,272
A 類配息 (T) 股份	64,819	166,233	129,862	101,190
A 類非配息股份	170,056,027	15,902,624	56,560,408	129,398,243
A 類非配息股份澳幣避險	662,543	156,544	449,426	369,661
A 類非配息股份加拿大幣避險	185,404	179,078	257,098	107,384
A 類非配息股份離岸人民幣避險	1,427,156	50,106	605,617	871,645
A 類非配息股份歐元避險	5,572,829	1,003,907	3,723,480	2,853,256
A 類非配息股份英鎊避險	271,260	7,828	122,810	156,278
A 類非配息股份港幣避險	845,898	161,368	371,058	636,208
A 類非配息股份紐元避險	30,399	29,376	28,551	31,224
A 類非配息股份新加坡幣避險	5,629,334	830,671	1,596,489	4,863,516
AI 類非配息股份	6,559,028	1,033,344	2,919,759	4,672,613
C 類非配息股份	13,983,554	1,261,525	3,330,680	11,914,399
D 類配息 (A) 股份	5,954,704	812,894	1,992,358	4,775,240
D 類配息 (A) 英國申報基金股份	11,871,836	1,496,075	4,915,832	8,452,079
D 類非配息股份	41,216,085	6,883,290	19,474,818	28,624,557
D 類非配息股份新加坡幣避險	64,569	33,521	28,496	69,594
E 類非配息股份	96,236,685	8,776,620	29,014,907	75,998,398
E 類非配息股份歐元避險	3,443,820	311,572	1,506,460	2,248,932
I 類配息 (A) 英國申報基金股份	2,926,873	131,076	1,407,355	1,650,594
I 類配息 (Q) 股份	1,796,998	–	371	1,796,627
I 類非配息股份	15,245,573	1,232,824	5,207,825	11,270,572
I 類非配息英國申報基金股份	22,326,411	4,007,248	15,400,032	10,933,627
S 類配息 (A) 股份	447	–	–	447
S 類非配息股份	525,827	9,456	117,632	417,651
X 類配息 (T) 股份	69,060	82,395	26,869	124,586
X 類非配息股份	4,709,348	362,376	1,595,968	3,475,756
X 類非配息股份歐元避險	2,222,869	1,327,812	2,206,849	1,343,832
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金） (Sustainable Global Dynamic Equity Fund) ⁽⁴⁾				
A 類配息 (A) 股份	55,398	1,310	5,980	50,728
A 類非配息股份	6,428,242	1,908,800	1,876,398	6,460,644
A 類非配息股份離岸人民幣避險	3,615	–	3,305	310
A 類非配息股份歐元避險	317,043	53,458	84,601	285,900
C 類非配息股份	1,141,989	99,927	107,796	1,134,120
C 類非配息股份歐元避險	161,981	22,672	50,165	134,488
D 類配息 (A) 股份	379,214	30,680	63,478	346,416
D 類非配息股份	1,834,748	104,224	710,842	1,228,130
D 類非配息股份歐元避險	52,815	7,720	15,973	44,562
E 類非配息股份	1,984,626	391,697	362,724	2,013,599
E 類非配息股份歐元避險	183,317	16,595	34,802	165,110
I 類非配息股份	5,163,923	675	1,135,741	4,028,857
X 類非配息股份	7	–	–	7

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（Sustainable World Bond Fund）				
A 類配息 (D) 股份	28,171	4,654	7,821	25,004
A 類配息 (M) 股份	210,919	15,269	62,920	163,268
A 類配息 (R) (M) (G) 股份離岸人民幣避險	8,380	79	2,663	5,796
A 類配息 (S) (M) (G) 股份新加坡幣避險	22,334	59,808	1,709	80,433
A 類非配息股份	874,040	141,610	248,813	766,837
A 類非配息股份歐元避險	110,094	16,730	85,613	41,211
A 類非配息股份新加坡幣避險	–	674	–	674
A 類非配息英國申報基金股份英鎊避險	397,667	42,222	105,949	333,940
C 類配息 (D) 股份	12,986	170	559	12,597
D 類配息 (M) 股份	70,579	1,852	77	72,354
D 類非配息股份	1,447,605	282,770	252,687	1,477,688
D 類非配息股份瑞士法郎避險	497,410	1,775	–	499,185
D 類非配息股份歐元避險	84,462	9,356	14,096	79,722
D 類非配息英國申報基金股份英鎊避險	2,235,260	218,703	716,839	1,737,124
E 類非配息股份	507,476	108,637	98,355	517,758
I 類配息 (A) 股份歐元避險	2,947,513	869,677	374	3,816,816
I 類非配息股份	1,127,633	167,519	69,402	1,225,750
X 類非配息股份	2,472,338	540,721	936,186	2,076,873
X 類非配息股份瑞士法郎避險	8	–	–	8
X 類非配息股份丹麥克朗避險	5	–	–	5
X 類非配息股份歐元避險	258,164	35,819	37,394	256,589
X 類非配息股份英鎊避險	16,325,743	1,404,311	1,599,162	16,130,892
X 類非配息股份挪威克朗避險	46,101,771	10,199,203	–	56,300,974
X 類非配息股份紐元避險	795	–	–	795

437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息） (Systematic Global Equity High Income Fund)				
A 類配息 (A) (G) 股份	275,970	111,974	75,339	312,605
A 類配息 (A) (G) 股份瑞士法郎避險	30,859	48,944	34,751	45,052
A 類配息 (Q) (G) 股份	16,470,766	2,665,339	3,416,127	15,719,978
A 類配息 (Q) (G) 股份歐元避險	4,036,138	2,357,939	780,367	5,613,710
A 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	529,338	95,077	66,547	557,868
A 類配息 (R) (M) (G) 股份澳幣避險	46,844,215	24,557,356	41,432,749	29,968,822
A 類配息 (R) (M) (G) 股份加拿大幣避險	9,471,944	10,749,421	8,297,592	11,923,773
A 類配息 (R) (M) (G) 股份離岸人民幣避險	50,744,265	25,627,339	37,635,999	38,735,605
A 類配息 (R) (M) (G) 股份紐元避險	5,204,970	5,272,973	4,774,748	5,703,195
A 類配息 (R) (M) (G) 股份南非幣避險	1,284,644	2,052,541	1,523,708	1,813,477
A 類配息 (S) (M) (G) 股份	272,521,500	555,581,715	494,062,797	334,040,418
A 類配息 (S) (M) (G) 股份瑞士法郎避險	–	162,876	–	162,876
A 類配息 (S) (M) (G) 股份歐元避險	453	124,621	–	125,074
A 類配息 (S) (M) (G) 股份港幣避險	61,089,114	44,802,603	50,550,731	55,340,986
A 類配息 (S) (M) (G) 股份日圓避險	–	46,821,598	10,963,814	35,857,784
A 類配息 (S) (M) (G) 股份新加坡幣避險	1,124,171	3,807,127	687,600	4,243,698
A 類配息 (S) (M) (G) 英國申報基金股份英鎊避險	10,071,786	4,722,676	5,795,214	8,999,248
A 類非配息股份	10,086,105	4,748,962	7,726,111	7,108,956
A 類非配息股份歐元避險	1,704,730	457,466	1,027,383	1,134,813
A 類非配息股份港幣避險	49,706	48,675	58,823	39,558
A 類非配息股份日圓避險	–	770	–	770
A 類非配息股份新加坡幣避險	400,131	115,414	80,489	435,056
A 類非配息英國申報基金股份瑞士法郎避險	120,371	16,801	17,860	119,312
B 類配息 (R) (M) (G) 股份南非幣避險	–	949	–	949
B 類配息 (S) (M) (G) 股份	–	500	–	500
B 類配息 (S) (M) (G) 股份日圓避險	–	757	–	757
C 類配息 (Q) (G) 股份	316,687	5,532	16,332	305,887
C 類非配息股份	80,502	6,076	22,936	63,642
D 類配息 (A) (G) 股份	148,326	48,355	74,083	122,598
D 類配息 (A) (G) 股份瑞士法郎避險	210,004	244,415	24,912	429,507
D 類配息 (Q) (G) 股份	11,132,538	1,196,831	1,521,200	10,808,169
D 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	6,462,722	982,172	1,091,057	6,353,837
D 類配息 (Q) (G) 英國申報基金股份歐元避險	2,543,968	2,324,123	2,677,304	2,190,787
D 類配息 (Q) (G) 英國申報基金股份英鎊避險	695,102	162,787	120,661	737,228
D 類配息 (S) (M) (G) 股份	1,983,608	5,465,738	–	7,449,346
D 類配息 (S) (M) (G) 股份新加坡幣避險	784,460	638,373	6,988	1,415,845
D 類非配息股份歐元避險	572,672	318,019	226,214	664,477
D 類非配息英國申報基金股份	1,767,114	483,591	212,971	2,037,734
D 類非配息英國申報基金股份瑞士法郎避險	1,399,310	105,816	305,093	1,200,033
E 類配息 (Q) (G) 股份歐元避險	1,079,880	562,271	373,543	1,268,608
E 類非配息股份	70,136	3,825,445	266,696	3,628,885
E 類非配息股份歐元避險	74,430	13,480	12,250	75,660
I 類配息 (A) (G) 股份	65,162,623	36,175,406	27,166,890	74,171,139
I 類配息 (M) (G) 股份	1,894,249	4,767,108	757,866	5,903,491
I 類配息 (Q) (G) 股份	8,551,143	539,015	8,822,074	268,084
I 類配息 (Q) 英國申報基金股份瑞士法郎避險	1,549,031	941,263	781,676	1,708,618
I 類配息 (Q) 英國申報基金股份歐元避險	299,590	60,915	121,278	239,227
I 類非配息股份	153,792	1,100	–	154,892
SR 類非配息 (S) (M) (G) 股份	500	–	–	500
SR 類非配息股份	500	–	–	500
X 類非配息股份	536,125	3,437	449,746	89,816

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德智慧數據永續環球小型企業基金 (Systematic Sustainable Global SmallCap Fund)				
A 類非配息股份	1,495,085	181,123	265,118	1,411,090
A 類非配息股份澳幣避險	438,933	106,488	484,597	60,824
C 類非配息股份	62,789	33,874	12,617	84,046
D 類非配息股份	128,458	32,130	47,076	113,512
E 類非配息股份	106,938	124,144	27,746	203,336
I 類非配息英國申報基金股份	–	500	–	500
X 類非配息股份英鎊避險	588,851	–	575,877	12,974
貝萊德英國基金 (United Kingdom Fund)				
A 類配息 (A) 英國申報基金股份	195,543	2,195	24,750	172,988
A 類非配息股份	899,669	64,556	262,483	701,742
C 類非配息股份	40,928	5,519	9,527	36,920
D 類配息 (A) 英國申報基金股份	78,003	2,559	25,661	54,901
D 類非配息股份	28,809	15,552	11,895	32,466
D 類非配息英國申報基金股份	116,392	59,493	68,781	107,104
E 類非配息股份	309,529	23,295	126,686	206,138
I 類配息 (A) 英國申報基金股份	778,108	150,455	319,976	608,587
I 類非配息股份	849,348	7,190	427,825	428,713
X 類非配息股份	10,456	205	10,660	1
貝萊德美國價值型基金（基金之配息來源可能為本金） (US Basic Value Fund)				
A 類配息 (A) 股份	16,797	1,736	3,045	15,488
A 類配息 (A) 英國申報基金股份	2,870	377	390	2,857
A 類配息 (T) 股份	5,482	96,884	88,732	13,634
A 類非配息股份	3,346,218	634,785	970,632	3,010,371
A 類非配息股份離岸人民幣避險	1,521	29,941	14,938	16,524
A 類非配息股份歐元避險	51,375	22,977	8,852	65,500
A 類非配息股份新加坡幣避險	13,169	–	1,773	11,396
C 類非配息股份	213,099	17,428	68,839	161,688
C 類非配息股份歐元避險	10,843	1,151	2,738	9,256
D 類配息 (A) 股份	70,457	2,663	855	72,265
D 類配息 (A) 英國申報基金股份	9,986	5,131	4,791	10,326
D 類非配息股份	1,852,321	288,817	1,379,910	761,228
D 類非配息股份歐元避險	193,663	14,597	8,120	200,140
E 類非配息股份	525,676	46,418	77,060	495,034
E 類非配息股份歐元避險	81,479	30,439	36,317	75,601
I 類非配息股份	1,258,348	333,395	255,327	1,336,416
X 類非配息股份	8,014	2,457	6,816	3,655
貝萊德美元優質債券基金 (US Dollar Bond Fund)				
A 類配息 (D) 股份	480,725	89,308	58,830	511,203
A 類配息 (M) 股份	980,218	989,327	645,987	1,323,558
A 類非配息股份	2,485,017	2,165,035	1,831,933	2,818,119
A 類非配息股份新加坡幣避險	–	129,450	4,507	124,943
C 類配息 (D) 股份	396,989	5,329	84,059	318,259
C 類非配息股份	195,399	12,379	51,466	156,312
D 類配息 (M) 股份	3,150,940	113,166	353,765	2,910,341
D 類非配息股份	7,034,473	1,676,980	3,279,410	5,432,043
D 類非配息英國申報基金股份英鎊避險	6,964	106,358	2,033	111,289
E 類非配息股份	317,476	45,027	116,788	245,715
I 類配息 (Q) 股份	276,012	77,380	151,283	202,109
I 類非配息股份	11,356,407	2,561,710	2,958,407	10,959,710
I 類非配息股份歐元避險	2,897,460	974,721	7,963	3,864,218
X 類配息 (Q) 股份	500	–	–	500
X 類非配息股份	164,948	2,190	165,047	2,091

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金）(US Dollar High Yield Bond Fund)				
A 類配息 (A) 英國申報基金股份英鎊避險	107,135	1,718	8,950	99,903
A 類配息 (D) 股份	7,935,526	5,255,474	2,854,428	10,336,572
A 類配息 (M) 股份	13,275,536	3,287,945	2,643,877	13,919,604
A 類配息 (M) 股份澳幣避險	1,449,464	667,397	1,043,111	1,073,750
A 類配息 (M) 股份加拿大幣避險	658,585	126,653	55,966	729,272
A 類配息 (M) 股份歐元避險	361,381	39,925	113,423	287,883
A 類配息 (M) 股份英鎊避險	486,117	7,944	55,798	438,263
A 類配息 (M) 股份紐元避險	307,054	159,304	170,698	295,660
A 類配息 (M) 股份新加坡幣避險	1,182,505	61,763	136,709	1,107,559
A 類配息 (R) (M) (G) 股份澳幣避險	7,680,427	302,289	1,209,902	6,772,814
A 類配息 (R) (M) (G) 股份南非幣避險	1,519,401	542,004	435,262	1,626,143
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	101,898	9,862	56,610	55,150
A 類配息 (S) (M) (G) 股份	129,979,206	15,115,541	53,552,259	91,542,488
A 類配息 (S) (M) (G) 股份港幣避險	5,873,525	2,466,313	3,982,668	4,357,170
A 類配息 (S) (M) (G) 股份日圓避險	–	2,886,786	63,240	2,823,546
A 類配息 (S) (M) (G) 股份新加坡幣避險	1,324,582	210,875	93,602	1,441,855
A 類配息 (T) 股份	–	9,213	4,959	4,254
A 類非配息股份	7,729,114	5,265,474	4,482,285	8,512,303
A 類非配息股份澳幣避險	188,985	159,783	83,055	265,713
A 類非配息股份瑞士法郎避險	70,484	20,050	14,767	75,767
A 類非配息股份歐元避險	50,218	2,866	18,099	34,985
A 類非配息股份新加坡幣避險	78,610	229,696	254,896	53,410
B 類配息 (R) (M) (G) 股份南非幣避險	–	944	–	944
B 類配息 (S) (M) (G) 股份日圓避險	–	757	–	757
B 類配息 (T) 股份	–	500	–	500
C 類配息 (D) 股份	555,770	12,161	99,736	468,195
C 類非配息股份	266,427	11,329	83,531	194,225
D 類配息 (A) 英國申報基金股份英鎊避險	294,551	15,453	55,830	254,174
D 類配息 (M) 股份	9,766,823	1,754,062	4,756,180	6,764,705
D 類配息 (M) 股份新加坡幣避險	264,548	100,000	94,388	270,160
D 類非配息股份澳幣避險	71,080	–	10,250	60,830
D 類非配息股份瑞士法郎避險	253,047	71,873	89,017	235,903
D 類非配息股份歐元避險	73,241	241,545	245,558	69,228
D 類非配息股份新加坡幣避險	14,468	–	14,384	84
D 類非配息英國申報基金股份	5,027,063	2,469,270	2,325,827	5,170,506
E 類非配息股份	402,421	809,614	720,515	491,520
E 類非配息股份歐元避險	14,371	35,747	–	50,118
I 類配息 (A) 英國申報基金股份英鎊避險	992,358	822,019	108,536	1,705,841
I 類配息 (M) 股份	4,714,050	15,007,830	2,174,270	17,547,610
I 類非配息股份	22,034,766	2,990,996	6,057,818	18,967,944
I 類非配息股份歐元避險	251,219	1,914,124	953,169	1,212,174
I 類非配息英國申報基金股份瑞士法郎避險	449	–	–	449
I 類非配息英國申報基金股份英鎊避險	382	–	–	382
SR 類配息 (A) 英國申報基金股份歐元避險	–	461	1	460
SR 類配息 (A) 英國申報基金股份英鎊避險	364	–	–	364
SR 類配息 (M) 英國申報基金股份	500	663,704	–	664,204
SR 類非配息英國申報基金股份	115,927	1,912,006	398	2,027,535
SR 類非配息英國申報基金股份歐元避險	15,051	1	4,194	10,858
Z 類非配息英國申報基金股份英鎊避險	–	394	1	393
X 類配息 (S) (M) (G) 股份	4,997,769	3,369,444	2,377,742	5,989,471
X 類非配息股份	382,909	2,089	379,081	5,917

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德美元儲備基金 (US Dollar Reserve Fund)				
A 類非配息股份	2,718,808	5,042,952	5,016,082	2,745,678
A 類非配息股份英鎊避險	61,137	24,837	23,097	62,877
C 類非配息股份	89,694	16,637	31,438	74,893
D 類非配息股份英鎊避險	340	32	220	152
E 類非配息股份	141,301	69,758	55,631	155,428
E 類非配息股份英鎊避險	19,246	22,814	4,462	37,598
X 類非配息股份	778,889	623,349	425,373	976,865
貝萊德美國靈活股票基金 (US Flexible Equity Fund)				
A 類配息 (A) 股份	90,670	26,844	38,789	78,725
A 類配息 (A) 股份歐元避險	34,641	20,681	16,017	39,305
A 類配息 (A) 英國申報基金股份	203,497	4,075	17,835	189,737
A 類非配息股份	10,947,295	2,389,345	2,636,073	10,700,567
A 類非配息股份離岸人民幣避險	8,493	78,815	63,110	24,198
A 類非配息股份捷克克朗避險	1,061	1,980	–	3,041
A 類非配息股份歐元避險	1,259,353	89,627	221,927	1,127,053
A 類非配息股份日圓避險	555	739	–	1,294
A 類非配息股份新加坡幣避險	–	141,911	15,344	126,567
AI 類非配息股份	28,617	197,669	50,109	176,177
C 類非配息股份	520,809	39,056	69,216	490,649
C 類非配息股份歐元避險	42,571	1,598	4,376	39,793
D 類配息 (A) 股份	309	40	60	289
D 類配息 (A) 英國申報基金股份	1,792,167	31,204	1,728,994	94,377
D 類非配息股份	1,670,932	1,110,034	907,263	1,873,703
D 類非配息股份歐元避險	871,720	267,891	267,015	872,596
E 類非配息股份	847,501	488,996	459,701	876,796
E 類非配息股份歐元避險	404,195	102,984	140,034	367,145
I 類非配息股份	19,357,374	9,096,100	5,758,250	22,695,224
I 類非配息股份歐元避險	3,292,771	1,296,530	3,781,574	807,727
X 類非配息股份	656,001	1,360,063	357,758	1,658,306
X 類非配息股份歐元避險	448	–	–	448
X 類非配息股份英鎊避險	389	9,408,440	9,408,440	389
貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)				
A 類配息 (D) 股份	531,209	15,447	110,251	436,405
A 類配息 (M) 股份	253,926	6,473	48,021	212,378
A 類非配息股份	1,417,882	180,990	427,470	1,171,402
A 類非配息英國申報基金股份歐元避險	–	461	–	461
C 類配息 (D) 股份	42,535	429	4,639	38,325
C 類非配息股份	191,208	21,482	35,904	176,786
D 類配息 (M) 股份	397,949	1,877	104,239	295,587
D 類非配息股份	1,495,904	1,651,806	581,057	2,566,653
E 類非配息股份	374,705	139,987	108,477	406,215
I 類配息 (M) 股份	500	–	–	500
I 類配息 (Q) 英國申報基金股份英鎊避險	–	551,006	23,125	527,881
I 類非配息股份	1,700,500	560,385	118,089	2,142,796
I 類非配息英國申報基金股份歐元避險	–	181,416	40,747	140,669
SR 類配息 (Q) 英國申報基金股份	–	500	–	500
SR 類配息 (Q) 英國申報基金股份歐元避險	–	470	–	470
SR 類配息 (Q) 英國申報基金股份英鎊避險	–	396	–	396
SR 類非配息英國申報基金股份	–	500	–	500
SR 類非配息英國申報基金股份歐元避險	–	461	–	461
X 類配息 (M) 股份	500	–	–	500
ZI 類非配息股份	500	–	–	500
ZI 類非配息股份歐元避險	509	–	–	509

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德美國增長型基金 (US Growth Fund)				
A 類配息 (A) 股份	26,579	50,026	16,200	60,405
A 類非配息股份	899,336	956,948	731,336	1,124,948
A 類非配息股份歐元避險	703,614	191,948	251,282	644,280
A 類非配息英國申報基金股份	3,872,511	2,147,358	2,437,482	3,582,387
AI 類非配息股份	99,135	248,313	188,058	159,390
C 類非配息股份	649,453	225,876	122,203	753,126
D 類配息 (A) 股份	595,613	68,273	282,242	381,644
D 類非配息股份	611,894	545,162	601,623	555,433
D 類非配息英國申報基金股份	948,409	362,551	579,042	731,918
E 類非配息股份	1,830,639	701,638	630,854	1,901,423
I 類非配息股份	1,728,070	976,973	1,528,209	1,176,834
X 類非配息股份	500	–	–	500
貝萊德美國中型企業價值基金 (US Mid-Cap Value Fund)				
A 類非配息股份	524,287	178,428	191,694	511,021
A 類非配息股份澳幣避險	102,982	96,574	137,305	62,251
C 類非配息股份	31,931	6,863	8,211	30,583
D 類非配息股份	99,218	47,363	45,096	101,485
E 類非配息股份	73,109	104,360	73,944	103,525
I 類非配息股份	242,090	78,297	156,810	163,577
貝萊德世界能源基金（基金之配息來源可能為本金） (World Energy Fund)				
A 類配息 (A) 股份	844,776	361,210	561,973	644,013
A 類配息 (A) 英國申報基金股份	383,526	154,744	261,467	276,803
A 類配息 (T) 股份	92,781	773,078	618,074	247,785
A 類非配息股份	72,112,483	44,392,787	55,751,439	60,753,831
A 類非配息股份澳幣避險	1,695,156	1,545,754	1,982,617	1,258,293
A 類非配息股份瑞士法郎避險	373,548	107,799	140,238	341,109
A 類非配息股份歐元避險	9,223,462	2,980,312	5,326,232	6,877,542
A 類非配息股份港幣避險	3,870,703	4,757,177	5,920,799	2,707,081
A 類非配息股份新加坡幣避險	14,137,551	7,684,761	11,238,158	10,584,154
AI 類非配息股份	196,484	136,685	159,922	173,247
B 類非配息股份	–	500	–	500
C 類非配息股份	1,241,029	460,350	622,170	1,079,209
C 類非配息股份歐元避險	1,116,033	284,810	336,711	1,064,132
D 類配息 (A) 股份	85,836	12,561	40,130	58,267
D 類配息 (A) 英國申報基金股份	3,837,414	2,908,793	3,679,446	3,066,761
D 類非配息股份	5,922,405	3,518,193	4,257,735	5,182,863
D 類非配息股份瑞士法郎避險	226,490	116,939	47,690	295,739
D 類非配息股份歐元避險	1,589,652	908,015	1,340,280	1,157,387
E 類非配息股份	5,507,066	1,994,099	2,331,964	5,169,201
E 類非配息股份歐元避險	3,166,569	706,408	1,068,020	2,804,957
I 類配息 (Q) 英國申報基金股份	36,012,952	–	36,012,452	500
I 類非配息股份	4,981,600	2,725,833	4,672,245	3,035,188
I 類非配息股份歐元避險	7,256,934	1,325,224	5,860,195	2,721,963
S 類非配息股份	435,335	822,398	896,021	361,712
S 類非配息股份歐元避險	89,513	212,036	151,798	149,751
X 類配息 (T) 股份	500	–	–	500
X 類非配息股份	707,485	83,326	282,200	508,611

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德世界金融基金（基金之配息來源可能為本金） (World Financials Fund)				
A 類配息 (A) 股份	1,014,549	33,051	273,757	773,843
A 類配息 (T) 股份	18,152	573,363	354,754	236,761
A 類非配息股份港幣避險	279,046	54,034	206,705	126,375
A 類非配息股份新加坡幣避險	5,133,392	686,522	2,728,292	3,091,622
A 類非配息英國申報基金股份	22,038,450	5,765,759	13,991,381	13,812,828
AI 類非配息股份	3,952,805	281,908	2,375,457	1,859,256
C 類非配息股份	1,644,990	139,693	641,004	1,143,679
D 類非配息英國申報基金股份	5,577,438	2,151,891	4,771,279	2,958,050
E 類非配息股份	7,812,882	671,598	3,717,478	4,767,002
I 類非配息股份	19,166,052	6,271,942	7,037,382	18,400,612
S 類非配息股份	967	486,250	109,439	377,778
S 類非配息股份歐元避險	465	779,110	263,752	515,823
X 類配息 (T) 股份	432,522	417,101	222,458	627,165
X 類非配息股份	206,752	10,865	150,512	67,105
貝萊德世界黃金基金（基金之配息來源可能為本金） (World Gold Fund)				
A 類配息 (A) 股份	257,874	51,828	96,734	212,968
A 類配息 (A) 英國申報基金股份	1,786,872	92,344	433,469	1,445,747
A 類配息 (T) 股份	161,579	1,481,812	1,313,345	330,046
A 類配息 (T) 股份離岸人民幣避險	–	357	–	357
A 類非配息股份	18,471,910	2,682,506	4,662,730	16,491,686
A 類非配息股份澳幣避險	2,834,520	1,254,925	1,706,711	2,382,734
A 類非配息股份瑞士法郎避險	2,047,175	277,763	388,570	1,936,368
A 類非配息股份離岸人民幣避險	–	357	–	357
A 類非配息股份歐元避險	24,798,232	4,576,121	11,635,535	17,738,818
A 類非配息股份港幣避險	11,896,286	7,981,248	12,288,548	7,588,986
A 類非配息股份波蘭幣避險	322,564	41,503	246,244	117,823
A 類非配息股份新加坡幣避險	15,720,227	7,332,939	8,418,638	14,634,528
A 類非配息英國申報基金股份	65,542,880	29,344,561	41,015,408	53,872,033
AI 類非配息股份	108,086	33,863	64,112	77,837
AI 類非配息股份歐元避險	68,809	20,261	27,964	61,106
B 類非配息股份	–	500	–	500
C 類非配息股份	1,514,513	388,163	525,363	1,377,313
C 類非配息股份歐元避險	3,444,753	923,898	780,310	3,588,341
D 類配息 (A) 股份	104,381	40,426	13,319	131,488
D 類非配息股份	6,598,715	1,685,073	2,922,412	5,361,376
D 類非配息股份瑞士法郎避險	869,122	598,409	324,650	1,142,881
D 類非配息股份歐元避險	6,298,767	3,020,552	3,623,849	5,695,470
D 類非配息股份新加坡幣避險	597,143	–	64,957	532,186
D 類非配息英國申報基金股份英鎊避險	427,601	450,180	307,495	570,286
E 類非配息股份	7,101,931	3,003,529	3,802,205	6,303,255
E 類非配息股份歐元避險	12,459,940	1,720,903	3,589,544	10,591,299
I 類非配息股份	6,294,844	1,436,696	2,017,353	5,714,187
I 類非配息股份歐元避險	4,358,763	1,850,636	4,585,583	1,623,816
S 類非配息股份	12,085	–	1,777	10,308
X 類配息 (T) 股份	500	–	–	500
X 類非配息股份	265,709	8,949	115,589	159,069

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德世界健康科學基金（基金之配息來源可能為本金）（World Healthscience Fund）				
A 類配息 (A) 股份	66,514,016	5,754,332	13,528,380	58,739,968
A 類配息 (T) 股份	118,789	630,135	283,401	465,523
A 類非配息股份	103,583,106	22,840,851	29,330,464	97,093,493
A 類非配息股份澳幣避險	3,763,316	739,598	1,255,151	3,247,763
A 類非配息股份離岸人民幣避險	2,838,766	4,899,132	2,816,444	4,921,454
A 類非配息股份港幣避險	924,785	229,587	363,627	790,745
A 類非配息股份日圓避險	146,276	137,977	106,413	177,840
A 類非配息股份新加坡幣避險	8,451,785	2,354,671	2,422,052	8,384,404
A 類非配息英國申報基金股份歐元避險	8,191,409	1,580,657	3,246,336	6,525,730
AI 類非配息股份	3,421,805	3,052,542	1,558,238	4,916,109
B 類非配息股份	–	500	–	500
C 類非配息股份	7,431,508	1,292,418	1,352,174	7,371,752
D 類配息 (A) 股份	3,083,084	795,512	1,492,505	2,386,091
D 類配息 (Q) 英國申報基金股份	3,417,404	327,452	937,762	2,807,094
D 類非配息股份	18,868,912	6,108,783	7,801,329	17,176,366
D 類非配息股份歐元避險	2,788,541	1,363,364	1,649,805	2,502,100
E 類非配息股份	36,909,031	6,558,138	8,225,348	35,241,821
E 類非配息股份歐元避險	1,380,151	1,249,529	565,441	2,064,239
I 類配息 (A) 英國申報基金股份	500	249,728	174,926	75,302
I 類非配息股份	94,663,684	41,413,695	42,386,679	93,690,700
I 類非配息股份歐元避險	2,394,799	4,396,762	873,477	5,918,084
S 類非配息股份	2,670,336	3,830,484	1,454,146	5,046,674
S 類非配息股份歐元避險	829,702	455,922	497,748	787,876
X 類配息 (T) 股份	326,682	470,563	97,475	699,770
X 類非配息股份	964,209	159,017	711,597	411,629

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德世界礦業基金（基金之配息來源可能為本金）（World Mining Fund）				
A 類配息 (A) 股份	1,093,593	123,446	178,551	1,038,488
A 類配息 (A) 英國申報基金股份	345,501	52,565	161,718	236,348
A 類配息 (T) 股份	44,284	941,649	803,677	182,256
A 類非配息股份	65,681,696	9,535,760	17,271,186	57,946,270
A 類非配息股份澳幣避險	2,976,298	1,213,593	1,273,371	2,916,520
A 類非配息股份瑞士法郎避險	937,306	165,614	234,573	868,347
A 類非配息股份歐元避險	15,222,896	1,663,733	3,929,587	12,957,042
A 類非配息股份港幣避險	1,152,306	1,797,446	848,330	2,101,422
A 類非配息股份波蘭幣避險	4,949,050	3,416,124	4,861,375	3,503,799
A 類非配息股份新加坡幣避險	10,084,236	1,636,951	3,016,159	8,705,028
AI 類非配息股份	25,060	19,169	10,149	34,080
AI 類非配息股份歐元避險	30,391	–	22,926	7,465
B 類非配息股份	–	500	–	500
C 類非配息股份	770,608	98,892	235,938	633,562
C 類非配息股份歐元避險	3,485,812	250,502	1,148,941	2,587,373
D 類配息 (A) 英國申報基金股份	2,008,054	967,210	954,007	2,021,257
D 類非配息股份	3,586,603	776,687	1,708,324	2,654,966
D 類非配息股份瑞士法郎避險	691,155	62,068	52,682	700,541
D 類非配息股份歐元避險	4,858,316	223,012	1,035,121	4,046,207
D 類非配息股份波蘭幣避險	1,796	–	–	1,796
D 類非配息股份新加坡幣避險	88,630	28,449	43,440	73,639
D 類非配息英國申報基金股份英鎊避險	273,413	35,589	153,110	155,892
E 類非配息股份	4,232,547	901,250	1,632,124	3,501,673
E 類非配息股份歐元避險	8,433,575	916,723	2,366,172	6,984,126
I 類配息 (A) 英國申報基金股份	320,544	59,324	127,532	252,336
I 類非配息股份	5,228,355	2,178,413	4,044,722	3,362,046
I 類非配息股份歐元避險	962,291	288,964	681,895	569,360
I 類非配息英國申報基金股份	662,522	125,612	66,901	721,233
S 類非配息股份	109,520	101,708	77,964	133,264
S 類非配息股份歐元避險	462,738	551	395,713	67,576
X 類配息 (T) 股份	39,148	32,061	43,253	27,956
X 類非配息股份	271,910	25,034	95,288	201,656
X 類非配息股份歐元避險	537	–	–	537
貝萊德世界地產證券基金（基金之配息來源可能為本金）（World Real Estate Securities Fund）				
A 類配息 (R) (M) (G) 股份離岸人民幣避險	30,321	3,815	11,787	22,349
A 類配息 (S) (M) (G) 股份	344,177	28,380	91,324	281,233
A 類配息 (S) (M) (G) 股份港幣避險	498	1,090	1,452	136
A 類配息 (S) (M) (G) 股份新加坡幣避險	38,122	15,919	22,617	31,424
A 類配息 (T) 股份	4,130	34,909	17,742	21,297
A 類非配息股份	8,628,918	630,091	5,685,649	3,573,360
D 類配息 (S) (M) (G) 股份	500	15,057	15,057	500
D 類非配息股份	1,671,423	152,132	722,937	1,100,618
D 類非配息股份瑞士法郎避險	52,980	–	389	52,591
E 類非配息股份	897,309	78,680	205,193	770,796
X 類配息 (Q) 股份	5,542	186	65	5,663
X 類配息 (T) 股份	196,119	245,454	121,584	319,989
X 類非配息股份	2,927,942	826,935	523,044	3,231,833
X 類非配息股份澳幣避險	196,094	11,225	77,286	130,033

已發行股份變動表

自 2023 年 9 月 1 日至 2024 年 8 月 31 日之年度 續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德世界科技基金（基金之配息來源可能為本金） (World Technology Fund)				
A 類配息 (A) 股份	1,049,322	745,518	127,957	1,666,883
A 類配息 (A) 英國申報基金股份	255,094	169,602	207,732	216,964
A 類配息 (T) 股份	1,125,219	11,826,759	5,719,083	7,232,895
A 類非配息股份	82,917,984	30,793,585	37,340,835	76,370,734
A 類非配息股份澳幣避險	5,032,132	5,543,700	6,628,435	3,947,397
A 類非配息股份離岸人民幣避險	4,712,551	8,163,699	8,896,872	3,979,378
A 類非配息股份日圓避險	104,784	476,347	156,008	425,123
A 類非配息股份新加坡幣避險	18,439,491	9,194,805	6,893,924	20,740,372
A 類非配息英國申報基金股份歐元避險	2,600,559	1,525,703	1,553,245	2,573,017
AI 類非配息股份	2,369,718	1,606,236	1,732,774	2,243,180
B 類非配息股份	–	500	–	500
C 類非配息股份	4,172,294	636,841	1,189,817	3,619,318
D 類非配息股份	16,180,299	5,044,085	6,239,531	14,984,853
D 類非配息股份歐元避險	777,763	383,758	621,300	540,221
E 類非配息股份	26,281,998	4,090,964	7,250,580	23,122,382
E 類非配息股份歐元避險	1,651,059	2,007,804	1,523,447	2,135,416
I 類配息 (A) 英國申報基金股份	78,244	2,537	80,655	126
I 類配息 (Q) 英國申報基金股份英鎊避險	136,726	440	29,160	108,006
I 類非配息股份	23,268,130	2,233,617	5,260,838	20,240,909
I 類非配息股份巴西雷亞爾避險	33,165	49,381	10,534	72,012
I 類非配息股份歐元避險	4,000,737	596,381	284,878	4,312,240
I 類非配息英國申報基金股份	8,089,982	2,446,513	3,024,206	7,512,289
X 類配息 (T) 股份	579,893	609,286	225,045	964,134
X 類非配息股份	293,679	59,860	158,289	195,250

貝萊德亞洲巨龍基金 (Asian Dragon Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				菲律賓			
		4,499,900			Bank of the Philippine Islands	9,993,542	1.36
		4,271,730			BDO Unibank	11,624,581	1.59
普通股／優先股（股份）				21,618,123			
加拿大				新加坡			
266,992	Celestica	13,587,223	1.86	855,800	Oversea-Chinese Banking	9,552,189	1.30
開曼群島				6,115,700	Seatrium*	6,943,454	0.95
503,600	Alibaba	5,259,844	0.72	16,495,643			
37,662	Alibaba ADR*	3,165,491	0.43	韓國			
580,278	KE ADR	8,686,762	1.19	269,548	Hyundai Rotem	10,896,127	1.49
881,100	Meituan	13,354,841	1.83	150,563	Kia	11,958,479	1.63
688,200	NetEase	11,269,421	1.54	233,071	Samsung Electronics	12,963,412	1.77
106,278	NetEase ADR	8,556,442	1.17	714,280	Samsung Electronics	32,082,044	4.38
132,800	PDD ADR	12,751,456	1.74	173,147	SK Hynix	22,514,229	3.08
126,910	Sea ADR	10,075,385	1.38	90,414,291			
1,070,180	Tencent	52,422,321	7.16	臺灣			
125,541,963				294,000	Accton Technology	4,668,709	0.64
中國				217,000	Delta Electronics	2,709,957	0.37
10,713,000	China Construction Bank	7,583,090	1.03	80,000	eMemory Technology	6,589,560	0.90
3,784,900	China Construction Bank	4,025,796	0.55	397,000	MediaTek	15,388,560	2.10
2,271,000	China Merchants Bank	9,420,793	1.29	1,057,000	Phison Electronics	17,578,120	2.40
2,403,264	China Yangtze Power	9,973,685	1.36	2,486,952	Taiwan Semiconductor Manufacturing	73,388,026	10.03
624,300	Contemporary Amperex Technology	16,256,061	2.22	120,322,932			
1,906,700	Fuyao Glass Industry	12,898,214	1.76	泰國			
580,800	Fuyao Glass Industry	3,317,954	0.45	7,157,000	CP ALL NVDR	12,793,572	1.75
1,721,400	Hongfa Technology	6,429,033	0.88	美國			
2,401,900	Zhejiang Juhua	5,570,966	0.76	250,208	Cognizant Technology Solutions	19,404,881	2.65
75,475,592				普通股／優先股（股份）總額			
香港				721,025,640			
3,136,000	Galaxy Entertainment	12,144,483	1.66	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
印度				721,025,640			
489,701	Aavas Financiers	10,046,983	1.37	其他可轉換證券			
1,002,701	Axis Bank	14,050,397	1.92	普通股（股份）			
2,052,097	Bharat Electronics	7,323,041	1.00	香港			
556,254	Cipla	10,975,689	1.50	9,828,600	Euro-Asia Agricultural**	—	0.00
184,456	Eicher Motors	10,909,507	1.49	普通股（股份）總額			
5,544,508	GAIL India	15,713,062	2.14	其他可轉換證券總額			
507,150	IndusInd Bank	8,618,156	1.18	普通股／優先股（股份）總額			
451,887	Mahindra & Mahindra	15,115,118	2.07	其他淨資產			
2,270,171	NTPC	11,265,424	1.54	11,048,465			
1,967,852	REC	14,541,053	1.98	淨資產總額（美金）			
578,657	Reliance Industries	20,830,859	2.85	732,074,105			
384,755	TVS Motor	12,905,868	1.76	100.00			
86,918	UltraTech Cement	11,712,459	1.60				
164,007,616							
印尼							
45,792,600	Astra International	15,111,113	2.06				
27,255,200	Bank Central Asia	18,208,342	2.49				
45,931,300	Bank Negara Indonesia Persero	15,899,866	2.17				
49,219,321							

* 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德亞洲巨龍基金 (Asian Dragon Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	3,109,628	USD	2,041,216	BNY Mellon	13/9/2024	68,395
USD	173,295	AUD	256,699	BNY Mellon	13/9/2024	(853)
未實現淨增值						67,542
瑞士法郎避險股份類別						
CHF	1,634,670	USD	1,913,011	BNY Mellon	13/9/2024	13,182
USD	28,658	CHF	24,158	BNY Mellon	13/9/2024	192
未實現淨增值						13,374
歐元避險股份類別						
EUR	14,970,022	USD	16,386,585	BNY Mellon	13/9/2024	201,673
USD	492,127	EUR	444,326	BNY Mellon	13/9/2024	(234)
未實現淨增值						201,439
波蘭幣避險股份類別						
PLN	17,086,104	USD	4,324,127	BNY Mellon	13/9/2024	99,468
USD	619,744	PLN	2,393,682	BNY Mellon	13/9/2024	22
未實現淨增值						99,490
新加坡幣避險股份類別						
SGD	87,566,713	USD	66,233,498	BNY Mellon	13/9/2024	981,259
USD	1,958,004	SGD	2,556,758	BNY Mellon	13/9/2024	(4,536)
未實現淨增值						976,723
未實現淨增值總額 (美金曝險部位 - 美金 95,486,102)						1,358,568

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
科技	30.02
金融	19.42
週期性消費品	16.85
通訊	13.90
工業	7.20
公共事業	5.04
能源	3.80
非週期性消費品	1.50
基本材料	0.76
其他淨資產	1.51
	100.00

貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（Asian Tiger Bond Fund）

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				AUD 4,663,796	Medallion Trust Series 2023-2 5.345% 19/1/2056	3,171,973	0.15
基金				USD 4,000,000	National Australia Bank 5.181% 11/6/2034	4,136,319	0.19
650,000	愛爾蘭 iShares India INR Govt Bond UCITS ETF~	3,309,085	0.15	AUD 5,000,000	National Australia Bank 6.329% 9/2/2034	3,443,695	0.16
盧森堡				AUD 3,300,000	Pacific National Finance 3.7% 24/9/2029	2,026,813	0.09
1,090,000	BlackRock Global Funds - China Onshore Bond Fund™	16,458,711	0.76	AUD 6,000,000	Pepper Residential Trust No. 40 Mtge 5.622% 12/11/2065	4,070,273	0.19
572,094	BlackRock Global Funds - Sustainable Asian Bond Fund™	5,658,008	0.26	AUD 6,000,000	Perth Airport 5.6% 5/3/2031	4,150,581	0.19
				AUD 6,500,000	Resimac Bastille Trust Series 2024-2NC 5.662% 6/3/2056	4,409,242	0.20
				AUD 4,509,520	Series 2024-1 WST Trust 5.345% 21/8/2055	3,066,109	0.14
新加坡				AUD 7,250,000	Volkswagen Financial Services Australia 5.55% 14/6/2028	4,986,670	0.23
1,650,000	iShares USD Asia High Yield Bond Index ETF~	11,137,500	0.51	USD 4,000,000	Westpac Banking 2.668% 15/11/2035	3,450,926	0.16
總基金數				USD 3,000,000	Westpac Banking 3.02% 18/11/2036*	2,583,748	0.12
普通股（股份）				AUD 11,700,000	Westpac Banking 5.754% 3/4/2034	8,093,361	0.37
360,000	英國 ReNew Energy Global	2,034,000	0.09	AUD 11,700,000	Westpac Banking 6.34% 3/4/2034	8,118,755	0.37
普通股（股份）總額				AUD 4,000,000	Westpac Banking 7.199% 15/11/2038	2,976,364	0.14
債券				153,215,8247.04			
澳洲				百慕達			
AUD 4,000,000	AGI Finance 1.815% 23/11/2028	2,390,166	0.11	USD 1,700,000	Luye Pharma 6.25% 6/7/2028	1,521,500	0.07
AUD 3,200,000	AGI Finance 6.109% 28/6/2030	2,269,869	0.10	USD 2,000,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	1,895,870	0.09
USD 577,000	APA Infrastructure 5% 23/3/2035	559,618	0.02	3,417,3700.16			
AUD 6,830,000	Arc Infrastructure Wa 6.018% 27/5/2031	4,750,875	0.22	英屬維京群島			
AUD 3,410,000	Aurizon Finance 3% 9/3/2028	2,146,297	0.10	USD 4,256,000	CAS Capital No 1 4% 12/7/2026	4,077,716	0.19
AUD 1,630,000	Aurizon Network 2.9% 2/9/2030	959,211	0.04	USD 800,000	Celestial Dynasty 4.25% 27/6/2029	718,000	0.03
AUD 2,000,000	Aurizon Network 6.1% 12/9/2031	1,402,865	0.07	USD 4,300,000	Celestial Dynasty 6.375% 22/8/2028	4,271,722	0.20
AUD 4,000,000	AusNet Services 2.6% 31/7/2029	2,422,898	0.11	USD 9,616,000	Champion Path 4.5% 27/1/2026*	9,307,711	0.43
AUD 16,245,000	Australia & New Zealand Banking 6.124% 25/7/2039	11,302,879	0.52	EUR 8,175,000	Cheung Kong Infrastructure Finance BVI 1% 12/12/2024	8,977,042	0.41
AUD 10,000,000	Australia & New Zealand Banking 6.392% 16/1/2034	6,884,067	0.32	USD 2,000,000	China Cinda 2020 I Management 3.25% 28/1/2027	1,917,370	0.09
AUD 4,000,000	Australian Gas Networks 2.82% 28/4/2031	2,327,029	0.11	USD 8,845,000	China Cinda 2020 I Management 5.75% 28/5/2029*	9,029,330	0.41
AUD 5,360,000	Australian Rail Track 5.598% 12/6/2031	3,737,488	0.17	USD 2,813,000	CLP Power HK Finance 3.55% 6/2/2025	2,789,722	0.13
AUD 3,200,000	Australian Unity Healthcare Property Trust 6.781% 8/11/2029	2,294,611	0.10	USD 3,690,000	Coastal Emerald 6.5% 30/5/2027	3,803,006	0.17
AUD 3,600,000	Brisbane Airport 4.5% 30/12/2030	2,361,502	0.11	USD 2,333,000	Estate Sky 5.45% 21/7/2025	2,158,947	0.10
USD 6,300,000	CIMIC Finance USA 7% 25/3/2034	6,720,611	0.31	EUR 8,886,000	Fortune Star BVI 3.95% 2/10/2026	8,961,573	0.41
AUD 8,490,000	Commonwealth Bank of Australia 6.541% 25/10/2033	5,884,651	0.27	USD 1,200,000	Fortune Star BVI 5.05% 27/1/2027*	1,086,000	0.05
AUD 11,330,000	ConnectEast Finance 5.6% 27/6/2031	7,834,766	0.36	USD 5,275,000	Franshion Brilliant 4.25% 23/7/2029	4,177,141	0.19
AUD 7,000,000	ElectraNet 2.474% 15/12/2028	4,283,728	0.20	USD 1,600,000	Guojing Capital BVI 6.3% 2/12/2025	1,618,008	0.07
AUD 6,500,000	La Trobe Financial Capital Markets Trust 2024-3 0% 13/11/2055	4,408,624	0.20	USD 1,000,000	Hanrui Overseas Investment 6.5% 7/4/2025	1,001,285	0.05
AUD 3,800,000	Lonsdale Finance 2.1% 15/10/2027	2,373,082	0.11	USD 1,250,000	Huafa 2020 I 2.8% 4/11/2025*	1,198,806	0.05
USD 9,500,000	Macquarie 6.255% 7/12/2034*	10,267,949	0.47	CNH 27,000,000	Huafa 2024 I 6% 30/6/2027	3,823,407	0.18
USD 1,800,000	Macquarie Bank 4.875% 10/6/2025	1,793,323	0.08	USD 2,400,000	Huantaihu International Investment 7.3% 16/2/2026	2,423,446	0.11
AUD 7,580,000	Macquarie Bank 6.219% 20/2/2035	5,154,886	0.24				

∞ 交叉傘型持股及投資關聯方基金，詳見附註 10。
 ~ 投資關聯方基金，詳見附註 10。
 * 本證券全部或部分代表借貸證券。

貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Asian Tiger Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
SGD 13,000,000	Huarong Finance 2017 3.8% 7/11/2025	9,857,974	0.45	EUR 3,000,000	CK Hutchison Europe Finance 18 2% 13/4/2030*	3,076,818	0.14
USD 3,000,000	Huarong Finance 2017 4.75% 27/4/2027	2,895,150	0.13	EUR 3,850,000	CK Hutchison Europe Finance 21 0.75% 2/11/2029	3,706,779	0.17
USD 3,570,000	Huarong Finance II 4.875% 22/11/2026*	3,510,203	0.16	USD 10,100,000	CK Hutchison International 24 5.5% 26/4/2034*	10,545,260	0.49
USD 2,550,000	Huarong Finance II 5% 19/11/2025	2,524,500	0.12	USD 1,000,000	Country Garden 3.3% 12/1/2031***	78,750	0.00
USD 10,000,000	Joy Treasure Assets 5.75% 6/6/2029	10,159,200	0.47	USD 3,000,000	Country Garden 4.8% 6/8/2030***	236,250	0.01
USD 1,934,000	LS Finance 2017 4.8% 18/6/2026*	1,778,680	0.08	USD 1,000,000	Country Garden 5.125% 14/1/2027***	78,750	0.00
USD 420,000	LS Finance 2025 4.5% 26/6/2025	404,683	0.02	USD 7,700,000	DIB Sukuk 5.243% 4/3/2029	7,884,800	0.36
USD 1,300,000	New Metro Global 4.5% 2/5/2026	863,486	0.04	USD 1,300,000	eHi Car Services 7% 21/9/2026	965,263	0.04
USD 926,000	New Metro Global 4.625% 15/10/2025*	697,104	0.03	USD 1,825,000	eHi Car Services 12% 26/9/2027	1,437,188	0.07
USD 10,000,000	NWD Finance BVI 4.125% 10/3/2028	6,651,800	0.31	USD 16,875,000	Fantasia 9.875% 19/10/2023***	320,625	0.02
USD 6,000,000	NWD Finance BVI 5.25% 22/3/2026	5,235,150	0.24	USD 8,000,000	Fantasia 10.875% 2/3/2024***	140,000	0.01
USD 2,700,000	NWD MTN 4.125% 18/7/2029*	2,088,288	0.10	USD 5,000,000	Fantasia 11.75% 17/4/2022***	87,500	0.00
USD 8,065,000	Ocean Laurel 2.375% 20/10/2025	7,796,960	0.36	USD 8,660,000	Fantasia 11.875% 1/6/2023***	164,540	0.01
USD 200,000	Oriental Capital 7% 28/9/2025	199,160	0.01	USD 4,800,000	FWD 7.635% 2/7/2031*	5,128,512	0.24
USD 8,410,000	Peak RE Bvi 5.35% 28/10/2025	8,294,363	0.38	USD 5,000,000	FWD 7.784% 6/12/2033*	5,670,300	0.26
USD 4,889,000	Phoenix Lead 4.85% 23/2/2025	4,364,948	0.20	USD 14,419,000	FWD 8.4% 5/4/2029	14,938,084	0.69
HKD 17,000,000	Sail Vantage 0% 13/1/2027	2,226,266	0.10	USD 4,000,000	Geely Automobile 4% 9/12/2024	3,978,600	0.18
USD 1,000,000	SFG International 2.4% 3/6/2026	946,250	0.04	USD 6,826,000	Goodman HK Finance 3% 22/7/2030*	6,114,014	0.28
EUR 3,400,000	Sinochem Offshore Capital 0.75% 25/11/2025	3,627,563	0.17	USD 3,500,000	Greentown China 4.7% 29/4/2025*	3,434,375	0.16
USD 4,800,000	Sinochem Offshore Capital 2.375% 23/9/2031*	4,076,160	0.19	USD 1,800,000	Greentown China 5.65% 13/7/2025	1,766,250	0.08
USD 6,292,971	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	6,410,083	0.29	USD 2,900,000	Haidilao International 2.15% 14/1/2026	2,776,750	0.13
USD 21,250,000	Studio City 7% 15/2/2027	21,402,044	0.98	USD 10,000,000	Hutchison Whampoa International 03/33 7.45% 24/11/2033*	11,871,850	0.54
USD 7,556,000	Studio City Finance 6% 15/7/2025	7,546,555	0.35	USD 3,400,000	iQIYI 6.5% 15/3/2028	3,163,139	0.15
EUR 3,482,000	Talent Yield Euro 1% 24/9/2025	3,738,828	0.17	USD 373,000	KWG 5.875% 10/11/2024***	21,914	0.00
USD 16,440,000	TCL Technology Investments 1.875% 14/7/2025	15,968,337	0.73	USD 498,000	KWG 5.95% 10/8/2025***	29,258	0.00
USD 700,000	Wanda Properties Global 11% 13/2/2026	618,408	0.03	USD 791,000	KWG 6% 14/8/2026***	46,471	0.00
USD 1,449,000	Yunda Investment 2.25% 19/8/2025	1,400,053	0.06	USD 660,000	KWG 6.3% 13/2/2026***	32,017	0.00
		206,622,428	9.48	USD 498,000	KWG 7.4% 5/3/2024***	29,258	0.00
				USD 645,000	KWG 7.875% 30/8/2024***	37,894	0.00
				USD 1,500,000	Longfor 3.85% 13/1/2032*	971,715	0.05
				USD 3,445,000	Longfor 3.95% 16/9/2029*	2,448,120	0.11
				USD 16,000,000	Meituan 0% 27/4/2027	15,476,000	0.71
				USD 16,500,000	Meituan 0% 27/4/2028	15,250,125	0.70
				USD 3,100,000	Meituan 3.05% 28/10/2030*	2,783,629	0.13
				USD 17,450,000	Melco Resorts Finance 4.875% 6/6/2025*	17,251,419	0.79
				USD 10,250,000	Melco Resorts Finance 5.25% 26/4/2026*	10,011,329	0.46
				USD 4,800,000	Melco Resorts Finance 5.625% 17/7/2027	4,633,656	0.21
				USD 10,352,000	Melco Resorts Finance 5.75% 21/7/2028*	9,879,690	0.45
				USD 1,400,000	Microport Scientific 5.75% 19/12/2028	1,055,600	0.05
				USD 2,000,000	PCGI Intermediate 4.75% 28/10/2024	1,991,250	0.09
				USD 5,125,000	Sands China 2.85% 8/3/2029*	4,602,891	0.21
				USD 8,674,000	Sands China 3.25% 8/8/2031*	7,524,695	0.35
				USD 5,500,000	Sands China 3.8% 8/1/2026	5,373,610	0.25
				USD 13,758,000	Sands China 4.375% 18/6/2030*	13,014,208	0.60
				USD 10,000,000	Sands China 5.4% 8/8/2028*	10,003,350	0.46
				USD 930,000	Seazen 4.45% 13/7/2025*	757,373	0.04
				USD 10,167,000	Sinic 8.5% 24/1/2022***	76,252	0.00
				USD 6,000,000	Sinic 9.5% 18/10/2021***	45,000	0.00
				USD 5,500,000	SNB Sukuk 5.129% 27/2/2029*	5,596,250	0.26
				USD 1,080,442	Sunac China 1% 30/9/2032	48,620	0.00

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Asian Tiger Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 895,792	Sunac China 6% 30/9/2025	110,854	0.01	USD 3,200,000	Far East Horizon 6.625% 16/4/2027*	3,248,000	0.15
USD 896,879	Sunac China 6.25% 30/9/2026	102,020	0.01	USD 1,500,000	GLP China 2.95% 29/3/2026	1,269,622	0.06
USD 12,132,435	Sunac China 6.5% 30/9/2027	1,258,740	0.06	USD 13,640,000	Nanyang Commercial Bank 6% 6/8/2034	13,759,145	0.63
USD 9,397,166	Sunac China 6.75% 30/9/2028	927,970	0.04	USD 5,242,000	Pingan Real Estate Capital 3.45% 29/7/2026*	4,701,393	0.22
USD 2,700,427	Sunac China 7% 30/9/2029	239,663	0.01	USD 950,000	Shanghai Hong Kong International Investments 5% 16/6/2025	935,456	0.04
USD 1,270,041	Sunac China 7.25% 30/9/2030	106,366	0.01	CNH 31,000,000	Swire Properties MTN Financing 3.4% 3/9/2029	4,367,308	0.20
USD 21,180,000	Tencent 3.68% 22/4/2041*	17,391,745	0.80	USD 1,300,000	Vanke Real Estate Hong Kong 3.15% 12/5/2025*	1,124,500	0.05
USD 1,700,000	VLL International 9.375% 29/7/2029	1,710,098	0.08	USD 4,992,000	Vanke Real Estate Hong Kong 3.5% 12/11/2029*	2,742,480	0.13
USD 7,000,000	Weibo 3.375% 8/7/2030*	6,286,875	0.28	USD 7,900,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027	4,604,199	0.21
USD 9,795,000	Wynn Macau 4.5% 7/3/2029	9,618,690	0.44	USD 7,500,000	Xiaomi Best Time International 0% 17/12/2027	7,048,125	0.32
USD 16,100,000	Wynn Macau 4.875% 1/10/2024	16,074,320	0.74	USD 5,845,000	Yango Justice International 7.5% 15/4/2024***	29,225	0.00
USD 4,000,000	Wynn Macau 5.5% 15/1/2026*	3,957,400	0.18	USD 8,143,000	Yango Justice International 7.5% 17/2/2025***	40,715	0.00
USD 12,000,000	Wynn Macau 5.5% 1/10/2027*	11,634,240	0.54	USD 12,155,000	Yango Justice International 7.875% 4/9/2024***	60,775	0.00
USD 1,000,000	Wynn Macau 5.625% 26/8/2028*	957,990	0.04	USD 10,535,000	Yango Justice International 8.25% 25/11/2023*,***	52,675	0.00
USD 2,000,000	Yuzhou 7.7% 20/2/2025***	132,500	0.01	USD 1,250,000	Yanlord Land HK 5.125% 20/5/2026*	1,142,975	0.05
USD 3,000,000	Yuzhou 7.813% 21/1/2023***	198,750	0.01			136,029,808	6.25
USD 2,500,000	Yuzhou 8.3% 27/5/2025***	165,625	0.01	印 度			
USD 1,000,000	Yuzhou 8.375% 30/10/2024***	66,250	0.00	USD 2,729,000	Adani Electricity Mumbai 3.949% 12/2/2030*	2,464,382	0.11
USD 2,500,000	Yuzhou 8.5% 26/2/2024***	165,625	0.01	USD 11,696,000	Adani International Container Terminal Pvt 3% 16/2/2031*	10,260,550	0.47
USD 1,500,000	Yuzhou 9.95% 8/6/2023***	99,375	0.00	USD 7,600,000	Adani Ports & Special Economic Zone 4% 30/7/2027	7,253,250	0.33
HKD 84,000,000	Zhongsheng 0% 21/5/2025	12,090,985	0.56	USD 12,264,000	Adani Ports & Special Economic Zone 4.375% 3/7/2029*	11,497,500	0.53
		354,310,127	16.29	USD 5,000,000	Adani Transmission Step-One 4% 3/8/2026	4,847,300	0.22
中國				USD 2,048,315	Adani Transmission Step-One 4.25% 21/5/2036*	1,794,201	0.08
USD 13,275,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	12,731,588	0.59	USD 1,400,000	Axis Bank 4.1% 8/9/2026*	1,330,000	0.06
USD 500,000	Henan Water Conservancy Investment 2.8% 18/9/2025	485,780	0.02	USD 10,000,000	HDFC Bank 3.7% 25/8/2026*	9,488,100	0.44
USD 1,000,000	Jinan Hi-tech 2.8% 22/11/2024	991,425	0.05	INR 2,300,000,000	HDFC Bank 7.69% 27/1/2033	27,526,707	1.26
USD 2,000,000	Kunming Rail Transit 8.5% 7/12/2025	2,005,034	0.09	USD 7,000,000	Manappuram Finance 7.375% 12/5/2028*	7,083,125	0.32
USD 760,000	Sunshine Life Insurance 4.5% 20/4/2026	744,800	0.03	USD 3,958,000	Muthoot Finance 7.125% 14/2/2028*	4,044,581	0.19
USD 1,550,000	Taizhou Urban Construction and Investment Development 2.05% 2/9/2024	1,548,993	0.07	EUR 5,829,000	NTPC 2.75% 1/2/2027	6,258,391	0.29
USD 4,963,000	Wens Foodstuff 2.349% 29/10/2025	4,723,907	0.22	USD 8,685,000	Piramal Capital & Housing Finance 7.8% 29/1/2028*	8,799,665	0.40
USD 600,000	Zhengzhou Urban Construction Investment 3.8% 16/1/2025	595,026	0.03	EUR 6,184,000	Power Finance 1.841% 21/9/2028	6,261,045	0.29
USD 800,000	Zhenjiang Cultural Tourism Industry 7.1% 14/11/2025	807,330	0.04	USD 7,971,000	Power Finance 3.75% 6/12/2027*	7,719,356	0.35
USD 7,200,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025*	7,016,580	0.32	USD 3,922,000	Power Finance 3.9% 16/9/2029	3,739,392	0.17
		31,650,463	1.46	USD 3,800,000	Power Finance 3.95% 23/4/2030	3,620,602	0.17
香港				USD 5,221,000	Power Finance 4.5% 18/6/2029	5,128,902	0.24
EUR 4,000,000	AIA 0.88% 9/9/2033*	3,922,307	0.18	INR 500,000,000	Power Finance 7.64% 22/2/2033	6,035,774	0.28
USD 3,000,000	Airport Authority 2.1% 8/3/2026	2,884,688	0.13	USD 9,350,000	REC 2.25% 1/9/2026	8,873,430	0.41
USD 3,000,000	Airport Authority 2.4% 8/3/2028	2,777,670	0.13	USD 16,000,000	REC 3.875% 7/7/2027	15,544,240	0.71
USD 5,000,000	Bank of East Asia 5.125% 7/7/2028*	4,947,700	0.23	USD 5,500,000	Reliance Industries 2.875% 12/1/2032*	4,812,005	0.22
USD 13,700,000	Bank of East Asia 6.75% 27/6/2034*	13,986,535	0.64				
USD 2,000,000	China Ping An Insurance Overseas 6.125% 16/5/2034*	2,103,760	0.10				
USD 7,450,000	Chiyu Banking 5.75% 7/4/2032	7,257,492	0.33				
USD 4,550,000	Chong Hing Bank 5.5% 3/8/2025*	4,498,835	0.21				
USD 27,000,000	CNAC HK Finbridge 3% 22/9/2030*	24,467,265	1.12				
USD 6,500,000	CNAC HK Finbridge 3.875% 19/6/2029	6,244,127	0.29				
USD 4,475,000	Dah Sing Bank 3% 2/11/2031	4,247,402	0.20				
USD 4,000,000	Dah Sing Bank 7.375% 15/11/2033	4,250,760	0.20				
USD 9,400,000	Far East Horizon 5.875% 5/3/2028	9,314,674	0.43				

* 本證券全部或部分代表借貸證券。
 *** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Asian Tiger Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 8,950,000	Reliance Industries 3.625% 12/1/2052*	6,701,357	0.31	USD 3,800,000	Sarana Multi Infrastruktur Perusahaan Perseroan Persero 2.05% 11/5/2026	3,582,678	0.17
USD 3,300,000	SAEL LTD GROUP ISSUERS 7.8% 31/7/2031	3,356,727	0.16	USD 1,912,000	Sorik Marapi Geothermal Power 7.75% 5/8/2031*	1,909,610	0.09
USD 2,000,000	Sammaan Capital 4.5% 28/9/2026	1,952,760	0.09			117,948,083	5.42
USD 3,000,000	Sammaan Capital 9.7% 3/7/2027	3,001,260	0.14	日本			
USD 2,800,000	Summit Digitel Infrastructure 2.875% 12/8/2031*	2,406,348	0.11	USD 5,000,000	Asahi Mutual Life Insurance 4.1% 27/1/2031*	4,525,650	0.20
USD 16,700,000	UltraTech Cement 2.8% 16/2/2031	14,604,400	0.67	USD 5,000,000	Asahi Mutual Life Insurance 6.9% 26/1/2028	5,215,625	0.24
		196,405,350	9.02	EUR 8,600,000	Rakuten 4.25% 22/4/2027	8,298,938	0.38
印尼				USD 2,600,000	Rakuten 5.125% 22/4/2026*	2,465,138	0.11
USD 3,000,000	Bank Negara Indonesia Persero 5.28% 5/4/2029	3,040,320	0.14	USD 5,000,000	SoftBank 5.125% 19/9/2027*	4,906,500	0.23
USD 5,300,000	Freeport Indonesia 5.315% 14/4/2032*	5,328,143	0.24	EUR 2,000,000	SoftBank 5.75% 8/7/2032	2,218,049	0.10
USD 1,700,000	Freeport Indonesia 6.2% 14/4/2052*	1,774,910	0.08	USD 2,317,000	SoftBank 6.875% 19/7/2027*	2,286,442	0.11
USD 7,430,864	Garuda Indonesia Persero 6.5% 28/12/2031	4,871,898	0.22	USD 1,100,000	SoftBank 7% 8/7/2031	1,109,136	0.05
USD 6,000,000	Hutama Karya Persero 3.75% 11/5/2030	5,699,340	0.26	USD 2,500,000	Sumitomo Life Insurance 5.875% 18/1/2034	2,571,968	0.12
EUR 5,000,000	Indonesia Government International Bond 1.1% 12/3/2033	4,536,712	0.21	USD 5,400,000	Sumitomo Mitsui Financial 6.541% 9/7/2029	5,441,913	0.25
EUR 6,000,000	Indonesia Government International Bond 1.3% 23/3/2034*	5,375,472	0.25			39,039,359	1.79
USD 24,500,000	Indonesia Government International Bond 6.625% 17/2/2037	28,222,898	1.29	澤西島			
USD 4,000,000	Indonesia Government International Bond 8.5% 12/10/2035*	5,222,880	0.24	USD 5,000,000	Galaxy Pipeline Assets Bidco 2.625% 31/3/2036	4,243,225	0.19
USD 3,540,000	Krakatau Posco 6.375% 11/6/2027	3,609,703	0.17	USD 8,000,000	Goldman Sachs Finance International 0% 10/5/2027	8,088,200	0.37
USD 4,700,000	Krakatau Posco 6.375% 11/6/2029	4,797,525	0.22	USD 1,800,000	West China Cement 4.95% 8/7/2026*	1,350,000	0.06
USD 4,742,000	Pertamina Persero 2.3% 9/2/2031*	4,101,854	0.19			13,681,425	0.62
USD 5,000,000	Pertamina Persero 4.175% 21/1/2050*	4,117,200	0.19	科威特			
USD 2,600,000	Pertamina Persero 6.45% 30/5/2044*	2,855,931	0.13	USD 4,800,000	Burgan Bank SAK 2.75% 15/12/2031	4,470,288	0.21
USD 2,500,000	Pertamina Persero 6.5% 7/11/2048*	2,796,087	0.13	盧森堡			
EUR 950,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 1.875% 5/11/2031	895,815	0.04	USD 8,000,000	EIG Pearl 3.545% 31/8/2036*	7,029,240	0.32
USD 9,389,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3% 30/6/2030*	8,488,266	0.39	USD 5,275,000	Greensaif Pipelines Bidco 6.103% 23/8/2042	5,400,281	0.25
USD 1,130,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3.375% 5/2/2030	1,048,431	0.05	USD 4,000,000	Greensaif Pipelines Bidco 6.129% 23/2/2038*	4,212,660	0.19
USD 7,000,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3.875% 17/7/2029*	6,715,135	0.31	USD 5,000,000	TMS Issuer 5.78% 23/8/2032*	5,228,350	0.24
USD 2,000,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 4% 30/6/2050	1,518,750	0.07			21,870,531	1.00
USD 6,000,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 5.375% 25/1/2029*	6,135,390	0.28	馬來西亞			
USD 1,350,000	PT Tower Bersama Infrastructure 2.75% 20/1/2026*	1,303,135	0.06	USD 3,500,000	Dua Capital 2.78% 11/5/2031*	3,111,482	0.15
				USD 6,100,000	Export-Import Bank of Malaysia 1.831% 26/11/2026	5,766,604	0.27
				USD 2,500,000	GENM Capital Labuan 3.882% 19/4/2031*	2,240,650	0.10
				USD 1,600,000	MISC Capital Two Labuan 3.75% 6/4/2027	1,562,624	0.07
				USD 5,800,000	Petronas Capital 2.48% 28/1/2032*	5,005,400	0.23
						17,686,760	0.82
				馬紹爾群島			
				USD 412,000	Seaspan 5.5% 1/8/2029*	390,500	0.02
				模里西斯			
				USD 2,710,503	Azure Power Energy 3.575% 19/8/2026	2,551,736	0.12
				USD 14,865,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024*	14,840,547	0.68
				USD 13,042,000	CA Magnum 5.375% 31/10/2026	12,736,295	0.58
				USD 508,950	Clean Renewable Power Mauritius 4.25% 25/3/2027	484,541	0.02
				USD 10,000,000	Diamond II 7.95% 28/7/2026	10,118,380	0.47

* 本證券全部或部分代表借貸證券。

貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Asian Tiger Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 14,215,000	Greenko Solar Mauritius 5.55% 29/1/2025	14,182,874	0.65	USD 9,599,000	Philippine Government International Bond 3.7% 1/3/2041*	8,200,953	0.38
USD 12,200,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	12,153,274	0.56	USD 4,950,000	Philippine Government International Bond 3.95% 20/1/2040*	4,415,722	0.20
USD 4,351,300	India Cleantech Energy 4.7% 10/8/2026	4,199,005	0.20	USD 5,928,000	Rizal Commercial Banking 6.5% 27/8/2025	5,912,469	0.27
USD 12,692,880	India Green Power 4% 22/2/2027	12,026,694	0.55	USD 3,386,000	San Miguel 5.5% 29/7/2025	3,349,126	0.15
USD 9,000,000	India Vehicle Finance 5.85% 25/3/2029	8,977,500	0.41	USD 3,750,000	San Miguel Global Power 5.45% 9/12/2026*	3,567,187	0.16
USD 4,300,000	Network i2i 3.975% 3/3/2026	4,147,823	0.19	USD 1,500,000	San Miguel Global Power 5.7% 21/1/2026*	1,463,783	0.07
USD 3,400,000	Network i2i 5.65% 15/1/2025	3,391,500	0.16	USD 800,000	San Miguel Global Power 7% 21/10/2025	799,504	0.04
USD 1,950,000	UPL 4.5% 8/3/2028*	1,764,141	0.08				
USD 4,000,000	UPL 4.625% 16/6/2030*	3,428,750	0.16				
USD 600,000	UPL 5.25% 27/2/2025	459,000	0.02				
		105,462,060	4.85			44,672,183	2.06
USD 5,500,000	蒙古 Mongolia Government International Bond 3.5% 7/7/2027	5,051,393	0.23	USD 3,000,000	新加坡 Bakrie Telecom 11.5% 7/5/2015***	28,875	0.00
USD 2,821,000	荷蘭 Greenko Dutch 3.85% 29/3/2026	2,720,502	0.13	USD 5,275,000	Cathaylife Singapore 5.3% 5/9/2039	5,288,610	0.24
USD 12,600,000	Majapahit 7.875% 29/6/2037*	15,226,344	0.70	USD 4,296,000	Continuum Energy Aura 9.5% 24/2/2027	4,470,654	0.20
USD 15,057,613	Minejesa Capital 4.625% 10/8/2030	14,741,554	0.68	USD 9,500,000	GLP 3.875% 4/6/2025	8,843,930	0.41
USD 13,500,000	Minejesa Capital 5.625% 10/8/2037	12,879,877	0.59	USD 2,790,000	GLP 4.5% 17/5/2026	1,751,590	0.08
USD 10,541,010	Mong Duong Finance 5.125% 7/5/2029	10,189,678	0.47	USD 3,206,520	JGC Ventures 5% 30/6/2025	1,334,714	0.06
USD 4,500,000	Prosus 3.68% 21/1/2030*	4,166,100	0.19	USD 658,548	JGC Ventures 5% 30/6/2025	164,637	0.01
USD 4,300,000	Prosus 4.85% 6/7/2027*	4,258,978	0.20	USD 800,000	Jollibee Worldwide 3.9% 23/1/2025	795,248	0.04
USD 4,000,000	Syngenta Finance 5.676% 24/4/2048	3,555,217	0.16	USD 3,930,680	LLPL Capital 6.875% 4/2/2039	4,067,271	0.19
		67,738,250	3.12	USD 7,000,000	Medco Bell 6.375% 30/1/2027	6,983,011	0.32
AUD 4,000,000	紐西蘭 Contact Energy 6.398% 21/11/2030	2,885,384	0.13	USD 4,000,000	Medco Laurel Tree 6.95% 12/11/2028*	4,006,300	0.19
USD 4,500,000	Westpac Banking 5% 21/9/2027*	4,399,599	0.20	USD 3,300,000	Medco Maple Tree 8.96% 27/4/2029	3,502,818	0.16
		7,284,983	0.33	USD 13,893,404	Modernland Overseas 5% 30/4/2027	4,583,017	0.21
USD 10,000,000	巴基斯坦 Pakistan Government International Bond 6% 8/4/2026	9,209,400	0.42	USD 1,512,528	Modernland Overseas 5% 30/4/2027	226,879	0.01
USD 8,000,000	Pakistan Government International Bond 6.875% 5/12/2027	6,977,480	0.32	SGD 11,000,000	Olam 5.375% 18/7/2026	8,291,070	0.38
USD 4,000,000	Pakistan Government International Bond 7.875% 31/3/2036	2,972,280	0.14	SGD 10,000,000	Straits Trading 3.25% 13/2/2028	7,469,906	0.34
USD 2,700,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	1,998,837	0.09	USD 7,500,000	TML 4.35% 9/6/2026	7,393,725	0.34
		21,157,997	0.97			69,202,255	3.18
USD 275,000	菲律賓 Bangko Sentral ng Pilipinas International Bond 8.6% 15/6/2027	301,950	0.02	USD 2,600,000	韓國 Hanwha Life Insurance 3.379% 4/2/2032	2,490,514	0.11
USD 14,000,000	Development Bank of the Philippines 2.375% 11/3/2031	12,127,500	0.56	USD 5,000,000	Hyundai Capital Services 2.5% 24/1/2027*	4,753,100	0.22
USD 1,400,000	Globe Telecom 2.5% 23/7/2030	1,221,654	0.05	USD 6,000,000	Hyundai Capital Services 5.125% 5/2/2029*	6,095,160	0.28
USD 1,000,000	Globe Telecom 3% 23/7/2035*	801,040	0.04	USD 11,475,000	Hyundai Card 5.75% 24/4/2029*	11,869,510	0.55
USD 2,516,000	Petron 5.95% 19/4/2026	2,511,295	0.12	USD 800,000	KB 2.125% 1/11/2026	755,748	0.04
				USD 4,470,000	KB Capital 1.5% 28/10/2025*	4,288,049	0.20
				USD 4,000,000	KEB Hana Bank 3.5% 19/10/2026*	3,796,100	0.17
				USD 5,000,000	Kia 1.75% 16/10/2026	4,710,321	0.21
				USD 6,500,000	Kia 2.75% 14/2/2027*	6,237,143	0.29
				USD 3,100,000	Korea Gas 2% 13/7/2031*	2,628,227	0.12
				USD 7,750,000	Korea National Oil 4.875% 3/4/2029*	7,875,976	0.36
				USD 6,200,000	LG Chem 1.25% 18/7/2028	5,989,200	0.27
				USD 9,380,000	Mirae Asset 5.5% 31/7/2027	9,447,442	0.43
				USD 10,500,000	Shinhan Bank 5.75% 15/4/2034*	10,795,313	0.50
				USD 9,200,000	Shinhan Card 2.5% 27/1/2027*	8,742,116	0.40
				USD 6,995,000	Shinhan Card 5.5% 12/3/2029*	7,200,478	0.33
				USD 4,400,000	Shinhan Financial 5% 24/7/2028	4,452,910	0.20

* 本證券全部或部分代表借貸證券。
 *** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Asian Tiger Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 4,000,000	SK Hynix 2.375%	19/1/2031*	3,423,280	0.16	USD 7,000,000	Standard Chartered 7.875%			
USD 19,000,000	SK Hynix 5.5%	16/1/2029	19,459,895	0.89		8/3/2030*		7,240,660	0.33
USD 5,500,000	SK Hynix 6.375%	17/1/2028*	5,762,735	0.27	USD 3,760,000	Vedanta Resources 13.875%			
USD 13,200,000	Tongyang Life Insurance 5.25%	22/9/2025*	13,068,000	0.60		9/12/2028*		3,780,680	0.17
USD 17,500,000	Woori Bank 6.375%	24/7/2029*	17,742,601	0.82	USD 2,520,000	Vedanta Resources Finance II 13.875%	9/12/2028*	2,533,388	0.12
			161,583,818	7.42				80,604,176	3.70
斯里蘭卡					美國				
USD 5,550,000	Sri Lanka Government International Bond 0%	18/4/2023***	2,927,625	0.13	USD 7,450,000	BOC Aviation USA 5.25%	14/1/2030	7,653,348	0.35
USD 3,110,000	Sri Lanka Government International Bond 0%	28/6/2024***	1,648,300	0.08	USD 5,400,000	Hyundai Capital America 6.41%	24/6/2027	5,420,983	0.25
USD 4,000,000	Sri Lanka Government International Bond 6.2%	11/5/2027	2,103,760	0.10	USD 6,000,000	Las Vegas Sands 6.2%	15/8/2034	6,171,385	0.28
USD 4,400,000	Sri Lanka Government International Bond 6.75%	18/4/2028	2,354,000	0.11	USD 9,000,000	Resorts World Las Vegas / RWLV Capital 4.625%	16/4/2029	8,129,880	0.37
USD 26,000,000	Sri Lanka Government International Bond 6.85%	3/11/2025	14,129,440	0.65	USD 4,600,000	Resorts World Las Vegas / RWLV Capital 4.625%	6/4/2031*	4,000,298	0.19
USD 1,000,000	Sri Lanka Government International Bond 7.55%	28/3/2030	530,300	0.02	USD 3,000,000	Resorts World Las Vegas / RWLV Capital 8.45%	27/7/2030	3,179,520	0.15
USD 4,804,000	Sri Lanka Government International Bond 7.85%	14/3/2029	2,570,140	0.12				34,555,414	1.59
			26,263,565	1.21	越南				
					USD 8,200,000	Vinpearl JSC 3.25%	21/9/2026	8,271,750	0.38
					總債券			1,997,830,295	91.80
					允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額			2,036,427,599	93.57
泰國					其他可轉讓證券				
USD 6,100,000	Bangkok Bank 3.466%	23/9/2036*	5,298,948	0.24	債券				
USD 13,000,000	Bangkok Bank 5%	23/9/2025	12,870,000	0.59	開曼群島				
USD 1,800,000	GC Treasury Center 2.98%	18/3/2031*	1,567,521	0.07	USD 2,413,000	China Aoyuan 0%	31/12/2049**	48,260	0.00
USD 7,658,000	Kasikornbank 3.343%	2/10/2031	7,283,562	0.33	USD 1,273,000	China Aoyuan 6.35%	21/12/2079**	22,277	0.00
USD 7,000,000	Krung Thai Bank 4.4%	25/3/2026*	6,829,445	0.32				70,537	0.00
USD 18,265,000	Minor International 2.7%	19/4/2026	17,566,821	0.81	香港				
USD 5,808,000	Thaioil Treasury Center 2.5%	18/6/2030*	5,085,107	0.23	CNH 2,989,562	China City Construction International 5.35%	3/7/2017****	—	0.00
USD 5,000,000	Thaioil Treasury Center 4.875%	23/1/2043*	4,504,675	0.21	荷蘭				
USD 5,000,000	TMBThanachart Bank 4.9%	2/12/2024	4,981,250	0.23	USD 13,028,084	JP Morgan Structured Products 10%	21/5/2026**	12,426,708	0.57
			65,987,329	3.03	新加坡				
阿拉伯聯合大公國					USD 15,250,000	Continuum Energy PTE 5%	13/9/2027**	15,536,700	0.72
USD 3,200,000	First Abu Dhabi Bank 5.804%	16/1/2035	3,256,806	0.15	美國				
英國					USD 10,000,000	Citigroup Global Markets 7.12%	20/6/2031**	10,000,000	0.46
USD 7,700,000	HSBC 4.6%	17/12/2030	6,890,514	0.32	總債券			38,033,945	1.75
GBP 4,000,000	HSBC 5.875%	28/9/2026*	5,148,908	0.24	其他可轉讓證券總額			38,033,945	1.75
USD 11,250,000	HSBC 7.399%	13/11/2034	12,648,778	0.58	普通股／優先股（股份）總額			2,074,461,544	95.32
USD 16,374,000	Standard Chartered 2.678%	29/6/2032*	14,043,890	0.64	其他淨資產			101,873,216	4.68
USD 9,750,000	Standard Chartered 4.3%	19/8/2028*	8,583,022	0.39	淨資產總額（美金）			2,176,334,760	100.00
USD 9,525,000	Standard Chartered 4.75%	14/1/2031*	8,224,266	0.38					
USD 11,000,000	Standard Chartered 6.301%	9/1/2029*	11,510,070	0.53					

* 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。
 *** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Asian Tiger Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

						未實現增值／ (減值) (美金)
貨幣	購買	貨幣	出售	交易對手	到期日	
AUD	6,300,000	USD	4,179,695	Morgan Stanley	19/9/2024	94,979
AUD	10,500,000	USD	6,940,901	HSBC Bank	19/9/2024	183,556
AUD	3,600,000	USD	2,361,629	Goldman Sachs	19/9/2024	81,042
AUD	7,000,000	USD	4,704,103	Bank of America	19/9/2024	45,535
CNH	11,000,000	USD	1,526,942	Citigroup	19/9/2024	29,796
CNH	200,000,000	USD	27,977,089	Deutsche Bank	19/9/2024	327,239
CNH	38,600,000	USD	5,424,450	HSBC Bank	19/9/2024	38,285
CNH	115,000,000	USD	16,177,266	BNP Paribas	19/9/2024	97,722
EUR	14,500,000	USD	15,720,222	HSBC Bank	19/9/2024	351,721
EUR	6,600,000	USD	7,163,798	Goldman Sachs	19/9/2024	151,707
EUR	1,400,000	USD	1,521,267	JP Morgan	19/9/2024	30,506
HKD	18,000,000	USD	2,309,679	Barclays	19/9/2024	106
HKD	15,000,000	USD	1,925,610	JP Morgan	19/9/2024	(789)
INR	400,589,500	USD	4,803,162	JP Morgan	19/9/2024	(28,095)
INR	512,000,000	USD	6,100,554	Standard Chartered Bank	19/9/2024	2,537
JPY	1,338,000,000	USD	8,739,323	HSBC Bank	19/9/2024	474,179
JPY	310,000,000	USD	2,007,725	JP Morgan	19/9/2024	126,943
JPY	155,000,000	USD	1,056,580	Société Générale	19/9/2024	10,754
KRW	3,200,000,000	USD	2,337,302	Deutsche Bank	19/9/2024	61,487
SGD	18,600,000	USD	13,819,643	HSBC Bank	19/9/2024	462,697
SGD	5,000,000	USD	3,800,530	UBS	19/9/2024	38,809
USD	21,749,669	CNH	156,000,000	Standard Chartered Bank	19/9/2024	(327,706)
USD	12,300,172	JPY	1,854,000,000	Citigroup	19/9/2024	(466,520)
USD	35,254,316	INR	2,956,708,982	Morgan Stanley	19/9/2024	10,049
USD	4,529,245	GBP	3,600,000	Bank of America	19/9/2024	(203,845)
USD	21,818,274	CNH	156,225,384	Citigroup	19/9/2024	(290,999)
USD	27,251,481	SGD	36,638,505	Citigroup	19/9/2024	(882,044)
USD	78,817,363	EUR	72,730,000	HSBC Bank	19/9/2024	(1,797,285)
USD	15,955,435	HKD	124,246,472	UBS	19/9/2024	11,958
USD	111,098,363	AUD	167,030,000	HSBC Bank	19/9/2024	(2,234,785)
USD	11,323,843	AUD	17,000,000	Citigroup	19/9/2024	(210,992)
USD	2,976,972	SGD	4,000,000	UBS	19/9/2024	(94,498)
USD	2,372,215	KRW	3,200,000,000	Citigroup	19/9/2024	(26,573)
USD	4,838,095	HKD	37,700,000	Bank of America	19/9/2024	379
USD	4,768,615	INR	400,000,000	JP Morgan	19/9/2024	575
USD	2,001,204	CNH	14,400,000	Deutsche Bank	19/9/2024	(36,708)
USD	1,747,891	EUR	1,600,000	UBS	19/9/2024	(25,565)
USD	1,954,783	EUR	1,800,000	JP Morgan	19/9/2024	(40,355)
USD	646,407	EUR	600,000	BNY Mellon	19/9/2024	(18,639)
USD	1,283,135	HKD	10,000,000	HSBC Bank	19/9/2024	(79)
USD	4,114,852	EUR	3,800,000	Citigroup	19/9/2024	(97,105)
USD	5,599,994	INR	468,500,000	BNP Paribas	19/9/2024	15,427
USD	15,250,235	CNH	110,000,000	HSBC Bank	19/9/2024	(317,144)
USD	7,588,653	SGD	10,200,000	Bank of America	19/9/2024	(243,597)
USD	5,472,598	AUD	8,200,000	Goldman Sachs	19/9/2024	(91,264)
USD	11,387,702	CNH	82,500,000	BNP Paribas	19/9/2024	(287,833)
USD	8,495,019	AUD	12,800,000	Citibank	19/9/2024	(190,034)
USD	3,313,640	CNH	24,000,000	Citibank	19/9/2024	(82,879)
USD	666,005	JPY	101,000,000	BNY Mellon	19/9/2024	(29,484)
USD	639,425	JPY	92,500,000	Deutsche Bank	19/9/2024	2,468
USD	2,201,584	EUR	2,000,000	Bank of America	19/9/2024	(15,236)
USD	2,204,842	EUR	2,000,000	Deutsche Bank	19/9/2024	(11,978)
USD	4,587,643	SGD	6,000,000	Citibank	19/9/2024	(19,563)
未實現淨減值						(5,421,138)

貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金） (Asian Tiger Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	121,699,351	USD	79,861,154	BNY Mellon	13/9/2024	2,701,266
USD	1,349,374	AUD	2,014,873	BNY Mellon	13/9/2024	(17,548)
未實現淨增值						2,683,718
加拿大幣避險股份類別						
CAD	41,396,868	USD	30,173,881	BNY Mellon	13/9/2024	532,854
USD	224,924	CAD	305,572	BNY Mellon	13/9/2024	(1,740)
未實現淨增值						531,114
瑞士法郎避險股份類別						
CHF	1,241,330	USD	1,453,485	BNY Mellon	13/9/2024	9,223
USD	76,787	CHF	66,430	BNY Mellon	13/9/2024	(1,489)
未實現淨增值						7,734
離岸人民幣避險股份類別						
CNY	283,870,623	USD	39,711,318	BNY Mellon	13/9/2024	433,030
USD	1,134,606	CNY	8,067,079	BNY Mellon	13/9/2024	(6,236)
未實現淨增值						426,794
歐元避險股份類別						
EUR	84,912,310	USD	92,961,314	BNY Mellon	13/9/2024	1,129,883
USD	179,140	EUR	161,967	BNY Mellon	13/9/2024	(337)
未實現淨增值						1,129,546
英鎊避險股份類別						
GBP	64,151,326	USD	81,497,099	BNY Mellon	13/9/2024	2,840,663
USD	1,088,853	GBP	845,750	BNY Mellon	13/9/2024	(23,032)
未實現淨增值						2,817,631
港幣避險股份類別						
HKD	940,557,785	USD	120,871,312	BNY Mellon	13/9/2024	(209,123)
USD	1,690,217	HKD	13,164,137	BNY Mellon	13/9/2024	1,417
未實現淨減值						(207,706)
紐元避險股份類別						
NZD	31,174,962	USD	18,691,157	BNY Mellon	13/9/2024	807,829
USD	124,783	NZD	202,629	BNY Mellon	13/9/2024	(1,956)
未實現淨增值						805,873
新加坡幣避險股份類別						
SGD	357,299,962	USD	270,214,218	BNY Mellon	13/9/2024	4,043,285
USD	6,163,778	SGD	8,092,100	BNY Mellon	13/9/2024	(47,611)
未實現淨增值						3,995,674
南非幣避險股份類別						
USD	15,589	ZAR	280,937	BNY Mellon	13/9/2024	(262)
ZAR	85,805,495	USD	4,649,974	BNY Mellon	13/9/2024	191,939
未實現淨增值						191,677
未實現淨增值總額 (美金曝險部位 - 美金 1,349,158,446)						6,960,917

貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（Asian Tiger Bond Fund）續

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
(34)	JPY	Japanese 10 Year Bond (OSE)	2024 年 9 月	33,789,777	(366,722)
(656)	AUD	Australian 10 Year Bond	2024 年 9 月	51,888,299	(1,387,218)
(347)	EUR	Euro BOBL	2024 年 12 月	45,701,361	29,750
273	USD	US Treasury 10 Year Note (CBT)	2024 年 12 月	31,075,078	(89,371)
(460)	USD	US Ultra 10 Year Note	2024 年 12 月	54,186,562	67,055
1,129	USD	US Ultra Bond (CBT)	2024 年 12 月	150,192,281	(1,899,896)
1,538	USD	US Treasury 2 Year Note (CBT)	2024 年 12 月	319,267,170	93,573
891	USD	US Treasury 5 Year Note (CBT)	2024 年 12 月	97,578,422	(167,597)
合計				783,678,950	(3,720,426)

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD 6,200,000	Fund receives default protection on Australia And New Zealand Banking; and pays Fixed 1%	BNP Paribas	20/12/2029	(14,475)	(233,482)
CDS	USD 6,200,000	Fund receives default protection on Commonwealth Bank Of Australia; and pays Fixed 1%	BNP Paribas	20/12/2029	(12,210)	(231,217)
CDS	USD 6,200,000	Fund receives default protection on National Australia Bank; and pays Fixed 1%	BNP Paribas	20/12/2029	(14,882)	(233,890)
CDS	USD 40,000,000	Fund receives default protection on People'S Republic Of China; and pays Fixed 1%	Citibank	20/6/2029	(16,901)	(745,702)
CDS	USD 12,500,000	Fund receives default protection on Australia And New Zealand Banking; and pays Fixed 1%	Goldman Sachs	20/12/2028	(86,080)	(412,269)
CDS	USD 12,500,000	Fund receives default protection on National Australia Bank; and pays Fixed 1%	Goldman Sachs	20/12/2028	(84,761)	(410,950)
CDS	USD 22,700,000	Fund receives default protection on Saudi Arabia; and pays Fixed 1%	Bank of America	20/12/2025	(22,237)	(213,678)
CDS	USD 6,000,000	Fund receives default protection on Bahrain; and pays Fixed 1%	Bank of America	20/12/2028	(109,702)	133,317
CDS	USD (50,000,000)	Fund provides default protection on ITRAXX.ASIA.XJ.IG.41.V1; and receives Fixed 1%	Bank of America	20/6/2029	73,886	176,302
總金額（美金曝險部位 - 美金 118,027,256）					(287,362)	(2,171,569)

CDS：信用違約交換

至 2024 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現減值 (美金)	市場價值 (美金)
10,000	Put	S&P 500 Index	BNP Paribas	USD 85	17/9/2024	(222,400)	-
50	Put	Spirax Group PLC	Exchange Traded	USD 5,250	30/9/2024	(309,349)	65,000
70	Put	S&P 500 Index	Exchange Traded	USD 5,360	31/10/2024	(385,416)	295,750
50	Call	Nikkei 225 Index	Exchange Traded	JPY 42,000	13/12/2024	(96,016)	132,248
總金額（美金曝險部位 - 美金 12,000,774）						(1,013,181)	492,998

至 2024 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 (美金)	市場價值 (美金)
(50)	Put	S&P 500 Index	Exchange Traded	USD 4,700	30/9/2024	64,501	(16,750)
(70)	Put	S&P 500 Index	Exchange Traded	USD 4,650	31/10/2024	88,399	(63,700)
(50)	Call	Nikkei 225 Index	Exchange Traded	JPY 48,500	13/12/2024	21,974	(9,275)
總金額（美金曝險部位 - 美金 2,079,913）						174,874	(89,725)

貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Asian Tiger Bond Fund) 續

至 2024 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
USD 90,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024; and pays 5% Fixed	Goldman Sachs	16/10/2024	(265,863)	319,137
USD 70,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024; and pays 5% Fixed	BNP Paribas	18/12/2024	(665,623)	244,027
總金額 (美金曝險部位 - 美金 41,264,385)				(931,486)	563,164

至 2024 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值 (美金)	市場價值 (美金)
USD (90,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays CDX.NA.HY.42.V1 quarterly from 20/6/2024	Goldman Sachs	16/10/2024	85,746	(110,004)
USD (70,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024	BNP Paribas	18/12/2024	376,234	(134,766)
總金額 (美金曝險部位 - 美金 16,757,388)				461,980	(244,770)

貝萊德中國基金（基金之配息來源可能為本金）（China Fund）

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				1,499,200	Fuyao Glass Industry	8,564,526	1.01
美國				2,260,300	Hongfa Technology	8,441,700	1.00
495,345	iShares Gold Trust*~	23,543,748	2.79	55,758,000	Industrial & Commercial Bank of China	32,103,292	3.80
總基金數		23,543,748	2.79	9,243,700	Industrial & Commercial Bank of China	7,808,173	0.92
普通股（股份）				3,476,000	Ping An Insurance of China*	16,670,454	1.97
百慕達				17,872,000	Postal Savings Bank of China*	9,602,476	1.14
18,484,000	Kunlun Energy	18,511,561	2.19	32,461,800	Postal Savings Bank of China	21,688,830	2.57
						306,127,210	36.23
開曼群島				香港			
6,934,812	Alibaba	72,430,557	8.57	17,680,000	CSPC Pharmaceutical	10,927,614	1.29
252,975	Kanzhun ADR	3,163,452	0.37	2,181,000	Galaxy Entertainment	8,446,147	1.00
1,390,019	KE ADR*	20,808,584	2.46				
3,153,400	Meituan	47,796,114	5.66	荷蘭			
1,352,400	NetEase	22,145,838	2.62	357,710	Prosus	13,361,780	1.58
176,104	NetEase ADR	14,178,133	1.68	臺灣			
165,215	New Oriental Education & Technology ADR*	9,985,595	1.18	213,000	Accton Technology	3,382,432	0.40
431,124	PDD ADR	41,396,527	4.90	91,000	eMemory Technology	7,495,624	0.89
1,754,386	Tencent	85,937,866	10.17	4,031,000	Far EasTone Telecommunications	11,403,737	1.35
57,900	Trip.com	2,748,597	0.33	2,523,000	Hon Hai Precision Industry	14,551,221	1.72
126,010	Trip.com ADR*	5,893,488	0.70	227,000	MediaTek	8,799,001	1.04
				1,245,000	Phison Electronics	20,704,597	2.45
				880,000	Taiwan Semiconductor Manufacturing	25,968,118	3.07
						92,304,730	10.92
中國				普通股（股份）總額			
23,962,000	Bank of China	10,877,332	1.29	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
10,117,500	Bank of China	6,845,594	0.81				
673,000	BYD*	20,815,575	2.46	普通股／優先股（股份）總額			
346,700	BYD	12,214,832	1.45				
86,991,000	China Construction Bank	61,575,713	7.29	其他淨資產			
1,631,900	China Construction Bank	1,735,765	0.20				
4,485,500	China Merchants Bank	18,607,207	2.20	淨資產總額（美金）			
2,733,100	China Merchants Bank	12,411,918	1.47				
10,248,000	China Oilfield Services	9,606,220	1.14				
2,757,885	CITIC	7,514,685	0.89				
808,000	Contemporary Amperex Technology	21,039,400	2.49				
2,661,400	Fuyao Glass Industry	18,003,518	2.13				

~ 投資關聯方基金，詳見附註 10。
 * 本證券全部或部分代表借貸證券。

貝萊德中國基金（基金之配息來源可能為本金）（China Fund）續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	43,149,643	USD	28,335,351	BNY Mellon	13/9/2024	937,931
USD	2,117,693	AUD	3,144,986	BNY Mellon	13/9/2024	(15,919)
未實現淨增值						922,012
離岸人民幣避險股份類別						
CNY	171,857,247	USD	24,037,610	BNY Mellon	13/9/2024	266,047
USD	1,336,003	CNY	9,499,994	BNY Mellon	13/9/2024	(7,482)
未實現淨增值						258,565
歐元避險股份類別						
EUR	55,645,888	USD	60,918,477	BNY Mellon	13/9/2024	742,642
USD	4,165,218	EUR	3,738,089	BNY Mellon	13/9/2024	23,014
未實現淨增值						765,656
英鎊避險股份類別						
GBP	2,955,257	USD	3,756,270	BNY Mellon	13/9/2024	128,915
USD	334,328	GBP	256,317	BNY Mellon	13/9/2024	(2,645)
未實現淨增值						126,270
新加坡幣避險股份類別						
SGD	22,969,282	USD	17,375,561	BNY Mellon	13/9/2024	255,281
USD	901,403	SGD	1,174,205	BNY Mellon	13/9/2024	94
未實現淨增值						255,375
未實現淨增值總額 (美金曝險部位 - 美金 145,497,517)						2,327,878

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
通訊	34.02
金融	27.01
科技	11.75
週期性消費品	10.54
能源	3.33
投資基金	2.79
工業	2.73
非週期性消費品	2.47
其他淨資產	5.36
	100.00

貝萊德歐洲靈活股票基金 (Continental European Flexible Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				義大利			
				5,239,768	UniCredit*	195,652,937	3.18
普通股（股份）				荷蘭			
	比利時			68,375	Adyen	91,089,175	1.48
1,935,961	Azelis	36,763,899	0.60	258,050	ASM International	157,565,330	2.56
608,376	UCB	100,017,015	1.63	573,768	ASML	468,596,325	7.62
		136,780,914	2.23	1,352,456	BE Semiconductor Industries	160,401,282	2.61
	丹麥			455,917	Ferrari	204,022,858	3.32
434,853	Chemometec*	21,875,093	0.36	878,572	IMCD	130,336,156	2.12
802,421	Coloplast	99,428,954	1.62	2,792,787	STMicroelectronics	80,767,400	1.31
4,519,706	Novo Nordisk	566,041,373	9.20			1,292,778,526	21.02
1,022,443	Pandora	163,060,275	2.65	挪威			
		850,405,695	13.83	559,703	Kongsberg Gruppen	53,323,542	0.87
	芬蘭			西班牙			
281,956	Kone	13,708,701	0.22	17,476,465	CaixaBank	94,897,205	1.54
	法國			瑞典			
2,438,199	Cie de Saint-Gobain	192,812,777	3.13	8,633,181	Atlas Copco	141,173,209	2.30
89,056	Hermes International	193,874,912	3.15	3,504,575	Epiroc	61,005,508	0.99
317,346	LVMH Moet Hennessy			3,443,590	EQT*	103,539,495	1.68
	Louis Vuitton	214,906,711	3.50			305,718,212	4.97
891,876	Schneider Electric	205,844,981	3.35	瑞士			
1,146,360	SPIE	42,071,412	0.68	2,286,424	ABB	117,909,448	1.92
		849,510,793	13.81	1,181,497	Cie Financiere Richemont	169,114,857	2.75
	德國			1,601,206	Holcim	139,249,733	2.26
7,118,451	Commerzbank	95,173,690	1.55	276,836	Lonza	163,384,173	2.66
628,396	CTS Eventim	53,319,401	0.87	61,537	Partners*	80,496,299	1.31
174,053	Hypoport*	47,098,742	0.77	463,191	Straumann	62,164,867	1.01
827,640	MTU Aero Engines*	223,545,564	3.63			732,319,377	11.91
529,730	Nemetschek	49,953,539	0.81	英國			
43,085	Rational	39,401,232	0.64	4,188,744	RELX	176,634,226	2.87
611,508	SAP	120,907,362	1.97	普通股（股份）總額			
277,345	Siemens	47,359,432	0.77			6,024,639,759	97.97
		676,758,962	11.01	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
	愛爾蘭					6,024,639,759	97.97
27,445,196	AIB	149,301,866	2.43	普通股／優先股（股份）總額			
11,864,903	Bank of Ireland	122,030,527	1.98			6,024,639,759	97.96
691,640	Kingspan	54,432,068	0.89	其他淨資產			
747,385	Linde	320,386,208	5.21			125,180,986	2.04
		646,150,669	10.51	淨資產總額（歐元）			
						6,149,820,745	100.00

* 本證券全部或部分代表借貸證券。

貝萊德歐洲靈活股票基金 (Continental European Flexible Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
英鎊避險股份類別						
EUR	6,842,376	GBP	5,832,419	BNY Mellon	13/9/2024	(77,329)
GBP	248,556,365	EUR	288,719,220	BNY Mellon	13/9/2024	6,174,331
未實現淨增值						6,097,002
美金避險股份類別						
EUR	19,530,673	USD	21,662,825	BNY Mellon	13/9/2024	(18,777)
USD	550,939,863	EUR	503,127,085	BNY Mellon	13/9/2024	(5,938,572)
未實現淨減值						(5,957,349)
未實現淨增值總額 (歐元曝險部位 - 歐元 818,885,372)						139,653

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值 (歐元)	市場價值 (歐元)
TRS	EUR 301,864	The Fund receives the total return on UniCredit. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), plus or minus a spread of 45 basis points.	HSBC Bank	25/7/2025	953,890	11,271,602
TRS	EUR 879,957	The Fund receives the total return on Bank of Ireland. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), plus or minus a spread of 45 basis points.	HSBC Bank	2/10/2028	777,002	9,050,357
TRS	EUR 555,010	The Fund receives the total return on Bank of Ireland. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), plus or minus a spread of 40 basis points.	JP Morgan	5/5/2025	490,074	5,708,278
總金額 (歐元曝險部位 - 歐元 26,030,238)					2,220,966	26,030,237

TRS：總收益交換

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
工業	21.37
非週期性消費品	21.24
週期性消費品	19.60
科技	16.88
金融	13.67
基本材料	5.21
其他淨資產	2.04
	100.00

貝萊德新興歐洲基金 (Emerging Europe Fund)⁽³⁾

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %
其他可轉讓證券				3,198,945	Novolipetsk Steel**	319	0.01
普通股／優先股（股份）				60,541	PhosAgro**	6	0.00
31,641 賽普勒斯 TCS GDR**				2	PhosAgro GDR**	—	0.00
				1,169	Phosagro Npv Gdr**	10	0.00
				2,124,338	Rosneft Oil**	212	0.01
				16,322,530	Sberbank of Russia**	1,626	0.05
430,201 荷蘭 Nebius**				3,538,428	Tatneft**	352	0.01
				1,347,649	Tatneft**	134	0.00
						4,710	0.13
14,772,829 俄羅斯聯邦 Gazprom**				普通股/優先股（股份）總額			
909,617 LUKOIL**				4,756			
319,852 Magnit**				其他可轉讓證券總額			
1,738,859 Magnitogorsk Iron & Steel Works**				4,756			
400,708 Mmc Norilsk Nickel**				普通股／優先股（股份）總額			
215,510 NovaBev**				4,756			
2,595,735 Novatek**				其他淨資產			
				3,633,197			
				淨資產總額（歐元）			
				3,637,953			
				100.00			

** 證券依附註 2(j) 詳列之公平計價調整。

⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。
 437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德新興歐洲基金 (Emerging Europe Fund)⁽³⁾ 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 (歐元)
英鎊避險股份類別						
EUR	8	GBP	7	BNY Mellon	13/9/2024	–
GBP	972	EUR	1,128	BNY Mellon	13/9/2024	25
未實現淨增值						25
新加坡幣避險股份類別						
EUR	24	SGD	34	BNY Mellon	13/9/2024	–
SGD	5,543	EUR	3,831	BNY Mellon	13/9/2024	9
未實現淨增值						9
未實現淨增值總額 (歐元曝險部位 – 歐元 5,025)						34

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
能源	0.07
金融	0.05
基本材料	0.01
其他淨資產	99.87
	100.00

⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。
 437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德新興市場債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Emerging Markets Bond Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				USD 1,300,000	Bahrain Government International Bond 7.75% 18/4/2035	1,398,706	0.11
基金				30,322,5242.38			
3,120,000	盧森堡 BlackRock Global Funds - Emerging Markets Corporate Bond Fund*	52,478,400	4.12	EUR 4,657,000	貝南 Benin Government International Bond 4.95% 22/1/2035*	4,216,725	0.33
總基金數				USD 1,300,000	Benin Government International Bond 7.96% 13/2/2038	1,247,012	0.10
債券				5,463,7370.43			
USD 5,827,000	安哥拉 Angolan Government International Bond 8% 26/11/2029	5,370,455	0.42	USD 4,282,000	巴西 Brazilian Government International Bond 5% 27/1/2045	3,524,107	0.28
USD 6,239,000	Angolan Government International Bond 9.375% 8/5/2048	5,397,078	0.43	USD 3,864,000	Brazilian Government International Bond 6% 20/10/2033	3,892,845	0.30
10,767,5330.85				USD 9,660,000	Brazilian Government International Bond 6.125% 22/1/2032	9,858,340	0.78
USD 11,609,089	阿根廷 Argentine Republic Government International Bond 0.75% 9/7/2030	6,576,433	0.52	USD 5,920,000	Brazilian Government International Bond 6.125% 15/3/2034	6,026,264	0.47
USD 4,000,000	Argentine Republic Government International Bond 1% 9/7/2029	2,395,240	0.18	USD 5,500,000	Brazilian Government International Bond 6.25% 18/3/2031	5,715,765	0.45
USD 18,841,580	Argentine Republic Government International Bond 4.125% 9/7/2035*	8,398,070	0.66	USD 2,636,000	Brazilian Government International Bond 7.125% 13/5/2054*	2,726,468	0.21
USD 6,982,701	Argentine Republic Government International Bond 4.125% 9/7/2046	3,260,921	0.26	31,743,7892.49			
USD 12,451,470	Argentine Republic Government International Bond 5% 9/1/2038	6,076,317	0.48	USD 2,346,000	保加利亞 Bulgaria Government International Bond 5% 5/3/2037	2,334,305	0.18
26,706,9812.10				喀麥隆 USD 3,010,000 Republic of Cameroon International Bond 9.5% 31/7/2031			
USD 2,740,000	奧地利 Klabin Austria 7% 3/4/2049*	2,867,835	0.23	2,889,6000.23			
USD 7,400,000	巴林 Bahrain Government International Bond 5.45% 16/9/2032	7,046,724	0.55	USD 1,948,000	開曼群島 DP World Crescent 3.75% 30/1/2030*	1,863,194	0.14
USD 3,612,000	Bahrain Government International Bond 5.625% 30/9/2031	3,520,797	0.28	USD 2,230,000	Gaci First Investment 4.75% 14/2/2030	2,239,121	0.17
USD 1,320,000	Bahrain Government International Bond 5.625% 18/5/2034	1,242,186	0.10	USD 15,956,000	Gaci First Investment 4.875% 14/2/2035*	15,758,560	1.24
USD 1,673,000	Bahrain Government International Bond 6% 19/9/2044	1,442,360	0.11	USD 2,980,000	Gaci First Investment 5% 13/10/2027	3,018,531	0.24
USD 6,045,000	Bahrain Government International Bond 6.75% 20/9/2029	6,279,969	0.49	USD 821,000	Gaci First Investment 5.25% 13/10/2032*	847,297	0.07
USD 3,495,000	Bahrain Government International Bond 7% 26/1/2026	3,562,803	0.28	USD 3,035,000	Sharjah Sukuk Program 3.854% 3/4/2026	2,973,347	0.23
USD 2,760,000	Bahrain Government International Bond 7.375% 14/5/2030	2,950,551	0.23	USD 1,516,000	Sharjah Sukuk Program 4.226% 14/3/2028	1,478,835	0.12
USD 2,862,000	Bahrain Government International Bond 7.5% 20/9/2047*	2,878,428	0.23	28,178,8852.21			
				USD 3,185,000	智利 AES Andes 6.3% 15/3/2029*	3,298,004	0.26
				USD 1,840,000	Chile Government International Bond 3.1% 22/1/2061	1,217,620	0.10
				USD 4,032,000	Chile Government International Bond 3.5% 31/1/2034*	3,667,104	0.29
				USD 1,637,000	Chile Government International Bond 3.5% 25/1/2050*	1,243,711	0.09
				USD 7,340,000	Chile Government International Bond 4.95% 5/1/2036	7,369,360	0.58

∞ 交叉傘型持股及投資關聯方基金，詳見附註 10。
 * 本證券全部或部分代表借貸證券。

貝萊德新興市場債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Emerging Markets Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 560,000	Empresa de Transporte de Pasajeros Metro 3.65% 7/5/2030*	523,802	0.04	USD 520,126	象牙海岸 Ivory Coast Government International Bond 5.75% 31/12/2032	493,214	0.04
USD 2,915,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	2,861,072	0.22	EUR 642,000	Ivory Coast Government International Bond 5.875% 17/10/2031*	665,987	0.05
USD 2,300,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	2,420,750	0.19	USD 1,862,000	Ivory Coast Government International Bond 6.125% 15/6/2033	1,707,696	0.14
USD 2,372,000	Inversiones CMPC 6.125% 23/6/2033*	2,506,018	0.20	USD 4,620,000	Ivory Coast Government International Bond 7.625% 30/1/2033*	4,629,425	0.36
USD 2,580,000	Nacional del Cobre de Chile 3% 30/9/2029*	2,350,341	0.18	USD 2,155,000	Ivory Coast Government International Bond 8.25% 30/1/2037	2,153,718	0.17
USD 1,051,000	Nacional del Cobre de Chile 3.625% 1/8/2027	1,013,963	0.08			9,650,040	0.76
USD 2,010,000	Nacional del Cobre de Chile 3.7% 30/1/2050	1,474,225	0.12		多明尼加共和國 Dominican Republic International Bond 4.5% 30/1/2030	5,176,985	0.41
USD 6,420,000	Nacional del Cobre de Chile 5.125% 2/2/2033*	6,349,316	0.50	USD 2,645,000	Dominican Republic International Bond 6% 19/7/2028	2,700,796	0.21
USD 1,540,000	Nacional del Cobre de Chile 5.625% 21/9/2035*	1,577,745	0.12	USD 11,942,000	Dominican Republic International Bond 6% 22/2/2033*	12,080,826	0.95
USD 2,000,000	Nacional del Cobre de Chile 6.44% 26/1/2036	2,151,450	0.17	USD 3,229,000	Dominican Republic International Bond 6.4% 5/6/2049*	3,226,578	0.25
		40,024,481	3.14	USD 1,223,000	Dominican Republic International Bond 6.5% 15/2/2048*	1,235,536	0.10
	哥倫比亞 Colombia Government International Bond 3% 30/1/2030	4,920,650	0.39	USD 4,945,000	Dominican Republic International Bond 6.6% 1/6/2036	5,209,558	0.41
USD 5,789,000	Colombia Government International Bond 3.125% 15/4/2031*	7,301,974	0.57	USD 4,217,000	Dominican Republic International Bond 7.05% 3/2/2031	4,533,633	0.35
USD 3,622,000	Colombia Government International Bond 3.875% 25/4/2027	3,478,931	0.27			34,163,912	2.68
USD 1,530,000	Colombia Government International Bond 4.5% 15/3/2029	1,439,730	0.11		厄瓜多 Ecuador Government International Bond 5% 31/7/2040	4,476,977	0.35
USD 8,725,000	Colombia Government International Bond 5.2% 15/5/2049	6,445,594	0.51	USD 13,068,305	Ecuador Government International Bond 5.5% 31/7/2035*	7,213,704	0.57
USD 6,190,000	Colombia Government International Bond 5.625% 26/2/2044	4,959,737	0.39	USD 6,620,300	Ecuador Government International Bond 6.9% 31/7/2030	4,710,344	0.37
USD 2,306,000	Colombia Government International Bond 6.125% 18/1/2041	2,020,633	0.16			16,401,025	1.29
USD 11,888,000	Colombia Government International Bond 7.5% 2/2/2034	12,304,080	0.97		埃及 Egypt Government International Bond 5.25% 6/10/2025*	6,312,131	0.50
USD 1,465,000	Colombia Government International Bond 8% 14/11/2035	1,560,225	0.12	USD 1,502,000	Egypt Government International Bond 7.3% 30/9/2033	1,237,430	0.10
USD 2,560,000	Ecopetrol 8.875% 13/1/2033*	2,728,960	0.21	USD 5,850,000	Egypt Government International Bond 7.6% 1/3/2029*	5,524,301	0.43
		47,160,514	3.70	USD 10,585,000	Egypt Government International Bond 7.625% 29/5/2032*	9,126,334	0.72
	哥斯大黎加 Costa Rica Government International Bond 5.625% 30/4/2043	429,664	0.03	USD 940,000	Egypt Government International Bond 8.15% 20/11/2059	693,993	0.05
USD 1,012,000	Costa Rica Government International Bond 7% 4/4/2044	1,067,154	0.09	USD 10,149,000	Egypt Government International Bond 8.5% 31/1/2047	7,888,564	0.62
USD 2,005,000	Costa Rica Government International Bond 7.158% 12/3/2045	2,148,358	0.17	USD 3,082,000	Egypt Government International Bond 8.7% 1/3/2049	2,427,599	0.19
USD 1,128,000	Instituto Costarricense de Electricidad 6.375% 15/5/2043	1,023,671	0.08				
		4,668,847	0.37				

* 本證券全部或部分代表借貸證券。

貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（Emerging Markets Bond Fund）續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 5,249,000	Egypt Government International Bond 8.875% 29/5/2050	4,196,339	0.33	USD 2,385,000	Hungary Government International Bond 6.25% 22/9/2032*	2,560,608	0.20
EGP 148,125,000	Egypt Treasury Bills 0% 18/3/2025	2,649,736	0.21	USD 2,495,000	Hungary Government International Bond 6.75% 25/9/2052*	2,815,208	0.22
		40,056,427	3.15	USD 2,350,000	Magyar Export-Import Bank Zrt 6.125% 4/12/2027	2,399,667	0.19
	薩爾瓦多			USD 3,090,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	3,204,892	0.25
USD 6,025,000	El Salvador Government International Bond 0.25% 17/4/2030	172,998	0.01	USD 2,220,000	MVM Energetika Zrt 6.5% 13/3/2031*	2,275,500	0.18
USD 5,129,000	El Salvador Government International Bond 6.375% 18/1/2027	4,833,441	0.38	USD 8,859,000	MVM Energetika Zrt 7.5% 9/6/2028	9,385,136	0.74
USD 2,287,000	El Salvador Government International Bond 7.65% 15/6/2035	1,798,726	0.14			43,581,213	3.43
USD 969,000	El Salvador Government International Bond 8.625% 28/2/2029*	912,192	0.07		印度		
USD 2,528,000	El Salvador Government International Bond 9.25% 17/4/2030*	2,406,340	0.19	USD 2,000,000	Export-Import Bank of India 5.5% 18/1/2033*	2,082,800	0.16
		10,123,697	0.79		印尼		
	加彭			USD 1,000,000	Indonesia Government International Bond 3.05% 12/3/2051	720,150	0.06
USD 2,117,000	Gabon Government International Bond 6.625% 6/2/2031*	1,624,702	0.13	USD 840,000	Indonesia Government International Bond 3.35% 12/3/2071	591,595	0.05
USD 1,456,000	Gabon Government International Bond 7% 24/11/2031*	1,116,446	0.09	USD 960,000	Indonesia Government International Bond 3.5% 11/1/2028	935,741	0.07
		2,741,148	0.22	USD 10,625,000	Indonesia Government International Bond 3.55% 31/3/2032	9,935,026	0.78
	迦納			USD 4,775,000	Indonesia Government International Bond 4.35% 11/1/2048*	4,352,031	0.34
USD 2,950,000	Ghana Government International Bond 6.375% 11/2/2027	1,528,425	0.12	USD 7,175,000	Indonesia Government International Bond 4.55% 11/1/2028	7,219,126	0.56
USD 4,618,600	Ghana Government International Bond 8.125% 18/1/2026	2,424,765	0.19	USD 1,250,000	Indonesia Government International Bond 4.7% 10/2/2034*	1,251,306	0.10
USD 15,026,000	Ghana Government International Bond 8.125% 26/3/2032	7,907,432	0.62	USD 1,007,000	Indonesia Government International Bond 4.75% 18/7/2047*	981,100	0.08
		11,860,622	0.93	USD 2,910,000	Indonesia Government International Bond 4.85% 11/1/2033*	2,948,397	0.23
	瓜地馬拉			USD 4,162,000	Indonesia Government International Bond 5.25% 17/1/2042	4,299,679	0.34
USD 3,196,000	Guatemala Government Bond 4.5% 3/5/2026	3,152,918	0.25	USD 3,328,000	Indonesia Government International Bond 5.25% 8/1/2047*	3,423,347	0.27
USD 2,192,000	Guatemala Government Bond 7.05% 4/10/2032	2,368,785	0.18	USD 3,378,000	Pertamina Persero 4.7% 30/7/2049*	3,014,865	0.24
		5,521,703	0.43	USD 2,998,000	Pertamina Persero 5.625% 20/5/2043	3,033,601	0.24
	宏都拉斯					42,705,964	3.36
USD 955,000	Honduras Government International Bond 5.625% 24/6/2030*	844,747	0.07		國際		
	匈牙利			EUR 2,455,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033*	2,248,844	0.18
USD 5,551,000	Hungary Government International Bond 2.125% 22/9/2031	4,602,834	0.36		牙買加		
USD 3,590,000	Hungary Government International Bond 3.125% 21/9/2051	2,390,384	0.19	USD 3,374,000	Jamaica Government International Bond 7.875% 28/7/2045	4,085,914	0.32
USD 4,925,000	Hungary Government International Bond 5.25% 16/6/2029*	4,990,059	0.39				
USD 8,834,000	Hungary Government International Bond 5.5% 16/6/2034*	8,956,925	0.71				

* 本證券全部或部分代表借貸證券。

A				B					
持 股 量		說 明		市 場 價 值 (美 金)		淨 資 產 %			
USD 1,853,000	約旦	Jordan Government International Bond 5.75% 31/1/2027*	1,813,068	0.14	USD 4,990,000	Mexico Government International Bond 6.75% 27/9/2034	5,380,068	0.42	
USD 5,124,000	約旦	Jordan Government International Bond 5.85% 7/7/2030	4,848,585	0.38	USD 5,000,000	Petroleos Mexicanos 5.95% 28/1/2031	4,162,500	0.33	
USD 4,172,000	約旦	Jordan Government International Bond 7.375% 10/10/2047	3,806,783	0.30	USD 3,203,000	Petroleos Mexicanos 6.5% 13/3/2027	3,105,180	0.25	
			10,468,436	0.82	USD 10,962,000	Petroleos Mexicanos 6.7% 16/2/2032	9,472,484	0.74	
					USD 7,840,000	Petroleos Mexicanos 6.75% 21/9/2047	5,362,560	0.42	
USD 2,174,000	肯亞	Republic of Kenya Government International Bond 6.3% 23/1/2034*	1,683,828	0.13	USD 4,839,000	Petroleos Mexicanos 6.95% 28/1/2060	3,320,038	0.26	
USD 2,717,000	肯亞	Republic of Kenya Government International Bond 7% 22/5/2027*	2,611,363	0.21	USD 5,100,000	Petroleos Mexicanos 8.75% 2/6/2029	5,070,930	0.40	
USD 819,000	肯亞	Republic of Kenya Government International Bond 8% 22/5/2032*	727,407	0.06	63,425,416				4.99
USD 2,588,000	肯亞	Republic of Kenya Government International Bond 8.25% 28/2/2048*	2,053,449	0.16	USD 2,017,000	蒙古	Mongolia Government International Bond 5.125% 7/4/2026	1,972,888	0.16
USD 3,944,000	肯亞	Republic of Kenya Government International Bond 9.75% 16/2/2031*	3,843,941	0.30	USD 1,700,000	Mongolia Government International Bond 8.65% 19/1/2028	1,798,167	0.14	
			10,919,988	0.86	3,771,055				0.30
					USD 2,980,000	摩洛哥	Morocco Government International Bond 2.375% 15/12/2027	2,751,687	0.21
USD 16,272,000	黎巴嫩	Lebanon Government International Bond 6.6% 27/11/2026***	1,057,680	0.08	USD 3,920,000	Morocco Government International Bond 3% 15/12/2032*	3,320,456	0.26	
USD 10,461,000	黎巴嫩	Lebanon Government International Bond 6.65% 22/4/2024***	679,965	0.06	USD 1,190,000	Morocco Government International Bond 4% 15/12/2050	870,931	0.07	
			1,737,645	0.14	USD 1,520,000	Morocco Government International Bond 6.5% 8/9/2033*	1,628,840	0.13	
					8,571,914				0.67
USD 3,320,000	盧森堡	Millicom International Cellular 7.375% 2/4/2032*	3,369,800	0.26	荷 蘭				
					USD 2,580,000	Prosus 3.68% 21/1/2030*	2,388,564	0.19	
USD 3,099,000	馬來西亞	Petronas Capital 3.5% 21/4/2030	2,945,848	0.23	奈及利亞				
USD 4,711,000	馬來西亞	Petronas Capital 4.55% 21/4/2050*	4,325,216	0.34	USD 5,571,000	Nigeria Government International Bond 6.5% 28/11/2027	5,204,428	0.41	
			7,271,064	0.57	USD 4,445,000	Nigeria Government International Bond 7.143% 23/2/2030	4,040,483	0.32	
USD 891,000	墨西哥	Mexico Government International Bond 2.659% 24/5/2031	759,587	0.06	USD 712,000	Nigeria Government International Bond 7.625% 21/11/2025*	715,090	0.06	
USD 1,840,000	墨西哥	Mexico Government International Bond 3.771% 24/5/2061	1,192,605	0.10	USD 2,989,000	Nigeria Government International Bond 7.625% 28/11/2047	2,267,037	0.18	
USD 3,521,000	墨西哥	Mexico Government International Bond 4.6% 23/1/2046	2,834,528	0.22	USD 2,130,000	Nigeria Government International Bond 7.696% 23/2/2038*	1,719,677	0.13	
USD 15,079,000	墨西哥	Mexico Government International Bond 4.875% 19/5/2033*	14,363,200	1.13	USD 5,680,000	Nigeria Government International Bond 8.25% 28/9/2051*	4,504,609	0.35	
USD 1,522,000	墨西哥	Mexico Government International Bond 5.4% 9/2/2028*	1,552,455	0.12	USD 3,800,000	Nigeria Government International Bond 8.375% 24/3/2029*	3,689,848	0.29	
USD 2,958,000	墨西哥	Mexico Government International Bond 5.75% 12/10/2110	2,546,853	0.20	USD 2,000,000	Nigeria Government International Bond 8.747% 21/1/2031	1,916,570	0.15	
USD 4,365,000	墨西哥	Mexico Government International Bond 6.338% 4/5/2053*	4,302,428	0.34	24,057,742				1.89

年報暨經查核之年度財務報表 [109]

貝萊德新興市場債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Emerging Markets Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
EUR 5,140,000	北馬其頓 North Macedonia Government International Bond 6.96% 13/3/2027	5,935,509	0.47	USD 799,000	Paraguay Government International Bond 4.7% 27/3/2027	798,573	0.06
USD 1,793,000	阿曼 Oman Government International Bond 5.375% 8/3/2027	1,811,306	0.14	USD 2,709,000	Paraguay Government International Bond 4.95% 28/4/2031	2,686,678	0.21
USD 7,165,000	Oman Government International Bond 5.625% 17/1/2028	7,322,128	0.58	USD 4,703,000	Paraguay Government International Bond 5.85% 21/8/2033	4,854,672	0.38
USD 4,670,000	Oman Government International Bond 6% 1/8/2029	4,883,933	0.38	USD 2,890,000	Paraguay Government International Bond 6.1% 11/8/2044	2,926,963	0.23
USD 13,649,000	Oman Government International Bond 6.5% 8/3/2047	14,471,216	1.14			12,888,612	1.01
USD 2,105,000	Oman Government International Bond 6.75% 28/10/2027	2,213,744	0.17	秘魯			
USD 4,310,000	Oman Government International Bond 7% 25/1/2051*	4,828,536	0.38	USD 2,260,000	Financiera de Desarrollo 2.4% 28/9/2027	2,103,495	0.17
USD 1,810,000	Oman Government International Bond 7.375% 28/10/2032*	2,069,473	0.16	USD 1,417,000	Financiera de Desarrollo 4.75% 15/7/2025	1,413,592	0.11
		37,600,336	2.95	USD 175,000	Fondo MIVIVIENDA 4.625% 12/4/2027	172,813	0.01
巴基斯坦				USD 1,840,000	Peruvian Government International Bond 2.78% 1/12/2060	1,098,691	0.09
USD 4,810,000	Pakistan Government International Bond 6% 8/4/2026	4,429,721	0.35	USD 4,444,000	Peruvian Government International Bond 2.783% 23/1/2031	3,943,917	0.31
USD 5,043,000	Pakistan Government International Bond 6.875% 5/12/2027	4,398,429	0.34	USD 20,017,000	Peruvian Government International Bond 3% 15/1/2034	17,079,305	1.34
		8,828,150	0.69	USD 2,767,000	Peruvian Government International Bond 3.23% 28/7/2121	1,643,183	0.13
巴拿馬				USD 840,000	Peruvian Government International Bond 3.6% 15/1/2072	569,722	0.04
USD 9,271,000	Panama Government International Bond 2.252% 29/9/2032	6,969,474	0.55	USD 10,160,000	Peruvian Government International Bond 5.375% 8/2/2035	10,347,613	0.81
USD 2,822,000	Panama Government International Bond 3.16% 23/1/2030*	2,459,415	0.19	USD 3,077,000	Petroleos del Peru 4.75% 19/6/2032*	2,323,135	0.18
USD 4,350,000	Panama Government International Bond 3.298% 19/1/2033*	3,537,637	0.28			40,695,466	3.19
USD 2,260,000	Panama Government International Bond 3.75% 16/3/2025	2,237,400	0.18	菲律賓			
USD 2,310,000	Panama Government International Bond 3.87% 23/7/2060	1,416,169	0.11	USD 1,840,000	Philippine Government International Bond 2.95% 5/5/2045	1,340,486	0.11
USD 7,311,000	Panama Government International Bond 3.875% 17/3/2028	6,919,861	0.54	USD 4,814,000	Philippine Government International Bond 3.556% 29/9/2032	4,468,933	0.36
USD 5,007,000	Panama Government International Bond 4.3% 29/4/2053	3,435,954	0.27	USD 4,220,000	Philippine Government International Bond 5.25% 14/5/2034*	4,396,079	0.34
USD 9,728,000	Panama Government International Bond 4.5% 16/4/2050	6,942,290	0.55	USD 2,230,000	Philippine Government International Bond 5.5% 17/1/2048	2,342,570	0.18
USD 840,000	Panama Government International Bond 4.5% 19/1/2063	572,250	0.04			12,548,068	0.99
USD 11,201,000	Panama Government International Bond 6.4% 14/2/2035	11,198,200	0.88	波蘭			
		45,688,650	3.59	USD 6,220,000	Bank Gospodarstwa Krajowego 5.75% 9/7/2034	6,535,603	0.51
巴拉圭				USD 1,285,000	Bank Gospodarstwa Krajowego 6.25% 31/10/2028	1,375,862	0.11
USD 1,918,000	Paraguay Government International Bond 2.739% 29/1/2033*	1,621,726	0.13	USD 4,445,000	Republic of Poland Government International Bond 4.625% 18/3/2029	4,534,745	0.36
				USD 19,145,000	Republic of Poland Government International Bond 5.125% 18/9/2034	19,687,761	1.55

* 本證券全部或部分代表借貸證券。

貝萊德新興市場債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Emerging Markets Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 7,089,000	Republic of Poland Government International Bond 5.5% 4/4/2053	7,255,662	0.57	USD 8,215,000	Saudi Government International Bond 5% 18/1/2053*	7,644,140	0.60
USD 10,030,000	Republic of Poland Government International Bond 5.5% 18/3/2054	10,321,472	0.81			31,165,776	2.44
USD 7,368,000	Republic of Poland Government International Bond 5.75% 16/11/2032*	7,916,253	0.62		塞內加爾		
		57,627,358	4.53	EUR 1,750,000	Senegal Government International Bond 4.75% 13/3/2028*	1,833,353	0.14
	卡達			USD 2,872,000	Senegal Government International Bond 6.25% 23/5/2033*	2,508,477	0.20
USD 1,561,000	Qatar Government International Bond 3.75% 16/4/2030*	1,538,365	0.12	USD 200,000	Senegal Government International Bond 6.75% 13/3/2048	149,571	0.01
USD 7,135,000	Qatar Government International Bond 4.817% 14/3/2049	7,027,476	0.55	USD 1,956,000	Senegal Government International Bond 7.75% 10/6/2031	1,895,892	0.15
		8,565,841	0.67			6,387,293	0.50
	羅馬尼亞				塞爾維亞		
USD 2,080,000	Romanian Government International Bond 3% 27/2/2027	1,975,896	0.16	USD 1,970,000	Serbia International Bond 2.125% 1/12/2030	1,628,156	0.13
USD 4,002,000	Romanian Government International Bond 3% 14/2/2031*	3,456,907	0.27	EUR 1,483,000	Serbia International Bond 3.125% 15/5/2027*	1,597,484	0.12
USD 1,840,000	Romanian Government International Bond 4% 14/2/2051*	1,326,668	0.10	USD 1,725,000	Serbia International Bond 6% 12/6/2034*	1,748,719	0.14
USD 4,204,000	Romanian Government International Bond 5.25% 25/11/2027	4,221,026	0.33	USD 5,848,000	Serbia International Bond 6.25% 26/5/2028	6,039,960	0.47
EUR 4,105,000	Romanian Government International Bond 5.625% 22/2/2036	4,455,747	0.35			11,014,319	0.86
USD 3,306,000	Romanian Government International Bond 5.875% 30/1/2029	3,375,714	0.27		南非		
USD 1,520,000	Romanian Government International Bond 6% 25/5/2034	1,535,648	0.12	USD 1,711,000	Eskom SOC 8.45% 10/8/2028*	1,775,162	0.14
USD 3,926,000	Romanian Government International Bond 6.625% 17/2/2028	4,089,498	0.32	USD 5,175,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	4,922,719	0.39
USD 2,892,000	Romanian Government International Bond 7.625% 17/1/2053*	3,259,812	0.26	USD 2,012,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	1,925,232	0.15
		27,696,916	2.18	USD 1,512,000	Republic of South Africa Government International Bond 4.875% 14/4/2026	1,497,825	0.12
	盧旺達			USD 6,888,000	Republic of South Africa Government International Bond 5.65% 27/9/2047	5,579,280	0.44
USD 3,714,000	Rwanda International Government Bond 5.5% 9/8/2031*	3,005,462	0.24	USD 6,708,000	Republic of South Africa Government International Bond 5.875% 22/6/2030	6,640,920	0.52
	沙烏地阿拉伯			USD 1,880,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	1,833,235	0.14
USD 3,247,000	Saudi Arabian Oil 3.5% 24/11/2070	2,209,210	0.17	USD 7,485,000	Transnet SOC 8.25% 6/2/2028	7,723,023	0.61
USD 6,410,000	Saudi Government International Bond 2.25% 2/2/2033	5,321,903	0.42			31,897,396	2.51
USD 4,943,000	Saudi Government International Bond 2.75% 3/2/2032*	4,393,388	0.34		斯里蘭卡		
USD 840,000	Saudi Government International Bond 3.25% 17/11/2051	588,200	0.05	USD 450,000	Sri Lanka Government International Bond 0% 18/4/2023***	237,375	0.02
USD 1,840,000	Saudi Government International Bond 3.45% 2/2/2061	1,280,364	0.10	USD 5,819,000	Sri Lanka Government International Bond 0% 28/6/2024***	3,084,070	0.24
USD 3,595,000	Saudi Government International Bond 3.75% 21/1/2055	2,691,648	0.21	USD 5,242,000	Sri Lanka Government International Bond 6.125% 3/6/2025	2,783,187	0.22
USD 4,400,000	Saudi Government International Bond 4.625% 4/10/2047	3,954,500	0.31	USD 2,316,000	Sri Lanka Government International Bond 6.2% 11/5/2027	1,218,077	0.09
USD 3,020,000	Saudi Government International Bond 5% 16/1/2034*	3,082,423	0.24	USD 3,292,000	Sri Lanka Government International Bond 7.55% 28/3/2030	1,745,748	0.14
						9,068,457	0.71

* 本證券全部或部分代表借貸證券。
 *** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德新興市場債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Emerging Markets Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 2,387,000	千里達及托巴哥 Trinidad & Tobago Government International Bond 4.5% 4/8/2026	2,352,914	0.18	USD 3,895,000	UAE International Government Bond 4.951% 7/7/2052	3,850,597	0.30
USD 4,315,000	Trinidad & Tobago Government International Bond 5.95% 14/1/2031	4,368,937	0.34			35,292,486	2.77
USD 6,944,000	Trinidad & Tobago Government International Bond 6.4% 26/6/2034	7,095,900	0.56	USD 5,166,000	英國 NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2028	4,184,460	0.33
USD 2,071,000	Trinidad Generation UnLtd 5.25% 4/11/2027	2,032,676	0.16	USD 5,175,460	烏拉圭 Uruguay Government International Bond 4.125% 20/11/2045	4,754,203	0.37
		15,850,427	1.24	USD 6,544,200	Uruguay Government International Bond 4.375% 23/1/2031	6,609,839	0.52
USD 2,877,000	土耳其 Turkiye Government International Bond 5.75% 11/5/2047	2,270,125	0.17	USD 4,967,741	Uruguay Government International Bond 5.1% 18/6/2050*	4,973,429	0.39
USD 7,630,000	Turkiye Government International Bond 7.125% 17/7/2032*	7,747,960	0.61	USD 7,520,000	Uruguay Government International Bond 5.75% 28/10/2034	8,186,046	0.65
USD 12,000,000	Turkiye Government International Bond 7.625% 26/4/2029	12,601,440	0.99			24,523,517	1.93
USD 11,753,000	Turkiye Government International Bond 9.125% 13/7/2030*	13,221,890	1.04	EUR 3,190,000	烏茲別克斯坦 Republic of Uzbekistan International Bond 5.375% 29/5/2027	3,548,441	0.28
		35,841,415	2.81	USD 2,010,000	Republic of Uzbekistan International Bond 5.375% 20/2/2029*	1,919,872	0.15
USD 4,218,000	烏克蘭 Ukraine Government International Bond 7.253% 15/3/2035	1,303,362	0.10	USD 5,500,000	Republic of Uzbekistan International Bond 6.9% 28/2/2032	5,517,160	0.43
USD 16,870,000	Ukraine Government International Bond 7.75% 1/9/2025	6,208,160	0.49			10,985,473	0.86
USD 34,457,000	Ukraine Government International Bond 7.75% 1/9/2026	11,680,923	0.92	USD 1,000,000	委內瑞拉 Petroleos de Venezuela 8.5% 27/10/2020***	924,631	0.07
USD 9,278,000	Ukraine Government International Bond 7.75% 1/9/2027	3,052,462	0.24	USD 67,000,000	Petroleos de Venezuela 9.75% 17/5/2035***	8,006,500	0.63
USD 8,435,000	Ukraine Government International Bond 7.75% 1/9/2028	2,673,895	0.21	USD 43,500,000	Petroleos de Venezuela 12.75% 17/2/2022***	5,491,875	0.43
USD 11,998,000	Ukraine Government International Bond 7.75% 1/8/2041	8,308,615	0.65	USD 7,000	Venezuela Government International Bond 0% 15/4/2172	490	0.00
		33,227,417	2.61			14,423,496	1.13
USD 1,182,000	阿拉伯聯合大公國 Abu Dhabi Crude Oil Pipeline 4.6% 2/11/2047	1,099,615	0.09	USD 690,000	尚比亞 Zambia Government International Bond 0.5% 31/12/2053	347,846	0.03
USD 840,000	Abu Dhabi Government International Bond 2.7% 2/9/2070	526,592	0.04	USD 2,537,640	Zambia Government International Bond 5.75% 30/6/2033	2,224,508	0.17
USD 1,840,000	Abu Dhabi Government International Bond 3% 15/9/2051	1,312,269	0.11			2,572,354	0.20
USD 2,914,000	Abu Dhabi Government International Bond 3.875% 16/4/2050	2,455,045	0.19	總債券		1,122,693,365	88.18
USD 3,539,000	DP World 4.7% 30/9/2049*	3,120,442	0.24	商業票據			
USD 5,960,000	MDGH GMTN RSC 5.294% 4/6/2034*	6,203,973	0.49	EGP 170,200,000	埃及 Egypt Treasury Bills 0% 10/12/2024	3,247,398	0.25
USD 14,560,000	MDGH GMTN RSC 5.875% 1/5/2034	15,827,448	1.24	總商業票據		3,247,398	0.25
USD 910,000	UAE International Government Bond 4.05% 7/7/2032	896,505	0.07	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		1,178,419,163	92.55

* 本證券全部或部分代表借貸證券。
 *** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（Emerging Markets Bond Fund）續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美金)	淨 資 產 %
其他可轉讓證券			
債券			
	瑞典 EUR 845,379 East Renewable 13.5% 1/1/2025**	102,997	0.01
總債券		102,997	0.01
其他可轉讓證券總額		102,997	0.01
普通股／優先股（股份）總額		1,178,522,160	92.56
其他淨資產		94,744,964	7.44
淨資產總額（美金）		1,273,267,124	100.00

** 證券依附註 2(j) 詳列之公平計價調整。

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值／ (減 值) (美金)
AUD	6,828,900	USD	4,635,751	Lloyds Bank	25/9/2024	(1,517)
BRL	25,868,550	USD	4,552,879	Citigroup	4/9/2024	14,710
BRL	25,868,550	USD	4,661,655	Barclays	2/10/2024	(108,771)
BRL	2,431,000	USD	439,443	Barclays	4/9/2024	(10,204)
COP	25,435,260,000	USD	6,345,031	Morgan Stanley	25/9/2024	(214,394)
EUR	5,180,000	USD	5,656,143	Standard Chartered Bank	25/9/2024	87,002
EUR	2,880,000	USD	3,152,965	Toronto-Dominion	25/9/2024	40,135
EUR	1,410,000	USD	1,549,035	State Street	25/9/2024	14,254
EUR	4,230,000	USD	4,670,832	Nomura	25/9/2024	19,033
HUF	2,165,600,000	USD	5,993,040	Citibank	25/9/2024	112,367
JPY	755,839,430	USD	4,800,935	HSBC Bank	25/9/2024	408,333
NGN	3,400,000,000	USD	2,222,222	Société Générale	29/11/2024	(139,496)
PLN	1,760,000	USD	447,579	Nomura	25/9/2024	8,003
USD	28,322,065	EUR	25,937,869	Standard Chartered Bank	25/9/2024	(435,645)
USD	5,610,870	HUF	2,027,088,200	BNP Paribas	25/9/2024	(104,035)
USD	6,458,558	COP	25,890,355,900	Morgan Stanley	25/9/2024	218,230
USD	6,601,097	EUR	6,030,000	Deutsche Bank	25/9/2024	(84,455)
USD	2,623,847	ZAR	48,500,000	Goldman Sachs	25/9/2024	(110,184)
USD	427,857	BRL	2,431,000	Citigroup	4/9/2024	(1,382)
USD	5,960,895	HUF	2,165,620,000	Bank of America	25/9/2024	(144,568)
USD	6,115,328	COP	25,892,300,000	Barclays	25/9/2024	(125,468)
USD	4,666,218	EUR	4,230,000	JP Morgan	25/9/2024	(23,647)
USD	178,853	EUR	160,000	Citigroup	25/9/2024	1,458
USD	4,676,166	BRL	25,868,550	Barclays	4/9/2024	108,576
USD	438,080	BRL	2,431,000	Barclays	2/10/2024	10,222
ZAR	93,519,624	USD	5,169,638	Toronto-Dominion	25/9/2024	102,230
ZAR	4,980,000	USD	272,398	HSBC Bank	25/9/2024	8,333
未實現淨減值						(350,880)
澳幣避險股份類別						
AUD	10,397,481	USD	6,855,309	BNY Mellon	13/9/2024	198,486
USD	42,448	AUD	64,257	BNY Mellon	13/9/2024	(1,146)
未實現淨增值						197,340
加拿大幣避險股份類別						
CAD	5,488,397	USD	3,996,326	BNY Mellon	13/9/2024	74,772
USD	120,562	CAD	165,230	BNY Mellon	13/9/2024	(2,000)
未實現淨增值						72,772

貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（Emerging Markets Bond Fund）續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
瑞士法郎避險股份類別						
CHF	13,288,671	USD	15,558,915	BNY Mellon	13/9/2024	99,648
未實現淨增值						99,648
離岸人民幣避險股份類別						
CNY	29,499	USD	4,126	BNY Mellon	13/9/2024	45
USD	22	CNY	157	BNY Mellon	13/9/2024	–
未實現淨增值						45
歐元避險股份類別						
EUR	372,285,076	USD	407,572,466	BNY Mellon	13/9/2024	4,956,036
USD	1,554,714	EUR	1,404,034	BNY Mellon	13/9/2024	(1,103)
未實現淨增值						4,954,933
英鎊避險股份類別						
GBP	16,835,426	USD	21,385,563	BNY Mellon	13/9/2024	747,450
USD	129,131	GBP	101,177	BNY Mellon	13/9/2024	(3,884)
未實現淨增值						743,566
港幣避險股份類別						
HKD	139,674,969	USD	17,949,056	BNY Mellon	13/9/2024	(30,447)
USD	143,275	HKD	1,115,636	BNY Mellon	13/9/2024	153
未實現淨減值						(30,294)
紐元避險股份類別						
NZD	2,707,554	USD	1,638,444	BNY Mellon	13/9/2024	55,049
未實現淨增值						55,049
南非幣避險股份類別						
USD	21,990	ZAR	397,863	BNY Mellon	13/9/2024	(460)
ZAR	22,123,936	USD	1,208,398	BNY Mellon	13/9/2024	40,023
未實現淨增值						39,563
未實現淨增值總額 (美金曝險部位 – 美金 611,842,816)						5,781,742

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
219	USD	US Long Bond (CBT)	2024 年 12 月	27,114,937	(201,891)
453	USD	US Treasury 10 Year Note (CBT)	2024 年 12 月	51,564,141	(130,945)
(121)	USD	US Treasury 5 Year Note (CBT)	2024 年 12 月	13,251,391	23,633
合計				91,930,469	(309,203)

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD 12,000,000	Fund receives default protection on South Africa; and pays Fixed 1%	Bank of America	20/6/2029	(97,705)	423,668
CDS	USD 39,062,500	Fund receives default protection on CDX.NA.IG.42.V1; and pays Fixed 1%	Bank of America	20/6/2034	(46,622)	(252,584)
CDS	USD 4,030,000	Fund receives default protection on South Africa; and pays Fixed 1%	Citibank	20/6/2029	202	142,282
CDS	USD 16,930,385	Fund receives default protection on Turkey; and pays Fixed 1%	Citibank	20/6/2029	(293,507)	1,229,085
CDS	USD 7,000,000	Fund receives default protection on Turkey; and pays Fixed 1%	Citibank	20/6/2029	62,746	508,175
CDS	USD 6,400,000	Fund receives default protection on Turkey; and pays Fixed 1%	Citibank	20/6/2029	15,873	464,617

貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（Emerging Markets Bond Fund）續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD 4,720,000	Fund receives default protection on Turkey; and pays Fixed 1%	JP Morgan	20/6/2029	20,505	342,655
CDS	USD 7,000,000	Fund receives default protection on CDX.EM.41.V1; and pays Fixed 1%	Bank of America	20/6/2029	(41,048)	182,575
CDS	USD (22,000,000)	Fund provides default protection on CDX.NA.IG.42.V1; and receives Fixed 1%	Goldman Sachs	20/6/2029	76,343	483,436
CDS	EUR 70,500,000	Fund receives default protection on ITRAXX.XO.41.V1; and pays Fixed 5%	Goldman Sachs	20/6/2029	(836,560)	(6,787,213)
IRS	CZK 1,145,700,000	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 3.385%	Morgan Stanley	18/9/2026	48,622	48,622
IRS	PLN 537,678,110	Fund receives Floating PLN-WIBOR 3 Month; and pays Fixed 3.695%	Morgan Stanley	16/9/2027	133,872	133,872
IRS	CZK 1,245,444,512	Fund receives Fixed 3.155%; and pays Floating CZK-PRIBOR 6 Month	Morgan Stanley	16/9/2028	(63,455)	(63,455)
IRS	PLN 218,882,476	Fund receives Floating PLN-WIBOR 6 Month; and pays Fixed 3.945%	Morgan Stanley	16/9/2028	71,179	71,179
IRS	MXN 265,024,568	Fund receives Fixed 9.55%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	20/6/2029	108,530	108,530
IRS	USD 12,285,626	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.99%	Morgan Stanley	27/6/2029	(161,176)	(160,674)
IRS	PLN 283,894,540	Fund receives Fixed 4.115%; and pays Floating PLN-WIBOR 6 Month	Morgan Stanley	15/9/2029	(91,321)	(91,321)
IRS	USD 11,080,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.7082%	Morgan Stanley	2/3/2054	(375,123)	(375,123)
IRS	USD 13,096,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.6%	Morgan Stanley	24/6/2054	(337,993)	(320,084)
總金額（美金曝險部位 - 美金 392,619,961）					(1,806,638)	(3,911,758)

CDS: 信用違約交換
IRS: 利率交換

貝萊德新興市場股票收益基金 (基金之配息來源可能為本金)
 (Emerging Markets Equity Income Fund)

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				印尼			
				11,117,500	Astra International	3,668,667	1.86
				10,092,026	Bank Rakyat Indonesia Persero	3,362,920	1.70
						7,031,587	3.56
普通股／優先股 (股份)				哈薩克			
	巴西			30,010	Kaspi.KZ JSC ADR	3,904,001	1.98
831,402	Ambev	1,877,788	0.95	墨西哥			
145,755	Ambev ADR	330,135	0.17	1,487,637	Fibra Uno Administracion	1,767,535	0.90
1,550,833	B3 - Brasil Bolsa Balcao	3,409,567	1.73	241,809	Grupo Aeroportuario del Pacifico	4,255,186	2.15
964,829	Banco Bradesco	2,652,796	1.34	593,244	Grupo Financiero Banorte	4,086,997	2.07
4,274,591	Hapvida Participacoes e Investimentos	3,193,007	1.62			10,109,718	5.12
1,018,686	Lojas Renner	3,054,520	1.55	荷蘭			
244,892	Petroleo Brasileiro ADR	3,726,032	1.89	138,696	Prosus	5,180,804	2.63
628,898	Sendas Distribuidora	1,053,929	0.53	菲律賓			
		19,297,774	9.78	1,425,100	Metropolitan Bank & Trust	1,865,447	0.94
開曼群島				波蘭			
310,700	ENN Energy	2,027,940	1.03	208,900	Powszechny Zaklad Ubezpieczen	2,533,134	1.28
230,350	KE ADR	3,448,339	1.75	沙烏地阿拉伯			
107,600	NetEase	1,761,973	0.89	97,666	Saudi Basic Industries	1,946,773	0.99
27,728	NetEase ADR	2,232,381	1.13	新加坡			
863,600	Sands China*	1,576,953	0.80	352,400	BOC Aviation	3,036,695	1.54
15,300	Tencent	749,464	0.38	南非			
		11,797,050	5.98	304,787	Absa	3,009,744	1.52
中國				154,365	Gold Fields	2,154,440	1.09
10,294,000	Bank of China	4,672,868	2.37	103,952	Gold Fields ADR*	1,449,091	0.74
132,300	Contemporary Amperex Technology	3,444,942	1.75	452,380	Vodacom	2,782,874	1.41
406,900	Flat Glass	969,053	0.49			9,396,149	4.76
368,000	Flat Glass*	500,207	0.25	韓國			
5,075,000	Industrial & Commercial Bank of China	2,921,988	1.48	20,967	Hansol Chemical	2,263,309	1.15
357,300	Luxshare Precision Industry	1,989,537	1.01	33,942	Kia	2,695,846	1.36
41,300	Zhejiang Juhua	95,791	0.05	8,164	Samsung Electronics	454,082	0.23
		14,594,386	7.40	117,355	Samsung Electronics	5,271,026	2.67
埃及				253	Samsung Electronics GDR	353,441	0.18
761,877	Commercial International Bank - Egypt (CIB)	1,364,546	0.69	50,837	SK Hynix	6,610,313	3.35
希臘				35,464	S-Oil	1,656,588	0.84
263,313	Athens International Airport	2,303,407	1.17			19,304,605	9.78
130,241	OPAP	2,273,449	1.15	臺灣			
		4,576,856	2.32	203,000	Accton Technology	3,223,633	1.63
香港				201,000	Chroma ATE	2,051,469	1.04
263,600	AIA	1,874,317	0.95	212,000	Delta Electronics	2,647,515	1.34
匈牙利				107,000	MediaTek	4,147,547	2.10
302,733	MOL Hungarian Oil & Gas	2,261,715	1.15	129,000	Phison Electronics	2,145,296	1.09
62,633	OTP Bank	3,255,016	1.65	588,000	Taiwan Semiconductor Manufacturing	17,351,424	8.80
		5,516,731	2.80	5,417	Taiwan Semiconductor Manufacturing ADR	930,261	0.47
印度						32,497,145	16.47
267,062	Axis Bank	3,742,220	1.90	泰國			
50,542	Eicher Motors	2,989,267	1.52	508,800	Advanced Info Service NVDR	3,713,210	1.88
1,246,752	GAIL India	3,533,279	1.79	1,516,000	CP ALL NVDR	2,709,942	1.37
188,104	Godrej Consumer Products	3,321,992	1.68			6,423,152	3.25
153,237	Infosys ADR	3,570,422	1.81	普通股／優先股 (股份) 總額			
136,816	Reliance Industries	4,925,189	2.50			192,314,224	97.46
78,859	Tata Consultancy Services	4,281,612	2.17	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
27,453	UltraTech Cement	3,699,373	1.87			192,314,224	97.46
		30,063,354	15.24				

* 本證券全部或部分代表借貸證券。

貝萊德新興市場股票收益基金 (基金之配息來源可能為本金) (Emerging Markets Equity Income Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
其他可轉讓證券			
普通股 (股份)			
	俄羅斯聯邦		
197,353	LUKOIL**	22	0.00
350	Novatek**	–	0.00
438,172	Sberbank of Russia**	48	0.00
		70	0.00
普通股 (股份) 總額		70	0.00
其他可轉讓證券總額		70	0.00
普通股 / 優先股 (股份) 總額		192,314,294	97.47
其他淨資產		4,997,152	2.53
淨資產總額 (美金)		197,311,446	100.00

** 證券依附註 2(j) 詳列之公平計價調整。

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值 / (減 值) (美 金)
澳幣避險股份類別						
AUD	2,523,690	USD	1,656,981	BNY Mellon	13/9/2024	55,124
USD	57,353	AUD	85,137	BNY Mellon	13/9/2024	(406)
未實現淨增值						54,718
加拿大幣避險股份類別						
CAD	970,993	USD	707,194	BNY Mellon	13/9/2024	13,054
USD	23,126	CAD	31,351	BNY Mellon	13/9/2024	(129)
未實現淨增值						12,925
瑞士法郎避險股份類別						
CHF	7,452	USD	8,722	BNY Mellon	13/9/2024	60
USD	287	CHF	243	BNY Mellon	13/9/2024	–
未實現淨增值						60
離岸人民幣避險股份類別						
CNY	58,032	USD	8,118	BNY Mellon	13/9/2024	88
USD	277	CNY	1,970	BNY Mellon	13/9/2024	(1)
未實現淨增值						87
歐元避險股份類別						
EUR	21,093,994	USD	23,094,478	BNY Mellon	13/9/2024	279,742
USD	767,090	EUR	690,847	BNY Mellon	13/9/2024	1,559
未實現淨增值						281,301
英鎊避險股份類別						
GBP	2,047,745	USD	2,603,180	BNY Mellon	13/9/2024	88,927
USD	88,536	GBP	67,699	BNY Mellon	13/9/2024	(466)
未實現淨增值						88,461
港幣避險股份類別						
HKD	12,397,691	USD	1,593,187	BNY Mellon	13/9/2024	(2,712)
USD	53,224	HKD	414,633	BNY Mellon	13/9/2024	31
未實現淨減值						(2,681)

貝萊德新興市場股票收益基金 (基金之配息來源可能為本金) (Emerging Markets Equity Income Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

						未實現增值／ (減值) (美金)
貨幣	購買	貨幣	出售	交易對手	到期日	
紐元避險股份類別						
NZD	346,991	USD	216,663	BNY Mellon	13/9/2024	369
USD	1,512	NZD	2,416	BNY Mellon	13/9/2024	1
未實現淨增值						370
新加坡幣避險股份類別						
SGD	1,198,260	USD	906,516	BNY Mellon	13/9/2024	13,248
USD	35,941	SGD	47,031	BNY Mellon	13/9/2024	(159)
未實現淨增值						13,089
未實現淨增值總額 (美金曝險部位 - 美金 32,255,494)						448,330

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
科技	26.88
金融	25.43
週期性消費品	11.89
工業	8.58
通訊	7.93
能源	7.12
基本材料	4.02
公共事業	2.82
非週期性消費品	2.80
其他淨資產	2.53
	100.00

437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德新興市場中國除外基金（原名「貝萊德新興歐洲基金II」）
 (Emerging Markets Ex-China Fund)⁽²⁾

至 2024 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具					6,409,100		Bank Rakyat Indonesia Persero	2,135,675	0.73
							13,392,486		4.61
基金							澤西島		
1,562,036		愛爾蘭			127,933	Wizz Air		2,246,809	0.77
		iShares MSCI India UCITS ETF	16,373,261	5.63			哈薩克		
總基金數			16,373,261	5.63	34,531	Kaspi.KZ JSC ADR		4,492,138	1.54
普通股／優先股（股份）					5,799		盧森堡	1,156,495	0.40
					107,304	Globant InPost	1,994,294	0.69	
								3,150,789	1.09
		巴西			2,185,500	馬來西亞		1,248,855	0.43
642,001		Alpargatas	891,094	0.31			墨西哥		
185,653		Azzas 2154	1,608,073	0.55	780,473	Becle		1,267,335	0.44
1,420,093		B3 - Brasil Bolsa Balcao	3,122,130	1.07	861,183	Fibra Uno Administracion		1,023,214	0.35
702,607		Banco Bradesco ADR	1,946,221	0.67	18,521	Fomento Economico Mexicano ADR		1,915,627	0.66
185,082		Banco BTG Pactual	1,160,266	0.40	159,164	Grupo Aeroportuario del Centro Norte		1,274,638	0.44
378,562		CCR	875,067	0.30	6,198	Grupo Aeroportuario del Pacifico		109,068	0.03
681,268		Ez Tec Empreendimentos e Participacoes	1,677,049	0.58	3,721	Grupo Aeroportuario del Pacifico ADR		662,784	0.23
3,458,159		Hapvida Participacoes e Investimentos	2,583,154	0.89	475,571	Grupo Financiero Banorte		3,276,320	1.13
104,906		IRB-Brasil Resseguros	893,105	0.31	731,817	Kimberly-Clark de Mexico		1,207,278	0.41
1,264,680		MRV Engenharia e Participacoes	1,643,703	0.57	813,596	Wal-Mart de Mexico		2,597,212	0.89
201,863		Petroleo Brasileiro ADR	3,071,346	1.06				13,333,476	4.58
253,763		Rede D'Or Sao Luiz	1,443,839	0.50			菲律賓		
450,966		Rumo	1,732,080	0.59	3,125,000	Ayala Land		1,964,603	0.67
751,749		Sendas Distribuidora	1,259,807	0.43	631,370	BDO Unibank		1,718,136	0.59
1,194,420		Vamos Locacao de Caminhoes Maquinas e Equipamentos	1,605,117	0.55	3,246,800	Blossberry Resorts		455,072	0.16
422,910		Vivara Participacoes	1,949,933	0.67	233,380	Jollibee Foods		1,079,824	0.37
			27,461,984	9.45	817,310	Metropolitan Bank & Trust		1,069,854	0.37
		加拿大						6,287,489	2.16
64,254		Barrick Gold	1,302,429	0.45			波蘭		
188,228		Eldorado Gold	3,265,756	1.12	338	LPP		1,286,559	0.44
5,589		Franco-Nevada	683,535	0.24	154,585	Powszechny Zaklad Ubezpieczen		1,874,507	0.64
183,576		MAG Silver	2,421,367	0.83				3,161,066	1.08
			7,673,087	2.64			葡萄牙		
		開曼群島			87,584	Jeronimo Martins SGPS		1,620,028	0.56
153,134		XP	2,885,810	0.99			韓國		
		埃及			11,160	Hansol Chemical		1,204,680	0.42
424,332		Commercial International Bank - Egypt (CIB)	759,992	0.26	8,138	Hugel		1,660,070	0.57
		德國			71,495	Hyundai Rotem		2,890,092	0.99
74,291		Puma	3,240,359	1.11	21,987	Kia		1,746,319	0.60
		希臘			54,997	KT		1,589,164	0.55
628,780		Eurobank Ergasias Services and	1,426,297	0.49	180,250	Samsung Electronics		10,025,507	3.44
354,479		Piraeus Financial	1,524,541	0.52	4,327	Samsung Electronics GDR		6,044,819	2.08
			2,950,838	1.01	6,711	Samsung SDI		1,778,414	0.61
		匈牙利			70,183	SK Hynix		9,125,865	3.14
59,689		OTP Bank	3,102,017	1.07	23,990	S-Oil		1,120,617	0.39
		印度						37,185,547	12.79
26,355		Dr Reddy's Laboratories ADR	2,195,635	0.75			臺灣		
130,141		ICICI Bank ADR	3,804,672	1.31	225,000	Accton Technology		3,572,992	1.23
85,761		Infosys ADR	1,998,232	0.69	83,000	Asia Vital Components		1,572,304	0.54
21,988		Larsen & Toubro GDR	976,267	0.34	169,000	Chroma ATE		1,724,867	0.59
58,556		Reliance Industries GDR	4,257,021	1.46	274,000	Delta Electronics		3,421,788	1.18
			13,231,827	4.55	90,000	Eclat Textile		1,507,971	0.52
		印尼			50,000	eMemory Technology		4,118,475	1.42
10,431,700		Astra International	3,442,360	1.19	105,000	Giant Manufacturing		784,464	0.27
4,083,900		Bank Central Asia	2,728,325	0.94	15,000	Lotes		717,412	0.25
6,468,000		Bank Mandiri Persero	2,981,850	1.03	100,000	MediaTek		3,876,212	1.33
6,078,800		Bank Negara Indonesia Persero	2,104,276	0.72					

(2) 該年發行基金的詳細資料，請見附註 1。
 437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德新興市場中國除外基金（原名「貝萊德新興歐洲基金II」）
 (Emerging Markets Ex-China Fund)⁽²⁾ 續

至 2024 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
746,000	Nanya Technology	1,228,953	0.42	美國			
163,000	Phison Electronics	2,710,722	0.93	48,268	Cognizant Technology Solutions	3,743,425	1.29
263,000	President Chain Store	2,314,302	0.79	10,176	EPAM Systems	2,052,702	0.70
916,000	Taiwan Semiconductor Manufacturing	27,030,450	9.30				
423,000	Wistron	1,342,123	0.46				
		55,923,035	19.23	普通股／優先股（股份）總額			
				債券			
泰國				美國			
262,400	Advanced Info Service NVDR	1,914,989	0.66	USD 3,000,000 United States Treasury Bill 0% 31/10/2024			
421,400	Airports of Thailand NVDR	743,940	0.25				
762,100	CP ALL NVDR	1,362,300	0.47	USD 6,000,000 United States Treasury Bill 0% 29/11/2024			
4,149,700	Land & Houses NVDR	692,740	0.24				
116,100	Siam Cement NVDR	788,979	0.27	USD 3,000,000 United States Treasury Bill 0% 26/12/2024			
2,012,500	Thai Beverage	818,238	0.28				
		6,321,186	2.17				
土耳其				總債券			
1,795,326	Akbank TAS	3,072,739	1.06				
0	Pegasus Hava Tasimaciligi	2	0.00	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額			
		3,072,741	1.06				
阿拉伯聯合大公國				普通股／優先股（股份）總額			
596,100	Aldar Properties	1,191,261	0.41				
2,233,810	Americana Restaurants International - Foreign	1,763,746	0.61	其他淨資產			
2,083,908	Borouge	1,429,786	0.49				
1,445,567	Emaar Properties	3,321,793	1.14	淨資產總額（美金）			
		7,706,586	2.65				

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
歐元避險股份類別						
EUR	223,971,189	USD	245,213,784	BNY Mellon	13/9/2024	2,968,341
USD	9,095,482	EUR	8,224,999	BNY Mellon	13/9/2024	(18,669)
未實現淨增值						2,949,672
英鎊避險股份類別						
GBP	104,554	USD	133,031	BNY Mellon	13/9/2024	4,423
USD	3,724	GBP	2,856	BNY Mellon	13/9/2024	(31)
未實現淨增值						4,392
新加坡幣避險股份類別						
SGD	383,720	USD	290,303	BNY Mellon	13/9/2024	4,233
USD	25,725	SGD	33,853	BNY Mellon	13/9/2024	(258)
未實現淨增值						3,975
未實現淨增值總額 (美金曝險部位 - 美金 257,628,638)						2,958,039

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值 (美金)
616	USD	Nifty 50 Index	2024 年 9 月	31,282,944	247,899
合計				31,282,944	247,899

(2) 該年發行基金的詳細資料，請見附註 1。
 437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德新興市場中國除外基金（原名「貝萊德新興歐洲基金II」） (Emerging Markets Ex-China Fund)⁽²⁾ 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
TRS	USD 43,300	The Fund receives the total return on Al Rajhi Bank. The Fund pays the total return on USD - 1D Overnight Fed Funds Effective Rate (FEDL01), plus or minus a spread of 95 basis points.	Goldman Sachs	19/8/2026	49,643	1,016,584
TRS	USD 47,762	The Fund receives the total return on Almarai JSC. The Fund pays the total return on USD - 1D Overnight Fed Funds Effective Rate (FEDL01), plus or minus a spread of 95 basis points.	Goldman Sachs	19/8/2026	(40,710)	692,406
TRS	USD 129,241	The Fund receives the total return on Arabian Centres. The Fund pays the total return on USD - 1D Overnight Fed Funds Effective Rate (FEDL01), plus or minus a spread of 95 basis points.	Goldman Sachs	19/8/2026	64,769	791,461
TRS	USD 92,198	The Fund receives the total return on Saudi Basic Industries. The Fund pays the total return on USD - 1D Overnight Fed Funds Effective Rate (FEDL01), plus or minus a spread of 95 basis points.	Goldman Sachs	19/8/2026	4,963	1,837,817
TRS	USD 74,960	The Fund receives the total return on Saudi National Bank. The Fund pays the total return on USD - 1D Overnight Fed Funds Effective Rate (FEDL01), plus or minus a spread of 95 basis points.	Goldman Sachs	19/8/2026	3,015	699,160
TRS	USD 72,348	The Fund receives the total return on Yanbu National Petrochemical. The Fund pays the total return on USD - 1D Overnight Fed Funds Effective Rate (FEDL01), plus or minus a spread of 95 basis points.	Goldman Sachs	19/8/2026	33,760	775,054
TRS	USD 11,872	The Fund receives the total return on Teleperformance. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/10/2028	20,762	1,322,176
TRS	USD 8,885,779	The Fund receives the total return on Alef Education. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 95 basis points.	JP Morgan	2/7/2025	290,387	2,999,910
總金額（美金曝險部位 - 美金 10,134,569）					426,589	10,134,568

TRS：總收益交換

⁽²⁾ 該年發行基金的詳細資料，請見附註 1。
 437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德新興市場基金 (Emerging Markets Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				印 尼				
普通股／優先股（股份）	巴 西			95,875,200	Astra International	31,637,883	1.29	
	14,333,205	B3 - Brasil Bolsa Balcao	31,512,117	1.28	59,480,200	Bank Central Asia	39,736,851	1.62
	7,002,420	Banco Bradesco	19,253,145	0.79	138,841,400	Bank Rakyat Indonesia Persero	46,265,491	1.88
	4,183,894	Banco Bradesco ADR	11,589,386	0.47			117,640,225	4.79
	63,923,644	Hapvida Participacoes e Investimentos	47,749,277	1.95	368,916	Kaspi.KZ JSC ADR	47,992,282	1.96
	12,860,469	Lojas Renner	38,561,987	1.57	1,332,485	Allegro.eu*	13,030,090	0.53
	2,975,846	Petroleo Brasileiro	20,652,276	0.84				
	1,142,253	Petroleo Brasileiro ADR*	17,379,380	0.71	9,654,340	Fibra Uno Administracion	11,470,796	0.47
	7,511,344	Sendas Distribuidora	12,587,769	0.51	1,310,174	Grupo Aeroportuario del Pacifico	23,055,528	0.94
			199,285,337	8.12	139,962	Grupo Aeroportuario del Pacifico ADR	24,930,031	1.02
加拿大				4,814,039	Grupo Financiero Banorte	33,165,043	1.35	
1,293,626	Eldorado Gold	22,449,755	0.91	4,957,900	Kimberly-Clark de Mexico	8,179,045	0.33	
144,110	Franco-Nevada	17,624,653	0.72	7,413,269	Wal-Mart de Mexico	23,665,100	0.96	
		40,074,408	1.63			124,465,543	5.07	
開曼群島				菲 律 賓				
187,273	Alibaba ADR*	15,740,296	0.64	646,370	Ayala	6,964,448	0.28	
3,706,400	ENN Energy	24,191,685	0.99	15,405,800	Ayala Land	9,685,211	0.39	
11,642,000	Geely Automobile	13,167,164	0.54	3,499,360	Bank of the Philippine Islands	7,771,507	0.32	
1,952,002	KE ADR*	29,221,470	1.19	3,231,760	BDO Unibank	8,794,529	0.36	
354,428	PDD ADR	34,032,177	1.39			33,215,695	1.35	
2,146,800	Shenzhen International*	17,728,562	0.72	波 蘭				
2,745,600	Tencent	134,492,070	5.48	1,883,866	Powszechny Zaklad Ubezpieczen	22,843,875	0.93	
477,323	Tencent ADR*	23,238,470	0.95					
55,112,000	Xinyi Solar*	21,554,704	0.88	1,047,941	沙烏地阿拉伯 Etihad Etisalat	14,102,581	0.57	
1,569,387	XP	29,575,098	1.21	1,033,038	南 非 Gold Fields	14,417,899	0.59	
		342,941,696	13.99	121,180	韓 國 Hansol Chemical	13,080,926	0.53	
中國				779,498	Hyundai Rotem	31,510,192	1.29	
112,352,000	China Construction Bank	79,527,244	3.24	1,224,174	Samsung Electronics	68,088,576	2.78	
2,176,700	China Construction Bank	2,315,240	0.10	1,077,545	Samsung Electronics	48,398,171	1.97	
18,040,000	China Oilfield Services	16,910,247	0.69	404,778	SK Hynix	52,633,106	2.14	
31,586,000	Industrial & Commercial Bank of China	18,185,993	0.74			213,710,971	8.71	
117,500	Zhejiang Juhua	272,529	0.01	2,320,000	臺 灣 Accton Technology	36,841,517	1.50	
		117,211,253	4.78	2,019,000	Advantech	22,026,604	0.90	
埃及				2,006,000	Delta Electronics	25,051,487	1.02	
9,605,720	Commercial International Bank - Egypt (CIB)	17,204,149	0.70	316,000	eMemory Technology	26,028,762	1.06	
德 國				1,483,000	MediaTek	57,484,220	2.34	
86,132	Puma*	3,756,830	0.15	7,304,000	Taiwan Semiconductor Manufacturing	215,535,378	8.79	
香 港				143,578	Taiwan Semiconductor Manufacturing ADR	24,656,650	1.01	
21,824,000	CSPC Pharmaceutical	13,488,928	0.55			407,624,618	16.62	
匈 牙 利				泰 國				
611,926	OTP Bank	31,801,587	1.30	2,528,100	Advanced Info Service NVDR	18,450,011	0.75	
印 度				11,594,700	CP ALL NVDR	20,726,231	0.85	
6,980,801	Aditya Birla Capital	18,320,272	0.75			39,176,242	1.60	
2,872,750	Axis Bank	40,254,551	1.64	土 耳 其				
2,571,255	Cipla	50,734,548	2.07	13,111,837	Akbank TAS	22,441,194	0.92	
576,585	Eicher Motors	34,101,673	1.39	5,214,643	Yapi ve Kredi Bankasi	4,776,316	0.19	
15,224,331	GAIL India	43,145,551	1.76			27,217,510	1.11	
2,510,815	IndusInd Bank	42,667,054	1.74	阿拉伯聯合大公國				
694,709	Infosys ADR*	16,186,720	0.66	18,041,844	Aldar Properties	36,055,278	1.47	
5,282,856	ITC	31,613,520	1.29	2,468,811	Emaar Properties	5,673,122	0.23	
2,767,811	JSW Energy	23,468,457	0.96			41,728,400	1.70	
644,369	Macrotech Developers	9,633,507	0.39					
1,677,175	REC	12,393,153	0.50					
1,428,602	Reliance Industries	51,427,714	2.10					
646,065	Titagarh Rail System	10,967,613	0.44					
168,947	UltraTech Cement	22,766,110	0.93					
		407,680,443	16.62					

* 本證券全部或部分代表借貸證券。
 437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德新興市場基金 (Emerging Markets Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
	美國			64,838,702	Surgutneftegas**	7,153	0.00
121,217	EPAM Systems	24,451,893	1.00			7,593	0.00
普通股／優先股（股份）總額		2,315,062,455	94.37		美國		
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額		2,315,062,455	94.37	19,672	Sequoia Pine Investment**	8,057,258	0.33
				普通股/優先股（股份）總額		8,064,863	0.33
其他可轉讓證券				其他可轉讓證券總額		8,064,863	0.33
普通股／優先股（股份）				普通股／優先股（股份）總額		2,323,127,318	94.70
	賽普勒斯			其他淨資產		130,087,976	5.30
106,422	TCS GDR**	12	0.00	淨資產總額（美金）		2,453,215,294	100.00
	俄羅斯聯邦						
1,013,604	Gazprom**	112	0.00				
1,056,549	LUKOIL**	116	0.00				
190,106	Novatek**	21	0.00				
1,732,056	Sberbank of Russia**	191	0.00				

** 證券依附註 2(j) 詳列之公平計價調整。

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值 (美 金)
歐元避險股份類別						
EUR	2,137,319	USD	2,339,609	BNY Mellon	13/9/2024	28,751
USD	64,254	EUR	57,835	BNY Mellon	13/9/2024	166
未實現淨增值						28,917
未實現淨增值總額 (美金曝險部位 - 美金 2,431,225)						28,917

至 2024 年 8 月 31 日止之交換交易

類 型	面 值	說 明	交 易 對 手	失 效 日 期	未 實 現 增 值 / (減 值) (美 金)	市 場 價 值 (美 金)
TRS	USD 1,242,560	The Fund receives the total return on Contemporary Amperex Technology. The Fund pays the total return on USD - 1D Overnight Fed Funds Effective Rate (FEDL01), plus or minus a spread in a range of 0-78 basis points.	Goldman Sachs	19/8/2026	2,321,394	32,326,394
TRS	USD 1,225,841	The Fund receives the total return onWizz Air. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	9/2/2025	160,378	21,528,712
TRS	USD 4,773,929	The Fund receives the total return on Commercial International Bank - Egypt (CIB). The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/10/2028	582,419	8,001,105
TRS	USD 275,481	The Fund receives the total return on Puma. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 40-80 basis points.	JP Morgan	10/2/2025	1,324,626	12,015,741
TRS	USD 733,187	The Fund receives the total return on Korea Electric Power. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 40-80 basis points.	JP Morgan	10/2/2025	(300,706)	11,910,138
總金額（美金曝險部位 - 美金 85,782,090）					4,088,111	85,782,090

TRS：總收益交換

貝萊德新興市場基金 (Emerging Markets Fund) 續

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
金融	28.73
科技	24.61
通訊	11.81
週期性消費品	7.98
工業	5.64
能源	5.22
非週期性消費品	4.24
公共事業	3.71
基本材料	2.76
其他淨資產	5.30
	100.00

437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（Emerging Markets Local Currency Bond Fund）續

至 2024 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
EGP 136,350,000	Egypt Treasury Bills 0% 24/12/2024	2,576,782	0.16	IDR 84,479,000,000	Indonesia Treasury Bond 7% 15/5/2027	5,551,312	0.33
EGP 139,900,000	Egypt Treasury Bills 0% 25/2/2025	2,535,132	0.15	IDR 119,641,000,000	Indonesia Treasury Bond 7% 15/2/2033	7,923,168	0.48
EGP 275,000,000	Egypt Treasury Bills 0% 4/3/2025	4,965,298	0.30	IDR 132,144,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	8,885,045	0.54
EGP 315,500,000	Egypt Treasury Bills 0% 18/3/2025	5,643,827	0.34	IDR 56,569,000,000	Indonesia Treasury Bond 7.125% 15/6/2042	3,775,537	0.23
		17,722,223	1.07	IDR 55,289,000,000	Indonesia Treasury Bond 7.125% 15/6/2043	3,703,224	0.22
迦納				IDR 110,720,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	7,510,046	0.45
GHS 11,436,098	Republic of Ghana Government Bonds 8.35% 16/2/2027	483,750	0.03	IDR 50,052,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	3,447,451	0.21
GHS 11,461,424	Republic of Ghana Government Bonds 8.5% 15/2/2028	424,255	0.02	IDR 88,260,000,000	Indonesia Treasury Bond 8.25% 15/6/2032	6,249,624	0.38
GHS 10,720,999	Republic of Ghana Government Bonds 8.65% 13/2/2029	354,237	0.02	IDR 217,471,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	15,820,293	0.96
GHS 10,744,708	Republic of Ghana Government Bonds 8.8% 12/2/2030	323,027	0.02	IDR 47,795,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	3,208,496	0.19
GHS 10,768,450	Republic of Ghana Government Bonds 8.95% 11/2/2031	300,209	0.02	IDR 155,569,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	11,288,175	0.68
GHS 10,792,227	Republic of Ghana Government Bonds 9.1% 10/2/2032	283,631	0.02	IDR 104,642,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	7,745,742	0.47
GHS 10,816,041	Republic of Ghana Government Bonds 9.25% 8/2/2033	271,541	0.02	IDR 80,695,000,000	Indonesia Treasury Bond 8.75% 15/5/2031	5,816,514	0.35
		2,440,650	0.15	IDR 84,186,000,000	Indonesia Treasury Bond 9% 15/3/2029	5,972,821	0.36
匈牙利				IDR 61,927,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	4,623,989	0.28
HUF 1,322,270,000	Hungary Government Bond 1% 26/11/2025	3,523,864	0.21			151,738,772	9.17
HUF 663,140,000	Hungary Government Bond 1.5% 22/4/2026	1,746,629	0.11	哈薩克			
HUF 2,515,170,000	Hungary Government Bond 2% 23/5/2029*	5,984,001	0.36	KZT 3,628,000,000	Development Bank of Kazakhstan JSC 13% 15/4/2027	7,521,070	0.45
HUF 1,140,440,000	Hungary Government Bond 2.75% 22/12/2026	3,002,267	0.18	肯亞			
HUF 991,810,000	Hungary Government Bond 3% 27/10/2027	2,570,905	0.15	KES 674,000,000	Republic of Kenya Infrastructure Bond 18.461% 9/8/2032	5,377,861	0.33
HUF 2,016,100,000	Hungary Government Bond 3% 21/8/2030	4,867,080	0.29	馬來西亞			
HUF 2,002,960,000	Hungary Government Bond 3.25% 22/10/2031*	4,753,842	0.29	MYR 12,253,000	Malaysia Government Bond 2.632% 15/4/2031	2,658,238	0.16
HUF 3,093,360,000	Hungary Government Bond 4% 28/4/2051	5,976,168	0.36	MYR 50,173,000	Malaysia Government Bond 3.502% 31/5/2027	11,656,139	0.70
HUF 2,672,150,000	Hungary Government Bond 4.75% 24/11/2032	6,878,135	0.42	MYR 41,070,000	Malaysia Government Bond 3.582% 15/7/2032	9,392,167	0.57
HUF 2,382,130,000	Hungary Government Bond 6.75% 22/10/2028	6,919,979	0.42	MYR 38,263,000	Malaysia Government Bond 3.733% 15/6/2028	8,934,365	0.54
		46,222,870	2.79	MYR 31,556,000	Malaysia Government Bond 3.757% 22/5/2040	7,117,155	0.43
印度				MYR 31,653,000	Malaysia Government Bond 3.828% 5/7/2034	7,366,773	0.45
INR 42,120,000	India Government Bond 6.79% 15/5/2027	502,008	0.03	MYR 15,744,000	Malaysia Government Bond 3.844% 15/4/2033	3,656,173	0.22
INR 100,000	India Government Bond 7.1% 18/4/2029	1,207	0.00	MYR 41,100,000	Malaysia Government Bond 3.885% 15/8/2029	9,670,016	0.58
INR 49,600,000	India Government Bond 7.17% 8/1/2028	598,118	0.04	MYR 24,842,000	Malaysia Government Bond 3.892% 15/3/2027	5,827,589	0.35
		1,101,333	0.07	MYR 20,884,000	Malaysia Government Bond 3.899% 16/11/2027	4,905,620	0.30
印尼				MYR 21,211,000	Malaysia Government Bond 4.065% 15/6/2050	4,833,501	0.29
IDR 97,927,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	6,271,782	0.38	MYR 27,954,000	Malaysia Government Bond 4.232% 30/6/2031	6,668,208	0.40
IDR 299,888,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	19,160,847	1.16	MYR 20,642,000	Malaysia Government Bond 4.254% 31/5/2035	4,952,163	0.30
IDR 122,390,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	7,883,797	0.48	MYR 15,451,000	Malaysia Government Bond 4.457% 31/3/2053	3,735,402	0.23
IDR 78,481,000,000	Indonesia Treasury Bond 6.625% 15/2/2034	5,080,844	0.31				
IDR 180,021,000,000	Indonesia Treasury Bond 6.875% 15/4/2029	11,820,065	0.71				

* 本證券全部或部分代表借貸證券。

貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（Emerging Markets Local Currency Bond Fund）續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
MYR 24,109,000	Malaysia Government Bond 4.504% 30/4/2029	5,822,964	0.35	波 蘭			
MYR 30,441,000	Malaysia Government Bond 4.642% 7/11/2033	7,504,638	0.45	PLN 30,750,000	Republic of Poland Government Bond 0.25% 25/10/2026	7,234,184	0.44
MYR 56,079,000	Malaysia Government Bond 4.696% 15/10/2042	14,089,465	0.85	PLN 39,823,000	Republic of Poland Government Bond 1.25% 25/10/2030	8,208,925	0.49
MYR 25,793,000	Malaysia Government Bond 4.736% 15/3/2046	6,539,986	0.40	PLN 63,728,000	Republic of Poland Government Bond 1.75% 25/4/2032	12,902,596	0.78
MYR 17,393,000	Malaysia Government Bond 4.762% 7/4/2037	4,366,653	0.26	PLN 47,042,000	Republic of Poland Government Bond 2.5% 25/7/2027	11,404,299	0.69
MYR 35,468,000	Malaysia Government Bond 4.893% 8/6/2038	9,036,225	0.55	PLN 38,224,000	Republic of Poland Government Bond 2.75% 25/4/2028	9,183,923	0.55
MYR 389,000	Malaysia Government Investment Issue 4.128% 15/8/2025	90,817	0.01	PLN 85,378,000	Republic of Poland Government Bond 2.75% 25/10/2029*	19,805,314	1.20
		138,824,257	8.39	PLN 14,301,000	Republic of Poland Government Bond 3.75% 25/5/2027	3,594,275	0.22
	墨 西 哥			PLN 180,586,000	Republic of Poland Government Bond 6% 25/10/2033*	48,885,826	2.95
MXN 1,460,839	Mexican Bonos 5.5% 4/3/2027	6,720,254	0.40	PLN 27,581,000	Republic of Poland Government Bond 7.5% 25/7/2028	7,753,101	0.47
MXN 2,215,481	Mexican Bonos 5.75% 5/3/2026	10,557,410	0.64			128,972,443	7.79
MXN 4,719,727	Mexican Bonos 7.5% 3/6/2027	22,687,382	1.37	羅 馬 尼 亞			
MXN 2,702,387	Mexican Bonos 7.5% 26/5/2033	11,947,340	0.72	RON 21,715,000	Romania Government Bond 3.25% 24/6/2026	4,617,782	0.28
MXN 5,335,426	Mexican Bonos 7.75% 29/5/2031	24,509,184	1.48	RON 12,375,000	Romania Government Bond 3.65% 24/9/2031	2,314,189	0.14
MXN 2,806,564	Mexican Bonos 7.75% 23/11/2034	12,437,836	0.75	RON 16,465,000	Romania Government Bond 4.15% 24/10/2030	3,235,276	0.20
MXN 3,427,819	Mexican Bonos 7.75% 13/11/2042	14,031,879	0.85	RON 21,495,000	Romania Government Bond 4.25% 28/4/2036*	3,862,027	0.23
MXN 2,714,438	Mexican Bonos 8% 7/11/2047	11,250,217	0.68	RON 51,590,000	Romania Government Bond 4.75% 11/10/2034	9,908,902	0.60
MXN 2,212,180	Mexican Bonos 8% 31/7/2053	9,049,165	0.55	RON 24,735,000	Romania Government Bond 4.85% 25/7/2029*	5,149,498	0.31
MXN 3,174,453	Mexican Bonos 8.5% 1/3/2029	15,381,863	0.93	RON 19,215,000	Romania Government Bond 5% 12/2/2029	4,064,057	0.25
MXN 1,506,886	Mexican Bonos 8.5% 31/5/2029	7,298,580	0.44	RON 14,970,000	Romania Government Bond 5.8% 26/7/2027	3,304,088	0.20
MXN 4,370,519	Mexican Bonos 8.5% 18/11/2038	19,832,610	1.20	RON 33,320,000	Romania Government Bond 6.7% 25/2/2032	7,451,088	0.45
MXN 271,565	Mexican Bonos 10% 5/12/2024	1,376,131	0.08	RON 8,735,000	Romania Government Bond 7.2% 30/10/2033	2,021,030	0.12
MXN 768,946	Mexican Bonos 10% 20/11/2036	3,977,383	0.24	RON 25,920,000	Romania Government Bond 8.25% 29/9/2032	6,355,405	0.38
		171,057,234	10.33	RON 14,705,000	Romania Government Bond 8.75% 30/10/2028	3,554,945	0.21
	奈 及 利 亞			EUR 4,246,000	Romanian Government International Bond 2.75% 26/2/2026	4,641,056	0.28
NGN 3,877,000,000	Nigeria Treasury Bill 0% 27/3/2025	2,139,423	0.13	EUR 2,877,000	Romanian Government International Bond 3.624% 26/5/2030*	2,999,343	0.18
NGN 3,877,000,000	Nigeria Treasury Bill 0% 10/4/2025	2,120,311	0.13	USD 6,838,000	Romanian Government International Bond 7.125% 17/1/2033*	7,424,803	0.45
NGN 3,884,000,000	Nigeria Treasury Bill 0% 22/5/2025	2,066,685	0.12			70,903,489	4.28
		6,326,419	0.38	俄 羅 斯 聯 邦			
	巴 拉 圭			RUB 431,758,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	1,047,840	0.06
PYG 46,950,000,000	Paraguay Government International Bond 7.9% 9/2/2031	6,327,750	0.38	RUB 1,262,514,000	Russian Federal Bond - OFZ 6.9% 23/5/2029	3,064,015	0.19
	秘 魯			RUB 694,456,000	Russian Federal Bond - OFZ 7.25% 10/5/2034	1,685,386	0.10
PEN 28,311,000	Peruvian Government International Bond 6.35% 12/8/2028	7,913,587	0.48	RUB 841,856,000	Russian Federal Bond - OFZ 7.65% 10/4/2030	2,043,114	0.12
PEN 161,824,000	Peruvian Government International Bond 6.95% 12/8/2031	45,786,538	2.76	RUB 611,571,000	Russian Federal Bond - OFZ 8.5% 17/9/2031	1,484,232	0.09
PEN 25,466,000	Peruvian Government International Bond 7.3% 12/8/2033	7,221,310	0.44			9,324,587	0.56
		60,921,435	3.68				
	菲 律 賓						
PHP 125,000,000	Philippine Government International Bond 6.25% 14/1/2036	2,143,029	0.13				

* 本證券全部或部分代表借貸證券。

貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（Emerging Markets Local Currency Bond Fund）續

至 2024 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (美金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美金)	淨 資 產 %
EUR 7,541,000		塞爾維亞 Serbia International Bond 1% 23/9/2028*	7,322,406	0.44	USD 50,300		美國 United States Treasury Note/ Bond 4.625% 30/6/2025†	50,349	0.00
ZAR 132,362,535		南非 Republic of South Africa Government Bond 6.25% 31/3/2036*	5,285,880	0.32	UYU 149,670,000		烏拉圭 Uruguay Government International Bond 8.5% 15/3/2028*	3,644,262	0.22
ZAR 227,750,564		Republic of South Africa Government Bond 6.5% 28/2/2041*	8,461,031	0.51	UZS 68,450,000,000		烏茲別克斯坦 Republic of Uzbekistan International Bond 16.625% 29/5/2027	5,318,500	0.32
ZAR 399,408,223		Republic of South Africa Government Bond 7% 28/2/2031*	19,771,107	1.19	ZMW 55,000,000		尚比亞 Zambia Government Bond 13% 18/12/2027	1,801,445	0.11
ZAR 489,443,952		Republic of South Africa Government Bond 8% 31/1/2030	26,280,580	1.59			總債券	1,570,656,597	94.87
ZAR 547,323,970		Republic of South Africa Government Bond 8.25% 31/3/2032	28,214,170	1.70			允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	1,570,656,597	94.87
ZAR 419,950,973		Republic of South Africa Government Bond 8.5% 31/1/2037*	19,797,041	1.20			其他可轉讓證券		
ZAR 341,887,217		Republic of South Africa Government Bond 8.75% 31/1/2044	15,480,696	0.94			債券		
ZAR 491,168,628		Republic of South Africa Government Bond 8.75% 28/2/2048	22,167,409	1.34	EUR 9,388,710		瑞典 East Renewable 13.5% 1/1/2025**	1,143,878	0.07
ZAR 679,926,242		Republic of South Africa Government Bond 8.875% 28/2/2035*	34,296,293	2.07	UAH 80,000,000		烏克蘭 Ukraine Government International Bond 10% 23/8/2023***,****	1,948,842	0.12
ZAR 305,460,561		Republic of South Africa Government Bond 9% 31/1/2040*	14,489,797	0.88	UAH 224,880,000		Ukraine Government International Bond 16% 24/5/2023***,****	5,478,195	0.33
ZAR 345,589,816		Republic of South Africa Government Bond 10.5% 21/12/2026	20,446,931	1.23				7,427,037	0.45
			214,690,935	12.97			總債券	8,570,915	0.52
							其他可轉讓證券總額	8,570,915	0.52
TRY 819,371,000		土耳其 Turkiye Government Bond 26.2% 5/10/2033	23,588,342	1.43			普通股／優先股（股份）總額	1,579,227,512	95.39
							其他淨資產	76,279,106	4.61
UAH 40,626,000		烏克蘭 Ukraine Government International Bond 15.84% 26/2/2025	814,004	0.05			淨資產總額（美金）	1,655,506,618	100.00

† 本證券全部或部分已質押或提供擔保，詳見附註 13。
 * 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。
 *** 此證券處於違約狀態，詳見附註 2(b)。

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未實現增值／ (減值) (美金)
AUD	7,870,000	USD	5,338,899	Barclays	25/9/2024	1,847
AUD	18,953,800	USD	12,866,654	Lloyds Bank	25/9/2024	(4,209)
AUD	15,760,000	USD	10,676,082	BNP Paribas	25/9/2024	18,984
AUD	20,058,000	USD	13,508,121	JP Morgan	25/9/2024	103,658
AUD	4,810,000	USD	3,177,193	Goldman Sachs	25/9/2024	86,974
BRL	54,315,000	USD	9,733,228	Morgan Stanley	4/9/2024	(142,871)
BRL	238,496,867	USD	42,947,259	HSBC Bank	2/10/2024	(971,636)
BRL	159,387,020	USD	28,628,382	HSBC Bank	4/9/2024	(485,541)
BRL	257,445,154	USD	45,273,839	Citigroup	4/9/2024	183,051
BRL	44,991,000	USD	8,120,045	Bank of America	4/9/2024	(176,019)

貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券) (Emerging Markets Local Currency Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
BRL	38,155,000	USD	6,682,330	JP Morgan	4/9/2024	54,668
CAD	7,270,000	USD	5,346,331	RBS	25/9/2024	48,398
CAD	21,792,398	USD	15,990,800	Toronto-Dominion	25/9/2024	180,326
CAD	14,590,000	USD	10,686,967	Citibank	25/9/2024	139,594
CAD	6,220,000	USD	4,549,522	Morgan Stanley	25/9/2024	66,051
CAD	5,330,000	USD	3,857,842	JP Morgan	25/9/2024	97,303
CHF	4,770,000	USD	5,370,480	JP Morgan	25/9/2024	258,170
CHF	7,470,000	USD	8,458,284	HSBC Bank	25/9/2024	356,394
CHF	6,940,000	USD	7,894,685	BNP Paribas	25/9/2024	294,587
CHF	6,609,720	USD	7,673,788	Morgan Stanley	25/9/2024	125,749
CLP	14,752,413,993	USD	15,972,921	Morgan Stanley	25/9/2024	203,394
CLP	7,433,160,000	USD	8,026,089	JP Morgan	25/9/2024	124,520
CLP	3,816,750,000	USD	4,149,228	Barclays	25/9/2024	35,915
CLP	3,954,110,000	USD	4,178,054	HSBC Bank	25/9/2024	157,707
CLP	3,762,730,000	USD	3,927,693	Goldman Sachs	25/9/2024	198,215
CLP	1,361,189,000	USD	1,462,198	Bank of America	25/9/2024	30,373
CNH	47,390,000	USD	6,545,535	Standard Chartered Bank	25/9/2024	165,923
CNH	675,447,060	USD	93,338,116	UBS	25/9/2024	2,319,928
CNH	52,520,000	USD	7,231,321	JP Morgan	25/9/2024	206,657
CNH	72,140,000	USD	9,999,252	Bank of America	25/9/2024	217,347
CNH	28,560,000	USD	3,994,365	Morgan Stanley	25/9/2024	50,354
CNH	11,542,000	USD	1,615,494	HSBC Bank	25/9/2024	19,105
CNH	62,380,000	USD	8,731,408	Goldman Sachs	25/9/2024	102,961
COP	16,206,000,000	USD	4,046,098	Morgan Stanley	25/9/2024	(139,982)
COP	25,363,750,000	USD	6,312,684	Barclays	25/9/2024	(199,284)
COP	30,455,717,000	USD	7,481,370	JP Morgan	25/9/2024	(140,659)
COP	15,217,630,000	USD	3,720,692	HSBC Bank	25/9/2024	(52,801)
COP	2,876,650,000	USD	707,785	BNY Mellon	25/9/2024	(14,429)
CZK	1,146,511,378	USD	49,391,089	HSBC Bank	25/9/2024	1,364,185
CZK	169,939,206	USD	7,312,175	UBS	25/9/2024	210,918
CZK	228,060,794	USD	9,750,946	Goldman Sachs	25/9/2024	345,149
CZK	187,980,000	USD	8,084,292	BNP Paribas	25/9/2024	237,454
CZK	156,987,000	USD	6,872,048	Morgan Stanley	25/9/2024	77,659
CZK	23,040,000	USD	981,804	Standard Chartered Bank	25/9/2024	38,161
CZK	36,048,000	USD	1,598,219	Barclays	25/9/2024	(2,399)
EUR	20,509,000	USD	22,394,177	Standard Chartered Bank	25/9/2024	344,463
EUR	12,390,000	USD	13,515,631	Société Générale	25/9/2024	221,350
EUR	41,420,000	USD	45,435,322	JP Morgan	25/9/2024	487,662
EUR	11,028,000	USD	11,984,212	HSBC Bank	25/9/2024	242,698
EUR	16,850,000	USD	18,284,693	State Street	25/9/2024	397,158
EUR	14,789,000	USD	16,235,794	Morgan Stanley	25/9/2024	160,995
GBP	43,502,314	USD	56,359,318	State Street	25/9/2024	838,436
GBP	6,230,000	USD	8,096,517	Citibank	25/9/2024	94,817
GBP	9,380,000	USD	12,067,413	JP Morgan	25/9/2024	265,607
GBP	8,625,000	USD	11,098,354	HSBC Bank	25/9/2024	241,977
GBP	6,200,000	USD	7,949,401	Morgan Stanley	25/9/2024	202,489
GBP	1,540,000	USD	1,979,346	Credit Agricole	25/9/2024	45,479
HUF	3,007,727,000	USD	8,434,120	Deutsche Bank	25/9/2024	45,468
HUF	16,877,271,755	USD	46,715,368	BNP Paribas	25/9/2024	866,183
HUF	2,292,050,000	USD	6,335,521	Société Générale	25/9/2024	126,383
HUF	4,870,983,000	USD	13,639,024	Barclays	25/9/2024	93,582
HUF	1,429,860,000	USD	3,942,194	Toronto-Dominion	25/9/2024	88,965
HUF	3,651,930,000	USD	10,124,109	Morgan Stanley	25/9/2024	171,660
HUF	862,863,000	USD	2,431,974	Goldman Sachs	25/9/2024	668
IDR	14,682,309,144	USD	909,572	Goldman Sachs	25/9/2024	37,956
IDR	200,506,713,689	USD	12,484,162	Deutsche Bank	25/9/2024	455,609
IDR	659,120,038,814	USD	41,032,495	JP Morgan	25/9/2024	1,504,052
IDR	221,659,800,000	USD	13,786,046	HSBC Bank	25/9/2024	518,848
IDR	101,541,930,000	USD	6,243,355	Bank of America	25/9/2024	309,689

貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券） (Emerging Markets Local Currency Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
IDR	64,947,300,000	USD	4,111,369	UBS	25/9/2024	80,028
IDR	14,916,793,125	USD	953,576	Royal Bank of Canada	25/9/2024	9,084
IDR	84,529,052,000	USD	5,450,323	Standard Chartered Bank	25/9/2024	4,790
IDR	60,713,308,428	USD	3,895,875	Citibank	25/9/2024	22,281
INR	3,887,775,647	USD	46,440,332	HSBC Bank	25/9/2024	(101,938)
INR	718,490,000	USD	8,580,317	Deutsche Bank	25/9/2024	(16,635)
INR	447,420,000	USD	5,341,716	BNP Paribas	25/9/2024	(8,917)
INR	531,298,026	USD	6,324,111	Bank of America	25/9/2024	8,430
INR	608,990,000	USD	7,246,085	JP Morgan	25/9/2024	12,466
JPY	7,009,380,000	USD	47,427,269	Morgan Stanley	25/9/2024	881,586
JPY	11,020,177,700	USD	69,997,875	HSBC Bank	25/9/2024	5,953,518
JPY	5,199,700,000	USD	34,193,975	Barclays	25/9/2024	1,642,512
JPY	3,606,750,000	USD	24,126,709	JP Morgan	25/9/2024	731,119
KZT	1,874,790,000	USD	3,907,848	JP Morgan	11/12/2024	(83,383)
MXN	498,700,000	USD	26,983,790	Goldman Sachs	25/9/2024	(1,748,286)
MXN	984,218,669	USD	54,880,963	Morgan Stanley	25/9/2024	(5,076,965)
MXN	374,009,000	USD	19,772,632	JP Morgan	25/9/2024	(846,814)
MXN	45,487,000	USD	2,464,060	RBS	25/9/2024	(162,300)
MXN	205,500,000	USD	11,453,583	Barclays	25/9/2024	(1,054,755)
MXN	159,950,000	USD	8,634,492	Citibank	25/9/2024	(540,611)
MXN	111,230,000	USD	5,576,557	HSBC Bank	25/9/2024	51,968
MXN	34,400,000	USD	1,771,667	UBS	25/9/2024	(30,938)
MYR	96,950,000	USD	20,605,812	Barclays	18/9/2024	1,848,014
MYR	100,780,000	USD	21,936,685	Morgan Stanley	18/9/2024	1,404,178
MYR	100,370,000	USD	21,366,121	Goldman Sachs	18/9/2024	1,879,783
NGN	4,616,000,000	USD	3,603,435	Bank of America	15/10/2024	(741,298)
NGN	4,983,000,000	USD	3,448,443	Goldman Sachs	30/10/2024	(362,269)
NOK	176,469,500	USD	16,515,866	Deutsche Bank	25/9/2024	148,123
NZD	37,416,800	USD	22,794,790	Deutsche Bank	25/9/2024	608,977
NZD	7,030,000	USD	4,263,997	Citibank	25/9/2024	133,185
NZD	27,103,438	USD	16,124,867	Morgan Stanley	25/9/2024	828,014
NZD	6,866,000	USD	4,214,698	Toronto-Dominion	25/9/2024	79,904
NZD	8,730,000	USD	5,329,966	JP Morgan	25/9/2024	130,546
PEN	17,782,037	USD	4,761,430	Deutsche Bank	25/9/2024	(19,170)
PHP	372,230,000	USD	6,372,936	UBS	25/9/2024	251,945
PHP	1,094,516,100	USD	18,734,240	Morgan Stanley	25/9/2024	745,758
PHP	461,226,000	USD	8,012,315	JP Morgan	25/9/2024	196,501
PHP	620,300,000	USD	10,723,783	Standard Chartered Bank	25/9/2024	316,203
PHP	169,500,000	USD	2,962,996	HSBC Bank	25/9/2024	53,734
PHP	329,392,000	USD	5,851,904	BNP Paribas	25/9/2024	10,554
PLN	169,470,945	USD	43,327,295	HSBC Bank	25/9/2024	540,796
PLN	66,840,000	USD	17,009,838	Société Générale	25/9/2024	291,907
PLN	35,370,000	USD	9,022,588	Barclays	25/9/2024	133,048
PLN	4,417,184	USD	1,121,558	JP Morgan	25/9/2024	21,844
PLN	23,080,000	USD	5,864,419	Citibank	25/9/2024	109,912
PLN	15,640,000	USD	3,956,126	State Street	25/9/2024	92,338
PLN	58,634,000	USD	15,011,865	Goldman Sachs	25/9/2024	165,733
PLN	14,085,000	USD	3,667,813	Deutsche Bank	25/9/2024	(21,867)
PLN	20,509,000	USD	5,332,079	Bank of America	25/9/2024	(23,260)
RON	67,484,200	USD	14,776,419	Bank of America	25/9/2024	243,970
RON	47,980,000	USD	10,511,362	UBS	25/9/2024	167,853
RON	46,350,000	USD	10,071,161	Société Générale	25/9/2024	245,254
RON	24,700,000	USD	5,438,816	BNP Paribas	25/9/2024	58,821
RON	31,815,000	USD	7,098,744	Barclays	25/9/2024	(17,476)
RON	21,550,000	USD	4,805,408	JP Morgan	25/9/2024	(8,888)
THB	6,513,054,941	USD	181,164,192	HSBC Bank	25/9/2024	11,623,570
THB	169,040,000	USD	4,683,069	JP Morgan	25/9/2024	320,550
THB	283,398,000	USD	8,210,264	Goldman Sachs	25/9/2024	178,374
THB	144,350,000	USD	4,075,082	Standard Chartered Bank	25/9/2024	197,708

貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券) (Emerging Markets Local Currency Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

						未實現增值／ (減值) (美金)
貨幣	購買	貨幣	出售	交易對手	到期日	
THB	259,723,000	USD	7,588,183	Barclays	25/9/2024	99,672
TRY	755,040,504	USD	21,159,319	Barclays	25/9/2024	408,787
TRY	200,680,000	USD	5,645,166	Standard Chartered Bank	25/9/2024	87,358
TWD	70,996,716	USD	2,191,040	Société Générale	25/9/2024	36,584
TWD	260,950,000	USD	8,021,051	Deutsche Bank	25/9/2024	166,630
TWD	131,790,000	USD	4,046,113	JP Morgan	25/9/2024	88,987
TWD	105,506,000	USD	3,329,484	Goldman Sachs	25/9/2024	(19,082)
TWD	186,227,000	USD	5,855,370	UBS	25/9/2024	(12,230)
USD	9,222,504	MYR	42,220,000	Goldman Sachs	18/9/2024	(555,738)
USD	22,191,813	MYR	99,510,000	Morgan Stanley	18/9/2024	(854,914)
USD	10,003,803	MYR	46,840,000	Barclays	18/9/2024	(844,441)
USD	63,589,851	CNH	460,171,900	UBS	25/9/2024	(1,580,532)
USD	149,888,497	JPY	23,488,942,117	HSBC Bank	25/9/2024	(11,997,991)
USD	12,478,469	CAD	16,955,900	Toronto-Dominion	25/9/2024	(103,717)
USD	36,374,689	NZD	60,274,400	Deutsche Bank	25/9/2024	(1,326,238)
USD	12,870,055	AUD	18,958,809	Lloyds Bank	25/9/2024	4,210
USD	2,225,274	TWD	72,106,000	Société Générale	25/9/2024	(37,155)
USD	32,062,212	GBP	24,748,000	State Street	25/9/2024	(476,977)
USD	32,511,837	CHF	28,885,460	State Street	25/9/2024	(1,573,306)
USD	41,549,491	EUR	38,051,790	Standard Chartered Bank	25/9/2024	(639,106)
USD	11,055,482	PHP	645,897,731	Morgan Stanley	25/9/2024	(440,088)
USD	19,002,642	IDR	306,543,054,529	JP Morgan	25/9/2024	(780,224)
USD	10,215,733	HUF	3,690,727,543	BNP Paribas	25/9/2024	(189,417)
USD	30,790,037	PLN	120,432,553	HSBC Bank	25/9/2024	(384,310)
USD	73,575,357	MXN	1,341,418,047	Morgan Stanley	25/9/2024	5,696,153
USD	67,201,086	ZAR	1,215,678,946	Toronto-Dominion	25/9/2024	(1,328,904)
USD	124,201,750	COP	497,886,313,076	Morgan Stanley	25/9/2024	4,196,694
USD	1,429,912	CLP	1,307,597,344	Morgan Stanley	25/9/2024	(3,894)
USD	63,078,763	RON	288,081,976	Bank of America	25/9/2024	(1,041,477)
USD	49,571,895	PEN	185,944,177	HSBC Bank	25/9/2024	(17,229)
USD	11,216,118	TRY	400,231,362	Barclays	25/9/2024	(216,689)
USD	19,949,279	ZAR	361,170,000	Citibank	25/9/2024	(410,518)
USD	16,002,247	CZK	370,500,000	JP Morgan	25/9/2024	(399,535)
USD	11,039,445	PHP	636,340,000	UBS	25/9/2024	(286,018)
USD	14,048,250	GBP	10,836,679	Morgan Stanley	25/9/2024	(200,043)
USD	11,503,804	RON	52,144,013	BNP Paribas	25/9/2024	(102,222)
USD	12,232,909	HUF	4,402,440,000	Deutsche Bank	25/9/2024	(178,748)
USD	7,396,009	IDR	119,639,626,652	Deutsche Bank	25/9/2024	(324,977)
USD	16,400,057	CHF	14,430,000	Bank of America	25/9/2024	(627,493)
USD	9,297,251	HUF	3,369,970,000	Morgan Stanley	25/9/2024	(203,598)
USD	8,168,792	CZK	188,530,000	Barclays	25/9/2024	(177,302)
USD	8,180,441	NZD	13,430,000	HSBC Bank	25/9/2024	(219,865)
USD	5,714,107	IDR	92,685,670,768	BNP Paribas	25/9/2024	(267,396)
USD	2,395,352	IDR	38,385,211,164	Morgan Stanley	25/9/2024	(81,852)
USD	29,796,639	EUR	27,210,000	State Street	25/9/2024	(371,502)
USD	10,907,539	CZK	254,840,000	State Street	25/9/2024	(374,052)
USD	12,022,234	HUF	4,297,540,000	Société Générale	25/9/2024	(93,683)
USD	4,817,870	CHF	4,230,000	Morgan Stanley	25/9/2024	(173,574)
USD	27,611,817	ZAR	502,680,000	Goldman Sachs	25/9/2024	(725,150)
USD	7,862,941	PEN	29,350,000	Bank of America	25/9/2024	35,641
USD	5,048,561	MXN	91,300,000	Citibank	25/9/2024	428,546
USD	8,273,440	CLP	7,804,710,000	Barclays	25/9/2024	(284,579)
USD	3,725,197	COP	15,428,910,000	Goldman Sachs	25/9/2024	6,382
USD	6,035,347	MXN	114,300,000	Citigroup	25/9/2024	251,473
USD	1,131,885	HUF	410,802,000	HSBC Bank	25/9/2024	(26,276)
USD	6,619,422	JPY	967,353,652	JP Morgan	25/9/2024	(47,608)
USD	1,614,567	INR	135,716,000	HSBC Bank	25/9/2024	(3,032)
USD	8,555,881	THB	300,000,000	Barclays	25/9/2024	(324,180)
USD	50,066,755	BRL	276,729,154	HSBC Bank	4/9/2024	1,204,905

貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券) (Emerging Markets Local Currency Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	4,129,739	TWD	131,729,578	Bank of America	25/9/2024	(3,466)
USD	4,054,549	CAD	5,546,306	Morgan Stanley	25/9/2024	(61,107)
USD	4,154,057	IDR	64,707,739,836	Standard Chartered Bank	25/9/2024	(21,880)
USD	2,029,581	MXN	38,513,510	JP Morgan	25/9/2024	80,698
USD	1,648,405	JPY	241,250,000	Credit Agricole	25/9/2024	(14,297)
USD	21,950,144	AUD	33,290,025	JP Morgan	25/9/2024	(641,162)
USD	15,695,559	ZAR	285,182,637	Barclays	25/9/2024	(380,695)
USD	419,214	EUR	380,000	Barclays	25/9/2024	(2,098)
USD	11,238,834	INR	944,660,000	Barclays	25/9/2024	(20,567)
USD	11,338,070	CNH	81,026,033	HSBC Bank	25/9/2024	(136,984)
USD	12,406,150	MXN	231,410,000	Goldman Sachs	25/9/2024	696,208
USD	8,718,673	PLN	34,240,000	Morgan Stanley	25/9/2024	(144,458)
USD	16,666,491	AUD	24,696,000	HSBC Bank	25/9/2024	(92,732)
USD	6,404,274	MXN	124,030,000	State Street	25/9/2024	128,037
USD	8,031,460	ZAR	146,210,000	State Street	25/9/2024	(210,659)
USD	340,427	MXN	6,640,000	UBS	25/9/2024	4,426
USD	24,613,878	BRL	136,687,020	HSBC Bank	2/10/2024	556,863
USD	7,990,645	THB	276,573,000	Goldman Sachs	25/9/2024	(195,973)
USD	810,267	JPY	116,813,000	Morgan Stanley	25/9/2024	5,188
USD	840,425	TWD	26,686,000	JP Morgan	25/9/2024	3,113
USD	1,666,154	INR	139,813,000	Bank of America	25/9/2024	(277)
USD	4,367,984	HUF	1,583,900,000	Goldman Sachs	25/9/2024	(97,454)
USD	5,657,200	PHP	324,480,000	Goldman Sachs	25/9/2024	(117,836)
USD	16,045,485	BRL	91,182,000	Bank of America	4/9/2024	(54,448)
USD	13,626,492	CLP	12,705,410,000	JP Morgan	25/9/2024	(305,243)
USD	14,358,514	PLN	56,750,000	Goldman Sachs	25/9/2024	(331,404)
USD	8,131,954	BRL	45,290,000	JP Morgan	4/9/2024	135,134
USD	5,053,657	HUF	1,826,650,000	Toronto-Dominion	25/9/2024	(96,159)
USD	11,539,338	CAD	15,840,000	HSBC Bank	25/9/2024	(214,791)
USD	10,139,419	GBP	7,920,000	JP Morgan	25/9/2024	(273,963)
USD	4,089,461	AUD	6,190,000	Citibank	25/9/2024	(111,203)
USD	20,922,800	RON	95,380,000	Goldman Sachs	25/9/2024	(306,535)
USD	8,169,397	GBP	6,370,000	HSBC Bank	25/9/2024	(206,012)
USD	4,405,703	PLN	17,330,000	Toronto-Dominion	25/9/2024	(80,222)
USD	8,117,301	NZD	13,440,000	Toronto-Dominion	25/9/2024	(289,261)
USD	6,851,291	ZAR	125,630,000	JP Morgan	25/9/2024	(230,695)
USD	4,084,621	CAD	5,590,000	BNP Paribas	25/9/2024	(63,459)
USD	5,594,539	RON	25,250,000	HSBC Bank	25/9/2024	(25,515)
USD	12,157,907	CZK	280,128,900	Morgan Stanley	25/9/2024	(243,208)
USD	3,787,896	PLN	14,764,503	Deutsche Bank	25/9/2024	(33,943)
USD	19,162,873	IDR	305,156,245,603	HSBC Bank	25/9/2024	(530,495)
USD	10,861,455	PHP	628,930,000	Standard Chartered Bank	25/9/2024	(332,126)
USD	12,032,400	IDR	193,685,550,000	UBS	25/9/2024	(467,166)
USD	30,607,554	ZAR	559,907,363	Deutsche Bank	25/9/2024	(955,422)
USD	64,093,406	EUR	58,650,000	Société Générale	25/9/2024	(932,740)
USD	191,283	MXN	3,710,000	Barclays	25/9/2024	3,547
USD	9,167,895	BRL	51,640,000	Goldman Sachs	4/9/2024	49,860
USD	3,557,296	CLP	3,343,680,000	Goldman Sachs	25/9/2024	(109,116)
USD	7,859,854	THB	276,670,000	Morgan Stanley	25/9/2024	(329,635)
USD	3,737,103	CNH	26,690,000	Barclays	25/9/2024	(42,783)
USD	4,115,570	CAD	5,650,000	State Street	25/9/2024	(77,032)
USD	10,570,068	TWD	339,500,000	Deutsche Bank	25/9/2024	(82,233)
USD	7,001,059	HUF	2,548,830,000	Citigroup	25/9/2024	(184,776)
USD	15,445,748	CHF	13,520,000	JP Morgan	25/9/2024	(507,993)
USD	3,959,344	PHP	230,220,000	BNP Paribas	25/9/2024	(138,070)
USD	2,257,400	IDR	36,666,963,348	RBS	25/9/2024	(108,916)
USD	7,127,555	RON	32,690,000	Deutsche Bank	25/9/2024	(148,466)
USD	13,760,719	INR	1,153,760,000	Morgan Stanley	25/9/2024	9,055
USD	8,233,468	CNH	58,860,000	JP Morgan	25/9/2024	(102,393)

貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券） (Emerging Markets Local Currency Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

						未實現增值／ (減值) (美金)
貨幣	購買	貨幣	出售	交易對手	到期日	
USD	2,470,252	EUR	2,260,000	RBS	25/9/2024	(35,444)
USD	8,126,629	ZAR	148,400,000	Citigroup	25/9/2024	(238,943)
USD	4,976,958	HUF	1,814,610,000	State Street	25/9/2024	(138,914)
USD	8,066,167	PHP	466,350,000	Bank of America	25/9/2024	(233,845)
USD	8,100,797	CNH	57,350,000	State Street	25/9/2024	(21,214)
USD	3,889,635	THB	136,040,000	JP Morgan	25/9/2024	(137,176)
USD	32,612,125	EUR	29,830,000	JP Morgan	25/9/2024	(460,850)
USD	8,394,170	PLN	32,950,000	State Street	25/9/2024	(135,042)
USD	3,453,552	ZAR	63,690,000	Morgan Stanley	25/9/2024	(136,767)
USD	9,038,685	THB	320,580,000	State Street	25/9/2024	(450,549)
USD	6,442,955	RON	29,500,000	JP Morgan	25/9/2024	(123,048)
USD	15,139,284	BRL	86,088,020	Citigroup	4/9/2024	(61,211)
USD	19,675,438	COP	80,816,080,000	JP Morgan	25/9/2024	196,418
USD	3,994,910	ZAR	73,210,000	BNP Paribas	25/9/2024	(132,068)
USD	7,519,408	CZK	176,210,000	BNP Paribas	25/9/2024	(281,288)
USD	4,983,449	COP	20,405,230,000	Barclays	25/9/2024	65,196
USD	8,109,130	CHF	7,070,000	Deutsche Bank	25/9/2024	(233,544)
USD	1,651,321	MXN	30,830,000	Deutsche Bank	25/9/2024	91,243
USD	8,422,864	ZAR	153,630,000	Société Générale	25/9/2024	(237,533)
USD	4,715,240	AUD	7,220,000	Morgan Stanley	25/9/2024	(184,403)
ZAR	24,283,730	USD	1,339,026	Toronto-Dominion	25/9/2024	29,891
ZAR	166,049,000	USD	9,163,637	JP Morgan	25/9/2024	196,842
ZAR	225,480,000	USD	12,358,144	Citibank	25/9/2024	352,565
ZAR	184,158,000	USD	9,984,099	Morgan Stanley	25/9/2024	397,216
ZAR	92,990,000	USD	5,064,851	Deutsche Bank	25/9/2024	177,161
ZAR	49,420,000	USD	2,671,778	HSBC Bank	25/9/2024	114,116
ZAR	326,665,000	USD	17,795,251	Goldman Sachs	25/9/2024	619,438
ZAR	67,140,000	USD	3,675,900	State Street	25/9/2024	108,901
ZAR	1,209,492,000	USD	66,319,098	Bank of America	25/9/2024	1,862,123
ZAR	149,090,000	USD	7,974,011	Barclays	25/9/2024	430,458
未實現淨增值						10,513,102
澳幣避險股份類別						
AUD	2,347,621	USD	1,540,943	BNY Mellon	13/9/2024	51,713
USD	24,163	AUD	35,837	BNY Mellon	13/9/2024	(149)
未實現淨增值						51,564
加拿大幣避險股份類別						
CAD	539,085	USD	392,622	BNY Mellon	13/9/2024	7,253
USD	6,160	CAD	8,338	BNY Mellon	13/9/2024	(25)
未實現淨增值						7,228
瑞士法郎避險股份類別						
CHF	915,625	USD	1,071,999	BNY Mellon	13/9/2024	6,917
USD	17,035	CHF	14,407	BNY Mellon	13/9/2024	59
未實現淨增值						6,976
歐元避險股份類別						
EUR	215,031,129	USD	235,402,906	BNY Mellon	13/9/2024	2,872,742
USD	5,403,289	EUR	4,859,385	BNY Mellon	13/9/2024	18,574
未實現淨增值						2,891,316
英鎊避險股份類別						
GBP	29,126,811	USD	37,022,018	BNY Mellon	13/9/2024	1,270,101
USD	590,313	GBP	449,494	BNY Mellon	13/9/2024	(626)
未實現淨增值						1,269,475
港幣避險股份類別						
HKD	11,014,492	USD	1,415,458	BNY Mellon	13/9/2024	(2,431)
USD	32,682	HKD	254,684	BNY Mellon	13/9/2024	8
未實現淨減值						(2,423)

貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（Emerging Markets Local Currency Bond Fund）續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
紐元避險股份類別						
NZD	136,142	USD	81,669	BNY Mellon	13/9/2024	3,484
USD	1,282	NZD	2,070	BNY Mellon	13/9/2024	(13)
未實現淨增值						3,471
波蘭幣避險股份類別						
PLN	6,462,948	USD	1,643,716	BNY Mellon	13/9/2024	29,542
USD	222,650	PLN	868,194	BNY Mellon	13/9/2024	(2,125)
未實現淨增值						27,417
瑞典幣避險股份類別						
SEK	36,305	USD	3,461	BNY Mellon	13/9/2024	76
USD	54	SEK	557	BNY Mellon	13/9/2024	—
未實現淨增值						76
新加坡幣避險股份類別						
SGD	7,619,898	USD	5,770,643	BNY Mellon	13/9/2024	78,267
USD	455,972	SGD	598,194	BNY Mellon	13/9/2024	(3,193)
未實現淨增值						75,074
未實現淨增值總額 (美金曝險部位 - 美金 4,384,758,473)						14,843,276

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	BRL 100,762,602	Fund receives Fixed 10.065%; and pays Floating BRL BROIS 1 Day	HSBC Bank	4/1/2027	(362,195)	(362,195)
IRS	BRL 162,729,188	Fund receives Fixed 9.8%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(694,599)	(694,599)
IRS	BRL 69,832,172	Fund receives Fixed 11.26%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2029	(136,346)	(136,346)
IRS	BRL 44,370,034	Fund receives Fixed 11.31%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2029	(79,934)	(79,934)
IRS	BRL 42,852,272	Fund receives Fixed 11.39%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2029	(63,237)	(63,237)
IRS	BRL 51,021,828	Fund receives Fixed 12.155%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2029	59,620	59,620
IRS	BRL 428,621,516	Fund receives Fixed 11.25%; and pays Floating BRL BROIS 1 Day	Bank of America	1/7/2025	(128,461)	(128,461)
IRS	BRL 198,072,520	Fund receives Fixed 11.62%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2026	(91,264)	(91,264)
IRS	BRL 91,918,702	Fund receives Fixed 9.875%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2026	(236,301)	(236,301)
IRS	BRL 202,730,560	Fund receives Fixed 10.81%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(390,060)	(390,060)
IRS	BRL 81,210,200	Fund receives Fixed 11.195%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2029	(178,082)	(178,082)
IRS	BRL 61,848,408	Fund receives Fixed 11.805%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2029	(11,541)	(11,541)
IRS	BRL 60,348,514	Fund receives Fixed 11.043777%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(99,391)	(99,391)
IRS	BRL 48,300,026	Fund receives Fixed 10.444941%; and pays Floating BRL BROIS 1 Day	HSBC Bank	4/1/2027	(168,368)	(168,368)
IRS	BRL 63,710,414	Fund receives Fixed 12.381418%; and pays Floating BRL BROIS 1 Day	HSBC Bank	4/1/2027	101,525	101,525
IRS	BRL 55,972,196	Fund receives Fixed 10.075%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(370,217)	(370,217)
IRS	BRL 69,501,560	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(448,659)	(448,659)
IRS	BRL 81,279,036	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(522,836)	(522,836)
IRS	BRL 31,395,852	Fund receives Fixed 11.401521%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(74,197)	(74,197)

貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券) (Emerging Markets Local Currency Bond Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	BRL 32,730,128	Fund receives Fixed 12.777378%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	153,326	153,326
IRS	BRL 79,867,774	Fund receives Fixed 10.8675%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(143,597)	(143,597)
IRS	BRL 113,494,188	Fund receives Fixed 12.820781%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	348,553	348,553
IRS	MXN 431,287,448	Fund receives Fixed 8.8%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	16/3/2029	(145,484)	(145,484)
IRS	MXN 286,068,490	Fund receives Fixed 8.83%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	20/3/2029	(88,077)	(88,077)
IRS	MXN 262,310,002	Fund receives Fixed 9.51%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	17/4/2029	90,999	90,999
IRS	MXN 427,559,488	Fund receives Fixed 9.67%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	27/4/2029	215,838	215,838
IRS	MXN 484,987,712	Fund receives Fixed 9.305%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	30/4/2029	74,369	74,369
IRS	MXN 113,017,766	Fund receives Fixed 9.595%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	28/6/2029	51,686	51,686
IRS	MXN 234,525,100	Fund receives Fixed 9.33%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	26/7/2029	47,307	47,307
IRS	MXN 157,391,546	Fund receives Fixed 9.185%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	27/7/2029	8,816	8,816
IRS	CNY 156,614,172	Fund receives Fixed 1.781%; and pays Floating CNY CNRR 3 Month	Morgan Stanley	18/9/2029	(9,146)	(9,146)
IRS	CNY 164,197,192	Fund receives Fixed 2.12%; and pays Floating CNY CNRR 3 Month	Morgan Stanley	18/9/2029	177,908	177,908
IRS	CNY 174,706,648	Fund receives Fixed 2.128%; and pays Floating CNY CNRR 3 Month	Morgan Stanley	18/9/2029	194,003	194,003
IRS	THB 3,849,860,708	Fund receives Fixed 2.214%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	18/9/2029	354,044	354,044
IRS	CZK 1,897,477,688	Fund receives Fixed 3.065%; and pays Floating CZK-PRIBOR 6 Month	Morgan Stanley	18/9/2029	(630,686)	(630,686)
IRS	CZK 160,338,152	Fund receives Fixed 3.186%; and pays Floating CZK-PRIBOR 6 Month	Bank of America	18/9/2029	(33,296)	(33,296)
IRS	CZK 511,626,778	Fund receives Fixed 3.296%; and pays Floating CZK-PRIBOR 6 Month	Morgan Stanley	18/9/2029	(48,238)	(48,238)
IRS	HUF 4,095,020,740	Fund receives Fixed 5.59%; and pays Floating HUF BUBOR 6 Month	Morgan Stanley	18/9/2029	(12,980)	(12,980)
IRS	MXN 254,450,360	Fund receives Fixed 9.23%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	2/5/2034	39,831	39,831
IRS	THB 2,488,722,882	Fund receives Fixed 2.5313%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	18/9/2034	482,492	482,492
IRS	THB 2,760,157,504	Fund receives Fixed 2.543%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	18/9/2034	577,762	577,762
IRS	INR 924,396,000	Fund receives Fixed 6.363%; and pays Floating INR MIBOR 1 Day	Morgan Stanley	18/9/2034	107,218	107,218
IRS	HUF 3,183,090,210	Fund receives Fixed 6.41%; and pays Floating HUF BUBOR 6 Month	Morgan Stanley	18/9/2034	153,500	153,500
IRS	INR 727,242,218	Fund receives Fixed 6.435%; and pays Floating INR MIBOR 1 Day	Morgan Stanley	18/9/2034	107,405	107,405
IRS	HUF 4,058,475,930	Fund receives Fixed 6.912%; and pays Floating HUF BUBOR 6 Month	Morgan Stanley	18/9/2034	408,667	408,667
總金額 (美金曝險部位 - 美金 509,228,573)					(1,412,323)	(1,412,323)

IRS: 利率交換

至 2024 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
89,000,000	Call	OTC AUD/USD	Bank of America	AUD 0.665	18/9/2024	1,071,708	1,337,670
114,400,000	Call	OTC EUR/PLN	Bank of America	EUR 4.4	17/10/2024	(194,312)	226,063
79,500,000	Put	OTC USD/MXN	JP Morgan	USD 18	20/9/2024	(466,063)	27,234
總金額 (美金曝險部位 - 美金 67,826,876)						411,333	1,590,967

貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金)
 (ESG Multi-Asset Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (歐 元)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具					丹 麥				
基金			762,977		Novo Nordisk	95,554,124	2.02		
			3,787		Novonesis (Novozymes) B*	237,368	0.00		
			175,970		Orsted*	9,267,332	0.19		
			11,520		Pandora	1,837,221	0.04		
			1,386		ROCKWOOL	541,499	0.01		
			150,764		Vestas Wind Systems	3,114,906	0.07		
						110,552,450	2.33		
					芬 蘭				
			36,012		Stora Enso	419,720	0.01		
			7,838		Wartsila	156,250	0.00		
					575,970	0.01			
					法 國				
			128,099		Air Liquide	21,661,541	0.46		
			41,046		AXA	1,411,572	0.03		
			14,902		Cie de Saint-Gobain	1,178,450	0.02		
			23,552		Cie Generale des Etablissements Michelin	836,096	0.02		
			88,604		Credit Agricole	1,251,532	0.03		
			164,633		Danone	10,385,050	0.22		
			14,038		Edenred	538,919	0.01		
			469,988		Getlink	7,686,654	0.16		
			16,576		Hermes International	36,085,952	0.76		
			2,296		Kering	596,156	0.01		
			44,560		L'Oreal	17,799,492	0.38		
			19,161		Publicis Groupe	1,917,058	0.04		
			34,506		Sanofi	3,505,809	0.07		
			104,015		Schneider Electric	24,006,662	0.51		
			5,100		Teleperformance*	512,805	0.01		
			36,374		Worldline*	302,486	0.01		
						129,676,234	2.74		
					德 國				
			71,480		adidas	16,776,356	0.35		
			4,418		Allianz	1,241,900	0.03		
			25,544		BASF	1,177,323	0.02		
			11,748		Bayerische Motoren Werke	986,597	0.02		
			137,259		Beiersdorf	17,987,792	0.38		
			137,049		Deutsche Lufthansa*	812,152	0.02		
			111,644		Fraport Frankfurt Airport Services Worldwide*	5,086,501	0.11		
			11,094		Henkel	832,605	0.02		
			12,535		Henkel	1,038,901	0.02		
			16,736		HUGO BOSS*	635,633	0.01		
			119,983		Infineon Technologies	3,966,638	0.08		
			69,010		Mercedes-Benz	4,309,675	0.09		
			3,049		Muenchener Rueckversicherungs- Gesellschaft in Muenchen	1,490,046	0.03		
			9,143		SAP	1,807,754	0.04		
			22,306		Siemens	3,808,972	0.08		
			188,536		Siemens Energy	4,945,299	0.10		
			17,863		SMA Solar Technology*	376,195	0.01		
			11,325		Zalando	268,176	0.01		
						67,548,515	1.42		
					香 港				
			1,334,800		AIA	8,569,047	0.18		
					愛爾蘭				
			9,797		CRH	786,169	0.02		
			3,084		DCC	196,738	0.00		
			31,327		Eaton	8,556,694	0.18		
			62,560,495		Greencoat Renewables	60,058,075	1.27		
			18,093		James Hardie Industries	610,257	0.02		
			56,561		Johnson Controls International	3,652,784	0.08		
			13,763		Kingspan	1,083,148	0.02		
			13,831		nVent Electric	839,653	0.02		
			37,946		Pentair	3,001,158	0.06		

~ 投資關聯方基金，詳見附註 10。
 * 本證券全部或部分代表借貸證券。

貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金)
 (ESG Multi-Asset Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
17,159	Seagate Technology	1,533,410	0.03	2,902,312	葡萄牙 REN - Redes Energeticas Nacionais SGPS	6,892,991	0.15
78,247	STERIS	16,838,429	0.36		新加坡 Capitaland Integrated Commercial Trust	1,549,230	0.03
54,816	Trane Technologies	17,591,075	0.37				
5,202	Willis Towers Watson	1,370,814	0.03		韓國 Samsung Electronics GDR	3,294,491	0.07
		116,118,404	2.46	16,437	西班牙 Acciona*	2,020,108	0.04
義大利					Aena SME	9,746,202	0.21
1,764,215	Enav	7,025,104	0.15		Banco Bilbao Vizcaya Argentaria	572,676	0.01
659,978	Infrastrutture Wireless Italiane	7,140,962	0.15		Banco Santander	1,420,596	0.03
10,676	Mediobanca Banca di Credito Finanziario	162,809	0.00	258,828	Cellnex Telecom	9,144,393	0.19
1,442,881	Terna - Rete Elettrica Nazionale	11,312,187	0.24	228,058	EDP Renovaveis	3,302,280	0.07
		25,641,062	0.54	32,532	Industria de Diseno Textil	1,597,321	0.04
日本						27,803,576	0.59
319,100	ANA	5,829,919	0.12	611,052	瑞典 Assa Abloy	17,749,524	0.38
701,800	Asahi Kasei*	4,492,310	0.10		Boliden	1,749,412	0.04
8,900	Bridgestone	313,666	0.01		H & M Hennes & Mauritz*	1,200,410	0.02
30,700	Brother Industries*	514,232	0.01		Nibe Industrier	614,852	0.01
57,300	Daiichi Sankyo	2,170,852	0.05	136,915	Svenska Handelsbanken	1,390,773	0.03
14,500	Daikin Industries	1,664,758	0.04	149,521	Tele2	2,087,338	0.04
191,500	Daiwa*	1,275,703	0.02	204,060	Telefonaktiebolaget LM Ericsson	310,440	0.01
1,400	Fuji Electric	75,687	0.00	46,146	Telia	131,499	0.00
103,400	Fujitsu	1,717,223	0.03			25,234,248	0.53
177,700	Hitachi*	3,937,092	0.08	391,829	瑞士 ABB	20,206,375	0.43
118,000	Honda Motor	1,162,276	0.03		Belimo	609,114	0.01
7,400	JFE	92,488	0.00		Bunge Global	545,727	0.01
2,000	Kao	81,193	0.00		DSM-Firmenich	2,325,276	0.05
300,500	KDDI*	9,153,581	0.19	18,897	Flughafen Zurich	6,727,102	0.14
14,400	Kurita Water Industries*	520,992	0.01	31,989	Garmin	1,842,873	0.04
29,400	Mitsubishi Estate*	455,985	0.01	11,201	Nestle	993,993	0.02
2,577,400	Nippon Telegraph & Telephone	2,489,127	0.05	17,392	Novartis	1,892,849	0.04
12,900	Nitto Denko	969,370	0.02	12,577	Roche	3,843,682	0.08
4,200	Nomura Research Institute*	127,911	0.00	1,475	Swiss Re*	181,580	0.00
7,500	Omron	280,328	0.01	1,922	TE Connectivity	266,141	0.01
57,700	Oriental Land	1,427,275	0.03	1,614	u-blox	137,207	0.00
74,400	Seiko Epson*	1,250,832	0.03	49,588	UBS	1,375,304	0.03
144,200	SoftBank*	1,822,830	0.04	645	VAT	303,904	0.01
2,700	Sompo	57,443	0.00	17,092	Zurich Insurance	8,948,639	0.19
265,300	Sony	23,366,961	0.49			50,199,766	1.06
102,800	Sumitomo Mitsui Financial*	6,089,381	0.13	6,444	臺灣 Taiwan Semiconductor Manufacturing ADR	999,126	0.02
25,400	T&D	385,754	0.01		英國 AstraZeneca	24,535,362	0.52
15,000	TIS*	338,943	0.01			361,619	0.01
26,900	Tokio Marine	918,682	0.02			890,390	0.02
74,600	Toyota Motor	1,276,868	0.03	28,645	Halma	1,308,474	0.03
71,400	Unicharm*	2,249,329	0.05	165,537	HSBC	7,879,286	0.17
158,000	West Japan Railway	2,723,468	0.06	795,259	Informa	1,482,083	0.03
126,600	Yamaha Motor*	994,917	0.02	16,418	InterContinental Hotels	4,132,499	0.09
6,400	Yaskawa Electric	191,339	0.00	45,805	Johnson Matthey	890,477	0.02
19,200	Yokogawa Electric	486,843	0.01	10,468	London Stock Exchange	1,272,833	0.02
		80,905,558	1.71	5,557,599	Molten Ventures	27,495,479	0.58
荷蘭				1,767,277	National Grid	20,985,415	0.44
406	Adyen	540,873	0.01	74,752	Pearson	935,102	0.02
66,593	ASML	54,386,503	1.15	640,286	RELX	27,000,080	0.57
209,864	CNH Industrial	1,947,824	0.04	178,616	Severn Trent*	5,535,069	0.12
325,742	Ferrovial	12,260,929	0.26	102,512	Spirax	9,380,477	0.20
6,667	NXP Semiconductors	1,535,655	0.03	71,458	Spirent Communications	151,755	0.00
16,611	STMicroelectronics*	480,390	0.01				
45,928	Wolters Kluwer	7,095,876	0.15				
		78,248,050	1.65				
紐西蘭							
29,783	Meridian Energy	106,628	0.00				
挪威							
1,529,520	Aker Carbon Capture	800,282	0.02				
121,318	DNB Bank	2,326,094	0.05				
21,699	Nordic Semiconductor	264,791	0.00				
38,694	TOMRA Systems	536,147	0.01				
		3,927,314	0.08				

* 本證券全部或部分代表借貸證券。

貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金)
 (ESG Multi-Asset Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (歐元)	淨資產 %	持股票量	說明	市場價值 (歐元)	淨資產 %
702,012	SSE	15,797,149	0.33	27,914	Dynatrace	1,268,938	0.02
110,442	Unilever	6,451,664	0.13	32,773	eBay	1,738,668	0.04
551,455	United Utilities*	6,744,564	0.14	45,757	Ecolab	10,364,769	0.22
		163,229,777	3.44	2,441	Edwards Lifesciences	155,726	0.00
	美國			2,290	Elevance Health	1,142,151	0.03
19,774	A O Smith	1,478,950	0.03	30,756	Eli Lilly	26,192,406	0.55
35,013	A10 Networks	436,874	0.01	27,586	EMCOR	9,692,248	0.20
13,667	Abbott Laboratories	1,393,728	0.03	2,955	Emerson Electric	278,346	0.01
27,326	AbbVie	4,820,556	0.10	36,339	EnerSys	3,315,011	0.07
38,269	Adobe	19,790,705	0.42	10,773	Enphase Energy	1,182,739	0.03
25,363	Advanced Micro Devices	3,393,425	0.07	16,341	Equinix	12,169,636	0.26
13,367	AECOM	1,207,452	0.03	18,381	Equity Residential	1,234,366	0.03
5,520	Aflac	546,669	0.01	23,481	Estee Lauder	1,939,374	0.04
3,347	AGCO*	274,596	0.01	137,480	Eversource Energy	8,339,939	0.18
38,563	Agilent Technologies	4,946,779	0.10	567,910	Exelon	19,555,950	0.41
123,370	Alphabet	18,166,960	0.38	70,556	Expeditors International of Washington	7,777,052	0.16
179,339	Alphabet	26,674,269	0.56	9,394	F5	1,722,664	0.04
208,437	Amazon.com	32,993,243	0.69	413	FactSet Research Systems*	155,491	0.00
157,878	American Express*	37,166,187	0.78	3,749	Fair Isaac	5,831,484	0.12
26,967	American Tower	5,438,707	0.11	27,758	Ferguson Enterprises*	5,108,791	0.11
4,235	Ameriprise Financial	1,696,110	0.04	17,162	First Solar	3,529,721	0.07
30,269	Amgen	9,127,740	0.19	124,703	Floor & Decor	12,501,873	0.26
99,888	Amphenol	6,046,873	0.13	14,857	Fortinet	1,025,078	0.02
12,563	Analog Devices*	2,660,744	0.06	183,605	Fox*	6,819,736	0.15
59,936	ANSYS	17,374,256	0.37	41,460	Fox	1,429,919	0.03
417,536	Apple	86,357,453	1.82	9,654	Generac	1,358,590	0.03
239,355	Applied Materials	42,697,673	0.90	30,338	General Mills	1,959,542	0.04
7,759	Archer-Daniels-Midland*	426,270	0.01	68,285	Gilead Sciences	4,899,449	0.10
10,884	Arista Networks	3,424,896	0.07	3,763	Goldman Sachs*	1,726,991	0.04
2,827	Aspen Technology*	588,476	0.01	39,018	Graco	2,894,657	0.06
5,928	Autodesk	1,441,249	0.03	257,802	Halliburton	7,238,781	0.15
40,391	Automatic Data Processing	10,000,786	0.22	15,102	Hartford Financial Services	1,579,744	0.03
3,797	Badger Meter	703,764	0.01	26,802	HCA Healthcare	9,520,845	0.20
142,208	Baker Hughes	4,478,362	0.10	354,531	Healthpeak Properties	7,160,427	0.15
10,459	Ball	597,457	0.01	31,238	Hologic	2,290,401	0.05
42,559	Bank of America	1,548,898	0.03	78,257	Home Depot	25,998,861	0.55
130,263	Bank of New York Mellon	7,912,720	0.17	79,234	Hubbell	28,207,727	0.59
2,252	Becton Dickinson	490,355	0.01	926	Humana	293,824	0.01
18,879	Best Buy*	1,694,275	0.04	1,839	IDEXX Laboratories	810,535	0.02
5,656	Biogen	1,047,355	0.02	12,604	Illinois Tool Works	2,851,615	0.06
4,260	Booking	15,104,673	0.32	244,269	Ingersoll Rand	19,998,554	0.42
14,980	Broadcom	2,202,783	0.05	545	Insulet*	102,933	0.00
130,942	Cadence Design Systems	31,742,563	0.67	128,050	Intel	2,506,441	0.06
80,487	Carrier Global	5,236,471	0.11	200,784	Intercontinental Exchange	29,175,064	0.62
5,699	Caterpillar	1,816,267	0.04	16,756	International Business Machines*	3,023,535	0.06
84,626	CBRE	8,804,928	0.19	51,826	Intuit	29,327,003	0.62
58,921	Centene	4,170,129	0.09	42,920	Intuitive Surgical	19,027,320	0.40
387,391	Charles Schwab	22,846,224	0.48	40,771	IQVIA	9,205,903	0.20
33,521	Cigna	10,932,198	0.23	39,699	Johnson & Johnson	5,897,525	0.12
88,129	Cisco Systems	4,021,358	0.09	25,036	JPMorgan Chase	5,036,830	0.11
411,345	Cleary Energy	10,707,044	0.22	40,852	Juniper Networks	1,434,583	0.03
1,903	Clorox	271,380	0.01	24,940	Kellanova	1,813,088	0.04
242,247	Coca-Cola	15,758,363	0.33	615	Keysight Technologies	85,654	0.00
297,288	Colgate-Palmolive	28,510,341	0.61	14,095	Kimberly-Clark	1,834,291	0.04
3,173	Comfort Systems USA	1,017,220	0.02	11,772	Kroger	559,374	0.01
173,594	CommScope	659,052	0.01	10,410	Lam Research	7,707,339	0.17
263,730	Conagra Brands	7,419,518	0.16	30,096	LKQ	1,135,262	0.02
103,955	Consolidated Edison	9,515,167	0.20	50,041	Lowe's	11,176,137	0.24
11,171	Corteva	576,707	0.01	20,527	Lululemon Athletica	4,778,717	0.10
10,092	Costco Wholesale	8,110,169	0.17	55,671	Marsh & McLennan	11,383,044	0.24
373,983	CSX	11,470,072	0.24	20,008	Marvell Technology	1,345,433	0.03
2,800	Cummins	782,276	0.02	18,058	MasTec	1,818,687	0.04
12,719	Danaher	3,073,540	0.06	117,530	Mastercard	51,218,490	1.08
9,753	Deckers Outdoor	8,331,028	0.18	24,424	Maximus	2,052,982	0.04
11,944	Deere	4,138,144	0.09	4,378	McDonald's	1,136,601	0.02
8,675	Dexcom	545,127	0.01	8,975	MetLife	621,916	0.01
13,191	Dick's Sporting Goods*	2,774,932	0.06	2,025	Mettler-Toledo International	2,642,072	0.06
15,553	Donaldson	1,008,084	0.02	10,518	Micron Technology	930,727	0.02
10,942	Dover	1,821,500	0.04				
21,332	DR Horton	3,605,808	0.08				

* 本證券全部或部分代表借貸證券。

貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金)

(ESG Multi-Asset Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (歐元)	淨資產 %	持股票量	說明	市場價值 (歐元)	淨資產 %
263,520	Microsoft	99,127,298	2.09	USD 29,569,095	Bonos Para La Reconstruccion De Una Argentina Libre 5% 31/10/2027	21,971,876	0.46
26,186	Moody's	11,489,873	0.24			96,451,032	2.04
14,511	Morgan Stanley	1,346,950	0.03		澳洲		
20,856	NetApp	2,244,345	0.05	AUD 10,937,000	Australia Government Bond 4.25% 21/6/2034	6,861,694	0.14
21,158	Newmont	1,025,238	0.02	AUD 8,280,000	Queensland Treasury 4.5% 9/3/2033	5,062,298	0.11
1,104,198	NVIDIA	120,549,057	2.54	EUR 2,250,000	Toyota Finance Australia 2.28% 21/10/2027	2,201,754	0.05
15,125	ON Semiconductor	1,069,651	0.02	AUD 8,320,000	Treasury of Victoria 2% 17/9/2035	3,828,681	0.08
30,119	Oracle	3,826,618	0.08			17,954,427	0.38
47,441	Ormat Technologies*	3,170,027	0.07		奧地利		
301,206	Otis Worldwide	25,655,366	0.54	EUR 400,000	ams-OSRAM 2.125% 3/11/2027	315,009	0.01
3,788	Ouster*	24,795	0.00		比利時		
10,613	Paychex	1,245,950	0.03	EUR 2,700,000	KBC 0.75% 21/1/2028	2,552,175	0.06
63,710	PepsiCo*	9,916,043	0.21	EUR 2,500,000	KBC 3.75% 27/3/2032	2,538,588	0.05
42,791	Pfizer	1,109,959	0.02	EUR 10,610,000	Kingdom of Belgium Government Bond 1.25% 22/4/2033*	9,448,722	0.20
11,684	PNC Financial Services	1,943,543	0.04			14,539,485	0.31
11,489	PPG Industries	1,342,878	0.03		加拿大		
78,731	Principal Financial	5,741,357	0.12	USD 1,395,000	Canadian National Railway 3.2% 2/8/2046	961,489	0.02
24,204	Procter & Gamble	3,743,811	0.08	USD 900,000	Canadian National Railway 4.45% 20/1/2049	747,130	0.02
19,164	Progressive	4,317,280	0.09			1,708,619	0.04
12,537	PTC	2,013,670	0.04		賽普勒斯		
4,280	Qorvo	450,066	0.01	EUR 738,000	Bank of Cyprus 5% 2/5/2029	749,590	0.02
96	Quanta Services	23,668	0.00		丹麥		
31,678	Rambus*	1,288,461	0.03	EUR 3,500,000	Danske Bank 4.75% 21/6/2030	3,699,600	0.08
1,375	Raymond James Financial	147,432	0.00	GBP 517,000	Orsted 2.5% 18/2/3021	452,224	0.01
42,887	Republic Services	7,994,298	0.17	EUR 714,000	Orsted 5.25% 8/12/3022	728,926	0.01
22,475	Resideo Technologies	408,472	0.01			4,880,750	0.10
898	Rockwell Automation*	217,058	0.00		芬蘭		
74,067	S&P Global	34,255,785	0.72	EUR 702,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	671,975	0.01
101,394	Salesforce	23,387,720	0.49	USD 344,000	Ahlstrom 3 Oy 4.875% 4/2/2028	292,902	0.01
68,951	SBA Communications	14,167,505	0.30	EUR 880,000	Balder Finland 1% 20/1/2029	761,952	0.02
38,260	ServiceNow	29,012,218	0.61	EUR 651,000	Citycon 3.625% 10/6/2026	458,597	0.01
4,774	Silicon Laboratories*	521,065	0.01	EUR 900,000	Finnair 4.75% 24/5/2029*	892,629	0.02
4,387	Skyworks Solutions	437,751	0.01	USD 3,150,000	Nordea Bank 1.5% 30/9/2026	2,672,615	0.05
108,526	State Street	8,449,109	0.18			5,750,670	0.12
42,904	Stryker	13,930,683	0.29		法國		
133,662	Tesla	25,318,162	0.53	EUR 300,000	Accor 4.875% 6/6/2030	301,344	0.01
127,669	Texas Instruments	24,674,008	0.52	EUR 300,000	Accor 7.25% 11/1/2029	329,517	0.01
88,220	Thermo Fisher Scientific	48,952,093	1.03	EUR 668,000	Afflelou 6% 25/7/2029	686,303	0.01
35,605	TJX	3,762,713	0.08	EUR 635,000	Banijay Entertainment 7% 1/5/2029*	670,128	0.01
5,994	Topgolf Callaway Brands*	55,200	0.00	EUR 739,000	Bertrand Franchise Finance 6.5% 18/7/2030*	759,234	0.02
48,391	Travelers	9,886,639	0.21	EUR 298,000	Bertrand Franchise Finance 7.489% 18/7/2030	301,308	0.01
10,959	Trimble	562,151	0.01	EUR 3,100,000	BNP Paribas 0.375% 14/10/2027	2,915,178	0.06
1,016	Truist Financial	40,591	0.00	EUR 8,500,000	BNP Paribas 0.5% 30/5/2028	7,889,955	0.17
2,976	Ulta Beauty	968,547	0.02	USD 3,025,000	BNP Paribas 1.675% 30/6/2027*	2,583,388	0.05
90,550	Union Pacific	20,714,741	0.44	EUR 6,800,000	BNP Paribas 2.125% 23/1/2027	6,674,710	0.14
61,578	UnitedHealth	32,688,281	0.69	USD 3,725,000	BNP Paribas 2.819% 19/11/2025	3,343,654	0.07
44,590	US Bancorp	1,891,741	0.04	USD 760,000	BNP Paribas 4.375% 12/5/2026	679,286	0.02
13,610	VeriSign	2,253,597	0.05	EUR 9,700,000	Cie de Saint-Gobain 1.875% 21/9/2028	9,250,346	0.19
280,003	Verizon Communications	10,420,520	0.22				
80,472	Visa	20,049,782	0.42				
71,818	Walt Disney	5,829,885	0.12				
54,660	Waste Management	10,373,892	0.22				
8,001	Watts Water Technologies	1,409,571	0.03				
7,774	WW Grainger	6,826,982	0.14				
52,416	Xylem	6,419,991	0.13				
3,334	Zebra Technologies	1,034,790	0.02				
114,820	Zoetis*	19,051,734	0.40				
		1,745,038,059	36.80				
普通股／優先股（股份）總額		2,724,764,667	57.47				
債券							
阿根廷							
USD 55,143,350	Bonos Para La Reconstruccion De Una Argentina Libre 3% 31/5/2026	39,515,819	0.84				
USD 51,653,630	Bonos Para La Reconstruccion De Una Argentina Libre 5% 31/10/2027	34,963,337	0.74				

* 本證券全部或部分代表借貸證券。

貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金) (ESG Multi-Asset Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
GBP 700,000	Clariane 13.168% 15/6/2025	802,415	0.02	EUR 744,000	ProGroup 5.375% 15/4/2031	726,695	0.02
EUR 679,000	Constellium 5.375% 15/8/2032*	686,292	0.01	EUR 600,000	Schaeffler 4.5% 28/3/2030	604,365	0.01
EUR 4,800,000	Credit Agricole 0.375% 21/10/2025	4,642,839	0.10	EUR 1,147,882	Tele Columbus 10% 1/1/2029	907,206	0.02
EUR 1,442,000	Crown European SACA 5% 15/5/2028	1,495,477	0.03	EUR 360,000	TK Elevator Holdco 6.625% 15/7/2028	353,866	0.01
EUR 2,200,000	Danone 1.208% 3/11/2028	2,058,264	0.04	EUR 921,000	TK Elevator Midco 4.375% 15/7/2027	907,130	0.02
USD 950,000	Danone 2.947% 2/11/2026	830,534	0.02	EUR 500,000	TUI 1.95% 26/7/2031	500,576	0.01
EUR 770,000	Elior 3.75% 15/7/2026	758,011	0.01	EUR 736,000	TUI 5.875% 15/3/2029*	749,219	0.02
EUR 775,000	Forvia 3.75% 15/6/2028*	759,457	0.02	EUR 588,000	TUI Cruises 6.25% 15/4/2029	601,950	0.01
EUR 740,000	Forvia 5.5% 15/6/2031*	756,654	0.01	EUR 300,000	WEPA Hygieneprodukte 5.625% 15/1/2031	304,875	0.01
EUR 45,597,000	French Republic Government Bond OAT 0.5% 25/6/2044*	27,057,555	0.57			127,870,940	2.70
EUR 21,530,000	French Republic Government Bond OAT 3% 25/6/2049	20,048,198	0.42		希臘		
EUR 748,000	Goldstory 6.75% 1/2/2030	760,544	0.02	EUR 866,000	Eurobank 4.875% 30/4/2031	896,267	0.02
EUR 1,070,000	Iliad 6.875% 15/4/2031*	1,116,235	0.02	EUR 421,000	Eurobank Ergasias Services and 6.25% 25/4/2034	445,485	0.01
EUR 717,000	Loxam 6.375% 15/5/2028	747,917	0.01	EUR 1,151,000	National Bank of Greece 5.875% 28/6/2035	1,200,234	0.02
EUR 718,000	Loxam 6.375% 31/5/2029	754,919	0.02			2,541,986	0.05
EUR 847,000	Paprec 7.25% 17/11/2029	896,704	0.02		國際		
EUR 296,000	Picard Groupe 6.375% 1/7/2029	306,014	0.01	EUR 20,594,000	European Investment Bank 2.625% 4/9/2034	20,407,006	0.43
EUR 3,700,000	RCI Banque 5.5% 9/10/2034	3,781,215	0.08	EUR 27,128,000	European Union 0% 4/3/2026	26,113,820	0.55
EUR 3,500,000	RTE Reseau de Transport d'Electricite SADIR 3.75% 4/7/2035*	3,569,877	0.07	EUR 7,830,000	European Union 2.625% 4/2/2048	7,029,263	0.15
EUR 1,300,000	Teleperformance 3.75% 24/6/2029*	1,285,853	0.03			53,550,089	1.13
EUR 877,000	Tereos Finance Groupe I 5.875% 30/4/2030	902,433	0.02		愛爾蘭		
EUR 2,900,000	Veolia Environnement 1.625% 17/9/2030	2,648,015	0.06	EUR 705,000	Bank of Cyprus 6.625% 23/10/2031	717,542	0.01
EUR 11,313	Worldline 0% 30/7/2026	1,058,970	0.02	EUR 9,940,000	CRH SMW Finance 4.25% 11/7/2035	10,400,421	0.22
		114,108,743	2.40	GBP 448,457	Frost CMBS 2021-1 6.33% 20/11/2033	529,600	0.01
	德國			EUR 24,601,000	Ireland Government Bond 1.35% 18/3/2031	22,968,724	0.48
EUR 900,000	Bayer 5.375% 25/3/2082	897,210	0.02	USD 2,575,000	Johnson Controls International / Tyco Fire & Security Finance 2% 16/9/2031	1,955,365	0.04
EUR 1,700,000	Bayer 6.625% 25/9/2083	1,774,741	0.04	EUR 2,920,000	Johnson Controls International / Tyco Fire & Security Finance 3% 15/9/2028	2,892,621	0.06
EUR 400,000	Bayer 7% 25/9/2083	430,454	0.01	EUR 1,700,000	Linde 3.375% 12/6/2029	1,731,501	0.04
EUR 500,000	BRANICKS 2.25% 22/9/2026	244,800	0.00	EUR 9,700,000	Linde 3.625% 12/6/2034	9,936,128	0.21
EUR 27,986,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2050*	14,810,917	0.31	EUR 9,430,000	Smurfit Kappa Acquisitions ULC 2.875% 15/1/2026	9,362,245	0.20
EUR 312,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	301,108	0.00			60,494,147	1.27
EUR 1,135,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	1,187,471	0.02		義大利		
GBP 1,400,000	Commerzbank 8.625% 28/2/2033	1,796,328	0.04	EUR 1,409,000	A2A 5% 11/6/2029	1,419,716	0.03
EUR 2,650,000	Deutsche Bahn Finance 1.375% 28/3/2031	2,427,363	0.05	EUR 786,000	Azzurra Aeroporti 2.625% 30/5/2027	752,198	0.02
USD 11,260,000	Deutsche Bank 1.686% 19/3/2026	9,736,676	0.21	EUR 624,000	Banco BPM 2.875% 29/6/2031	606,559	0.01
EUR 4,600,000	Eurogrid 1.113% 15/5/2032	3,876,619	0.08	EUR 909,000	Banco BPM 3.25% 14/1/2031*	894,002	0.02
EUR 11,000,000	Eurogrid 3.722% 27/4/2030	11,142,263	0.24	EUR 440,000	Banco BPM 5% 18/6/2034	449,306	0.01
EUR 524,000	Gruenenthal 6.75% 15/5/2030*	556,320	0.01	EUR 1,515,000	Cedacri Mergeco 8.167% 15/5/2028	1,515,909	0.03
EUR 5,470,000	Heidelberg Materials 3.95% 19/7/2034*	5,535,530	0.11	EUR 1,047,000	Fiber Bidco 6.125% 15/6/2031*	1,039,985	0.02
EUR 694,513	IHO Verwaltungs 8.75% 15/5/2028	742,816	0.02	EUR 448,000	Fiber Bidco 7.695% 15/1/2030*	451,342	0.01
EUR 25,771,000	Kreditanstalt fuer Wiederaufbau 2.375% 4/10/2029*	25,605,293	0.54	EUR 222,000	Fiber Midco 10% 15/6/2029*	222,977	0.00
EUR 17,253,000	Kreditanstalt fuer Wiederaufbau 2.875% 31/3/2032	17,608,239	0.37	EUR 1,024,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	1,010,329	0.02
EUR 1,200,000	Mahle 2.375% 14/5/2028	1,070,898	0.02	EUR 780,000	Hera 5.2% 29/1/2028	831,386	0.02
EUR 4,000,000	Merck Financial Services 0.5% 16/7/2028	3,637,222	0.08	EUR 480,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	446,868	0.01
EUR 900,000	Nidda Healthcare 7% 21/2/2030*	926,037	0.02	EUR 752,000	Infrastrutture Wireless Italiane 1.75% 19/4/2031	676,706	0.01
EUR 16,817,000	NRW Bank 2.75% 15/5/2031	16,956,077	0.36				
EUR 1,090,000	PCF 4.75% 15/4/2029*	950,676	0.02				

* 本證券全部或部分代表借貸證券。

貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金)
 (ESG Multi-Asset Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %
EUR 755,439	Inter Media and Communication 6.75% 9/2/2027	756,663	0.01	GBP 550,000	Cidron Aida Finco 6.25% 1/4/2028	612,786	0.01
GBP 1,075,000	Intesa Sanpaolo 5.148% 10/6/2030	1,216,995	0.03	EUR 694,000	Dana Financing Luxembourg 8.5% 15/7/2031*	749,929	0.02
GBP 900,000	Intesa Sanpaolo 8.505% 20/9/2032*	1,194,016	0.03	USD 6,486	Ensemble Investment 0% 11/8/2028	49,715,944	1.05
EUR 674,000	Intesa Sanpaolo Vita 2.375% 22/12/2030	597,101	0.01	EUR 4,100,000	Heidelberg Materials Finance Luxembourg 4.875% 21/11/2033	4,429,045	0.10
EUR 8,615,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	5,557,006	0.12	USD 661,000	Herens Holdco 4.75% 15/5/2028*	521,796	0.01
EUR 21,926,000	Italy Buoni Poliennali Del Tesoro 4.05% 30/10/2037	22,359,561	0.47	EUR 100,000	Kleopatra Finco 4.25% 1/3/2026	93,436	0.00
EUR 753,000	Mundys 4.5% 24/1/2030	757,285	0.02	EUR 596,000	Lion/Polaris Lux 4 7.334% 1/7/2029	600,845	0.01
EUR 1,800,000	Nexi 0% 24/2/2028	1,555,920	0.03	EUR 436,000	Monitchem HoldCo 3 8.75% 1/5/2028	437,086	0.01
EUR 1,000,000	Nexi 2.125% 30/4/2029	934,535	0.02	EUR 677,000	Motion Finco 7.375% 15/6/2030	683,134	0.01
EUR 839,000	Optics Bidco 1.625% 18/1/2029	763,582	0.01	EUR 2,860,000	Nestle Finance International 1.5% 1/4/2030	2,662,889	0.06
EUR 300,000	Optics Bidco 5.25% 17/3/2055	293,883	0.01	EUR 3,630,000	Novartis Finance 0% 23/9/2028	3,245,698	0.07
EUR 249,000	Optics Bidco 7.75% 24/1/2033	301,400	0.01	EUR 4,990,000	Novartis Finance 1.625% 9/11/2026	4,877,496	0.10
EUR 427,000	Pachelbel Bidco 7.125% 17/5/2031	449,524	0.01	EUR 436,000	Rossini 6.75% 31/12/2029*	452,568	0.01
EUR 443,000	Pachelbel Bidco 8.066% 17/5/2031	444,847	0.01	EUR 892,000	Rossini 7.549% 31/12/2029	898,868	0.02
EUR 997,000	Poste Italiane 2.625% 24/3/2029*	906,821	0.02	EUR 850,000	SES 2.875% 27/5/2026	811,453	0.02
EUR 678,000	TeamSystem 7.127% 31/7/2031	680,580	0.02	EUR 896,000	Summer BC Holdco B 5.75% 31/10/2026	893,921	0.02
EUR 739,000	Terna - Rete Elettrica Nazionale 4.75% 11/1/2030	746,390	0.01	USD 800,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	701,113	0.01
EUR 848,000	UniCredit 5.375% 16/4/2034	880,309	0.02			76,715,329	1.62
EUR 700,000	UnipolSai Assicurazioni 4.9% 23/5/2034*	704,939	0.01				
		51,418,640	1.08				
	日本				荷蘭		
EUR 2,500,000	East Japan Railway 4.389% 5/9/2043	2,668,950	0.06	EUR 500,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	491,100	0.01
USD 4,880,000	Nissan Motor 4.81% 17/9/2030	4,168,660	0.09	EUR 8,300,000	ABN AMRO Bank 2.375% 1/6/2027	8,149,049	0.17
EUR 662,000	SoftBank 3.375% 6/7/2029	614,866	0.01	EUR 8,920,000	BMW Finance 1% 22/5/2028	8,290,739	0.18
EUR 1,051,000	SoftBank 5% 15/4/2028	1,057,542	0.02	EUR 7,000,000	BNG Bank 2.75% 28/8/2034	6,938,260	0.15
EUR 2,119,000	SoftBank 5.375% 8/1/2029*	2,128,864	0.05	EUR 568,000	Boels Topholding 6.25% 15/2/2029*	591,163	0.01
EUR 602,000	SoftBank 5.75% 8/7/2032	602,776	0.01	EUR 602,000	Citycon Treasury 1.625% 12/3/2028	529,814	0.01
		11,241,658	0.24	USD 7,765,000	Cooperatieve Rabobank 1.004% 24/9/2026	6,732,008	0.14
	澤西島			EUR 4,500,000	EDP Finance 1.875% 21/9/2029	4,212,358	0.09
EUR 2,920,000	Aptiv 1.5% 10/3/2025	2,884,361	0.06	EUR 657,000	Goodyear Europe 2.75% 15/8/2028*	603,014	0.01
USD 3,650,000	Aptiv 3.1% 1/12/2051	2,117,067	0.05	EUR 4,377,000	Green Lion 2023-1 4.148% 23/7/2065	4,390,044	0.09
USD 1,010,000	Aptiv 4.35% 15/3/2029	906,813	0.02	EUR 2,000,000	Green STORM 2024 3.898% 22/2/2071	1,999,505	0.04
USD 1,375,000	Aptiv / Aptiv 3.25% 1/3/2032	1,113,522	0.02	EUR 240,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	230,543	0.00
GBP 876,000	Aston Martin Capital 10.375% 31/3/2029*	1,045,877	0.03	EUR 894,000	Heimstaden Bostad Treasury 1.375% 24/7/2028	781,316	0.02
GBP 387,000	CPUK Finance 3.588% 28/8/2025	451,371	0.01	EUR 2,400,000	ING Groep 0.875% 9/6/2032	2,224,200	0.05
GBP 1,258,000	Galaxy Bidco 6.5% 31/7/2026	1,482,725	0.03	USD 4,805,000	ING Groep 1.4% 1/7/2026	4,209,707	0.09
GBP 991,000	Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	1,193,810	0.02	EUR 2,000,000	ING Groep 1.75% 16/2/2031	1,821,540	0.04
		11,195,546	0.24	EUR 4,300,000	ING Groep 4.5% 23/5/2029	4,457,661	0.09
	盧森堡			EUR 400,000	LEG Properties 1% 4/9/2030	407,620	0.01
GBP 1,263,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	1,377,199	0.03	EUR 600,000	Linde Finance 0.25% 19/5/2027	560,065	0.01
USD 538,000	Altice Financing 9.625% 15/7/2027	465,452	0.01	EUR 4,740,000	MSD Netherlands Capital 3.5% 30/5/2037	4,730,022	0.10
EUR 200,000	Aroundtown 0.375% 15/4/2027	180,737	0.00	EUR 30,954,000	Netherlands Government Bond 0.5% 15/1/2040*	22,403,112	0.47
EUR 1,103,000	Aroundtown Finance 7.125% 16/1/2030	927,403	0.02	EUR 462,000	Nobian Finance 3.625% 15/7/2026	456,234	0.01
GBP 485,000	Aroundtown Finance 8.625% 7/5/2029	477,910	0.01	USD 9,210,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	7,201,016	0.15
EUR 942,000	Cidron Aida Finco 5% 1/4/2028*	898,621	0.02	USD 1,640,000	NXP / NXP Funding / NXP USA 3.25% 11/5/2041	1,126,038	0.02

* 本證券全部或部分代表借貸證券。

貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金)
 (ESG Multi-Asset Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
USD 500,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	443,424	0.01	英國			
EUR 480,000	Odido 5.5% 15/1/2030	461,530	0.01	EUR 1,308,000	Amber Finco 6.625% 15/7/2029*	1,358,816	0.03
EUR 450,000	OI European 5.25% 1/6/2029	458,156	0.01	GBP 1,239,000	BCP V Modular Services Finance II 6.125% 30/11/2028	1,382,821	0.03
EUR 724,000	OI European 6.25% 15/5/2028	750,423	0.02	GBP 1,548,000	Bellis Acquisition 8.125% 14/5/2030	1,788,988	0.04
EUR 745,000	Q-Park I 5.125% 15/2/2030	757,982	0.02	GBP 400,000	Bellis Finco 4% 16/2/2027	430,836	0.01
EUR 190,013	Summer BidCo 10% 15/2/2029	195,357	0.00	GBP 460,000	Boparan Finance 7.625% 30/11/2025	526,515	0.01
EUR 1,200,000	Telefonica Europe 3.875% 22/6/2026	1,195,740	0.02	EUR 1,445,000	British Telecommunications 5.125% 3/10/2054	1,482,931	0.03
EUR 1,700,000	Telefonica Europe 5.752% 15/1/2032	1,770,099	0.04	GBP 1,238,000	CD&R Firefly Bidco 8.625% 30/4/2029	1,491,375	0.03
EUR 400,000	Telefonica Europe 6.135% 3/2/2030	424,776	0.01	GBP 860,000	Deuce Finco 5.5% 15/6/2027*	989,733	0.02
EUR 2,730,000	Unilever Finance Netherlands 1.375% 31/7/2029	2,556,188	0.05	EUR 1,880,000	DS Smith 0.875% 12/9/2026	1,793,088	0.04
EUR 908,000	United 4.625% 15/8/2028	899,093	0.02	EUR 8,000,000	DS Smith 4.5% 27/7/2030	8,409,360	0.18
EUR 421,000	United 6.75% 15/2/2031	443,810	0.01	GBP 1,635,000	Exmoor Funding 2024-1 6.082% 25/3/2094	1,944,305	0.04
EUR 337,000	VZ Secured Financing 3.5% 15/1/2032*	306,899	0.01	GBP 466,000	Exmoor Funding 2024-1 6.7% 25/3/2094	553,382	0.01
EUR 662,000	VZ Vendor Financing II 2.875% 15/1/2029	604,022	0.01	GBP 847,000	Gatwick Airport Finance 4.375% 7/4/2026	978,095	0.02
EUR 994,000	Ziggo 2.875% 15/1/2030	909,301	0.02	EUR 4,680,000	GlaxoSmithKline Capital 4% 16/6/2025	4,701,294	0.10
USD 374,000	Ziggo Bond 5.125% 28/2/2030	305,252	0.01	GBP 1,069,000	Heathrow Finance 3.875% 1/3/2027	1,202,026	0.03
		106,018,180	2.23	GBP 508,000	Heathrow Finance 6.625% 1/3/2031	600,348	0.01
葡萄牙				EUR 786,000	Market Bidco Finco 4.75% 4/11/2027	747,447	0.01
EUR 900,000	EDP 1.875% 2/8/2081	864,900	0.02	GBP 553,000	Mobico 4.25% 26/11/2025	607,169	0.01
EUR 1,200,000	EDP 4.75% 29/5/2054	1,208,292	0.02	USD 10,025,000	NatWest 4.445% 8/5/2030	8,935,386	0.19
		2,073,192	0.04	GBP 1,256,000	Pinewood Finco 6% 27/3/2030	1,493,322	0.03
新加坡				GBP 414,000	Pinnacle Bidco 10% 11/10/2028*	527,913	0.01
USD 1,110,000	Pfizer Investment Enterprises 5.11% 19/5/2043	999,716	0.02	EUR 6,540,000	SSE 4% 5/9/2031	6,768,082	0.14
USD 2,855,000	Pfizer Investment Enterprises 5.3% 19/5/2053	2,619,342	0.06	EUR 1,019,000	Thames Water Utilities Finance 1.25% 31/1/2032	719,669	0.02
		3,619,058	0.08	GBP 22,160,000	United Kingdom Gilt 0.875% 31/7/2033	20,328,651	0.43
西班牙				GBP 9,665,000	United Kingdom Gilt 1.5% 31/7/2053	5,984,601	0.13
EUR 500,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	501,110	0.01	EUR 585,000	Vodafone 4.2% 3/10/2078	585,000	0.01
EUR 1,100,000	Banco de Credito Social Cooperativo 5.25% 27/11/2031	1,105,742	0.02	GBP 1,131,000	Vodafone 4.875% 3/10/2078	1,337,361	0.03
EUR 700,000	Banco de Sabadell 6% 16/8/2033*	743,785	0.02	GBP 780,000	Vodafone 8% 30/8/2086	1,012,319	0.02
EUR 600,000	Cellnex Telecom 0.75% 20/11/2031	517,642	0.01			78,680,833	1.66
EUR 1,000,000	Cellnex Telecom 2.125% 11/8/2030	1,047,607	0.02	美國			
EUR 602,000	Lorca Telecom Bondco 4% 18/9/2027	600,947	0.02	USD 4,600,000	Alexandria Real Estate Equities 2% 18/5/2032	3,389,867	0.07
EUR 1,440,000	Lorca Telecom Bondco 5.75% 30/4/2029	1,504,670	0.03	USD 3,435,000	Alexandria Real Estate Equities 2.75% 15/12/2029	2,822,727	0.06
EUR 18,948,000	Spain Government Bond 1% 30/7/2042	12,638,600	0.27	USD 5,550,000	Alexandria Real Estate Equities 3.8% 15/4/2026	4,946,125	0.10
		18,660,103	0.40	USD 1,125,000	American Honda Finance 1.3% 9/9/2026	956,213	0.02
瑞典				USD 3,775,000	American Honda Finance 2.3% 9/9/2026	3,274,087	0.07
EUR 320,000	Heimstaden Bostad 1.125% 21/1/2026	303,995	0.01	EUR 11,340,000	Amgen 2% 25/2/2026	11,146,416	0.23
EUR 190,000	Heimstaden Bostad 3.248% 19/11/2024	168,216	0.00	USD 6,190,000	Amgen 2.45% 21/2/2030	5,057,127	0.11
EUR 658,000	Intrum 3% 15/9/2027	458,054	0.01	USD 2,505,000	Amgen 2.6% 19/8/2026	2,183,712	0.05
EUR 650,000	Intrum 9.25% 15/3/2028	457,860	0.01	USD 350,000	Amgen 3% 22/2/2029	298,833	0.01
USD 300,000	Svenska Handelsbanken 3.95% 10/6/2027	268,992	0.00	USD 2,010,000	Amgen 4.875% 1/3/2053	1,686,139	0.03
EUR 703,000	Verisure 7.125% 1/2/2028	736,576	0.02	USD 1,980,000	Amgen 5.25% 2/3/2033	1,842,916	0.04
		2,393,693	0.05	EUR 9,100,000	Bank of America 1.381% 9/5/2030	8,339,031	0.18
				USD 7,900,000	Bank of America 2.551% 4/2/2028	6,805,420	0.14
				USD 3,135,000	Bank of America 2.676% 19/6/2041	2,085,274	0.04

* 本證券全部或部分代表借貸證券。

貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金) (ESG Multi-Asset Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
USD 2,435,000	Bank of America 2.972% 4/2/2033	1,944,831	0.04	USD 1,073,494	Fannie Mae Pool 2.5% 1/1/2052	842,253	0.02
USD 2,400,000	Bank of America 3.194% 23/7/2030	2,032,253	0.05	USD 2,153,119	Fannie Mae Pool 2.5% 1/2/2052	1,687,345	0.04
USD 3,075,000	Bank of America 3.366% 23/1/2026	2,753,903	0.06	USD 1,627,970	Fannie Mae Pool 3% 1/11/2051	1,323,475	0.03
USD 6,750,000	Bank of America 3.419% 20/12/2028	5,879,949	0.12	USD 793,557	Fannie Mae Pool 3% 1/11/2051	645,592	0.01
EUR 7,720,000	Bank of America 3.648% 31/3/2029	7,839,699	0.17	USD 1,087,306	Fannie Mae Pool 3.5% 1/5/2052	915,425	0.02
USD 710,000	Bank of America 3.97% 5/3/2029	628,660	0.01	USD 461,557	Fannie Mae Pool 4% 1/4/2052	397,022	0.01
USD 550,000	Bank of America 3.974% 7/2/2030	483,971	0.01	USD 923,449	Fannie Mae Pool 4% 1/5/2052	796,742	0.02
EUR 3,750,000	Bank of America 4.134% 12/6/2028	3,863,812	0.08	USD 817,515	Fannie Mae Pool 4.5% 1/5/2052	726,832	0.02
EUR 809,000	Belden 3.375% 15/7/2031	756,480	0.02	USD 737,490	Fannie Mae Pool 4.5% 1/6/2052	655,473	0.01
USD 5,350,000	BorgWarner 2.65% 1/7/2027	4,604,667	0.09	USD 9,400,000	Freddie Mac Multifamily Structured Pass Through Certificates 4.656% 25/8/2031	8,649,382	0.18
USD 1,375,000	Carrier Global 2.493% 15/2/2027	1,190,471	0.03	USD 2,695,777	Freddie Mac Pool 2% 1/1/2052	2,025,082	0.04
USD 225,000	Carrier Global 2.7% 15/2/2031	181,389	0.00	USD 1,025,435	Freddie Mac Pool 2.5% 1/11/2051	804,555	0.02
USD 750,000	Carrier Global 2.722% 15/2/2030	620,768	0.01	USD 580,799	Freddie Mac Pool 2.5% 1/11/2051	457,542	0.01
EUR 1,070,000	Chemours 4% 15/5/2026*	1,057,663	0.02	USD 935,102	Freddie Mac Pool 2.5% 1/12/2051	738,205	0.02
USD 1,580,000	City of New York NY 5.828% 1/10/2053	1,616,220	0.03	USD 1,140,016	Freddie Mac Pool 2.5% 1/1/2052	897,868	0.02
USD 1,505,000	City of San Francisco Public Utilities Commission Water Revenue 6% 1/11/2040	1,452,632	0.03	USD 6,783,920	Freddie Mac Pool 2.5% 1/1/2052	5,267,633	0.11
USD 1,600,000	Commonwealth of Massachusetts 3.769% 15/7/2029	1,435,047	0.03	USD 432,061	Freddie Mac Pool 3% 1/11/2051	350,298	0.01
USD 3,305,000	CRH America 3.875% 18/5/2025	2,955,082	0.06	USD 380,741	Freddie Mac Pool 3% 1/11/2051	313,886	0.01
USD 750,000	CRH America Finance 3.4% 9/5/2027	657,903	0.01	USD 9,297,314	Freddie Mac Pool 5% 1/8/2052	8,382,224	0.18
USD 240,000	CRH America Finance 4.5% 4/4/2048	190,623	0.00	USD 4,642,921	Freddie Mac Pool 5.5% 1/12/2052	4,236,842	0.09
USD 300,000	CSX 2.5% 15/5/2051	169,861	0.00	USD 2,138,000	Freeport-McMoRan 4.25% 1/3/2030	1,877,822	0.04
USD 300,000	CSX 3.8% 1/3/2028	266,974	0.01	USD 4,705,000	Freeport-McMoRan 5.4% 14/11/2034	4,347,885	0.09
USD 1,675,000	CSX 4.3% 1/3/2048	1,334,557	0.03	USD 4,025,000	General Mills 4.95% 29/3/2033	3,682,692	0.08
USD 1,500,000	CSX 4.5% 15/11/2052	1,235,268	0.02	USD 1,850,000	Gilead Sciences 1.65% 1/10/2030	1,425,258	0.03
USD 1,500,000	East Bay Municipal Utility District Water System Revenue 5.874% 1/6/2040	1,470,652	0.03	USD 2,340,000	Gilead Sciences 2.6% 1/10/2040	1,534,054	0.03
USD 1,025,000	Ecolab 1.3% 30/1/2031	768,184	0.02	USD 4,230,000	Gilead Sciences 3.65% 1/3/2026	3,769,095	0.08
EUR 1,570,000	Ecolab 2.625% 8/7/2025	1,558,131	0.03	USD 1,295,000	Gilead Sciences 5.65% 1/12/2041	1,232,065	0.03
EUR 9,110,000	Eli Lilly 1.625% 2/6/2026	8,904,923	0.19	USD 4,296,161	Ginnie Mae II Pool 2.5% 20/8/2051	3,305,647	0.07
EUR 6,140,000	Equinix 0.25% 15/3/2027	5,703,047	0.12	USD 8,835,607	Ginnie Mae II Pool 2.5% 20/8/2051	7,001,938	0.15
USD 2,890,000	Equinix 1.25% 15/7/2025	2,523,986	0.05	USD 1,911,402	Ginnie Mae II Pool 2.5% 20/8/2051	1,510,143	0.03
USD 6,975,000	Equinix 2.5% 15/5/2031	5,493,535	0.12	USD 1,957,297	Ginnie Mae II Pool 2.5% 20/9/2051	1,558,276	0.03
USD 800,000	Equinix 2.95% 15/9/2051	474,471	0.01	USD 1,491,084	Ginnie Mae II Pool 2.5% 20/9/2051	1,187,211	0.03
USD 1,337,950	Fannie Mae Pool 2% 1/8/2051	996,700	0.02	USD 1,477,926	Ginnie Mae II Pool 2.5% 20/9/2051	1,167,684	0.03
USD 651,282	Fannie Mae Pool 2% 1/9/2051	491,467	0.01	USD 183,013	Ginnie Mae II Pool 2.5% 20/10/2051	144,035	0.00
USD 917,338	Fannie Mae Pool 2% 1/9/2051	686,914	0.01	USD 1,162,311	Ginnie Mae II Pool 2.5% 20/11/2051	914,764	0.02
USD 501,427	Fannie Mae Pool 2% 1/9/2051	378,384	0.01	USD 1,495,144	Ginnie Mae II Pool 2.5% 20/1/2052	1,171,924	0.03
USD 482,881	Fannie Mae Pool 2% 1/9/2051	362,987	0.01	USD 3,334,084	Ginnie Mae II Pool 3% 20/8/2051	2,817,132	0.06
USD 737,617	Fannie Mae Pool 2% 1/10/2051	549,274	0.01	USD 6,711,926	Ginnie Mae II Pool 3% 20/8/2051	5,671,234	0.12
USD 338,630	Fannie Mae Pool 2% 1/11/2051	255,336	0.01	USD 202,171	Ginnie Mae II Pool 3% 20/9/2051	165,533	0.00
USD 3,384,131	Fannie Mae Pool 2% 1/12/2051	2,518,533	0.05				
USD 2,502,384	Fannie Mae Pool 2.5% 1/9/2051	1,951,480	0.04				
USD 1,993,727	Fannie Mae Pool 2.5% 1/10/2051	1,549,031	0.03				
USD 368,371	Fannie Mae Pool 2.5% 1/11/2051	290,194	0.01				
USD 217,290	Fannie Mae Pool 2.5% 1/11/2051	171,476	0.00				
USD 1,740,287	Fannie Mae Pool 2.5% 1/11/2051	1,370,714	0.03				

* 本證券全部或部分代表借貸證券。

貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金)
 (ESG Multi-Asset Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
USD 228,614	Ginnie Mae II Pool 3% 20/10/2051	187,185	0.00	USD 4,062,413	Ginnie Mae II Pool 3.5% 20/3/2052	3,463,089	0.07
USD 163,520	Ginnie Mae II Pool 3% 20/10/2051	133,885	0.00	USD 978,973	Ginnie Mae II Pool 4% 20/7/2051	860,798	0.02
USD 175,289	Ginnie Mae II Pool 3% 20/10/2051	143,521	0.00	USD 1,038,415	Ginnie Mae II Pool 4% 20/3/2052	898,870	0.02
USD 239,000	Ginnie Mae II Pool 3% 20/10/2051	195,685	0.00	USD 2,869,377	Ginnie Mae II Pool 4% 20/3/2052	2,529,664	0.05
USD 110,312	Ginnie Mae II Pool 3% 20/10/2051	90,320	0.00	USD 467,518	Ginnie Mae II Pool 4% 20/4/2052	407,777	0.01
USD 1,391,014	Ginnie Mae II Pool 3% 20/12/2051	1,138,905	0.02	USD 1,141,318	Ginnie Mae II Pool 4% 20/4/2052	992,072	0.02
USD 1,071,996	Ginnie Mae II Pool 3% 20/2/2052	889,166	0.02	USD 4,545,383	Ginnie Mae II Pool 4.5% 20/1/2050	4,035,137	0.09
USD 1,379,327	Ginnie Mae II Pool 3% 20/3/2052	1,129,252	0.02	USD 3,894,331	Ginnie Mae II Pool 4.5% 20/1/2050	3,457,519	0.07
USD 1,808,191	Ginnie Mae II Pool 3% 20/3/2052	1,480,362	0.03	USD 2,200,800	Ginnie Mae II Pool 6% 20/7/2053	2,050,616	0.04
USD 1,717,329	Ginnie Mae II Pool 3% 20/3/2052	1,405,979	0.03	USD 2,129,353	GoodLeap Sustainable Home Solutions Trust 2022-4 5.3% 20/11/2054	1,856,760	0.04
USD 2,315,925	Ginnie Mae II Pool 3% 20/3/2052	1,896,043	0.04	USD 4,100,000	Healthpeak 2.875% 15/1/2031	3,329,689	0.07
USD 1,991,173	Ginnie Mae II Pool 3% 20/3/2052	1,651,133	0.04	USD 2,090,000	Healthpeak 5.25% 15/12/2032	1,926,960	0.04
USD 27,721	Ginnie Mae II Pool 3.5% 20/1/2041	23,634	0.00	EUR 870,000	Helios Software / ION Corporate Solutions Finance 7.875% 1/5/2029*	894,042	0.02
USD 48,660	Ginnie Mae II Pool 3.5% 20/7/2042	41,485	0.00	USD 900,000	Hudson Yards 2016-10HY Mortgage Trust 2.835% 10/8/2038	776,051	0.02
USD 105,504	Ginnie Mae II Pool 3.5% 20/7/2042	89,947	0.00	EUR 1,594,000	IQVIA 2.25% 15/1/2028	1,511,032	0.03
USD 358,923	Ginnie Mae II Pool 3.5% 20/8/2042	305,998	0.01	EUR 2,260,000	JPMorgan Chase 0.389% 24/2/2028	2,117,055	0.05
USD 1,051,947	Ginnie Mae II Pool 3.5% 20/12/2043	896,832	0.02	EUR 3,810,000	JPMorgan Chase 1.047% 4/11/2032	3,242,904	0.07
USD 244,509	Ginnie Mae II Pool 3.5% 20/5/2044	208,455	0.00	USD 3,675,000	JPMorgan Chase 2.947% 24/2/2028	3,195,818	0.07
USD 109,999	Ginnie Mae II Pool 3.5% 20/10/2046	93,393	0.00	USD 2,800,000	JPMorgan Chase 3.509% 23/1/2029	2,449,278	0.05
USD 1,080,350	Ginnie Mae II Pool 3.5% 20/4/2048	907,233	0.02	USD 5,415,000	JPMorgan Chase 3.782% 1/2/2028	4,806,821	0.10
USD 625,229	Ginnie Mae II Pool 3.5% 20/8/2051	529,403	0.01	USD 5,685,000	JPMorgan Chase 4.005% 23/4/2029	5,042,433	0.11
USD 5,872,687	Ginnie Mae II Pool 3.5% 20/8/2051	5,135,480	0.11	USD 1,765,000	JPMorgan Chase 4.586% 26/4/2033	1,578,048	0.03
USD 87,349	Ginnie Mae II Pool 3.5% 20/9/2051	73,961	0.00	USD 2,775,000	Lowe's 2.5% 15/4/2026	2,428,993	0.05
USD 126,666	Ginnie Mae II Pool 3.5% 20/9/2051	107,182	0.00	USD 3,700,000	Lowe's 2.625% 1/4/2031	2,971,280	0.06
USD 152,513	Ginnie Mae II Pool 3.5% 20/9/2051	128,543	0.00	USD 4,050,000	Lowe's 3.65% 5/4/2029	3,540,445	0.08
USD 1,202,749	Ginnie Mae II Pool 3.5% 20/12/2051	1,018,398	0.02	USD 655,000	Lowe's 4.65% 15/4/2042	544,238	0.01
USD 859,806	Ginnie Mae II Pool 3.5% 20/12/2051	727,783	0.02	USD 970,000	Merck 5% 17/5/2053	870,777	0.02
USD 1,175,044	Ginnie Mae II Pool 3.5% 20/12/2051	990,355	0.02	EUR 970,000	Microsoft 3.125% 6/12/2028	986,875	0.02
USD 1,118,248	Ginnie Mae II Pool 3.5% 20/12/2051	976,709	0.02	USD 4,855,000	Morgan Stanley 0.864% 21/10/2025	4,355,290	0.09
USD 547,651	Ginnie Mae II Pool 3.5% 20/3/2052	463,102	0.01	USD 7,575,000	Morgan Stanley 4.21% 20/4/2028	6,781,090	0.14
USD 675,832	Ginnie Mae II Pool 3.5% 20/3/2052	571,606	0.01	USD 6,000,000	Morgan Stanley 4.431% 23/1/2030	5,390,013	0.11
USD 840,586	Ginnie Mae II Pool 3.5% 20/3/2052	711,654	0.02	USD 1,550,000	Morgan Stanley 5.424% 21/7/2034	1,443,470	0.03
USD 2,208,576	Ginnie Mae II Pool 3.5% 20/3/2052	1,877,926	0.04	USD 1,515,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	1,406,122	0.03
USD 1,868,816	Ginnie Mae II Pool 3.5% 20/3/2052	1,587,994	0.03	USD 975,000	Norfolk Southern 2.3% 15/5/2031	771,957	0.02
USD 3,954,399	Ginnie Mae II Pool 3.5% 20/3/2052	3,354,475	0.07	USD 750,000	Norfolk Southern 3.05% 15/5/2050	470,377	0.01
				USD 1,000,000	Norfolk Southern 3.15% 1/6/2027	874,207	0.02
				USD 325,000	Norfolk Southern 3.155% 15/5/2055	199,732	0.00
				USD 1,500,000	Norfolk Southern 3.8% 1/8/2028	1,334,343	0.03

* 本證券全部或部分代表借貸證券。

貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金)
 (ESG Multi-Asset Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (歐 元)	淨 資 產 %
USD 400,000		Norfolk Southern 4.15% 28/2/2048	307,628	0.01	USD 1,200,000		Verizon Communications 2.355% 15/3/2032	923,521	0.02
USD 2,140,000		Norfolk Southern 4.45% 15/6/2045	1,741,241	0.04	USD 3,150,000		Verizon Communications 2.85% 3/9/2041	2,099,194	0.05
USD 3,930,000		Norfolk Southern 5.05% 1/8/2030	3,668,904	0.08	USD 3,555,000		Verizon Communications 3.875% 8/2/2029	3,140,880	0.07
EUR 789,000		Olympus Water US 3.875% 1/10/2028	752,453	0.02	USD 2,179,000		Verizon Communications 4.78% 15/2/2035	1,946,301	0.04
EUR 482,000		Olympus Water US 5.375% 1/10/2029	445,691	0.01	USD 4,775,000		Welltower 2.7% 15/2/2027	4,148,866	0.09
EUR 632,000		Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	603,895	0.01	USD 3,420,000		WRKCo 3% 15/6/2033	2,704,974	0.06
USD 3,075,000		Pfizer 2.625% 1/4/2030	2,553,221	0.05	USD 2,850,000		WRKCo 3.9% 1/6/2028	2,510,198	0.05
USD 6,230,000		Prologis 1.25% 15/10/2030	4,697,802	0.10	USD 250,000		WRKCo 4% 15/3/2028	221,640	0.01
USD 975,000		Prologis 1.75% 1/7/2030	759,748	0.02	USD 8,630,000		WRKCo 4.65% 15/3/2026	7,761,525	0.16
USD 850,000		Prologis 1.75% 1/2/2031	648,060	0.01				428,021,152	9.02
USD 1,575,000		Prologis 2.25% 15/1/2032	1,210,284	0.03	總債券			1,290,952,871	27.23
USD 1,375,000		Prologis 2.875% 15/11/2029	1,156,362	0.02	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			4,547,378,419	95.92
USD 3,455,000		Prologis 3.25% 30/6/2026	3,056,174	0.06					
USD 6,860,000		Public Service Electric and Gas 2.7% 1/5/2050	4,128,246	0.09	其他可轉讓證券				
USD 3,900,000		Public Service Electric and Gas 4.9% 15/12/2032	3,601,874	0.08	普通股（股份）				
USD 4,530,000		San Diego Gas & Electric 2.95% 15/8/2051	2,832,794	0.06	英國 42,824,142 Home Reit**			12,570,753	0.27
EUR 555,000		SCIL IV / SCIL USA 9.5% 15/7/2028*	602,236	0.01	普通股（股份）總額			12,570,753	0.27
EUR 1,000,000		Toyota Motor Credit 3.85% 24/7/2030	1,026,845	0.02	債券				
EUR 11,690,000		Toyota Motor Credit 4.05% 13/9/2029	12,153,872	0.26	荷蘭 USD 21,100,000 JP Morgan Structured Products 0% 30/1/2026**			18,745,468	0.40
EUR 676,000		UGI International 2.5% 1/12/2029*	610,969	0.01	總債券			18,745,468	0.40
USD 2,300,000		Union Pacific 2.375% 20/5/2031	1,846,391	0.04	其他可轉讓證券總額			31,316,221	0.67
USD 2,950,000		Union Pacific 2.8% 14/2/2032	2,395,552	0.05	普通股／優先股（股份）總額			4,578,694,640	96.59
USD 1,345,000		Union Pacific 4.05% 15/11/2045	1,047,272	0.02	其他淨資產			161,698,156	3.41
EUR 8,070,000		Verizon Communications 1.3% 18/5/2033	6,740,589	0.14	淨資產總額（歐元）			4,740,392,796	100.00
EUR 4,220,000		Verizon Communications 1.875% 26/10/2029	3,967,267	0.08					

* 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未實現增值 / (減值) (歐 元)
CAD	430,000	EUR	286,649	State Street	4/9/2024	1,230
EUR	624,782,510	GBP	526,600,000	Barclays	18/10/2024	884,339
EUR	863,482,104	USD	945,969,600	Barclays	18/10/2024	11,212,993
EUR	14,912,988	AUD	24,870,000	State Street	4/9/2024	(316,142)
EUR	428,344,379	USD	464,905,285	RBS	4/9/2024	8,620,904
EUR	25,976,773	GBP	21,939,275	Barclays	4/9/2024	(60,904)
EUR	1,711,263	MXN	34,730,000	Barclays	4/9/2024	119,452
EUR	7,610,899	USD	8,260,000	Barclays	4/9/2024	153,647
EUR	842,339	CAD	1,260,000	Barclays	4/9/2024	(1,215)
EUR	12,064,496	GBP	10,360,000	RBS	16/9/2024	(225,431)
EUR	1,286,020	USD	1,420,000	Bank of America	16/9/2024	4,729
EUR	352,917	USD	390,000	Standard Chartered Bank	16/9/2024	1,013
EUR	292,960	GBP	250,000	State Street	16/9/2024	(3,611)
EUR	4,228,692	GBP	3,610,000	Goldman Sachs	4/9/2024	(55,680)
EUR	1,975,836	USD	2,200,000	HSBC Bank	16/9/2024	(9,263)

貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金) (ESG Multi-Asset Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
EUR	5,577,101	GBP	4,740,000	BNY Mellon	16/9/2024	(45,897)
EUR	106,258	GBP	90,000	Morgan Stanley	4/9/2024	(554)
EUR	5,104,844	GBP	4,320,000	UBS	16/9/2024	(19,913)
EUR	1,471,213	GBP	1,240,000	BNP Paribas	16/9/2024	218
GBP	10,400,000	EUR	12,192,819	JP Morgan	16/9/2024	144,560
GBP	7,000,000	EUR	8,187,204	Barclays	18/10/2024	106,163
GBP	3,000,000	EUR	3,560,303	Bank of America	18/10/2024	(6,002)
JPY	9,413,100,000	EUR	55,259,984	Citibank	18/10/2024	3,392,894
JPY	8,831,730,000	EUR	53,473,162	HSBC Bank	18/10/2024	1,557,207
JPY	11,450,000	EUR	70,459	Deutsche Bank	4/9/2024	568
MXN	452,120,000	USD	25,170,189	Morgan Stanley	18/10/2024	(2,138,719)
MXN	34,860,000	EUR	1,714,657	Goldman Sachs	4/9/2024	(116,888)
TWD	3,707,953,437	USD	116,400,987	HSBC Bank	18/7/2025	3,776,007
USD	338,081,752	TWD	10,743,900,000	Goldman Sachs	18/7/2025	(10,221,967)
USD	84,770,965	CNH	612,140,800	JP Morgan	18/10/2024	(1,908,186)
USD	55,920,000	EUR	51,344,598	Nomura	18/10/2024	(963,604)
USD	2,770,000	EUR	2,533,207	Morgan Stanley	4/9/2024	(32,409)
未實現淨增值						13,849,539
澳幣避險股份類別						
AUD	7,141,400	EUR	4,285,256	BNY Mellon	13/9/2024	86,965
EUR	106,640	AUD	176,323	BNY Mellon	13/9/2024	(1,311)
未實現淨增值						85,654
巴西雷里爾避險股份類別						
BRL	5,637	EUR	910	BNY Mellon	13/9/2024	(12)
未實現淨減值						(12)
離岸人民幣避險股份類別						
CNY	123,157,215	EUR	15,729,830	BNY Mellon	13/9/2024	(11,908)
EUR	291,422	CNY	2,300,741	BNY Mellon	13/9/2024	(2,206)
未實現淨減值						(14,114)
新加坡幣避險股份類別						
EUR	712,825	SGD	1,034,799	BNY Mellon	13/9/2024	(3,984)
SGD	61,773,054	EUR	42,686,973	BNY Mellon	13/9/2024	103,549
未實現淨增值						99,565
美金避險股份類別						
EUR	7,735,786	USD	8,583,726	BNY Mellon	13/9/2024	(10,536)
USD	593,917,835	EUR	542,631,853	BNY Mellon	13/9/2024	(6,658,543)
未實現淨減值						(6,669,079)
南非幣避險股份類別						
EUR	7,097	ZAR	141,365	BNY Mellon	13/9/2024	(102)
ZAR	24,920,559	EUR	1,234,302	BNY Mellon	13/9/2024	34,753
未實現淨增值						34,651
未實現淨增值總額 (歐元曝險部位 - 歐元 3,800,567,960)						7,386,204

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (歐元)	未實現增值／ (減值) (歐元)
299	JPY	Nikkei 225 Index	2024 年 9 月	72,162,084	334,465
241	EUR	Euro Bund	2024 年 9 月	32,257,850	763,970
241	EUR	Euro Bund	2024 年 9 月	32,257,850	134,266
(38)	EUR	Euro BUXL	2024 年 9 月	5,114,800	121,200

貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金) (ESG Multi-Asset Fund) 續

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (歐元)	未實現增值／ (減值) (歐元)
(3,131)	EUR	EURO STOXX 50 Index	2024 年 9 月	155,955,110	(1,967,261)
15	USD	MSCI EAFE Index	2024 年 9 月	1,667,260	38,275
995	USD	Russell 2000 E-Mini Index	2024 年 9 月	99,477,924	3,151,431
(718)	USD	S&P 500 E-Mini Index	2024 年 9 月	182,831,080	(6,039,280)
16	USD	S&P 500 E-Mini Index	2024 年 9 月	4,074,230	9,333
1,466	USD	CBOE Market Volatility Index	2024 年 10 月	23,295,142	(780,339)
426	CAD	Canadian 10 Year Bond	2024 年 12 月	35,168,694	(216,756)
211	CAD	Canadian 10 Year Bond	2024 年 12 月	17,419,236	(77,695)
235	GBP	Long Gilt	2024 年 12 月	27,567,440	(55,405)
347	GBP	Long Gilt	2024 年 12 月	40,705,964	(177,090)
(314)	USD	US Long Bond (CBT)	2024 年 12 月	35,100,465	288,826
438	USD	US Long Bond (CBT)	2024 年 12 月	48,961,795	(361,440)
1,080	USD	US Treasury 10 Year Note (CBT)	2024 年 12 月	110,992,098	(258,993)
(137)	USD	US Treasury 10 Year Note (CBT)	2024 年 12 月	14,079,553	30,784
(102)	USD	US Treasury 5 Year Note (CBT)	2024 年 12 月	10,085,443	19,965
(127)	USD	US Ultra 10 Year Note	2024 年 12 月	13,506,916	44,772
616	USD	US Ultra Bond (CBT)	2024 年 12 月	73,986,606	(540,974)
(149)	USD	US Ultra Bond (CBT)	2024 年 12 月	17,896,111	94,454
合計				1,054,563,651	(5,443,492)

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (歐元)	市場價值 (歐元)
TRS	USD 1,548,415	Fund receives CINBESVL + 0bps; and pays USD SOFR 1D Overnight + 67bps	Citigroup	25/7/2025	1,853,698	1,853,698
TRS	USD 1,548,415	Fund receives USD SOFR 1D Overnight + 31bps; and pays CINBESVS + 0bps	Citigroup	25/7/2025	(6,920,505)	(6,920,504)
TRS	JPY 13,134,999	Fund receives JPBLJDY + 0bps; and pays JPY TONAR 1D Overnight - 1bps	JP Morgan	13/9/2024	(183,679)	(183,679)
TRS	JPY 48,336,431	Fund receives JPBLJDY + 0bps; and pays JPY TONAR 1D Overnight + 24bps	JP Morgan	9/10/2024	(2,430,417)	(2,430,417)
TRS	JPY 61,439,260	Fund receives JPBLJDY + 0bps; and pays JPY TONAR 1D Overnight + 2bps	JP Morgan	9/10/2024	369,480	369,480
總金額 (歐元曝險部位 - 歐元 389,304,731)					(7,311,423)	(7,311,422)

TRS: 總收益交換

至 2024 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (歐元)	市場價值 (歐元)
283,500,000	Call	OTC USD/JPY	Goldman Sachs	USD 136	1/3/2033	3,800,556	6,299,005
867	Call	S&P 500 Index	Exchange Traded	USD 5,800	16/9/2024	77,647	328,766
5,756	Call	MSCI China Index	Exchange Traded	USD 460	23/9/2024	(3,465,919)	285,826
總金額 (歐元曝險部位 - 歐元 107,359,763)						412,284	6,913,597

貝萊德歐元優質債券基金 (Euro Bond Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			EUR 8,819,074	Kingdom of Belgium Government Bond 0.5% 22/10/2024*	8,782,034	0.45
債券				EUR 7,980,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	7,841,946	0.40
澳洲				EUR 11,805,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027*	11,284,990	0.57
EUR 429,000	Commonwealth Bank of Australia 0.5% 27/7/2026	410,489	0.02	EUR 1,530,000	Kingdom of Belgium Government Bond 2.25% 22/6/2057*	1,184,334	0.06
EUR 750,000	Commonwealth Bank of Australia 0.75% 28/2/2028	699,311	0.04	EUR 4,119,000	Kingdom of Belgium Government Bond 2.7% 22/10/2029	4,149,069	0.21
EUR 550,000	Commonwealth Bank of Australia 3.768% 31/8/2027	565,518	0.03	EUR 8,627,366	Kingdom of Belgium Government Bond 2.75% 22/4/2039*	8,272,122	0.42
AUD 2,370,000	La Trobe Financial Capital Markets Trust 2024-3 0% 13/11/2055	1,451,299	0.08	EUR 20,875,000	Kingdom of Belgium Government Bond 2.85% 22/10/2034	20,860,153	1.06
AUD 429,627	Liberty Series 2024-1Auto 5.495% 25/5/2032	263,077	0.01	EUR 5,781,700	Kingdom of Belgium Government Bond 3.5% 22/6/2055*	5,818,141	0.30
EUR 13,001,000	National Australia Bank 3.146% 5/2/2031	13,217,272	0.67			89,095,703	4.53
AUD 2,340,000	Pepper Residential Trust No. 40 Mtge 5.622% 12/11/2065	1,433,200	0.07		保加利亞		
AUD 2,345,000	Resimac Bastille Trust Series 2024-2NC 5.662% 6/3/2056	1,436,190	0.07	EUR 8,353,000	Bulgaria Government International Bond 3.625% 5/9/2032	8,323,848	0.42
EUR 690,000	Westpac Banking 3.106% 23/11/2027	695,582	0.04		加拿大		
EUR 1,050,000	Westpac Banking 3.131% 15/4/2031	1,065,209	0.05	EUR 661,000	Bank of Montreal 1% 5/4/2026	642,575	0.03
		21,237,147	1.08	EUR 460,000	Bank of Montreal 3.375% 4/7/2026	464,402	0.02
奧地利				EUR 700,000	Bank of Nova Scotia 0.01% 14/1/2027	655,700	0.03
EUR 800,000	Erste Bank 0.01% 11/9/2029	694,628	0.03	EUR 8,967,000	Bank of Nova Scotia 0.01% 14/9/2029	7,788,781	0.40
EUR 200,000	Erste Bank 0.1% 15/1/2030	172,870	0.01	EUR 100,000	Canadian Imperial Bank of Commerce 0.04% 9/7/2027	92,318	0.00
EUR 801,000	Republic of Austria Government Bond 0.25% 20/10/2036	583,489	0.03	EUR 8,982,000	CPPIB Capital 0.875% 6/2/2029	8,307,380	0.42
EUR 7,555,000	Republic of Austria Government Bond 0.5% 20/4/2027*	7,182,727	0.36	EUR 2,000,000	CPPIB Capital 3.125% 11/6/2029	2,038,100	0.11
EUR 2,367,000	Republic of Austria Government Bond 0.9% 20/2/2032	2,084,972	0.11	EUR 125,000	Equitable Bank 3.5% 28/5/2027	126,795	0.01
EUR 4,900,000	Republic of Austria Government Bond 1.65% 21/10/2024	4,887,750	0.25	EUR 700,000	Federation des Caisses Desjardins du Quebec 3.25% 18/4/2028	710,216	0.04
EUR 4,683,000	Republic of Austria Government Bond 1.85% 23/5/2049	3,683,648	0.19	EUR 360,000	Royal Bank of Canada 0.01% 21/1/2027	337,043	0.02
EUR 3,301,000	Republic of Austria Government Bond 2.1% 20/9/2117	2,565,867	0.13	EUR 10,600,000	Royal Bank of Canada 0.125% 26/4/2027	9,891,740	0.50
EUR 5,646,000	Republic of Austria Government Bond 2.5% 20/10/2029	5,634,962	0.29	EUR 600,000	Royal Bank of Canada/Toronto 3.625% 7/3/2028*	616,854	0.03
EUR 3,523,000	Republic of Austria Government Bond 2.9% 20/2/2034	3,551,713	0.18	EUR 175,000	Toronto-Dominion Bank 0.1% 19/7/2027	162,004	0.01
EUR 6,179,000	Republic of Austria Government Bond 3.2% 15/7/2039	6,300,448	0.32	EUR 7,132,000	Toronto-Dominion Bank 3.191% 16/2/2029*	7,239,444	0.37
EUR 200,000	UniCredit Bank Austria 0.625% 20/3/2029	181,000	0.01	EUR 170,000	Toronto-Dominion Bank 3.247% 16/2/2034	174,163	0.01
		37,524,074	1.91			39,247,515	2.00
比利時					開曼群島		
EUR 200,000	Argenta Spaarbank 0.01% 11/2/2031	165,725	0.01	GBP 500,000	Trafford Centre Finance 5.952% 28/7/2035	424,299	0.02
EUR 3,200,000	Argenta Spaarbank 5.375% 29/11/2027	3,325,600	0.17		智利		
EUR 200,000	Belfius Bank 0.125% 14/9/2026	189,492	0.01	EUR 6,225,000	Chile Government International Bond 3.875% 9/7/2031	6,350,776	0.32
EUR 100,000	Belfius Bank 1% 12/6/2028	93,463	0.00				
EUR 400,000	BNP Paribas Fortis 0.875% 22/3/2028	374,026	0.02				
EUR 5,100,000	Fluxys Belgium 1.75% 5/10/2027	4,775,971	0.24				
EUR 200,000	ING Belgium 0.75% 28/9/2026	191,815	0.01				
EUR 600,000	ING Belgium 3% 15/2/2031	607,578	0.03				
EUR 6,900,000	KBC 0.125% 10/9/2026	6,662,564	0.34				
EUR 4,300,000	KBC 4.5% 6/6/2026	4,323,650	0.22				
EUR 200,000	KBC Bank 0% 3/12/2025	193,030	0.01				

* 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
EUR 1,220,000	克羅埃西亞 Croatia Government International Bond 3.375% 12/3/2034*	1,237,794	0.07	EUR 2,900,000	Autoroutes du Sud de la France 2.75% 2/9/2032	2,779,911	0.14
EUR 3,000,000	Croatia Government International Bond 4% 14/6/2035*	3,178,455	0.16	EUR 200,000	AXA Home Loan SFH 0.01% 16/10/2029	173,507	0.01
		4,416,249	0.23	EUR 200,000	AXA Home Loan SFH 0.125% 25/6/2035	147,104	0.01
EUR 2,585,000	丹麥 Carlsberg Breweries 4.25% 5/10/2033	2,717,377	0.14	EUR 2,500,000	Banque Federative du Credit Mutuel 4.125% 18/9/2030	2,607,962	0.13
EUR 4,815,000	Danske Bank 3.875% 9/1/2032	4,884,000	0.25	EUR 2,500,000	BNP Paribas 0.875% 11/7/2030	2,205,312	0.11
EUR 200,000	Jyske Realkredit 0.01% 1/10/2027	183,794	0.01	EUR 10,200,000	BNP Paribas 2.125% 23/1/2027	10,012,065	0.51
EUR 1,915,000	Kommunekredit 0.875% 3/11/2036	1,521,276	0.08	EUR 2,900,000	BNP Paribas 4.75% 13/11/2032	3,078,101	0.16
		9,306,447	0.48	EUR 2,000,000	BPCE 2.25% 12/3/2025	1,981,510	0.10
EUR 800,000	愛沙尼亞 Estonia Government International Bond 3.25% 17/1/2034*	795,568	0.04	EUR 2,200,000	BPCE 4.375% 13/7/2028	2,270,862	0.12
EUR 640,000	芬蘭 Finland Government Bond 0.25% 15/9/2040*	417,050	0.02	EUR 700,000	BPCE 4.5% 13/1/2033	736,066	0.04
EUR 715,000	Finland Government Bond 2.75% 15/4/2038	697,286	0.03	EUR 3,000,000	BPCE 5.125% 25/1/2035	3,116,847	0.16
EUR 1,775,000	Finland Government Bond 2.875% 15/4/2029	1,802,823	0.09	EUR 200,000	BPCE SFH 0.5% 23/1/2035	155,998	0.01
EUR 7,342,000	Finland Government Bond 2.95% 15/4/2055	7,192,186	0.37	EUR 500,000	BPCE SFH 0.625% 29/5/2031	431,545	0.02
EUR 6,215,000	Finland Government Bond 3% 15/9/2033	6,342,593	0.32	EUR 700,000	BPCE SFH 0.75% 27/11/2026	670,103	0.03
EUR 1,734,000	Finland Government Bond 3% 15/9/2034	1,763,036	0.09	EUR 700,000	BPCE SFH 1% 8/6/2029*	643,633	0.03
EUR 7,140,000	Finland Government Bond 4% 4/7/2025	7,197,406	0.37	EUR 100,000	BPCE SFH 1.125% 12/4/2030	91,126	0.00
EUR 1,000,000	Nordea Bank 0.5% 2/11/2028	895,322	0.05	EUR 200,000	BPCE SFH 3% 15/1/2031	201,549	0.01
EUR 3,141,000	Nordea Bank 2.5% 23/5/2029	3,045,820	0.15	EUR 1,200,000	BPCE SFH 3.125% 20/1/2033	1,217,256	0.06
EUR 2,917,000	Nordea Bank 3.625% 15/3/2034	2,948,153	0.15	EUR 1,700,000	BPCE SFH 3.25% 12/4/2028*	1,727,208	0.09
EUR 2,075,000	Nordea Bank 4.125% 29/5/2035	2,113,865	0.11	EUR 8,200,000	BPCE SFH 3.375% 13/3/2029*	8,389,297	0.43
EUR 2,725,000	Nordea Bank 4.375% 6/9/2026	2,750,887	0.14	EUR 400,000	Caisse de Refinancement de l'Habitat 0.25% 7/2/2035	302,462	0.01
EUR 325,000	Nordea Kiinnitysluottopankki 1.375% 28/2/2033	290,003	0.01	EUR 700,000	Caisse de Refinancement de l'Habitat 2.75% 12/4/2028	699,264	0.04
EUR 200,000	Oma Saastopankki 0.01% 25/11/2027	182,321	0.01	EUR 12,400,000	Caisse de Refinancement de l'Habitat 2.75% 6/9/2030	12,339,550	0.63
EUR 5,829,000	OP Corporate Bank 1.625% 9/6/2030	5,710,963	0.29	EUR 300,000	Caisse Francaise de Financement Local 0.01% 7/5/2025	293,640	0.02
EUR 965,000	OP Mortgage Bank 0.01% 19/11/2026	908,958	0.05	EUR 500,000	Caisse Francaise de Financement Local 0.01% 18/3/2031	415,375	0.02
EUR 355,000	OP Mortgage Bank 0.01% 19/11/2030*	299,691	0.01	EUR 200,000	Caisse Francaise de Financement Local 0.375% 23/6/2025	195,712	0.01
EUR 5,841,000	OP Mortgage Bank 2.75% 25/1/2030*	5,837,776	0.30	EUR 500,000	Caisse Francaise de Financement Local 0.5% 16/1/2025	494,697	0.03
EUR 320,000	OP Mortgage Bank 3% 17/7/2031	323,884	0.02	EUR 100,000	Caisse Francaise de Financement Local 0.75% 11/1/2027	95,392	0.01
EUR 270,000	OP Mortgage Bank 3.125% 20/10/2028	273,939	0.01	EUR 3,400,000	Caisse Francaise de Financement Local 1.125% 9/9/2025*	3,336,368	0.17
		50,993,962	2.59	EUR 200,000	Caisse Francaise de Financement Local 1.125% 1/12/2031	177,014	0.01
EUR 16,100,000	法國 Agence Francaise de Developpement EPIC 0.125% 29/9/2031	13,128,987	0.67	EUR 400,000	Caisse Francaise de Financement Local 1.25% 11/5/2032*	354,102	0.02
EUR 13,400,000	Agence Francaise de Developpement EPIC 1% 31/1/2028	12,590,640	0.64	EUR 300,000	Caisse Francaise de Financement Local 1.45% 16/1/2034*	262,971	0.01
EUR 2,400,000	Arkea Home Loans SFH 3% 30/3/2027	2,412,528	0.12	EUR 1,100,000	Caisse Francaise de Financement Local 2.875% 30/1/2030*	1,102,044	0.06
				EUR 200,000	Caisse Francaise de Financement Local 3% 19/3/2036	199,993	0.01
				EUR 2,100,000	Caisse Francaise de Financement Local 3.625% 17/1/2029	2,171,967	0.11
				EUR 1,200,000	Cars Alliance Auto Loans Germany V 2024-1 4.126% 18/1/2036	1,203,499	0.06

* 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %
EUR 200,000	Cars Alliance Auto Loans Germany V 2024-1 4.506% 18/1/2036	199,486	0.01	EUR 6,920,000	French Republic Government Bond OAT 2.5% 25/5/2043	6,090,076	0.31
EUR 1,000,000	Cie de Financement Foncier 0.75% 11/1/2028*	935,758	0.05	EUR 27,585,000	French Republic Government Bond OAT 2.75% 25/2/2029*	27,698,098	1.41
EUR 400,000	Cie de Financement Foncier 0.875% 11/9/2028	371,342	0.02	EUR 3,679,000	French Republic Government Bond OAT 3% 25/6/2049	3,425,793	0.17
EUR 300,000	Cie de Financement Foncier 1.25% 15/11/2032	263,840	0.01	EUR 1,070,000	French Republic Government Bond OAT 3% 25/5/2054	967,556	0.05
EUR 2,700,000	Cie de Saint-Gobain 3.625% 8/4/2034	2,716,767	0.14	EUR 24,577,000	French Republic Government Bond OAT 3.25% 25/5/2055*	23,202,900	1.18
EUR 500,000	Credit Agricole 4.125% 26/2/2036	513,302	0.03	EUR 11,540,000	French Republic Government Bond OAT 3.5% 25/11/2033	12,077,822	0.61
EUR 1,700,000	Credit Agricole 4.375% 27/11/2033	1,792,117	0.09	EUR 745,809	Ginkgo Auto Loans 2022 4.308% 25/7/2043	749,044	0.04
EUR 600,000	Credit Agricole Home Loan SFH 0.5% 3/4/2025	590,319	0.03	EUR 654,894	Ginkgo Sales Finance 2022 4.308% 25/11/2049	657,154	0.03
EUR 300,000	Credit Agricole Home Loan SFH 1% 16/1/2029	278,208	0.01	EUR 868,986	Harmony French Home Loans FCT 2020-2 4.225% 27/8/2061	871,733	0.04
EUR 1,000,000	Credit Agricole Home Loan SFH 2.875% 23/6/2028	1,003,860	0.05	EUR 600,000	Harmony French Home Loans FCT 2021-1 4.475% 27/5/2061	600,755	0.03
EUR 14,200,000	Credit Agricole Home Loan SFH 3% 1/12/2030	14,324,534	0.73	EUR 300,000	La Banque Postale Home Loan SFH 3% 31/1/2031	302,874	0.02
EUR 800,000	Credit Agricole Home Loan SFH 3.125% 16/8/2029	812,209	0.04	EUR 1,800,000	Legrand 3.5% 26/6/2034	1,818,828	0.09
EUR 700,000	Credit Agricole Home Loan SFH 3.125% 18/10/2030	711,102	0.04	EUR 1,000,000	Noria DE 2024 4.198% 25/2/2043	1,002,250	0.05
EUR 300,000	Credit Agricole Home Loan SFH 3.25% 28/9/2032	307,734	0.02	EUR 400,000	Noria DE 2024 4.558% 25/2/2043	400,820	0.02
EUR 300,000	Credit Agricole Public Sector SCF 0.01% 13/9/2028	268,394	0.01	EUR 200,000	Noria DE 2024 4.858% 25/2/2043	200,425	0.01
EUR 900,000	Credit Mutuel Arkea 4.25% 1/12/2032	941,872	0.05	EUR 100,000	Noria DE 2024 5.258% 25/2/2043	100,183	0.01
EUR 200,000	Credit Mutuel Home Loan SFH 0.125% 28/1/2030*	173,142	0.01	EUR 100,000	Noria DE 2024 7.158% 25/2/2043	100,249	0.01
EUR 700,000	Credit Mutuel Home Loan SFH 2.375% 8/2/2028	690,990	0.03	EUR 100,000	Orange 2.375% 15/1/2025	99,190	0.00
EUR 700,000	Credit Mutuel Home Loan SFH 2.75% 8/12/2027	699,240	0.04	EUR 2,870,000	RCI Banque 4.125% 4/4/2031	2,906,205	0.15
EUR 6,700,000	Credit Mutuel Home Loan SFH 3% 23/7/2029	6,758,658	0.34	EUR 600,000	RTE Reseau de Transport d'Electricite SADIR 3.5% 7/12/2031	610,778	0.03
EUR 500,000	Credit Mutuel Home Loan SFH 3% 28/11/2030	504,490	0.02	EUR 4,000,000	Societe Generale 4.875% 21/11/2031	4,198,840	0.21
EUR 500,000	Credit Mutuel Home Loan SFH 3% 3/2/2031	503,850	0.03	EUR 1,400,000	Societe Generale 5.625% 2/6/2033	1,490,403	0.08
EUR 17,800,000	Dexia 0.625% 17/1/2026	17,256,922	0.88	EUR 300,000	Societe Generale SFH 0.01% 11/2/2030	258,114	0.01
EUR 100,000	Electricite de France 5% 22/1/2026	100,675	0.01	EUR 1,200,000	Societe Generale SFH 0.125% 18/7/2029	1,056,444	0.05
EUR 4,400,000	Engie 4.5% 6/9/2042	4,578,816	0.23	EUR 100,000	Societe Generale SFH 0.5% 28/1/2026	96,789	0.00
EUR 260,216	FCT Noria 2021 4.708% 25/10/2049	260,364	0.01	EUR 200,000	Societe Generale SFH 0.75% 29/1/2027	190,789	0.01
EUR 33,845,000	French Republic Government Bond OAT 0% 25/2/2026*	32,550,034	1.66	EUR 3,846,000	TotalEnergies 2% 17/1/2027	3,666,940	0.19
EUR 26,191,945	French Republic Government Bond OAT 0% 25/2/2027*	24,581,140	1.25	EUR 3,400,000	TotalEnergies Capital International 0.696% 31/5/2028	3,133,057	0.16
EUR 8,200,000	French Republic Government Bond OAT 0.5% 25/5/2025	8,051,170	0.41	EUR 15,000,000	UNEDIC ASSEO 0.875% 25/5/2028*	14,023,050	0.71
EUR 15,741,741	French Republic Government Bond OAT 0.5% 25/5/2040*	10,416,310	0.53	EUR 2,400,000	Veolia Environnement 2.25% 20/1/2026	2,335,800	0.12
EUR 7,403,484	French Republic Government Bond OAT 0.5% 25/6/2044	4,393,275	0.22			396,948,599	20.19
EUR 41,245,000	French Republic Government Bond OAT 0.75% 25/2/2028*	38,776,360	1.97		德國		
EUR 5,752,017	French Republic Government Bond OAT 0.75% 25/5/2053	2,941,581	0.15	EUR 1,900,000	Allianz 5.824% 25/7/2053	2,116,237	0.11
EUR 3,095,000	French Republic Government Bond OAT 1.25% 25/5/2038	2,427,082	0.12	EUR 6,976,000	Bayer 4.625% 26/5/2033	7,316,917	0.37
EUR 6,520,000	French Republic Government Bond OAT 2.5% 24/9/2026	6,507,530	0.33	EUR 14,540,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053*	12,445,882	0.63
				EUR 21,030,000	Bundesrepublik Deutschland Bundesanleihe 2.2% 15/2/2034*	20,949,823	1.07

* 本證券全部或部分代表借貸證券。

貝
 萊
 德
 歐
 元
 優
 質
 債
 券
 基
 金
 (Euro Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %
EUR 830,000	Bundesrepublik Deutschland Bundesanleihe 2.5% 15/8/2054	826,568	0.04	EUR 2,800,000	Robert Bosch 4.375% 2/6/2043	2,910,978	0.15
EUR 4,900,000	Bundesrepublik Deutschland Bundesanleihe 2.6% 15/5/2041	4,936,799	0.25	EUR 8,450,000	State of Hesse 0.375% 6/7/2026	8,111,930	0.41
EUR 24,145,000	Bundesrepublik Deutschland Bundesanleihe 3.25% 4/7/2042*†	26,603,608	1.35	EUR 4,820,000	State of North Rhine-Westphalia Germany 0.5% 15/1/2052	2,541,959	0.13
EUR 158,000	Commerzbank 0.125% 15/12/2026	149,093	0.01	EUR 11,207,000	State of North Rhine-Westphalia Germany 0.6% 4/6/2041	7,652,229	0.39
EUR 600,000	Commerzbank 0.5% 9/6/2026	576,580	0.03	EUR 1,000,000	State of North Rhine-Westphalia Germany 1% 16/1/2025*	991,505	0.05
EUR 121,000	Commerzbank 0.5% 15/3/2027	114,651	0.01	EUR 4,990,000	Volkswagen Financial Services Overseas 1.5% 1/10/2024	4,979,970	0.26
EUR 2,600,000	Deutsche Bank 4.5% 12/7/2035	2,657,213	0.14	EUR 500,000	Vonovia 1.625% 7/10/2039	349,029	0.02
EUR 445,000	DZ HYP 0.5% 30/9/2026	424,861	0.02	EUR 1,400,000	Vonovia 2.375% 25/3/2032	1,270,743	0.06
EUR 3,675,000	DZ HYP 3% 31/5/2032	3,738,192	0.19			192,236,669	9.78
EUR 1,981,000	E.ON 3.5% 25/3/2032	1,999,980	0.10	希臘			
EUR 2,049,000	E.ON 3.75% 15/1/2036	2,065,167	0.11	EUR 8,628,000	Hellenic Republic Government Bond 3.375% 15/6/2034	8,668,681	0.44
EUR 800,000	Eurogrid 3.279% 5/9/2031	790,132	0.04	EUR 7,410,000	Hellenic Republic Government Bond 4.125% 15/6/2054	7,552,494	0.39
EUR 2,800,000	Eurogrid 3.915% 1/2/2034	2,840,320	0.14			16,221,175	0.83
EUR 133,641	FCT Autonoria DE 2023 4.758% 26/1/2043	134,376	0.01	匈牙利			
EUR 133,433	FCT Autonoria DE 2023 5.708% 26/1/2043	135,189	0.01	EUR 5,564,000	Hungary Government International Bond 5.375% 12/9/2033*	5,943,437	0.30
EUR 66,842	FCT Autonoria DE 2023 6.658% 26/1/2043	68,066	0.00	國際			
EUR 66,736	FCT Autonoria DE 2023 9.108% 26/1/2043	68,494	0.01	EUR 7,180,000	African Development Bank 0.5% 21/3/2029	6,539,795	0.33
EUR 3,125,000	Fraport Frankfurt Airport Services Worldwide 4.25% 11/6/2032	3,207,391	0.16	EUR 2,711,000	Council Of Europe Development Bank 2.75% 16/4/2031	2,732,973	0.14
EUR 10,935,000	Gemeinsame Deutsche Bundeslaender 0.625% 13/2/2029	10,077,610	0.51	EUR 1,301,000	European Investment Bank 0% 17/6/2027	1,215,284	0.06
EUR 6,000,000	Gemeinsame Deutsche Bundeslaender 0.75% 25/9/2028	5,594,954	0.29	EUR 1,122,000	European Investment Bank 0.1% 15/10/2026	1,067,033	0.05
EUR 400,000	ING-DiBa 0.01% 7/10/2028	358,619	0.02	EUR 2,838,000	European Investment Bank 0.2% 17/3/2036	2,104,760	0.11
EUR 1,000,000	ING-DiBa 3.25% 15/2/2028	1,017,850	0.05	EUR 156,000	European Investment Bank 0.25% 15/6/2040	103,376	0.01
EUR 1,512,000	Kreditanstalt fuer Wiederaufbau 0% 30/9/2026	1,435,697	0.07	EUR 1,618,000	European Investment Bank 0.375% 15/5/2026	1,559,307	0.08
EUR 2,181,000	Kreditanstalt fuer Wiederaufbau 0.125% 4/10/2024*	2,174,424	0.11	EUR 389,000	European Investment Bank 0.5% 13/11/2037*	288,664	0.01
EUR 10,700,000	Kreditanstalt fuer Wiederaufbau 2.75% 15/5/2030	10,849,637	0.55	EUR 900,000	European Investment Bank 0.875% 14/1/2028	853,385	0.04
EUR 5,873,000	Kreditanstalt fuer Wiederaufbau 2.875% 31/3/2032	5,993,925	0.30	EUR 1,200,000	European Investment Bank 1.5% 15/6/2032	1,105,140	0.06
EUR 3,448,000	Kreditanstalt fuer Wiederaufbau 3.25% 24/3/2031*	3,588,489	0.18	EUR 13,598,000	European Investment Bank 2.625% 4/9/2034	13,474,530	0.69
EUR 4,885,000	Landesbank Baden-Wuerttemberg 3.125% 13/11/2029	4,987,170	0.25	EUR 249,000	European Stability Mechanism 0.75% 5/9/2028	232,504	0.01
EUR 334,000	Norddeutsche Landesbank-Girozentrale 0.625% 18/1/2027	317,773	0.02	EUR 4,473,000	European Union 0% 4/7/2035	3,299,665	0.17
EUR 6,035,000	NRW Bank 0.1% 9/7/2035	4,513,214	0.23	EUR 5,145,023	European Union 0.45% 4/7/2041	3,333,448	0.17
EUR 6,057,000	NRW Bank 0.375% 16/5/2029	5,474,831	0.28	EUR 12,626,000	European Union 2.5% 4/10/2052*	10,745,294	0.55
EUR 354,000	NRW Bank 0.5% 17/6/2041	234,385	0.01	EUR 6,187,500	European Union 3% 4/12/2034	6,260,915	0.32
EUR 8,915,000	NRW Bank 0.625% 2/2/2029	8,191,013	0.42	EUR 5,032,000	European Union 3% 4/3/2053	4,725,458	0.24
EUR 3,350,000	Porsche Automobil 4.125% 27/9/2032	3,390,267	0.17	EUR 5,165,000	European Union 3.25% 4/2/2050	5,115,054	0.26
EUR 230,006	Red & Black Auto Germany 8 UG 4.385% 15/9/2030	230,293	0.01	EUR 4,911,000	European Union 3.375% 4/11/2042*	5,007,793	0.25
EUR 138,004	Red & Black Auto Germany 8 UG 4.585% 15/9/2030	138,068	0.01	EUR 16,696,180	European Union 3.375% 5/10/2054	16,665,208	0.85
EUR 46,001	Red & Black Auto Germany 8 UG 4.985% 15/9/2030	45,947	0.00			86,429,586	4.40
EUR 646,723	RevoCar 2024-1 UG 4.144% 21/2/2037	648,621	0.03	愛爾蘭			
				GBP 973,636	Agora UK 2021 6.227% 22/7/2031	1,150,708	0.06
				EUR 350,000	Avoca CLO XIV 0% 12/1/2031	183,785	0.01
				EUR 100,000	Avoca CLO XIV 8.404% 12/1/2031	100,395	0.00

† 本證券全部或部分已質押或提供擔保，詳見附註 13。
 * 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %
EUR 100,000	Avoca CLO XIV 10.054% 12/1/2031	99,599	0.00	EUR 5,431,000	Banca Monte dei Paschi di Siena 0.875% 8/10/2026	5,187,393	0.26
EUR 8,480,000	Bank Of Ireland Mortgage Bank Uic 0.625% 14/3/2025	8,358,100	0.43	EUR 225,000	Banco BPM 3.75% 27/6/2028	230,402	0.01
EUR 1,032,000	CRH SMW Finance 4.25% 11/7/2035	1,080,714	0.05	EUR 3,696,000	BPER Banca 2.875% 22/7/2029	3,682,232	0.19
EUR 580,258	Dilosk Rmbs No 8 Sts 4.21% 20/5/2062	580,526	0.03	EUR 1,200,000	BPER Banca 3.25% 22/1/2031	1,217,652	0.06
EUR 153,000	Dilosk Rmbs No 8 Sts 4.46% 20/5/2062	152,492	0.01	EUR 92,752	Brignole 7.608% 24/2/2042	93,220	0.00
EUR 374,000	Dilosk Rmbs NO 9 4.47% 25/1/2063	374,691	0.02	EUR 400,000	Credit Agricole Italia 0.125% 15/3/2033*	314,050	0.02
EUR 1,499,000	Eaton Capital UnLtd 3.802% 21/5/2036	1,534,759	0.08	EUR 100,000	Credit Agricole Italia 1% 25/3/2027	95,189	0.00
EUR 3,350,000	ESB Finance 4% 3/5/2032	3,479,269	0.18	EUR 200,000	Credit Agricole Italia 1% 17/1/2045	129,225	0.01
EUR 900,740	Haus European Loan Conduit No 39 4.286% 28/7/2051	847,698	0.04	EUR 5,999,000	Eni 2.625% 13/10/2025	5,901,111	0.30
EUR 1,038,700	Haus European Loan Conduit No 39 4.736% 28/7/2051	953,473	0.05	EUR 320,000	Eni 3.875% 15/1/2034	324,600	0.02
EUR 5,328,170	Ireland Government Bond 1.7% 15/5/2037	4,702,643	0.24	EUR 5,301,000	Iccrea Banca 3.5% 4/3/2032	5,428,887	0.28
EUR 5,970,000	Ireland Government Bond 2.6% 18/10/2034	5,947,314	0.30	EUR 500,000	Intesa Sanpaolo 1% 25/9/2025	489,025	0.02
EUR 1,891,000	Ireland Government Bond 3% 18/10/2043*	1,904,048	0.10	EUR 3,370,000	Intesa Sanpaolo 3.625% 30/6/2028*	3,449,785	0.17
EUR 573,404	Last Mile Logistics Pan Euro Finance 4.949% 17/8/2033	566,094	0.03	EUR 5,027,000	Italy Buoni Poliennali Del Tesoro 0.5% 15/7/2028	4,592,746	0.23
EUR 300,448	Last Mile Logistics Pan Euro Finance 5.449% 17/8/2033	297,172	0.02	EUR 16,300,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	15,621,171	0.79
EUR 1,987,582	Last Mile PE 2021 4.599% 17/8/2031	1,976,866	0.10	EUR 6,680,000	Italy Buoni Poliennali Del Tesoro 1.8% 15/5/2036	6,630,236	0.34
EUR 666,860	Last Mile PE 2021 4.749% 17/8/2031	661,365	0.03	EUR 1,300,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	1,292,817	0.07
EUR 601,874	Last Mile PE 2021 5.149% 17/8/2031	596,936	0.03	EUR 5,565,000	Italy Buoni Poliennali Del Tesoro 3.35% 1/7/2029	5,636,194	0.29
EUR 2,200,000	Linde 3.4% 14/2/2036	2,183,683	0.11	EUR 12,279,000	Italy Buoni Poliennali Del Tesoro 3.4% 1/4/2028	12,494,329	0.64
EUR 100,000	Linde 3.5% 4/6/2034	101,570	0.01	EUR 1,038,000	Italy Buoni Poliennali Del Tesoro 3.5% 15/2/2031	1,051,014	0.05
EUR 689,836	Lt Autorahoitus IV 4.296% 18/7/2033	692,959	0.04	EUR 1,250,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/7/2034	1,272,284	0.06
EUR 164,361	SCF Rahoituspalvelut IX 4.575% 25/10/2030	164,620	0.01	EUR 40,105,000	Italy Buoni Poliennali Del Tesoro 4% 30/4/2035*	41,326,667	2.10
GBP 219,389	Taurus 2021-1 UK 6.28% 17/5/2031	259,554	0.01	EUR 15,380,000	Italy Buoni Poliennali Del Tesoro 4.1% 1/2/2029	16,073,916	0.82
GBP 358,368	Taurus 2021-1 UK 6.63% 17/5/2031	422,290	0.02	EUR 3,775,000	Italy Buoni Poliennali Del Tesoro 4.15% 1/10/2039	3,833,671	0.20
GBP 194,571	Taurus 2021-1 UK 7.58% 17/5/2031	231,303	0.01	EUR 4,240,000	Italy Buoni Poliennali Del Tesoro 4.45% 1/9/2043	4,410,914	0.22
GBP 133,639	Taurus 2021-4 UK 7.08% 17/8/2031	158,365	0.01	EUR 17,299,000	Italy Buoni Poliennali Del Tesoro 4.5% 1/10/2053	17,948,059	0.91
EUR 825,811	Vita Scientia 2022-1 4.841% 27/2/2033	816,094	0.04	EUR 12,620,000	Italy Buoni Poliennali Del Tesoro 4.75% 1/9/2044	13,703,774	0.70
		40,579,085	2.07	EUR 660,000	Italy Buoni Poliennali Del Tesoro 5% 1/8/2039	735,614	0.04
	義大利			EUR 2,000,000	Italy Buoni Poliennali Del Tesoro 5% 1/9/2040	2,226,240	0.11
EUR 100,000	Auto ABS Italian Stella Loans 2024-1 5.284% 29/12/2036	100,325	0.00	EUR 483,712	Marzio Finance 4.475% 28/5/2049	486,661	0.02
EUR 100,000	Auto ABS Italian Stella Loans 2024-1 5.884% 29/12/2036	100,536	0.00	EUR 5,545,000	Mediobanca Banca di Credito Finanziario 0.5% 1/10/2026	5,270,245	0.27
EUR 341,560	AutoFlorence 2 4.358% 24/12/2044	339,990	0.02	EUR 6,050,000	Mediobanca Banca di Credito Finanziario 3% 4/9/2031	6,028,946	0.31
EUR 132,359	AutoFlorence 2 4.758% 24/12/2044	132,014	0.01	EUR 4,588,000	Mediobanca Banca di Credito Finanziario 3.25% 30/11/2028	4,640,670	0.24
EUR 89,312	AutoFlorence 2 5.958% 24/12/2044	89,787	0.00	EUR 200,000	Miltonia Mortgage Finance 4.986% 28/4/2062	196,623	0.01
EUR 159,280	AutoFlorence 3 5.968% 25/12/2046	161,691	0.01	EUR 143,979	Progetto Quinto 4.204% 27/10/2036	144,108	0.01
EUR 99,666	AutoFlorence 3 6.968% 25/12/2046	102,000	0.01	EUR 100,000	Quarzo 6% 15/6/2041	101,070	0.01
EUR 102,461	AutoFlorence 3 8.968% 25/12/2046	104,957	0.01	EUR 3,389,000	Snam 3.875% 19/2/2034	3,420,755	0.17
				EUR 400,000	Sunrise Spv 95 4.395% 27/3/2049	401,599	0.02
				EUR 1,678,000	Terna - Rete Elettrica Nazionale 3.625% 21/4/2029	1,702,488	0.09

* 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %
EUR 325,000	UniCredit 3.5% 31/7/2030	334,001	0.02	EUR 300,000	Germany Compartment		
EUR 90,229	Youni Italy 2024-1 5.308% 20/4/2034	91,049	0.00		Consumer 2024-1 4.918% 14/1/2038	300,136	0.02
		199,341,932	10.14	EUR 345,000	Heidelberg Materials Finance Luxembourg 4.875% 21/11/2033	372,688	0.02
EUR 5,100,000	日本 Sumitomo Mitsui Banking 0.01% 10/9/2025	4,940,701	0.25	EUR 5,071,000	Medtronic Global 0.25% 2/7/2025	4,935,503	0.25
EUR 4,525,000	Sumitomo Mitsui Trust Bank 3.629% 6/4/2026	4,560,985	0.23	EUR 3,500,000	Medtronic Global 1.375% 15/10/2040	2,488,430	0.12
EUR 4,250,000	Sumitomo Mitsui Trust Bank 4.086% 19/4/2028*	4,387,233	0.23	EUR 2,358,000	SELP Finance 3.75% 10/8/2027	2,367,491	0.12
		13,888,919	0.71	EUR 567,000	State of the Grand-Duchy of Luxembourg 2.875% 1/3/2034	575,426	0.03
GBP 480,000	澤西島 Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	578,233	0.03	EUR 851,000	State of the Grand-Duchy of Luxembourg 3% 2/3/2033	872,637	0.04
				EUR 936,000	State of the Grand-Duchy of Luxembourg 3.25% 2/3/2043*	962,540	0.05
						55,613,175	2.83
EUR 1,625,000	拉脫維亞 Latvia Government International Bond 3.5% 17/1/2028	1,656,704	0.08	MXN 1,800,000	墨西哥 Mexican Bonos 7.75% 23/11/2034	7,202,132	0.37
EUR 2,050,000	Latvia Government International Bond 3.875% 12/7/2033	2,156,354	0.11				
		3,813,058	0.19	EUR 3,834,000	蒙特內哥羅 Montenegro Government International Bond 2.875% 16/12/2027	3,574,438	0.18
EUR 4,033,000	立陶宛 Lithuania Government International Bond 3.5% 3/7/2031	4,100,290	0.21	EUR 200,000	荷蘭 ABN AMRO Bank 0.375% 14/1/2035	154,963	0.01
EUR 3,175,000	Lithuania Government International Bond 3.5% 13/2/2034*	3,186,970	0.16	EUR 300,000	ABN AMRO Bank 0.4% 17/9/2041	191,544	0.01
		7,287,260	0.37	EUR 400,000	ABN AMRO Bank 0.875% 14/1/2026	389,485	0.02
EUR 100,000	盧森堡 Auto1 Car Funding 7.135% 15/12/2033	102,612	0.00	EUR 100,000	ABN AMRO Bank 1% 13/4/2031	89,618	0.00
EUR 600,000	Bavarian Sky - Compartment German Auto Loans 13 4.025% 20/3/2032	601,077	0.03	EUR 200,000	ABN AMRO Bank 1.125% 12/1/2032	178,105	0.01
EUR 4,775,000	Becton Dickinson Euro Finance 4.029% 7/6/2036	4,868,494	0.25	EUR 300,000	ABN AMRO Bank 1.375% 10/1/2034	263,426	0.01
EUR 1,010,315	Bumper DE - Compartment 2023-1 4.176% 23/8/2032	1,012,847	0.05	EUR 200,000	ABN AMRO Bank 1.45% 12/4/2038	164,854	0.01
EUR 1,279,000	Compartment BL Consumer Credit 2024 4.238% 25/9/2041	1,281,878	0.06	EUR 600,000	ABN AMRO Bank 1.5% 30/9/2030*	559,446	0.03
EUR 373,000	Compartment BL Consumer Credit 2024 4.508% 25/9/2041	372,997	0.02	EUR 4,900,000	ABN AMRO Bank 2.625% 30/8/2027	4,897,476	0.25
EUR 853,000	European Financial Stability Facility 0% 20/1/2031*	722,299	0.04	EUR 4,500,000	ABN AMRO Bank 3.875% 15/1/2032	4,574,745	0.23
EUR 820,000	European Financial Stability Facility 0.05% 17/10/2029	721,612	0.04	EUR 1,665,000	American Medical Systems Europe 3.5% 8/3/2032	1,674,413	0.08
EUR 23,260,000	European Financial Stability Facility 0.75% 3/5/2027	22,215,510	1.13	EUR 5,615,000	BNG Bank 0.125% 19/4/2033	4,496,477	0.23
EUR 1,205,000	European Financial Stability Facility 0.875% 10/4/2035	990,589	0.05	EUR 3,978,000	BNG Bank 0.75% 11/1/2028	3,753,342	0.19
EUR 270,000	European Financial Stability Facility 1.2% 17/2/2045	194,684	0.01	EUR 2,900,000	BNG Bank 0.805% 28/6/2049	1,710,086	0.09
EUR 1,678,000	European Financial Stability Facility 1.375% 31/5/2047	1,224,147	0.06	EUR 4,560,000	BNG Bank 2.75% 11/1/2034*	4,539,047	0.23
EUR 9,975,000	European Financial Stability Facility 1.8% 10/7/2048	7,814,683	0.40	EUR 300,000	Cooperatieve Rabobank 0.01% 2/7/2030	257,288	0.01
EUR 311,963	Germany Compartment Consumer 2020-1 4.775% 14/11/2034	313,610	0.02	EUR 700,000	Cooperatieve Rabobank 0.75% 21/6/2039	510,912	0.03
EUR 300,000	Germany Compartment Consumer 2024-1 4.618% 14/1/2038	301,285	0.02	EUR 500,000	Cooperatieve Rabobank 0.875% 8/2/2028	471,927	0.02
				EUR 1,800,000	Cooperatieve Rabobank 4% 10/1/2030	1,862,469	0.10
				EUR 3,600,000	de Volksbank 0.01% 16/9/2024	3,594,852	0.18
				EUR 200,000	de Volksbank 0.75% 24/10/2031	173,490	0.01
				EUR 2,600,000	de Volksbank 2.375% 4/5/2027	2,543,041	0.13
				EUR 581,112	Domi 2023-1 4.662% 15/2/2055	589,125	0.03
				EUR 143,000	Domi 2023-1 5.242% 15/2/2055	145,032	0.01
				EUR 670,660	Dutch Property Finance 2020-2 4.476% 28/1/2058	672,156	0.03

* 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
EUR 290,000	Dutch Property Finance 2020-2 5.036% 28/1/2058	290,552	0.02	EUR 800,000	Siemens Financieringsmaatschappij 3.625% 22/2/2044	793,132	0.04
EUR 806,821	Dutch Property Finance 2021-1 4.336% 28/7/2058	807,838	0.04	EUR 364,000	TenneT 0.125% 9/12/2027	331,961	0.02
EUR 1,731,511	Dutch Property Finance 2023-1 4.586% 28/4/2064	1,742,664	0.09	EUR 514,000	TenneT 3.875% 28/10/2028	529,197	0.03
EUR 2,117,000	ELM for Firmenich International 3.75% 3/9/2025	2,115,836	0.11	EUR 3,774,000	TenneT 4.5% 28/10/2034	4,110,679	0.21
EUR 150,000	ELM for Helvetia Schweizerische Versicherungsgesellschaft 3.375% 29/9/2047	147,263	0.01	EUR 1,525,000	TenneT 4.875% 21/12/2031	1,536,437	0.08
EUR 3,954,000	EnBW International Finance 0.5% 1/3/2033	3,124,268	0.16	EUR 2,147,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030*	2,114,817	0.11
EUR 3,275,000	EnBW International Finance 4% 22/7/2036	3,337,776	0.17	EUR 5,576,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	6,544,830	0.33
EUR 1,353,000	EnBW International Finance 4.3% 23/5/2034	1,426,197	0.07	EUR 611,000	Universal Music 3.75% 30/6/2032	621,360	0.03
EUR 891,000	Enel Finance International 3.875% 23/1/2035	898,836	0.04	EUR 5,311,000	Universal Music 4% 13/6/2031	5,500,231	0.28
EUR 486,000	Enexis 3.625% 12/6/2034	501,584	0.02	EUR 400,000	Van Lanschot Kempen 0.875% 15/2/2027	380,914	0.02
EUR 200,000	Hill FL 2024-1BV 4.699% 18/2/2032	200,458	0.01			171,527,237	8.72
EUR 1,100,000	ING Bank 0.75% 18/2/2029	1,010,691	0.05	紐西蘭			
EUR 16,500,000	ING Bank 2.625% 10/1/2028*	16,460,235	0.84	EUR 6,207,000	ASB Bank 0.25% 21/5/2031	5,172,448	0.27
EUR 200,000	ING Bank 3% 15/2/2033*	202,610	0.01	EUR 225,000	ASB Bank 0.625% 18/10/2024	224,163	0.01
EUR 6,200,000	ING Groep 0.25% 1/2/2030	5,380,167	0.27	EUR 3,300,000	Bank of New Zealand 3.708% 20/12/2028*	3,395,519	0.17
EUR 3,200,000	ING Groep 3.5% 3/9/2030	3,195,600	0.16	EUR 2,662,000	Chorus 3.625% 7/9/2029	2,677,453	0.13
EUR 1,900,000	ING Groep 4.25% 26/8/2035	1,902,755	0.10	EUR 400,000	Westpac NZ 3.75% 20/4/2028	410,896	0.02
EUR 2,500,000	ING Groep 4.375% 15/8/2034	2,528,212	0.13			11,880,479	0.60
EUR 300,000	Knab 0.375% 9/6/2036	222,945	0.01	北馬其頓			
EUR 34,364	Magoi 2019 4.508% 27/7/2039	34,421	0.01	EUR 8,069,000	North Macedonia Government International Bond 1.625% 10/3/2028	7,211,669	0.37
EUR 17,178	Magoi 2019 4.908% 27/7/2039	17,200	0.00	挪威			
EUR 17,220	Magoi 2019 5.308% 27/7/2039	17,227	0.00	EUR 2,763,000	DNB Bank 0.375% 18/1/2028	2,591,163	0.13
EUR 17,219	Magoi 2019 6.108% 27/7/2039	17,040	0.00	EUR 966,000	DNB Bank 3.125% 21/9/2027	965,758	0.05
EUR 2,904,000	MSD Netherlands Capital 3.5% 30/5/2037	2,897,887	0.15	EUR 740,000	DNB Boligkreditt 0.01% 12/5/2028*	671,468	0.03
EUR 200,000	Nationale-Nederlanden Bank 0.125% 24/9/2029	174,998	0.01	EUR 275,000	DNB Boligkreditt 0.01% 21/1/2031	231,150	0.01
EUR 300,000	Nationale-Nederlanden Bank 1% 25/9/2028	279,399	0.01	EUR 425,000	DNB Boligkreditt 0.625% 19/6/2025	416,746	0.02
EUR 5,860,000	Netherlands Government Bond 0% 15/7/2030	5,102,888	0.26	EUR 300,000	DNB Boligkreditt 0.625% 14/1/2026	291,043	0.01
EUR 19,920,286	Netherlands Government Bond 0.75% 15/7/2027*	19,068,246	0.97	EUR 2,885,000	Eika Boligkreditt 0.5% 28/8/2025	2,813,495	0.14
EUR 1,700,000	Netherlands Government Bond 2% 15/1/2054	1,454,706	0.07	EUR 200,000	Eika Boligkreditt 0.875% 1/2/2029	184,817	0.01
EUR 5,750,000	Netherlands Government Bond 2.5% 15/7/2033	5,749,013	0.29	EUR 100,000	Eika Boligkreditt 2.5% 22/9/2028	99,161	0.01
EUR 2,300,000	Netherlands Government Bond 2.5% 15/7/2034	2,286,315	0.12	EUR 325,000	SpareBank 1 Boligkreditt 0.01% 22/9/2027	299,985	0.02
EUR 4,957,301	Netherlands Government Bond 2.75% 15/1/2047*	4,986,482	0.25	EUR 300,000	SpareBank 1 Boligkreditt 0.05% 3/11/2028	268,905	0.01
EUR 7,255,000	Netherlands Government Bond 3.25% 15/1/2044*	7,785,889	0.40	EUR 500,000	SpareBank 1 Boligkreditt 1.75% 25/5/2027	487,731	0.03
EUR 2,495,000	Novo Nordisk Finance Netherlands 3.375% 21/5/2034	2,518,216	0.12	EUR 100,000	SpareBank 1 Boligkreditt 3% 19/5/2030	101,283	0.01
EUR 1,650,000	RELX Finance 3.375% 20/3/2033	1,646,180	0.08			9,422,705	0.48
EUR 344,000	RELX Finance 3.75% 12/6/2031	354,333	0.02	波蘭			
EUR 1,277,000	Roche Finance Europe 3.564% 3/5/2044	1,282,280	0.07	EUR 5,015,000	Republic of Poland Government International Bond 0% 10/2/2025*	4,926,962	0.25
EUR 6,600,000	Sartorius Finance 4.5% 14/9/2032*	6,870,897	0.35	EUR 4,250,000	Republic of Poland Government International Bond 2.75% 25/5/2032*	4,098,700	0.21
EUR 1,500,000	Sartorius Finance 4.875% 14/9/2035	1,598,101	0.08			9,025,662	0.46
EUR 1,068,000	Shell International Finance 1.875% 7/4/2032	968,155	0.05				

* 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
葡萄牙				西班牙			
EUR 500,000	Banco Santander Totta 3.25% 15/2/2031	508,343	0.03	EUR 6,800,000	Adif Alta Velocidad 1.25% 4/5/2026	6,613,816	0.34
EUR 1,700,000	Banco Santander Totta 3.375% 19/4/2028*	1,724,046	0.09	EUR 3,700,000	Adif Alta Velocidad 3.9% 30/4/2033	3,853,795	0.19
EUR 300,000	Banco Santander Totta 3.75% 11/9/2026	304,278	0.01	EUR 4,100,000	Amadeus IT 3.5% 21/3/2029*	4,136,388	0.21
EUR 8,110,000	Portugal Obrigacoes do Tesouro OT 0.7% 15/10/2027*	7,715,002	0.39	EUR 29,418	Autonoria Spain 2019 4.558% 27/12/2035	29,486	0.00
EUR 1,232,000	Portugal Obrigacoes do Tesouro OT 2.875% 20/10/2034	1,231,138	0.06	EUR 14,709	Autonoria Spain 2019 4.958% 27/12/2035	14,755	0.00
EUR 7,629,000	Portugal Obrigacoes do Tesouro OT 3.625% 12/6/2054	7,735,615	0.40	EUR 14,731	Autonoria Spain 2019 5.458% 27/12/2035	14,776	0.00
EUR 496,010	TAGUS - Sociedade de Titularizacao de Creditos/ Ulisses Finance No. 2 6.446% 23/9/2038	487,264	0.02	EUR 14,709	Autonoria Spain 2019 6.458% 27/12/2035	14,746	0.00
EUR 100,797	TAGUS - Sociedade de Titularizacao de Creditos/ Viriato Finance No 1 4.545% 28/10/2040	99,568	0.01	EUR 14,709	Autonoria Spain 2019 7.608% 27/12/2035	14,860	0.00
EUR 352,788	TAGUS - Sociedade de Titularizacao de Creditos/ Viriato Finance No 1 5.145% 28/10/2040	346,364	0.02	EUR 442,763	Autonoria Spain 2021 FT 4.408% 31/1/2039	443,229	0.02
		20,151,618	1.03	EUR 120,754	Autonoria Spain 2021 FT 5.158% 31/1/2039	121,059	0.01
羅馬尼亞				EUR 120,754	Autonoria Spain 2021 FT 6.258% 31/1/2039	120,817	0.01
EUR 3,528,000	Romanian Government International Bond 2% 14/4/2033*	2,699,132	0.14	EUR 80,502	Autonoria Spain 2021 FT 7.508% 31/1/2039	80,556	0.00
EUR 3,062,000	Romanian Government International Bond 3.75% 7/2/2034	2,669,681	0.13	EUR 63,930	Autonoria Spain 2022 FT 5.608% 26/1/2040	65,263	0.00
EUR 2,850,000	Romanian Government International Bond 5.25% 30/5/2032	2,828,625	0.14	EUR 2,700,000	AyT Cédulas Cajas X Fondo de Titulizacion de Activos 3.75% 30/6/2025	2,709,552	0.14
EUR 3,053,000	Romanian Government International Bond 5.375% 22/3/2031*	3,091,163	0.16	EUR 4,000,000	Banco de Sabadell 0.125% 10/2/2028	3,636,060	0.18
EUR 4,175,000	Romanian Government International Bond 5.625% 30/5/2037	4,065,406	0.21	EUR 600,000	Banco de Sabadell 1.75% 30/5/2029	567,938	0.03
EUR 6,000,000	Romanian Government International Bond 6.375% 18/9/2033*	6,352,500	0.32	EUR 600,000	Banco Santander 0.01% 27/2/2025	590,361	0.03
		21,706,507	1.10	EUR 200,000	Banco Santander 0.1% 27/2/2032*	161,680	0.01
新加坡				EUR 2,500,000	Banco Santander 1% 7/4/2025	2,465,712	0.13
EUR 325,000	United Overseas Bank 0.01% 1/12/2027	296,023	0.02	EUR 200,000	Bankinter 3.05% 29/5/2028	200,302	0.01
斯洛伐克				EUR 540,577	BBVA Consumer Auto 2020-1 FTA 4.438% 20/1/2036	541,619	0.03
EUR 4,500,000	Slovakia Government Bond 1% 14/5/2032*	3,870,585	0.20	EUR 400,000	CaixaBank 1% 25/9/2025	391,029	0.02
EUR 1,200,000	Slovakia Government Bond 2% 17/10/2047	882,375	0.04	EUR 500,000	CaixaBank 1.625% 14/7/2032	453,079	0.02
EUR 700,000	Slovakia Government Bond 3.625% 8/6/2033	715,855	0.04	EUR 100,000	CaixaBank 4.125% 24/3/2036	109,009	0.01
EUR 1,245,000	Slovakia Government Bond 4% 23/2/2043	1,288,195	0.06	EUR 2,900,000	CaixaBank 4.25% 6/9/2030	3,037,590	0.15
EUR 6,100,000	Vseobecna Uverova Banka 0.01% 23/6/2025	5,926,174	0.30	EUR 2,500,000	CaixaBank 4.375% 29/11/2033	2,657,875	0.13
EUR 300,000	Vseobecna Uverova Banka 3.25% 20/3/2031	302,568	0.02	EUR 2,175,000	EDP Servicios Financieros Espana 3.5% 16/7/2030	2,186,288	0.11
		12,985,752	0.66	EUR 200,000	Eurocaja Rural 0.125% 22/9/2031	164,326	0.01
斯洛維尼亞				EUR 118,835	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	116,532	0.01
EUR 1,560,000	Slovenia Government Bond 0.488% 20/10/2050*	787,878	0.04	EUR 285,204	FT Santander Consumer Spain Auto 2020-1 4.417% 21/3/2033	285,318	0.02
				EUR 71,301	FT Santander Consumer Spain Auto 2020-1 5.667% 21/3/2033	71,287	0.00
				EUR 400,000	Kutxabank 1.25% 22/9/2025	392,308	0.02
				EUR 600,000	Programa Cédulas TDA Fondo de Titulizacion de Activos 4.25% 10/4/2031	647,986	0.03
				EUR 24,232,000	Spain Government Bond 0% 31/1/2027	22,774,324	1.16
				EUR 8,700,000	Spain Government Bond 0% 31/1/2028	7,970,462	0.41
				EUR 23,265,000	Spain Government Bond 0.8% 30/7/2029	21,289,685	1.08
				EUR 555,000	Spain Government Bond 1% 31/10/2050	309,965	0.02

* 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
EUR 2,091,000	Spain Government Bond 1.9% 31/10/2052	1,435,513	0.07	GBP 142,000	Atlas Funding 2023-1 7.71% 20/1/2061	172,097	0.01
EUR 11,196,000	Spain Government Bond 1.95% 30/4/2026	11,074,169	0.56	GBP 129,000	Atlas Funding 2023-1 8.76% 20/1/2061	157,224	0.01
EUR 21,011,000	Spain Government Bond 2.75% 31/10/2024*	20,977,818	1.07	GBP 100,000	Atlas Funding 2024-1 6.751% 20/9/2061	117,855	0.00
EUR 5,806,000	Spain Government Bond 3.25% 30/4/2034	5,897,241	0.30	GBP 914,621	Auburn 15 6.06% 20/7/2045	1,088,241	0.05
EUR 32,499,000	Spain Government Bond 3.45% 31/10/2034	33,460,645	1.70	EUR 2,250,000	Barclays 4.973% 31/5/2036	2,314,665	0.12
EUR 12,778,000	Spain Government Bond 3.45% 30/7/2043	12,517,265	0.64	GBP 100,000	Barley Hill NO 2 6.66% 27/8/2058	118,749	0.01
EUR 6,186,000	Spain Government Bond 3.45% 30/7/2066	5,746,862	0.29	GBP 102,000	Canada Square Funding 2021-2 6.723% 17/6/2058	121,083	0.01
EUR 5,800,000	Spain Government Bond 3.5% 31/5/2029	6,012,309	0.31	GBP 318,000	Canada Square Funding 6 6.491% 17/1/2059	375,344	0.02
EUR 10,253,000	Spain Government Bond 3.55% 31/10/2033	10,686,805	0.54	GBP 178,000	Canada Square Funding 6 6.891% 17/1/2059	208,766	0.01
EUR 9,373,000	Spain Government Bond 3.9% 30/7/2039	9,870,753	0.50	GBP 400,000	Canary Wharf Finance II 6.502% 22/10/2037	374,197	0.02
EUR 2,312,000	Spain Government Bond 4% 31/10/2054	2,397,255	0.12	GBP 524,000	Canary Wharf Finance II 7.227% 22/10/2037	484,725	0.02
EUR 1,300,000	Telefonica Emisiones 4.055% 24/1/2036	1,318,752	0.07	GBP 321,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	382,332	0.02
		210,649,220	10.71	GBP 230,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	273,972	0.01
	瑞典			GBP 175,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	208,740	0.01
EUR 175,000	Lansforsakringar Hypotek 0.625% 29/1/2026	169,510	0.01	EUR 3,050,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,889,509	0.15
EUR 2,400,000	Skandinaviska Enskilda Banken 0.375% 21/6/2028	2,158,474	0.11	GBP 1,000,000	Channel Link Enterprises Finance 3.043% 30/6/2050	1,060,118	0.05
EUR 2,275,000	Svenska Handelsbanken 3.25% 27/8/2031	2,261,452	0.11	GBP 1,461,000	Delamare Cards MTN Issuer 5.76% 19/4/2031	1,740,153	0.09
EUR 3,812,000	Svenska Handelsbanken 3.375% 17/2/2028	3,858,119	0.20	GBP 204,665	Dowson 2022-2 7.66% 20/8/2029	244,963	0.01
EUR 3,691,000	Swedbank 1.3% 17/2/2027	3,527,300	0.18	GBP 1,047,526	East One 2024-1 6.496% 27/12/2055	1,250,979	0.06
EUR 350,000	Swedbank Hypotek 0.5% 5/2/2026	338,443	0.02	GBP 135,000	East One 2024-1 6.796% 27/12/2055	159,576	0.01
EUR 550,000	Swedbank Hypotek 3.125% 5/7/2028*	556,908	0.03	GBP 235,000	East One 2024-1 7.096% 27/12/2055	276,017	0.01
		12,870,206	0.66	GBP 567,000	Eastern Power Networks 6.25% 12/11/2036	742,177	0.04
	瑞士			GBP 515,256	Elstree Funding No 4 6.08% 21/10/2055	616,096	0.03
EUR 1,800,000	Raiffeisen Schweiz Genossenschaft 3.852% 3/9/2032	1,818,000	0.09	GBP 497,000	Exmoor Funding 2024-1 6.082% 25/3/2094	591,021	0.03
EUR 3,800,000	UBS 0.625% 18/1/2033	2,972,977	0.15	GBP 100,000	Exmoor Funding 2024-1 7.1% 25/3/2094	118,730	0.01
EUR 8,897,000	UBS 2.875% 2/4/2032	8,498,859	0.43	GBP 100,000	Exmoor Funding 2024-1 8% 25/3/2094	118,744	0.01
EUR 4,900,000	UBS 4.75% 17/3/2032	5,215,750	0.26	GBP 844,000	Finsbury Square 2021-1 Green 6.375% 16/12/2067	994,016	0.05
EUR 2,010,000	UBS 7.75% 1/3/2029	2,288,284	0.12	GBP 189,338	Friary No 7 5.697% 21/10/2070	226,114	0.01
EUR 3,715,000	UBS Switzerland 3.146% 21/6/2031	3,786,421	0.19	GBP 694,000	Funding IX 5.86% 16/7/2029	825,575	0.04
EUR 350,000	UBS Switzerland 3.39% 5/12/2025	351,946	0.02	GBP 100,000	Funding IX 6.26% 16/7/2029	119,138	0.01
EUR 2,965,000	Zuercher Kantonalbank 2.02% 13/4/2028	2,860,457	0.15	GBP 1,466,000	Funding VIII 6.14% 15/5/2028	1,751,370	0.09
		27,792,694	1.41	GBP 271,000	Funding VIII 7.46% 15/5/2028	329,440	0.02
	英國			GBP 100,000	Funding VIII 8.46% 15/5/2028	121,830	0.01
EUR 2,878,000	Anglo American Capital 4.125% 15/3/2032	2,932,567	0.15	GBP 354,278	Gemgarto 2021-1 5.715% 16/12/2067	420,684	0.02
EUR 1,169,000	Anglo American Capital 4.75% 21/9/2032	1,237,866	0.06	GBP 669,000	Gemgarto 2021-1 6.225% 16/12/2067	794,522	0.04
EUR 2,376,000	Anglo American Capital 5% 15/3/2031	2,532,174	0.13	GBP 218,000	Gemgarto 2021-1 6.425% 16/12/2067	258,759	0.01
GBP 427,000	Asimi Funding 2024-1 6.201% 16/9/2031	507,933	0.02	GBP 341,200	Greene King Finance 3.593% 15/3/2035	370,152	0.02
GBP 100,000	Asimi Funding 2024-1 6.551% 16/9/2031	119,093	0.00				
GBP 363,000	Atlas Funding 2023-1 6.86% 20/1/2061	436,515	0.02				

* 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
GBP 184,000	Hermitage 2023 7.41% 21/9/2033	221,861	0.01	GBP 307,000	Newday Funding Master Issuer - Series 2021-3 6.31% 15/11/2029	364,701	0.02
GBP 96,595	Hermitage 2024 6.56% 21/4/2033	114,761	0.00	GBP 100,000	Newday Funding Master Issuer - Series 2024-2 6.351% 15/7/2032	118,512	0.00
GBP 93,781	Hermitage 2024 7.31% 21/4/2033	111,435	0.00	GBP 104,000	Newday Funding Master Issuer - Series 2024-2 7.1% 15/7/2032	123,095	0.01
GBP 102,222	Hermitage 2024 8.86% 21/4/2033	121,517	0.01	GBP 221,000	Newday Funding Master Issuer - Series 2024-2 7.85% 15/7/2032	260,578	0.01
GBP 3,174,000	Holmes Master Issuer 5.626% 15/10/2072	3,784,079	0.19	EUR 39,531	Newgate Funding 4.065% 1/12/2050	37,329	0.00
GBP 432,040	Hops Hill No 3 7.46% 21/12/2055	524,373	0.03	GBP 611,663	Parkmore Point RMBS 2022-1 6.519% 25/7/2045	727,187	0.04
GBP 285,000	Hops Hill NO 4 6.507% 21/4/2056	337,900	0.02	GBP 236,000	Polaris 2023-1 8.61% 23/2/2061	290,533	0.01
GBP 136,000	Hops Hill NO 4 6.903% 21/4/2056	161,241	0.01	GBP 177,000	Polaris 2023-1 9.31% 23/2/2061	217,010	0.01
GBP 139,000	Hops Hill NO 4 7.503% 21/4/2056	162,824	0.01	GBP 771,540	Polaris 2024-1 5.989% 26/2/2061	920,536	0.05
GBP 967,663	Hops Hill No2 6.26% 27/11/2054	1,160,265	0.06	GBP 458,000	Polaris 2024-1 6.309% 26/2/2061	543,042	0.03
EUR 8,251,000	HSBC 4.787% 10/3/2032	8,784,735	0.45	GBP 100,000	Polaris 2024-1 6.659% 26/2/2061	118,646	0.01
GBP 685,341	Jupiter Mortgage NO 1 6.027% 20/7/2055	816,566	0.04	GBP 100,000	Polaris 2024-1 7.659% 26/2/2061	119,570	0.01
GBP 513,000	Lanark Master Issuer 5.48% 22/12/2069	610,488	0.03	GBP 100,000	Polaris 2024-1 8.959% 26/2/2061	119,373	0.01
GBP 451,675	Lanark Master Issuer 5.8% 22/12/2069	539,848	0.03	GBP 123,678	Polaris 2024-1 10.609% 26/2/2061	147,405	0.01
GBP 630,000	Lanebrook Mortgage Transaction 2020-1 6.987% 12/6/2057	748,747	0.04	GBP 110,000	Precise Mortgage Funding 2020-1B 6.41% 16/10/2056	130,840	0.01
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 7.387% 12/6/2057	439,754	0.02	GBP 100,000	Precise Mortgage Funding 2020-1B 6.66% 16/10/2056	118,816	0.00
GBP 158,000	Lanebrook Mortgage Transaction 2021-1 6.277% 20/7/2058	186,106	0.01	GBP 100,000	Precise Mortgage Funding 2020-1B 6.91% 16/10/2056	118,833	0.00
GBP 103,000	Lanebrook Mortgage Transaction 2021-1 6.677% 20/7/2058	120,491	0.01	GBP 1,110,000	Sage AR Funding No 1 6.23% 17/11/2030	1,318,977	0.07
GBP 300,000	Lloyds Bank 5.125% 7/3/2025	356,354	0.02	GBP 385,000	Sage AR Funding No 1 6.93% 17/11/2030	457,788	0.02
GBP 120,000	London Cards No 1 8.71% 15/5/2033	148,162	0.01	GBP 535,000	Sage AR Funding No 1 7.13% 17/11/2030	633,966	0.03
GBP 419,000	London Cards No 2 6.36% 28/3/2034	501,161	0.02	EUR 150,000	Santander UK 0.05% 12/1/2027	140,413	0.01
GBP 100,000	London Cards No 2 7.46% 28/3/2034	119,814	0.01	EUR 8,024,000	Santander UK 0.603% 13/9/2029	7,167,879	0.36
GBP 100,000	London Cards No 2 8.41% 28/3/2034	120,081	0.01	EUR 6,675,000	Santander UK 3% 12/3/2029	6,729,935	0.34
GBP 100,000	London Cards No 2 10.46% 28/3/2034	121,702	0.01	EUR 4,264,000	Santander UK 3.125% 12/5/2031*	4,329,474	0.22
GBP 405,573	London Wall Mortgage Capital 5.73% 15/5/2051	481,787	0.02	GBP 448,491	Satus 2024-1 5.859% 17/1/2031	534,342	0.03
EUR 2,200,000	Mondi Finance 3.75% 31/5/2032	2,245,570	0.11	GBP 151,000	Satus 2024-1 6.209% 17/1/2031	179,832	0.01
GBP 110,000	Mortimer BTL 2021-1 6.56% 23/6/2053	130,590	0.01	GBP 100,000	Satus 2024-1 7.009% 17/1/2031	119,695	0.01
EUR 853,000	Nationwide Building Society 2.25% 25/6/2029*	831,633	0.04	GBP 100,000	Satus 2024-1 10.259% 17/1/2031	121,902	0.01
EUR 316,000	Nationwide Building Society 2.25% 16/5/2037	289,509	0.01	GBP 701,000	Silverstone Master Issuer 5.527% 21/1/2070	834,007	0.04
EUR 5,875,000	Nationwide Building Society 3.309% 2/5/2034	6,074,868	0.31	EUR 518,000	SSE 4% 21/1/2028	515,689	0.02
EUR 375,000	Nationwide Building Society 3.625% 15/3/2028*	385,245	0.02	GBP 551,121	Stratton Mortgage Funding 2024-2 6.001% 28/6/2050	654,950	0.03
GBP 590,000	NewDay Funding 6.14% 15/3/2032	701,608	0.03	GBP 350,000	Stratton Mortgage Funding 2024-2 6.451% 28/6/2050	414,797	0.02
GBP 131,000	NewDay Funding 6.61% 15/3/2032	156,230	0.01	GBP 152,000	Stratton Mortgage Funding 2024-2 6.601% 28/6/2050	178,986	0.01
GBP 100,000	NewDay Funding 7.36% 15/3/2032	120,088	0.01	GBP 304,000	Stratton Mortgage Funding 2024-3 6.369% 25/6/2049	361,005	0.02
				GBP 100,000	Stratton Mortgage Funding 2024-3 6.519% 25/6/2049	118,528	0.00

* 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 6.004% 12/7/2063	186,178	0.01	EUR 225,000	Yorkshire Building Society 3% 16/4/2031	227,071	0.01
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 6.304% 12/7/2063	126,953	0.01			102,280,496	5.20
GBP 685,434	Together Asset Backed Securitisation 2024-1ST1 5.91% 15/8/2064	816,125	0.04	美國			
GBP 252,999	Tower Bridge Funding 2021-2 6.08% 20/11/2063	300,510	0.01	EUR 3,803,000	American Tower 0.95% 5/10/2030	3,276,513	0.17
GBP 139,999	Tower Bridge Funding 2021-2 6.48% 20/11/2063	166,440	0.01	EUR 4,100,000	American Tower 4.1% 16/5/2034	4,158,753	0.21
GBP 168,999	Tower Bridge Funding 2021-2 6.78% 20/11/2063	200,629	0.01	EUR 603,000	AT&T 4.3% 18/11/2034	636,353	0.03
GBP 331,000	Tower Bridge Funding 2022-1 6.115% 20/12/2063	392,190	0.02	EUR 4,151,000	Bank of America 1.949% 27/10/2026	4,093,706	0.21
GBP 195,000	Tower Bridge Funding 2022-1 6.365% 20/12/2063	230,702	0.01	EUR 3,459,000	Becton Dickinson 3.828% 7/6/2032	3,517,332	0.18
GBP 979,470	Tower Bridge Funding 2023-1 6.527% 20/10/2064	1,170,275	0.06	EUR 1,142,000	Booking 0.1% 8/3/2025	1,121,815	0.06
GBP 149,000	Tower Bridge Funding 2023-1 7.227% 20/10/2064	178,693	0.01	EUR 2,825,000	Booking 3.625% 1/3/2032	2,871,316	0.14
GBP 114,000	Tower Bridge Funding 2023-1 8.177% 20/10/2064	137,464	0.01	EUR 3,771,000	Citigroup 1.25% 6/7/2026	3,697,861	0.19
GBP 128,000	Tower Bridge Funding 2023-1 9.327% 20/10/2064	154,470	0.01	EUR 1,075,000	Coca-Cola 3.375% 15/8/2037	1,070,920	0.05
GBP 100,000	Tower Bridge Funding 2023-2 8.315% 20/3/2065	119,887	0.01	EUR 4,386,000	Global Payments 4.875% 17/3/2031	4,625,783	0.24
GBP 135,000	Tower Bridge Funding 2023-2 9.415% 20/3/2065	162,261	0.01	EUR 3,425,000	Johnson & Johnson 3.35% 1/6/2036	3,468,172	0.18
GBP 100,000	Tower Bridge Funding 2024-2 6.553% 20/5/2066	118,721	0.01	EUR 2,525,000	JPMorgan Chase 3.761% 21/3/2034	2,553,873	0.13
GBP 1,155,000	Twin Bridges 2021-1 6.537% 12/3/2055	1,378,259	0.07	EUR 4,830,000	McDonald's 4.125% 28/11/2035	4,996,852	0.25
GBP 220,000	Twin Bridges 2021-1 7.237% 12/3/2055	261,011	0.01	EUR 2,325,000	Medtronic 3.875% 15/10/2036	2,382,125	0.12
GBP 176,000	Twin Bridges 2021-2 6.287% 12/9/2055	207,420	0.01	EUR 1,775,000	Medtronic 4.15% 15/10/2053	1,819,011	0.09
GBP 187,000	Twin Bridges 2021-2 6.637% 12/9/2055	220,189	0.01	EUR 2,153,000	Morgan Stanley 0.497% 7/2/2031	1,840,480	0.09
GBP 282,000	Twin Bridges 2023-1 7.637% 14/6/2055	340,092	0.02	EUR 2,325,000	National Grid North America 4.061% 3/9/2036	2,327,441	0.12
GBP 271,000	Twin Bridges 2023-1 8.637% 14/6/2055	328,050	0.02	EUR 542,000	Thermo Fisher Scientific 1.875% 1/10/2049	370,316	0.02
EUR 2,075,000	Virgin Money UK 4% 18/3/2028	2,101,436	0.11	EUR 1,485,000	Verizon Communications 1.125% 19/9/2035	1,148,791	0.06
EUR 1,456,000	WPP Finance 2016 1.375% 20/3/2025	1,437,698	0.07	EUR 2,195,000	Verizon Communications 4.75% 31/10/2034	2,402,712	0.12
EUR 125,000	Yorkshire Building Society 0.01% 13/10/2027	114,387	0.01	EUR 3,475,000	Wells Fargo 3.9% 22/7/2032	3,516,335	0.18
						55,896,460	2.84
				總債券		1,971,857,892	100.31
				允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		1,971,857,892	100.31
				普通股／優先股（股份）總額		1,971,857,892	100.31
				其他淨負債		(6,027,106)	(0.31)
				淨資產總額（歐元）		1,965,830,786	100.00

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值／ (減 值) (歐 元)
AUD	6,020,000	USD	4,013,745	BNP Paribas	18/9/2024	63,917
AUD	6,020,000	USD	4,008,556	Goldman Sachs	18/9/2024	68,598
EUR	7,637,643	GBP	6,460,000	Goldman Sachs	18/9/2024	(25,208)
EUR	100,631	USD	110,000	HSBC Bank	17/10/2024	1,522
EUR	5,682,867	MXN	111,830,000	HSBC Bank	17/10/2024	601,755
EUR	3,283,288	USD	3,590,000	Standard Chartered Bank	17/10/2024	48,727
EUR	50,829,114	GBP	42,880,000	Morgan Stanley	17/10/2024	24,079
EUR	6,728	CAD	10,000	RBS	17/10/2024	37
EUR	853,022	GBP	720,000	Toronto-Dominion	17/10/2024	(47)
EUR	142,064	GBP	120,000	JP Morgan	17/10/2024	(115)

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
EUR	7,046,077	NOK	84,300,000	Morgan Stanley	18/9/2024	(135,009)
EUR	5,612,962	ZAR	111,270,000	Nomura	17/10/2024	(27,949)
EUR	318,478	USD	350,000	Barclays	17/10/2024	3,131
EUR	596,319	GBP	510,000	HSBC Bank	17/10/2024	(7,939)
EUR	1,370,090	AUD	2,280,000	Standard Chartered Bank	17/10/2024	(24,661)
EUR	1,418,741	AUD	2,350,000	HSBC Bank	17/10/2024	(18,831)
GBP	6,460,000	EUR	7,683,348	Barclays	18/9/2024	(20,498)
GBP	5,980,000	USD	7,706,185	Citibank	18/9/2024	140,686
JPY	1,239,000,000	USD	7,906,122	Bank of America	18/9/2024	563,377
JPY	1,251,000,000	USD	7,859,497	HSBC Bank	18/9/2024	679,987
MXN	199,000,000	USD	10,799,286	Morgan Stanley	18/9/2024	(648,180)
MXN	113,900,000	USD	6,193,008	Citibank	18/9/2024	(381,739)
MXN	62,200,000	USD	3,252,648	Barclays	18/9/2024	(91,796)
MXN	100,000,000	EUR	4,778,726	State Street	17/10/2024	(235,123)
NOK	165,600,000	SEK	161,211,983	Deutsche Bank	18/9/2024	(67,984)
NOK	167,200,000	SEK	163,342,440	JP Morgan	18/9/2024	(119,008)
NOK	84,300,000	EUR	7,027,852	Bank of America	18/9/2024	153,234
NOK	84,000,000	SEK	82,255,320	Citigroup	18/9/2024	(76,787)
NOK	5,840,000	EUR	492,464	HSBC Bank	17/10/2024	4,613
SEK	79,815,462	NOK	81,300,000	JP Morgan	18/9/2024	92,262
SEK	165,247,274	NOK	168,700,000	Deutsche Bank	18/9/2024	158,714
USD	4,342,395	MXN	81,700,000	Goldman Sachs	18/9/2024	183,755
USD	8,049,366	AUD	12,040,000	Standard Chartered Bank	18/9/2024	(108,095)
USD	335,727	MXN	6,200,000	Barclays	18/9/2024	19,533
USD	3,060,550	ZAR	56,900,000	Citigroup	18/9/2024	(134,290)
USD	15,849,979	JPY	2,490,000,000	Société Générale	18/9/2024	(1,167,251)
USD	7,780,351	GBP	5,980,000	Barclays	18/9/2024	(73,771)
ZAR	56,900,000	USD	3,047,686	Deutsche Bank	18/9/2024	145,896
ZAR	95,000,000	EUR	4,792,179	RBS	17/10/2024	23,913
未實現淨減值						(386,545)
瑞士法郎避險股份類別						
CHF	2,587,620	EUR	2,769,096	BNY Mellon	13/9/2024	(17,433)
未實現淨減值						(17,433)
英鎊避險股份類別						
GBP	182,274	EUR	211,532	BNY Mellon	13/9/2024	4,722
未實現淨增值						4,722
日圓避險股份類別						
JPY	15,872,681	EUR	99,786	BNY Mellon	13/9/2024	(1,234)
未實現淨減值						(1,234)
波蘭幣避險股份類別						
EUR	57,541	PLN	245,896	BNY Mellon	13/9/2024	90
PLN	1,372,475	EUR	317,195	BNY Mellon	13/9/2024	3,474
未實現淨增值						3,564
美金避險股份類別						
EUR	3,696,037	USD	4,100,058	BNY Mellon	13/9/2024	(4,030)
USD	33,650,416	EUR	30,753,757	BNY Mellon	13/9/2024	(386,387)
未實現淨減值						(390,417)
未實現淨減值總額 (歐元曝險部位 - 歐元 432,985,467)						(787,343)

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (歐元)	未實現增值 (歐元)
512	EUR	Euro BOBL	2024 年 9 月	60,226,560	498,020
(523)	EUR	Euro Bund	2024 年 9 月	70,003,550	218,448
13	EUR	Euro BUXL	2024 年 9 月	1,749,800	5,746
(355)	EUR	Euro Schatz	2024 年 9 月	37,704,550	36,992
433	EUR	Euro-BTP	2024 年 9 月	51,457,720	159,865
437	EUR	Euro-OAT	2024 年 9 月	55,066,370	884,716
(5)	EUR	Euro BOBL	2024 年 9 月	588,150	900
(11)	EUR	Euro Bund	2024 年 9 月	1,472,350	6,610
(2)	EUR	Euro BUXL	2024 年 9 月	269,200	600
29	EUR	Euro Schatz	2024 年 9 月	3,080,090	14,765
13	EUR	Euro-BTP	2024 年 9 月	1,544,920	1,160
(6)	EUR	Euro-OAT	2024 年 9 月	756,060	2,057
557	EUR	Short-Term Euro-BTP	2024 年 9 月	59,103,270	568,090
(57)	USD	US Ultra 10 Year Note	2024 年 12 月	6,062,160	4,021
合計				349,084,750	2,401,990

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (歐元)	市場價值 (歐元)
CDS	EUR 39,281,270	Fund receives default protection on ITRAXX.EUR.41.V1; and pays Fixed 1%	Goldman Sachs	20/6/2029	2,583	(842,576)
IFS	EUR 19,666,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.78%	Goldman Sachs	15/8/2025	(13,437)	(6,694)
IFS	USD 23,130,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.454%	Goldman Sachs	24/6/2029	(243,811)	(243,811)
IFS	EUR 19,865,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2%	Goldman Sachs	15/7/2029	(76,926)	(84,578)
IFS	EUR 6,384,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.28625%	Goldman Sachs	15/3/2036	152,095	159,748
IRS	BRL 10,180,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(36,661)	(36,661)
IRS	EUR 9,310,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.53058%	Goldman Sachs	4/2/2050	(88,857)	(87,223)
IRS	EUR 15,490,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.32257%	Goldman Sachs	12/2/2064	(309,333)	(270,467)
IRS	EUR 15,600,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.23244%	Goldman Sachs	15/4/2064	(136,994)	(98,570)
IRS	KRW 29,942,580,000	Fund receives Fixed 3.645%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	25/8/2026	80,114	80,114
IRS	KRW 14,513,000,000	Fund receives Fixed 3.52%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	17/9/2026	33,086	33,086
IRS	KRW 14,513,020,000	Fund receives Fixed 3.71%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	17/9/2026	41,943	41,943
IRS	EUR 4,200,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.3187%	Goldman Sachs	17/1/2029	(68,663)	(68,664)
IRS	EUR 13,300,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.7247%	Goldman Sachs	23/7/2029	(66,297)	(66,297)
IRS	GBP 73,560,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 3.69%	Goldman Sachs	21/8/2029	78,398	71,768
IRS	EUR 83,420,000	Fund receives Fixed 2.44%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	23/8/2029	(94,074)	(90,909)
IRS	EUR 510,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.75973%	Goldman Sachs	28/11/2030	(3,137)	(3,855)
IRS	EUR 27,560,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.70431%	Goldman Sachs	2/12/2030	(174,368)	(164,607)
IRS	EUR 200,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.6552%	Goldman Sachs	22/1/2031	(922)	(922)
IRS	EUR 19,540,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.2962%	Goldman Sachs	24/3/2031	(475,626)	(475,626)
IRS	EUR 8,590,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.79943%	Goldman Sachs	12/5/2031	(75,217)	(80,278)

437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (歐元)	市場價值 (歐元)
IRS	EUR 7,412,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.79943%	Goldman Sachs	21/6/2031	(65,415)	(69,675)
IRS	EUR 7,187,700	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.80268%	Goldman Sachs	31/5/2032	(78,232)	(75,315)
IRS	EUR 5,200,000	Fund receives Fixed 2.81%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2032	58,509	58,509
IRS	EUR 8,960,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5437%	Goldman Sachs	11/1/2034	(5,784)	(5,784)
IRS	EUR 26,360,000	Fund receives Fixed 2.68451%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	12/2/2044	330,624	284,965
IRS	EUR 27,480,000	Fund receives Fixed 2.62503%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/4/2044	232,713	177,426
IRS	EUR 17,200,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.193%	Goldman Sachs	4/10/2052	312,010	312,010
IRS	EUR 4,380,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5%	Goldman Sachs	4/3/2053	(67,161)	(60,576)
IRS	EUR 4,868,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.51035%	Goldman Sachs	4/3/2053	(91,017)	(72,795)
IRS	GBP 18,460,000	Fund receives Fixed 3.7285%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	21/8/2054	(84,169)	(81,239)
IRS	EUR 17,800,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.25%	Goldman Sachs	23/8/2054	168,956	167,308
IRS	EUR 7,840,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49679%	Goldman Sachs	5/10/2054	(138,688)	(131,807)
IRS	EUR 5,530,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.52181%	Goldman Sachs	5/10/2054	(112,765)	(107,950)
IRS	EUR 9,370,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.46982%	Goldman Sachs	15/4/2055	(97,315)	(142,360)
總金額 (歐元曝險部位 - 歐元 358,632,717)					(1,113,838)	(1,982,362)

CDS: 信用違約交換
 IFS: 通膨率交換
 IRS: 利率交換

至 2024 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值 (歐元)	市場價值 (歐元)
USD 6,355,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/7/2027; and pays 3.87% Fixed annually from 3/7/2027	Bank of America	6/7/2036	163,872	425,812
USD 6,355,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.87% Fixed annually from 3/7/2027; and pays Floating USD SOFR annually from 3/7/2027	Bank of America	6/7/2036	37,435	299,376
總金額 (歐元曝險部位 - 歐元 5,722,580)				201,307	725,188

至 2024 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (歐元)	市場價值 (歐元)
EUR (63,135,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/4/2025; and pays 2.534% Fixed annually from 29/10/2025	Barclays	25/10/2024	(36,618)	(116,168)
EUR (21,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed annually from 31/1/2026; and pays Floating EUR EURIBOR semi-annually from 31/7/2025	Barclays	29/1/2025	147,273	(44,352)
總金額 (歐元曝險部位 - 歐元 33,198,567)				110,655	(160,520)

貝萊德歐元市場基金 (Euro-Markets Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量		市 場 價 值 (歐 元)		淨 資 產 %	持 股 量		市 場 價 值 (歐 元)		淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具					312,125		Siemens	53,298,465	3.79
普通股（股份）								356,120,763	25.32
比利時					愛爾蘭				
314,217	Azelis	5,966,981	0.42	4,821,020	AIB	26,226,349	1.86		
345,945	KBC	24,278,420	1.73	108,868	Linde	46,669,127	3.32		
130,084	UCB	21,385,809	1.52			72,895,476	5.18		
					義大利				
					298,157	Moncler	16,547,713	1.18	
					1,549,138	UniCredit	57,844,813	4.11	
							74,392,526	5.29	
丹麥					荷蘭				
105,039	DSV	17,068,597	1.21	297,568	Airbus	41,439,320	2.95		
芬蘭					72,595	ASM International	44,326,507	3.15	
1,789,474	Metso*	16,388,003	1.17	154,190	ASML	125,926,973	8.96		
法國					159,094	BE Semiconductor Industries	18,868,548	1.34	
38,806	Capgemini*	7,301,349	0.52	93,710	Ferrari	41,935,225	2.98		
420,106	Cie de Saint-Gobain	33,221,982	2.36	191,862	IMCD	28,462,728	2.02		
20,775	Hermes International	45,227,175	3.21	327,406	STMicroelectronics	9,468,581	0.67		
68,647	Legrand	6,971,103	0.50			310,427,882	22.07		
63,235	L'Oreal	25,259,221	1.80	西班牙					
110,284	LVMH Moet Hennessy Louis Vuitton	74,684,325	5.31	2,233,835	Banco Bilbao Vizcaya Argentaria	21,342,060	1.52		
228,518	Safran	45,589,341	3.24	6,133,365	CaixaBank	33,304,172	2.37		
221,692	Sanofi	22,523,907	1.60			54,646,232	3.89		
62,157	Sartorius Stedim Biotech	11,433,780	0.81	瑞典					
345,576	Schneider Electric	79,758,941	5.67	435,155	Beijer Ref*	6,716,041	0.48		
123,888	Thales	18,892,920	1.34	英國					
539,519	TotalEnergies	33,568,872	2.39	806,862	RELX	34,024,387	2.42		
					普通股（股份）總額		1,398,744,033	99.45	
					允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		1,398,744,033	99.45	
					普通股／優先股（股份）總額		1,398,744,033	99.45	
					其他淨資產		7,723,338	0.55	
					淨資產總額（歐元）		1,406,467,371	100.00	
德國									
140,826	adidas	33,051,862	2.35						
187,644	Beiersdorf	24,590,746	1.75						
1,331,924	Commerzbank	17,807,824	1.27						
171,645	CTS Eventim	14,564,079	1.03						
143,609	Merck	25,368,530	1.80						
201,041	MTU Aero Engines	54,301,174	3.86						
77,992	Muenchener Rueckversicherungs- Gesellschaft in Muenchen	38,114,690	2.71						
146,371	Nemetschek	13,802,785	0.98						
410,786	SAP	81,220,608	5.78						

* 本證券全部或部分代表借貸證券。

貝萊德歐元市場基金 (Euro-Markets Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
瑞士法郎避險股份類別						
CHF	18,644,189	EUR	19,932,340	BNY Mellon	13/9/2024	(106,208)
EUR	428,587	CHF	405,124	BNY Mellon	13/9/2024	(2,215)
未實現淨減值						(108,423)
英鎊避險股份類別						
EUR	53,502	GBP	45,669	BNY Mellon	13/9/2024	(682)
GBP	3,462,247	EUR	4,021,457	BNY Mellon	13/9/2024	86,241
未實現淨增值						85,559
港幣避險股份類別						
EUR	8,561	HKD	73,626	BNY Mellon	13/9/2024	38
HKD	5,492,779	EUR	644,620	BNY Mellon	13/9/2024	(8,709)
未實現淨減值						(8,671)
新加坡幣避險股份類別						
EUR	8,642	SGD	12,543	BNY Mellon	13/9/2024	(46)
SGD	949,952	EUR	656,410	BNY Mellon	13/9/2024	1,626
未實現淨增值						1,580
美金避險股份類別						
EUR	1,222,684	USD	1,355,928	BNY Mellon	13/9/2024	(962)
USD	37,784,627	EUR	34,508,808	BNY Mellon	13/9/2024	(410,565)
未實現淨減值						(411,527)
未實現淨減值總額 (歐元曝險部位 - 歐元 61,054,006)						(441,482)

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
工業	26.57
科技	21.40
週期性消費品	18.50
金融	15.57
非週期性消費品	11.70
基本材料	3.32
能源	2.39
其他淨資產	0.55
	100.00

貝萊德歐洲基金 (European Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (歐 元)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具					111,585		Ferrari	49,934,288	3.40
普通股（股份）					301,474		IMCD	44,723,668	3.04
					562,634		STMicroelectronics	16,271,375	1.11
								275,054,972	18.72
1,090,808		丹麥 Novo Nordisk	136,611,199	9.30	2,243,444		瑞典 Atlas Copco	36,685,689	2.50
102,756		芬蘭 Kone	4,995,997	0.34			瑞士		
550,221		法國 Cie de Saint-Gobain	43,511,476	2.96	942,941		ABB	48,626,874	3.31
18,645		Hermes International	40,590,165	2.77	239,134		Cie Financiere Richemont	34,228,705	2.33
85,739		L'Oreal	34,248,443	2.33	498,427		Holcim	43,345,970	2.95
77,068		LVMH Moet Hennessy			71,545		Lonza	42,224,713	2.87
		Louis Vuitton	52,190,450	3.55	29,058		Partners*	38,010,652	2.59
246,911		Schneider Electric	56,987,059	3.88	78,606		Sika	22,937,061	1.56
			227,527,593	15.49	158,637		Straumann	21,290,673	1.45
								250,664,648	17.06
244,947		德國 MTU Aero Engines	66,160,185	4.50	3,337,063		英國 Auto Trader	33,760,096	2.30
8,566,992		愛爾蘭 AIB	46,604,437	3.17	10,336,868		JD Sports Fashion	16,905,734	1.15
366,599		Kingspan	28,851,341	1.97	453,390		London Stock Exchange*	55,128,952	3.75
163,459		Linde	70,070,993	4.77	4,772,637		Melrose Industries	27,557,779	1.87
			145,526,771	9.91	1,333,911		RELX	56,249,400	3.83
					755,503		Weir	17,933,375	1.22
								207,535,336	14.12
1,351,645		義大利 UniCredit	50,470,424	3.43			普通股（股份）總額	1,429,095,159	97.27
1,453,814		澤西島 CVC Capital Partners	27,862,345	1.90			允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	1,429,095,159	97.27
							普通股／優先股（股份）總額	1,429,095,159	97.27
39,130		荷蘭 ASM International	23,892,778	1.63			其他淨資產	40,171,093	2.73
129,890		ASML	106,081,163	7.22			淨資產總額（歐元）	1,469,266,252	100.00
287,957		BE Semiconductor Industries*	34,151,700	2.32					

* 本證券全部或部分代表借貸證券。

貝萊德歐洲基金 (European Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
澳幣避險股份類別						
AUD	3,264,417	EUR	1,958,126	BNY Mellon	13/9/2024	40,467
EUR	66,248	AUD	109,627	BNY Mellon	13/9/2024	(869)
未實現淨增值						39,598
加拿大幣避險股份類別						
CAD	1,132,013	EUR	753,134	BNY Mellon	13/9/2024	4,641
EUR	10,206	CAD	15,380	BNY Mellon	13/9/2024	(90)
未實現淨增值						4,551
離岸人民幣避險股份類別						
CNY	835,674	EUR	106,790	BNY Mellon	13/9/2024	(138)
EUR	42,975	CNY	335,621	BNY Mellon	13/9/2024	143
未實現淨增值						5
英鎊避險股份類別						
EUR	95,454	GBP	81,048	BNY Mellon	13/9/2024	(703)
GBP	3,279,924	EUR	3,810,222	BNY Mellon	13/9/2024	81,162
未實現淨增值						80,459
港幣避險股份類別						
EUR	306,169	HKD	2,645,954	BNY Mellon	13/9/2024	(159)
HKD	85,797,694	EUR	10,069,707	BNY Mellon	13/9/2024	(136,715)
未實現淨減值						(136,874)
紐元避險股份類別						
EUR	13,403	NZD	24,231	BNY Mellon	13/9/2024	(275)
NZD	1,478,121	EUR	810,258	BNY Mellon	13/9/2024	24,078
未實現淨增值						23,803
新加坡幣避險股份類別						
EUR	157,392	SGD	228,457	BNY Mellon	13/9/2024	(860)
SGD	15,379,095	EUR	10,626,793	BNY Mellon	13/9/2024	26,387
未實現淨增值						25,527
美金避險股份類別						
EUR	2,183,382	USD	2,418,305	BNY Mellon	13/9/2024	1,004
USD	109,106,507	EUR	99,651,976	BNY Mellon	13/9/2024	(1,190,236)
未實現淨減值						(1,189,232)
未實現淨減值總額 (歐元曝險部位 - 歐元 129,560,853)						(1,152,163)

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值 (歐元)	市場價值 (歐元)
TRS	EUR 15,173	The Fund receives the total return on ASM International. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), plus or minus a spread of 40 basis points.	JP Morgan	10/2/2025	725,269	9,264,634
總金額 (歐元曝險部位 - 歐元 9,264,634)					725,269	9,264,634

TRS：總收益交換

貝萊德歐洲基金 (European Fund) 續

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
工業	27.06
非週期性消費品	19.78
週期性消費品	16.24
金融	14.84
科技	12.28
基本材料	4.77
通訊	2.30
其他淨資產	2.73
	100.00

貝萊德歐洲特別時機基金 (European Special Situations Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (歐 元)	淨 資 產 %		
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具					283,226 BE Semiconductor Industries*					33,590,604	2.68
普通股（股份）					102,090 Ferrari					45,685,275	3.64
					260,663 IMCD*					38,669,356	3.08
					476,291 STMicroelectronics					13,774,336	1.10
										268,774,651	21.43
939,429		丹麥 Novo Nordisk	117,652,715	9.38	2,112,115		瑞典 Atlas Copco	34,538,145	2.75		
87,689		芬蘭 Kone	4,263,439	0.34	885,139		Epiroc	15,407,961	1.23		
										49,946,106	3.98
498,027		法國 Cie de Saint-Gobain*	39,383,975	3.14	278,267		瑞士 Cie Financiere Richemont	39,830,049	3.18		
18,094		Hermes International	39,390,638	3.14	62,508		Lonza	36,891,220	2.94		
78,375		L'Oreal	31,306,894	2.50	25,910		Partners*	33,892,766	2.70		
85,082		LVMH Moet Hennessy	57,617,530	4.60	67,570		Sika	19,716,780	1.57		
239,725		Louis Vuitton		55,328,530	4.41	138,805		Straumann*	18,629,020	1.49	
		Schneider Electric	223,027,567	17.79						148,959,835	11.88
235,249		德國 MTU Aero Engines*	63,540,755	5.07	2,841,169		英國 Auto Trader	28,743,281	2.29		
7,514,691		愛爾蘭 AIB	40,879,919	3.26	9,347,315		JD Sports Fashion*	15,287,340	1.22		
319,289		Kingspan	25,128,044	2.00	410,349		London Stock Exchange	49,895,477	3.98		
132,573		Linde	56,830,898	4.53	3,875,468		Melrose Industries	22,377,418	1.78		
					1,203,602		RELX	50,754,429	4.05		
										167,057,945	13.32
826,506		義大利 UniCredit*	30,861,734	2.46	普通股（股份）總額					1,221,476,790	97.40
					允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額					1,221,476,790	97.40
1,281,147		澤西島 CVC Capital Partners	24,553,182	1.96	普通股／優先股（股份）總額					1,221,476,790	97.40
17,870		荷蘭 Adyen	23,806,414	1.90	其他淨資產					32,616,858	2.60
37,260		ASM International	22,750,956	1.81	淨資產總額（歐元）					1,254,093,648	100.00
110,809		ASML	90,497,710	7.22							

* 本證券全部或部分代表借貸證券。

貝萊德歐洲特別時機基金 (European Special Situations Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
澳幣避險股份類別						
AUD	1,065,105	EUR	638,915	BNY Mellon	13/9/2024	13,180
EUR	8,958	AUD	14,801	BNY Mellon	13/9/2024	(104)
未實現淨增值						13,076
加拿大幣避險股份類別						
CAD	776,679	EUR	516,716	BNY Mellon	13/9/2024	3,195
EUR	7,337	CAD	11,057	BNY Mellon	13/9/2024	(64)
未實現淨增值						3,131
離岸人民幣避險股份類別						
CNY	577,016	EUR	73,722	BNY Mellon	13/9/2024	(79)
EUR	1,184	CNY	9,342	BNY Mellon	13/9/2024	(9)
未實現淨減值						(88)
英鎊避險股份類別						
EUR	405,150	GBP	345,532	BNY Mellon	13/9/2024	(4,796)
GBP	2,420,800	EUR	2,813,338	BNY Mellon	13/9/2024	58,760
未實現淨增值						53,964
港幣避險股份類別						
EUR	27,291	HKD	234,871	BNY Mellon	13/9/2024	101
HKD	4,637,631	EUR	543,235	BNY Mellon	13/9/2024	(6,326)
未實現淨減值						(6,225)
美金避險股份類別						
EUR	2,878,569	USD	3,188,866	BNY Mellon	13/9/2024	805
USD	142,475,679	EUR	130,115,899	BNY Mellon	13/9/2024	(1,540,580)
未實現淨減值						(1,539,775)
未實現淨減值總額 (歐元曝險部位 - 歐元 136,624,240)						(1,475,917)

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
工業	22.29
非週期性消費品	22.26
週期性消費品	18.86
金融	14.36
科技	12.81
基本材料	4.53
通訊	2.29
其他淨資產	2.60
	100.00

貝萊德歐洲價值型基金 (European Value Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (歐 元)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				荷 蘭			
		66,201		66,201	Airbus	9,219,151	1.15
		187,682		187,682	ASR Nederland*	8,304,928	1.04
						17,524,079	2.19
普通股（股份）				西 班 牙			
82,161	比利時 UCB	13,507,268	1.69	2,752,304	CaixaBank*	14,945,011	1.87
277,402	丹麥 FLSmidth*	12,831,378	1.60	291,041	Industria de Diseno Textil	14,290,113	1.78
145,506	Novo Nordisk	18,222,959	2.27			29,235,124	3.65
		31,054,337	3.87	瑞 典			
	芬蘭			1,068,589	Hexagon	9,864,351	1.23
1,693,178	Nordea Bank	18,086,203	2.26	612,041	Lindab International	14,291,476	1.78
326,068	UPM-Kymmene	9,974,420	1.24	435,158	Volvo	10,409,839	1.30
		28,060,623	3.50			34,565,666	4.31
法 國				瑞 士			
71,631	Capgemini	13,477,373	1.68	164,307	Holcim	14,289,046	1.78
352,617	Cie de Saint-Gobain*	27,884,952	3.48	194,084	Novartis	21,123,022	2.64
313,600	Sanofi	31,861,760	3.98			35,412,068	4.42
65,217	Schneider Electric	15,052,084	1.88	英 國			
350,337	SPIE	12,857,368	1.60	91,350	AstraZeneca*	14,406,683	1.80
126,963	Thales	19,361,857	2.42	338,429	Bellway	12,298,966	1.53
178,749	Vinci	19,403,204	2.42	5,050,373	BP	25,750,375	3.21
		139,898,598	17.46	1,947,199	Great Portland Estates	7,799,737	0.97
德 國				3,600,242	Haleon	16,408,117	2.04
910,921	Commerzbank	12,179,014	1.52	992,051	Howden Joinery	11,273,756	1.41
131,645	GEA	5,594,912	0.70	3,000,020	HSBC	23,713,421	2.96
89,286	Merck	15,772,372	1.97	5,472,232	JD Sports Fashion*	8,949,722	1.12
43,933	MTU Aero Engines	11,866,303	1.48	478,199	JET2	8,388,396	1.05
32,589	Muenchener Rueckversicherungs- Gesellschaft in Muenchen	15,926,244	1.98	125,668	London Stock Exchange	15,280,322	1.91
133,802	Siemens	22,848,030	2.85	1,694,777	Melrose Industries	9,785,846	1.22
		84,186,875	10.50	351,745	RELX	14,832,658	1.85
愛爾蘭				916,143	Segro	9,524,961	1.19
3,025,714	AIB	16,459,884	2.05	1,669,421	St James's Place	14,404,431	1.80
181,052	CRH	14,517,399	1.81	7,311,031	Taylor Wimpey	13,974,465	1.74
		30,977,283	3.86	997,612	Travis Perkins	10,786,384	1.35
義大利				463,352	Unilever	27,067,521	3.38
2,776,632	Enel	19,111,558	2.39	2,356,148	Volution	15,827,592	1.98
715,665	UniCredit	26,722,931	3.33	655,501	Weir*	15,559,627	1.94
		45,834,489	5.72			276,032,980	34.45
澤西島				普通股（股份）總額			
524,250	CVC Capital Partners	10,047,251	1.25			788,741,221	98.42
283,090	Experian	12,404,580	1.55	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
		22,451,831	2.80			788,741,221	98.42
				普通股／優先股（股份）總額			
						788,741,221	98.43
				其他淨資產			
						12,615,717	1.57
				淨資產總額（歐元）			
						801,356,938	100.00

* 本證券全部或部分代表借貸證券。

貝萊德歐洲價值型基金 (European Value Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (歐元)
澳幣避險股份類別						
AUD	1,285,025	EUR	770,718	BNY Mellon	13/9/2024	16,021
EUR	11,215	AUD	18,304	BNY Mellon	13/9/2024	8
未實現淨增值						16,029
離岸人民幣避險股份類別						
CNY	523,858	EUR	66,929	BNY Mellon	13/9/2024	(71)
未實現淨減值						(71)
港幣避險股份類別						
HKD	9,606,057	EUR	1,127,458	BNY Mellon	13/9/2024	(15,343)
未實現淨減值						(15,343)
美金避險股份類別						
EUR	2,211,291	USD	2,443,545	BNY Mellon	13/9/2024	6,136
USD	59,196,324	EUR	54,064,896	BNY Mellon	13/9/2024	(643,946)
未實現淨減值						(637,810)
未實現淨減值總額 (歐元曝險部位 - 歐元 57,628,735)						(637,195)

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
工業	31.33
金融	24.13
非週期性消費品	23.17
週期性消費品	11.28
能源	3.21
公共事業	2.39
科技	1.68
基本材料	1.24
其他淨資產	1.57
	100.00

貝萊德新世代運輸基金 (基金之配息來源可能為本金)
 (Future of Transport Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				荷 蘭			
		25,780	ASML	23,319,903	2.38		
		169,110	NXP Semiconductors	43,143,343	4.40		
		853,485	STMicroelectronics	27,338,549	2.79		
				93,801,795	9.57		
普通 股 （ 股 份 ）				韓 國			
		54,128	LG Chem	13,027,025	1.33		
		97,752	Samsung SDI	25,904,260	2.64		
				38,931,285	3.97		
澳 洲				瑞 士			
5,589,171	Lynas Rare Earths*	26,763,433	2.73	286,066	TE Connectivity	43,873,942	4.48
加 拿 大				英 國			
282,407	Canadian National Railway	33,043,386	3.37	2,228,838	Auto Trader	24,974,629	2.55
410,393	Canadian Pacific Kansas City*	33,846,398	3.46	美 國			
1,261,815	Sigma Lithium	13,726,361	1.40	257,394	AECOM	25,752,270	2.63
		80,616,145	8.23	144,711	Analog Devices	33,946,306	3.46
智 利				106,699	ANSYS	34,257,848	3.50
609,659	Sociedad Quimica y Minera de Chile ADR*	24,051,048	2.45	166,767	Cadence Design Systems	44,776,940	4.57
中 國				478,177	Mobileye Global	6,866,622	0.70
1,480,000	BYD*	45,775,708	4.67	584,050	ON Semiconductor	45,748,636	4.67
1,344,202	Contemporary Amperex Technology	35,001,488	3.58	130,903	PTC	23,287,644	2.38
		80,777,196	8.25	100,662	Rogers*	10,840,291	1.11
法 國				182,503	Union Pacific	46,242,610	4.72
628,024	Dassault Systemes*	24,784,111	2.53	419,741	Verra Mobility*	11,568,062	1.18
95,298	Schneider Electric	24,361,323	2.49			283,287,229	28.92
390,608	Vinci	46,962,611	4.79	普通 股 （ 股 份 ） 總 額			
		96,108,045	9.81			928,133,571	94.74
德 國				允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
673,760	Infineon Technologies	24,671,147	2.52			928,133,571	94.74
愛 爾 蘭				普通 股 ／ 優 先 股 （ 股 份 ） 總 額			
76,550	Eaton	23,158,671	2.36			51,547,704	5.26
日 本				淨 資 產 總 額 （ 美 金 ）			
279,100	NIDEC CORP	11,400,993	1.17			979,681,275	100.00
2,583,000	Renesas Electronics	44,611,583	4.55				
		56,012,576	5.72				
澤 西 島							
437,441	Aptiv	31,106,430	3.18				

* 本證券全部或部分代表借貸證券。

貝萊德新世代運輸基金 (基金之配息來源可能為本金)

(Future of Transport Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

						未實現增值／ (減值) (美金)
貨幣	購買	貨幣	出售	交易對手	到期日	
離岸人民幣避險股份類別						
CNY	54,898,888	USD	7,679,361	BNY Mellon	13/9/2024	84,315
USD	855,472	CNY	6,105,707	BNY Mellon	13/9/2024	(7,986)
未實現淨增值						76,329
歐元避險股份類別						
EUR	184,595,849	USD	202,117,281	BNY Mellon	13/9/2024	2,433,099
USD	7,029,209	EUR	6,409,351	BNY Mellon	13/9/2024	(72,990)
未實現淨增值						2,360,109
英鎊避險股份類別						
GBP	5,828,909	USD	7,411,743	BNY Mellon	13/9/2024	251,343
USD	287,217	GBP	223,347	BNY Mellon	13/9/2024	(6,411)
未實現淨增值						244,932
新加坡幣避險股份類別						
SGD	5,324,153	USD	4,028,532	BNY Mellon	13/9/2024	58,201
USD	199,930	SGD	262,908	BNY Mellon	13/9/2024	(1,875)
未實現淨增值						56,326
未實現淨增值總額 (美金曝險部位 - 美金 232,394,890)						2,737,696

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
科技	37.75
工業	29.47
週期性消費品	14.77
基本材料	9.02
通訊	2.55
非週期性消費品	1.18
其他淨資產	5.26
	100.00

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				134,016	Toronto-Dominion Bank	8,043,582	0.05
						237,519,864	1.55
基金				開曼群島			
150,000	愛爾蘭	6,667,500	0.04	1,787,000	Haidilao International	3,006,453	0.02
	iShares JP Morgan EM Local			134,378	JD.com	1,847,222	0.01
	Government Bond UCITS			64,680	Lavoro (Wts 27/12/2027)	20,051	0.00
	ETF*-~			466,605	Li Auto*	4,717,883	0.03
208,663	美國	48,524,581	0.32	834,000	NagaCorp	356,128	0.00
	SPDR Gold Shares*			574,409	Sands China*	1,048,884	0.01
				4,922	Sea ADR*	390,757	0.00
				661,419	Tencent	32,399,334	0.21
總基金數		55,192,081	0.36	4,865,431	Wynn Macau*	3,331,644	0.02
普通股／優先股（股份）及認股權證						47,118,356	0.30
				中國			
370,805	澳洲	10,253,592	0.07	10,100	Anhui Gujing Distillery	135,990	0.00
	BHP			1,850,000	BYD*	57,219,635	0.37
	Brambles			790,014	Contemporary Amperex	20,571,064	0.13
	Coles				Technology		
	CSL			1,114,500	Great Wall Motor	1,603,500	0.01
	Macquarie			2,179,168	Great Wall Motor	7,129,050	0.05
	Medibank Pvt*			1,133,135	Nongfu Spring*	4,126,635	0.03
	Rio Tinto*			91,200	Seres	985,762	0.01
	Wesfarmers			447,047	Shenzhen Transsion	5,051,793	0.04
	Woolworths			1,915,000	Weichai Power	2,932,035	0.02
		49,483,997	0.33	4,668,900	Weichai Power	8,547,163	0.06
比利時						108,302,627	0.72
				哥倫比亞			
14,641	Ageas	750,491	0.00	8,806	Bancolombia ADR	286,900	0.00
	Syensqo*					捷克共和國	
49,802		4,132,623	0.03	13,137	Komerčni Banka	445,249	0.00
				53,212	Moneta Money Bank	256,163	0.00
		4,883,114	0.03			701,412	0.00
百慕達				丹麥			
				34,769	Credicorp	6,075,883	0.04
474,016	Invesco	8,048,792	0.05	38,800	Carlsberg	4,566,797	0.03
	Norwegian Cruise Line*			8,271	Genmab	2,296,812	0.02
273,451		4,937,158	0.03	661,985	Novo Nordisk	91,826,369	0.60
				2,075	Novonesis (Novozymes) B*	144,054	0.00
		19,061,833	0.12	380,591	Vestas Wind Systems	8,709,376	0.06
巴西						113,031,765	0.74
				芬蘭			
1,801,159	Ambev	4,068,061	0.03	118,729	Elisa	5,922,928	0.04
	B3 - Brasil Bolsa Balcao			25,513	Kone	1,373,909	0.01
	Banco do Brasil					7,296,837	0.05
	BB Seguridade Participacoes			法國			
	Cia Energetica de Minas Gerais			610,858	Accor*	25,845,498	0.17
	Embraer			297,915	AXA	11,347,647	0.07
	Gerdau			26,447	BNP Paribas	1,831,079	0.01
	Petroleo Brasileiro			441,127	Carrefour*	7,079,675	0.05
		32,472,567	0.22	611,353	Cie de Saint-Gobain	53,547,597	0.35
英屬維京群島				296,858	Constellium	4,993,152	0.03
				160,956	Dassault Systemes	6,351,909	0.04
10,399	Capri	374,260	0.00	84,428	Edenred*	3,589,929	0.02
				155,267	EssilorLuxottica	37,214,972	0.24
加拿大				6,227	Hermes International	15,014,766	0.10
				73,837	La Francaise des Jeux SAEM	2,983,391	0.02
417,206	Algoma Steel	4,432,814	0.03	97,912	LVMH Moet Hennessy	73,440,250	0.48
	Barrick Gold*				Louis Vuitton		
479,251		9,723,189	0.06	196,956	Orange	2,239,285	0.02
	Cameco*			472,011	Sanofi	53,116,213	0.35
1,010,176	Canadian National Railway*	2,428,933	0.01	13,755	Schneider Electric	3,516,233	0.02
	Canadian Natural Resources*			33,787	SCOR*	708,405	0.01
75,764		2,761,878	0.02				
	Eldorado Gold*						
47,045		816,231	0.01				
	Enbridge*						
1,308,196		52,092,682	0.34				
	Fairfax Financial						
5,479		6,598,070	0.05				
	First Quantum Minerals						
287,754		3,576,226	0.02				
	Franco-Nevada						
115,997		14,197,707	0.09				
	Lions Gate Entertainment*						
243,705		1,903,336	0.01				
	Lions Gate Entertainment						
21,850		151,420	0.00				
	Lionsgate Studios						
47,115		2,269,175	0.02				
	Nutrien						
613,857		18,672,071	0.12				
	Power of Canada						
1,609,926		65,146,259	0.43				
	Suncor Energy*						
13,690		2,327,044	0.01				
	Thomson Reuters*						

~ 投資關聯方基金，詳見附註 10。
 * 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
416,960	TotalEnergies	28,734,634	0.19	9,314,200	Bank Syariah Indonesia	1,597,064	0.01
114,545	Valeo*	1,226,321	0.01	8,669,600	Ciputra Development	729,245	0.00
		332,780,956	2.18			9,335,272	0.06
	德國				愛爾蘭		
193,197	adidas	50,222,085	0.33	26,708	Aon	9,142,683	0.06
9,390	Allianz	2,923,531	0.02	677,027	CRH	60,173,332	0.40
48,280	BASF	2,464,650	0.02	71,579	Eaton	21,654,795	0.14
45,369	Bayer	1,403,497	0.01	147,004	James Hardie Industries	5,491,776	0.04
36,495	CTS Eventim	3,429,782	0.02	77,274	Kingspan	6,735,803	0.04
289,679	Evonik Industries*	6,416,945	0.04	6,587	Linde	3,127,508	0.02
89,719	Fresenius Medical Care	3,476,046	0.02	50,295	Seagate Technology	4,978,199	0.03
40,532	Heidelberg Materials	4,281,901	0.03	212,177	Trane Technologies	75,416,193	0.49
24,931	Henkel	2,288,604	0.01			186,720,289	1.22
435,976	Mercedes-Benz*	30,156,178	0.20		以色列		
98,552	MTU Aero Engines	29,482,975	0.19	10,784	CyberArk Software*	3,112,910	0.02
11,337	Northern Data*	350,963	0.00		義大利		
2,635	Rational	2,668,982	0.02	55,134	FinecoBank Banca Fineco	942,557	0.01
460,370	RWE	16,709,549	0.11	18,812,673	Intesa Sanpaolo	78,554,873	0.51
39,459	Symrise	5,213,961	0.04	459,492	Mediobanca Banca di Credito Finanziario	7,761,204	0.05
18,721	Zalando	491,012	0.00	359,871	Snam*	1,788,879	0.01
		161,980,661	1.06	2,203,489	UniCredit	91,131,071	0.60
	希臘					180,178,584	1.18
89,384	Athens International Airport	781,913	0.01		日本		
248,794	National Bank of Greece	2,143,330	0.01	55,600	Astellas Pharma*	694,045	0.00
22,648	OPAP	395,337	0.00	38,400	Bridgestone	1,498,961	0.01
34,069	Piraeus Financial	146,524	0.00	36,300	Canon	1,251,148	0.01
		3,467,104	0.02	19,600	Dai-ichi Life	562,443	0.01
	格恩西島			415,506	Daiichi Sankyo	17,435,495	0.11
480,079	Genius Sports*	3,725,413	0.03	108,588	Daikin Industries*	13,808,490	0.09
	香港			201,800	Ebara	2,733,228	0.02
3,352,572	AIA	23,838,324	0.16	159,721	FANUC*	4,704,066	0.03
3,030,000	CSPC Pharmaceutical	1,872,775	0.01	18,200	Fast Retailing	5,832,853	0.04
1,182,000	Lenovo	1,453,557	0.01	652,886	FUJIFILM*	17,515,250	0.12
		27,164,656	0.18	28,600	GMO Payment Gateway*	1,796,440	0.01
	匈牙利			140,600	Hitachi	3,450,283	0.02
101,056	MOL Hungarian Oil & Gas	754,989	0.01	501,852	Hoya*	71,006,058	0.47
12,580	OTP Bank	653,778	0.00	110,600	Isetan Mitsukoshi*	1,666,294	0.01
		1,408,767	0.01	170,651	Ito En*	4,130,279	0.03
	印度			47,200	Kakaku.com*	810,986	0.00
362,949	Aditya Birla Capital	952,516	0.01	258,180	Kansai Paint*	4,614,285	0.03
75,367	Axis Bank	1,056,084	0.01	380,400	Kawasaki Kisen Kaisha*	5,588,660	0.04
198,492	Bharat Electronics	708,332	0.00	135,419	Keyence	64,760,350	0.42
165,874	Bharat Petroleum	707,332	0.01	28	Kobayashi Pharmaceutical	1,077	0.00
75,116	Cipla	1,482,146	0.01	145,000	Kokusai Electric*	3,899,938	0.03
14,192	Eicher Motors	839,375	0.01	83,000	Kuraray*	1,089,104	0.00
423,752	GAIL India	1,200,907	0.01	195,600	Kyushu Railway*	5,254,163	0.03
74,586	Godrej Consumer Products	1,317,219	0.01	83,760	Makita*	2,801,782	0.02
13,376	Hero MotoCorp	870,041	0.01	521,500	Mazda Motor*	4,378,078	0.03
39,961	Hindustan Aeronautics	2,229,792	0.01	53,617	MEIJI*	1,335,637	0.01
65,219	IndusInd Bank	1,108,286	0.01	594,390	Mitsubishi Electric*	9,967,752	0.07
12,460	InterGlobe Aviation	717,550	0.00	30,700	Mitsubishi Estate*	527,379	0.00
83,169	JSW Energy	705,196	0.00	5,353,700	Mitsubishi UFJ Financial*	56,199,873	0.37
395,959	Kotak Mahindra Bank	8,407,217	0.05	2,107,800	Mitsui*	45,222,996	0.29
17,680	Larsen & Toubro	780,938	0.01	101,700	Mitsui High-Tec*	726,978	0.00
5,492	Maruti Suzuki India	812,165	0.00	367,900	Mitsui OSK Lines*	13,236,413	0.09
63,557	REC	469,642	0.00	126,700	Mizuho Financial*	2,619,128	0.02
38,836	Reliance Industries	1,398,043	0.01	54,000	Money Forward*	2,064,138	0.01
10,340	UltraTech Cement	1,393,346	0.01	544,500	MS&AD Insurance*	12,512,727	0.08
		27,156,127	0.18	65,449	NET One Systems*	1,531,460	0.01
	印尼			127,300	NIDEC CORP*	5,200,095	0.03
1,807,900	Astra International	596,589	0.00	53,800	Nintendo*	2,920,635	0.02
8,483,400	Bank Central Asia	5,667,493	0.04	1,400,253	Nippon Paint	8,871,347	0.06
2,151,800	Bank Negara Indonesia Persero	744,881	0.01	54,400	Nippon Steel*	1,237,043	0.01
				147,300	Nippon Yusen*	5,336,032	0.04
				354,069	Nomura Research Institute*	11,943,383	0.08

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
125,800	Ono Pharmaceutical	1,863,320	0.01		挪威		
1,225,500	Panasonic*	10,208,290	0.07	48,394	DNB Bank	1,027,720	0.01
446,828	Rakus*	7,402,622	0.05	322,746	Equinor	8,558,364	0.05
144,655	Santen Pharmaceutical	1,864,833	0.01			9,586,084	0.06
29,200	SCREEN	2,185,587	0.01		巴拿馬		
105,800	Sekisui House	2,728,588	0.02	586,359	Carnival*	9,827,377	0.06
102,500	Shiseido	2,296,321	0.02		菲律賓		
71,300	SMC*	32,818,769	0.22	1,418,600	Ayala Land	891,835	0.01
103,100	Socionext*	2,289,931	0.01	5,417,400	Bloomberry Resorts	759,304	0.01
177,000	Sojitz*	4,225,577	0.03	66,180	International Container		
395,800	Sompo*	9,326,697	0.06		Terminal Services	466,973	0.00
30,700	Takeda Pharmaceutical*	913,871	0.01	393,610	Metropolitan Bank & Trust	515,233	0.00
28,700	TDK	1,941,529	0.01			2,633,345	0.02
46,800	TIS*	1,171,286	0.01		波蘭		
202,200	Tokyo Electric Power	965,159	0.00	101	LPP	384,445	0.00
20,100	Tokyo Electron*	3,563,345	0.02	38,940	Powszechna Kasa		
64,055	Toyo Tire*	941,286	0.00		Oszczednosci Bank Polski	579,977	0.01
2,190,000	Toyota Motor	41,517,621	0.27	376,574	Powszechny Zaklad		
233,800	Toyota Tsusho*	4,485,343	0.03		Ubezpieczen	4,566,359	0.03
116,122	Trend Micro*	6,965,246	0.05			5,530,781	0.04
465,732	Yamaha Motor*	4,053,878	0.03		葡萄牙		
		566,465,871	3.71	35,469	Jeronimo Martins SGPS*	656,065	0.00
	澤西島				沙烏地阿拉伯		
219,087	Experian	10,632,990	0.07	245,152	Abdullah Al Othaim Markets	751,283	0.00
7,790,136	Glencore	41,197,625	0.27	2,248	Elm	600,373	0.00
30,362	Wizz Air*	533,229	0.00	63,809	Etihad Etisalat	858,704	0.01
		52,363,844	0.34	10,860	Riyadh Cables	322,972	0.00
	哈薩克			25,888	Saudi Basic Industries	516,025	0.01
29,871	Kaspi.KZ JSC ADR	3,885,918	0.03	152,086	Saudi National Bank	1,418,495	0.01
	賴比瑞亞			45,273	Yanbu National Petrochemical	484,993	0.00
46,444	Royal Caribbean Cruises*	7,802,127	0.05			4,952,845	0.03
	盧森堡				新加坡		
392,314	Tenaris	5,714,008	0.04	201,262	UOL	830,638	0.01
		5,714,008	0.04		南非		
	馬來西亞			6,576	Capitec Bank	1,083,236	0.01
212,100	CIMB	402,364	0.00	413,560	FirstRand	1,989,618	0.01
592,000	Frontken	493,047	0.01	64,510	Kumba Iron Ore*	1,268,159	0.01
		895,411	0.01			4,341,013	0.03
	墨西哥				韓國		
8,099,574	Cemex	4,939,242	0.03	507,462	Doosan Enerbility	6,875,818	0.04
72,219	Fomento Economico Mexicano	746,264	0.00	16,282	Fila	516,183	0.00
53,742	Grupo Aeroportuario del			71,077	GS Engineering & Construction	1,090,750	0.01
	Sureste	1,454,114	0.01	179,602	HD Hyundai Infracore	965,335	0.01
470,243	Grupo Financiero Banorte	3,239,614	0.02	4,120	HD HYUNDAI MIPO	317,979	0.00
1,227,923	Wal-Mart de Mexico	3,919,852	0.03	15,435	Hyundai Motor	2,952,159	0.02
		14,299,086	0.09	204,626	KakaoBank	3,385,286	0.02
	荷蘭			7,420	Krafton	1,816,327	0.02
195,079	ABN AMRO Bank	3,356,627	0.02	25,219	NAVER	3,192,374	0.02
4,956	Argenx	2,565,124	0.02	17,215	Orion	1,185,597	0.01
130,358	ASML	117,918,384	0.77	54,702	Samsung Electronics	3,042,526	0.02
58,042	Ferrari	28,768,464	0.19	19,706	Samsung Life Insurance	1,433,861	0.01
3,055,561	ING Groep	55,435,266	0.36	259,296	SK Hynix	33,716,145	0.22
145,257	ING Groep ADR	2,637,867	0.02			60,490,340	0.40
398,914	Koninklijke Ahold Delhaize	13,643,878	0.09		西班牙		
3,303,210	Koninklijke KPN	13,540,557	0.09	15,859	Amadeus IT	1,074,649	0.00
100,202	Koninklijke Vopak*	4,614,686	0.03	1,890,587	Banco Bilbao Vizcaya		
419,180	Prosus	15,657,910	0.10		Argentaria	20,006,134	0.13
31,639	STMicroelectronics	1,013,450	0.01	779,469	Banco de Sabadell	1,667,103	0.01
46,931	Universal Music*	1,241,296	0.01	200,872	Banco Santander	1,001,182	0.01
46,055	Wolters Kluwer	7,881,095	0.05	34,605	Bankinter*	305,094	0.00
		268,274,604	1.76	1,848,928	Cellnex Telecom	72,351,062	0.48
	紐西蘭			104,494	Industria de Diseno Textil	5,682,692	0.04
42,293	Xero	4,097,397	0.03				

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
426,805	Puig Brands	11,870,185	0.08	885,731	Borouge	607,707	0.01
198,688	Repsol	2,724,417	0.02	454,189	Emaar Properties	1,043,689	0.01
		116,682,518	0.77			2,821,116	0.02
	瑞典				英國		
57,491	Assa Abloy	1,849,651	0.01	63,393	Anglo American	1,852,082	0.01
65,888	Boliden	2,016,511	0.01	196,085	AstraZeneca	34,251,619	0.22
44,846	Evolution	4,661,668	0.03	194,545	AstraZeneca ADR*	16,997,397	0.11
345,050	SSAB*	1,640,324	0.01	500,537	Auto Trader	5,608,629	0.04
171,254	SSAB	828,961	0.01	5,643,854	BAE Systems	101,567,866	0.67
2,474,959	Telia	7,666,223	0.05	6,752	Bank of Georgia	402,519	0.00
161,679	Trelleborg	6,319,471	0.04	1,896,687	Barclays	5,695,921	0.04
719,308	Volvo	19,058,697	0.13	1,010,680	BP	5,707,620	0.04
		44,041,506	0.29	80,215	British American Tobacco	2,990,466	0.02
	瑞士			1,005,083	Compass	31,735,989	0.21
121,446	ABB	6,936,755	0.04	318,850	GSK	6,966,178	0.05
23,264	Alcon	2,272,612	0.01	86,879	Hikma Pharmaceuticals	2,290,988	0.02
352,806	Bunge Global*	35,488,755	0.23	32,475	Imperial Brands	929,788	0.01
66,826	Coca-Cola HBC	2,473,747	0.02	2,160,810	J Sainsbury	8,339,687	0.05
142,602	Galderma*	13,813,008	0.09	436,055	Kingfisher	1,631,373	0.01
91,520	Holcim	8,815,449	0.06	136,865	London Stock Exchange	18,432,382	0.12
83,052	Julius Baer*	4,851,289	0.03	869,752	Marks & Spencer	3,917,057	0.03
28,171	Kuehne + Nagel International*	8,733,350	0.06	3,310,150	National Grid	43,535,334	0.29
129,292	Nestle	13,911,556	0.09	1,013,463	NatWest	4,616,239	0.03
71,405	Novartis	8,607,484	0.06	280,713	Pearson	3,889,379	0.02
1	Sandoz	44	0.00	240,556	Prudential	2,078,217	0.01
83,686	SGS	9,355,086	0.06	991,845	RELX	46,325,074	0.30
19,070	Sika	6,163,310	0.04	1,247,148	Rolls-Royce	8,170,961	0.05
36,187	TE Connectivity	5,550,000	0.04	2,781,089	Shell*	98,724,330	0.65
920,178	Transocean*	4,334,038	0.03	487,421	Shell ADR*	34,602,017	0.22
180,872	UBS	5,556,159	0.04	128,707	Spirax	13,044,687	0.08
		136,862,642	0.90	373,308	Standard Chartered	3,833,599	0.03
	臺灣			559,040	Tesco	2,597,822	0.02
2,319,254	Acer	3,171,847	0.02			510,735,220	3.35
450,000	ASE Technology	2,159,269	0.01		美國		
116,000	ASMedia Technology	6,418,256	0.04	45,004	Abbott Laboratories	5,083,202	0.03
124,000	Asustek Computer	2,081,526	0.01	37,377	AbbVie	7,303,092	0.05
975,898	Chicony Electronics	4,942,029	0.03	209,228	Adobe	119,843,707	0.79
5,062,912	Compal Electronics	5,254,414	0.04	50,462	Advanced Micro Devices	7,477,964	0.04
740,000	Evergreen Marine Taiwan	4,348,860	0.03	616,063	AES	10,725,657	0.07
327,691	Genius Electronic Optical	5,787,603	0.04	145,046	Albertsons	2,826,946	0.02
27,000	Global Unichip	941,075	0.01	1,298,116	Alphabet	213,851,630	1.41
1,438,000	Inventec	2,049,791	0.01	187,194	Altair Engineering*	16,935,441	0.11
309,340	MediaTek	11,990,673	0.08	295,542	Altice USA	558,574	0.00
1,388,802	Quanta Computer	11,634,854	0.08	279,706	Altria	14,953,083	0.10
431,954	Realtek Semiconductor	7,223,989	0.05	1,280,126	Amazon.com	224,431,691	1.47
3,325,000	Taiwan Semiconductor Manufacturing	98,118,172	0.64	76,412	AMC Networks	791,628	0.01
136,000	Wan Hai Lines	352,435	0.00	7,193	American Express*	1,875,503	0.01
1,007,000	Wistron	3,195,077	0.02	222,348	American Tower	49,668,096	0.32
14,000	Wiwynn	831,510	0.01	96,306	American Water Works	13,765,980	0.09
1,005,000	Yang Ming Marine Transport	2,026,337	0.01	31,019	Amgen	10,360,346	0.07
		172,527,717	1.13	68,991	Amphenol	4,625,847	0.03
	泰國			17,939	ANSYS	5,759,674	0.04
111,800	Advanced Info Service	815,914	0.01	1,242,020	Apple†	284,521,941	1.87
185,700	CP ALL	331,950	0.00	270,596	Applied Materials	53,464,357	0.35
1,675,900	True NVDR	510,024	0.00	58,625	Atlassian	9,807,376	0.06
		1,657,888	0.01	178,358	Autodesk	48,029,134	0.32
	土耳其			13,375	Ball*	846,236	0.00
1,505,805	Turkiye Is Bankasi	584,405	0.00	2,434,978	Bank of America	98,153,963	0.64
	阿拉伯聯合大公國			23,558	Bank of New York Mellon*	1,584,982	0.01
148,016	Abu Dhabi Commercial Bank	353,024	0.00	32,784	Berkshire Hathaway	15,441,264	0.10
583,250	Air Arabia	428,756	0.00	13,287	Biogen	2,725,164	0.02
194,123	Aldar Properties	387,940	0.00	59,954	Block	3,972,552	0.03
				3,225	Booking	12,665,220	0.08
				1,144,292	Boston Scientific	93,053,825	0.61
				6,169	Boyd Gaming*	370,078	0.00
				378,827	Bristol-Myers Squibb	18,941,350	0.12
				344,941	Broadcom	56,180,541	0.37

† 本證券全部或部分已質押或提供擔保，詳見附註 13。
 * 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
98,504	Cadence Design Systems	26,448,324	0.17	243,150	Howmet Aerospace	23,551,509	0.15
70,103	Caesars Entertainment*	2,618,347	0.02	14,630	Humana	5,141,640	0.03
20,796	Cardinal Health	2,347,037	0.01	27,454	IDEX	5,649,759	0.04
41,112	Carrier Global*	2,962,531	0.02	329,686	Ingersoll Rand	29,895,926	0.20
6,987	Caterpillar	2,466,341	0.02	32,793	Intuit	20,553,341	0.13
96,321	Centene	7,550,603	0.05	142,284	Intuitive Surgical	69,864,290	0.46
114,922	Centuri	1,953,674	0.01	75,167	Jabil	8,196,210	0.05
566,616	CF Industries	46,768,485	0.31	163,278	Johnson & Johnson	26,865,762	0.17
739,623	Charles Schwab	48,312,174	0.32	377,667	JPMorgan Chase	84,155,538	0.55
44,144	Cheniere Energy	8,118,523	0.05	38,081	Kimberly-Clark	5,488,996	0.04
460,734	Chevron*	67,446,850	0.44	68,464	Kinder Morgan*	1,466,499	0.01
40,823	Chipotle Mexican Grill	2,271,800	0.02	14,766	KLA	12,019,524	0.08
10,148	Cigna	3,665,661	0.02	57,445	Kroger	3,023,330	0.02
56,446	Cisco Systems	2,852,781	0.02	33,950	Lam Research	27,840,358	0.18
240,000	Citigroup	14,930,400	0.10	101,614	Landbridge*	3,790,202	0.02
357,929	Citigroup Capital XIII	10,569,644	0.07	110,145	Landsea Homes	1,310,725	0.01
565,084	Comcast	22,303,866	0.15	216,912	Latch (Wts 4/6/2026)	43	0.00
10,009	Comerica*	567,711	0.00	178,087	Lightning Emotors (Wts 18/5/2025)	8	0.00
106,631	Concentra Parent*	2,564,476	0.02	34,209	Lineage*	2,878,687	0.02
1,851,192	Confluent*	39,097,175	0.26	818,605	LKQ*	34,201,317	0.22
509,623	ConocoPhillips	57,414,127	0.38	59,282	Lululemon Athletica	15,285,863	0.10
80,318	Costco Wholesale	71,490,249	0.46	591,169	Lumen Technologies*	3,082,946	0.02
84,840	CrowdStrike	23,840,040	0.15	8,256	Marriott International	1,917,538	0.01
20,706	Crown	1,868,095	0.01	512,550	Marsh & McLennan	116,077,198	0.77
43,085	Cummins	13,332,438	0.09	282,095	Marvell Technology	21,010,435	0.14
217,843	Danaher	58,305,679	0.38	169,316	Masimo*	19,884,471	0.13
5,031	Datadog	586,615	0.00	252,705	Mastercard	121,975,649	0.80
25,154	Dayforce*	1,462,957	0.01	14,660	McKesson	8,159,903	0.06
16,541	Deckers Outdoor	15,649,605	0.10	708,584	Merck	83,379,079	0.55
21,020	Dell Technologies	2,370,005	0.01	183,930	Meta Platforms	95,612,332	0.62
1,059,149	Delta Air Lines*	44,939,692	0.30	1,866	Mettler-Toledo International	2,696,575	0.02
107,891	Devon Energy	4,809,781	0.03	33,754	Microchip Technology	2,773,229	0.02
154,812	Dexcom	10,774,915	0.07	512,835	Micron Technology	50,262,958	0.33
31,625	Dollar General	2,718,485	0.02	924,439	Microsoft†	385,158,265	2.53
42,679	DoorDash	5,523,516	0.04	1,743,093	Mirion Technologies	18,982,283	0.13
58,327	DR Horton	10,919,981	0.07	195,400	Mirion Technologies*	2,127,906	0.01
110,463	DuPont de Nemours	9,242,439	0.06	13,096	Moderna*	1,018,083	0.01
253,647	Edwards Lifesciences	17,922,697	0.12	28,246	MSCI	16,434,370	0.11
21,462	Elevance Health	11,856,038	0.08	9,094	NetApp	1,083,914	0.01
85,853	Eli Lilly	80,980,842	0.53	34,859	Netflix	24,360,515	0.16
35,403	Entegris*	4,094,357	0.03	824,066	New York Community Bancorp	9,044,124	0.06
128,893	EOG Resources	16,531,816	0.11	67,523	News	1,898,072	0.01
3,217	EPAM Systems	648,933	0.00	945,080	NextEra Energy	75,691,457	0.50
6,658	Equinix	5,491,918	0.04	150,660	NRG Energy*	12,675,026	0.08
32,641	Estee Lauder	2,985,999	0.02	32,198	Nucor	4,864,474	0.03
12,197	Etsy*	676,933	0.00	2,711,865	NVIDIA	327,918,716	2.15
175,190	Eversource Energy*	11,771,016	0.08	155,458	Offerpad Solutions (Wts 1/9/2026)	2,270	0.00
92,280	EVgo (Wts 15/9/2025)	33,221	0.00	18,885	Old Dominion Freight Line	3,592,021	0.02
26,723	Expeditors International of Washington	3,262,478	0.02	614,053	Oracle	86,409,538	0.57
1,729	First Citizens BancShares	3,447,695	0.02	62,806	PACCAR*	5,972,223	0.04
112,923	First Horizon*	1,874,522	0.01	5,911	Palladyne AI	9,812	0.00
177,468	Floor & Decor*	19,706,047	0.13	506,358	Palladyne AI (Wts 24/9/2026)	12,659	0.00
404,751	Fortinet	30,931,071	0.20	93,753	Palo Alto Networks	33,751,080	0.22
594,793	Fortive	43,984,942	0.29	263,207	Paramount Global	2,761,041	0.02
644,731	Franklin Resources	12,939,751	0.09	57,635	Park Hotels & Resorts	879,510	0.01
1,628,413	Freeport-McMoRan	71,764,161	0.47	68,553	Pfizer	1,969,528	0.01
15,381	General Electric	2,663,682	0.02	66,333	PNC Financial Services	12,221,192	0.08
118,774	Gilead Sciences	9,438,970	0.06	133,569	Principal Financial	10,788,368	0.07
39,591	GoDaddy	6,538,850	0.04	44,488	Procter & Gamble	7,621,684	0.05
10,818	Golden Entertainment*	347,799	0.00	486,382	Progressive	121,362,037	0.79
172,241	Goldman Sachs	87,553,545	0.58	79,391	Prologis	9,992,151	0.07
182,670	Green Plains*	2,586,607	0.02	110,450	QUALCOMM	19,164,179	0.13
87,185	Halliburton	2,711,454	0.02	2,254	Regeneron Pharmaceuticals	2,674,371	0.02
61,711	Hasbro	4,179,069	0.03	55,341	Rockwell Automation*	14,815,893	0.10
571,281	Healthpeak Properties	12,779,556	0.08	80,323	Rollins	4,030,608	0.03
190,107	Hess	26,063,670	0.17	9,789	Roper Technologies	5,401,570	0.03
79,631	Hippo (Wts 2/8/2026)	796	0.00	41,610	RXO*	1,185,053	0.01
93,932	Honeywell International	19,530,341	0.13				
124,565	Hormel Foods	4,048,362	0.03				

† 本證券全部或部分已質押或提供擔保，詳見附註 13。
 * 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %
	48,542	S&P Global	24,866,125	0.16	USD 328,000	巴哈馬			
	65,491	Salesforce	16,731,640	0.11		InterCorp Peru 3.875%			
	515,395	Sempra	42,164,465	0.28		15/8/2029*	302,318	0.00	
	91,078	ServiceNow	76,494,591	0.50	USD 651,000	巴林			
	64,672	Snowflake	7,424,346	0.05		Bahrain Government			
	26,705	Sonder	209,367	0.00		International Bond 5.45%			
	18,153	Southern Copper*	1,840,532	0.01		16/9/2032*	619,921	0.00	
	227,665	State Street	19,631,553	0.13	GBP 599,000	比利時			
	184,839	Stryker	66,473,650	0.44		Anheuser-Busch InBev 4%			
	607,300	Sun Country	6,595,278	0.05		24/9/2025	780,699	0.01	
	73,659	Synchrony Financial	3,692,526	0.02	GBP 600,000	KBC 1.25% 21/9/2027	731,539	0.00	
	117,863	T Rowe Price	12,460,476	0.08					
	150,001	Tesla	31,470,210	0.21			1,512,238	0.01	
	27,986	Texas Capital Bancshares*	1,876,461	0.01	USD 301,000	貝南			
	148,079	Thermo Fisher Scientific	91,007,872	0.59		Benin Government International			
	654,222	TJX	76,576,685	0.51		Bond 7.96% 13/2/2038	288,731	0.00	
	63,998	Toll Brothers	9,125,475	0.06	USD 408,000	百慕達			
	60,118	Truist Financial	2,660,222	0.02		NCL 5.875% 15/2/2027	409,245	0.00	
	17,377	Ulta Beauty	6,263,887	0.04		NCL 8.125% 15/1/2029	805,343	0.01	
	122,094	Union Pacific	30,936,178	0.20	USD 752,000	Viking Cruises 7% 15/2/2029	1,167,918	0.01	
	359,694	United States Steel*	13,823,040	0.09	USD 1,152,000		2,382,506	0.02	
	236,745	UnitedHealth	139,196,590	0.91					
	27,857	Universal Health Services	6,579,545	0.04					
	286,970	Valero Energy*	40,919,053	0.27	USD 589,000	巴西			
	18,854	Veeva Systems	4,104,516	0.03		Banco Votorantim 4.5%			
	79,404	Ventas	4,892,875	0.03		24/9/2024	589,407	0.00	
	473,393	Veralto	52,949,007	0.35	BRL 484,700	Brazil Notas do Tesouro			
	251,670	Verizon Communications	10,373,837	0.07		Nacional Serie F 10%			
	10,853	Vertex Pharmaceuticals	5,377,770	0.03		1/1/2025	8,525,859	0.06	
	197,805	Visa	54,586,268	0.36	BRL 1,565,810	Brazil Notas do Tesouro			
	571,707	Vistra	49,035,309	0.32		Nacional Serie F 10%			
	1,380,211	Walmart	105,475,725	0.69		1/1/2027	26,782,664	0.17	
	629,648	Walt Disney	56,611,652	0.37	USD 1,251,000	Brazilian Government			
	201,025	Warner Bros Discovery*	1,555,933	0.01		International Bond 7.125%			
	96,213	Waystar*	2,567,925	0.02		13/5/2054*	1,293,934	0.01	
	899,818	Wells Fargo	51,874,508	0.34	USD 577,777	Samarco Mineracao 9%			
	3,520	Wells Fargo	4,319,568	0.03		30/6/2031*	538,482	0.01	
	5,951	West Pharmaceutical Services	1,885,515	0.01			37,730,346	0.25	
	64,438	Workday	16,973,614	0.11	USD 400,000	英屬維京群島			
	54,318	Wynn Resorts	4,117,848	0.03		Celestial Dynasty 6.375%			
	70,404	Yum China	2,396,552	0.01		22/8/2028	397,370	0.00	
	46,623	Zoetis	8,568,375	0.06	USD 900,000	HKT Capital No 6 3%			
	55,513	Zscaler	11,079,285	0.07		18/1/2032	795,771	0.01	
普通股／優先股（股份）及認股權證總額			5,892,659,886	38.65		USD 300,000	Huarong Finance 2017 4.25%		
債券			9,458,783,923	62.03	USD 300,000	7/11/2027	285,150	0.00	
						USD 300,000	Huarong Finance 2019 4.25%		
USD 766,000	阿根廷	802,385	0.01	USD 300,000	30/9/2025*	293,325	0.00		
	YPF 9.5% 17/1/2031				NWD Finance BVI 4.125%				
USD 300,000	澳洲	300,441	0.00	USD 252,126	10/3/2028*	199,554	0.00		
	Australia & New Zealand				Star Energy Geothermal				
AUD 328,974,000	Banking 6.05% 16/7/2027	183,746,966	1.21	USD 417,000	Wayang Windu 6.75%	256,818	0.00		
	Australia Government Bond				24/4/2033*				
USD 400,000	1% 21/11/2031	426,706	0.00	USD 602,000	Studio City Finance 5%	372,954	0.00		
	CIMIC Finance USA 7%				15/1/2029*				
USD 653,000	25/3/2034	690,869	0.00		Studio City Finance 5%	538,414	0.01		
	Mineral Resources 9.25%				15/1/2029*				
USD 575,000	1/10/2028	573,968	0.01	USD 660,000	保加利亞				
	Westpac Banking 6.18%				Bulgaria Government				
			185,738,950	1.22		International Bond 5%			
EUR 5,800,000	奧地利	5,059,094	0.03	USD 669,000	5/3/2037	656,710	0.01		
	ams-OSRAM 2.125%				喀麥隆				
EUR 4,908,000	3/11/2027	5,717,125	0.04		Republic of Cameroon				
	ams-OSRAM 10.5% 30/3/2029				International Bond 9.5%				
USD 502,000	Suzano Austria 3.125%	429,210	0.00		31/7/2031	642,240	0.00		
	15/1/2032*								
			11,205,429	0.07					

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (基金之配息來源可能為本金)

(Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
加拿大				USD 400,000	Goldentree Loan Management US CLO 3 6.844% 20/4/2030	400,894	0.00
USD 1,247,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	1,143,286	0.01	USD 640,000	IHS 6.25% 29/11/2028	589,600	0.00
USD 636,000	Air Canada 3.875% 15/8/2026	614,539	0.01	USD 458,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	494,670	0.00
USD 927,000	Bausch + Lomb 8.375% 1/10/2028*	974,972	0.01	USD 400,000	Madison Park Funding XLII 7.045% 21/11/2030	400,050	0.00
USD 408,000	Bombardier 7% 1/6/2032	424,941	0.00	USD 452,000	MAF Global 6.375% 20/3/2026	453,202	0.01
USD 556,000	Bombardier 7.5% 1/2/2029	586,319	0.00	USD 300,000	Melco Resorts Finance 4.875% 6/6/2025*	296,586	0.00
USD 243,000	Bombardier 8.75% 15/11/2030	265,177	0.00	USD 758,000	Melco Resorts Finance 5.375% 4/12/2029*	693,680	0.01
USD 593,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	553,070	0.00	USD 375,000	Melco Resorts Finance 7.625% 17/4/2032*	375,703	0.00
USD 2,666,000	First Quantum Minerals 6.875% 15/10/2027	2,643,419	0.02	USD 14,910,000	MF1 2024-FL15 7.03% 18/8/2041	14,856,891	0.10
USD 2,014,000	First Quantum Minerals 9.375% 1/3/2029	2,136,078	0.01	USD 200,000	MGM China 4.75% 1/2/2027*	193,607	0.00
USD 1,044,000	GFL Environmental 4.375% 15/8/2029	990,398	0.01	USD 378,000	MGM China 5.875% 15/5/2026	376,503	0.00
GBP 599,000	Toronto-Dominion Bank 2.875% 5/4/2027	748,797	0.01	USD 265,000	MGM China 5.875% 15/5/2026	263,951	0.00
		748,797	0.01	USD 398,000	MGM China 7.125% 26/6/2031	408,723	0.01
		11,080,996	0.08	USD 292,000	Neuberger Berman Loan Advisers CLO 37 6.994% 20/7/2031	292,021	0.00
開曼群島				USD 370,796	Park Avenue Institutional Advisers CLO 2016-1 7.163% 23/8/2031	371,023	0.00
USD 828,928	AGL CLO 5 6.944% 20/7/2034	833,955	0.01	USD 468,162	Pikes Peak CLO 1 6.725% 24/7/2031	468,859	0.00
USD 1,153,674	AGL CLO 5 7.244% 20/7/2034	1,155,476	0.01	USD 400,000	Pikes Peak CLO 8 6.714% 20/7/2034	400,480	0.00
USD 725,000	AIMCO CLO Series 2017-A 6.594% 20/4/2034	724,443	0.01	USD 146,836	Rockford Tower CLO 2018-1 6.49% 20/5/2031	147,049	0.00
USD 278,501	AIMCO CLO Series 2018-A 6.947% 17/4/2031	279,021	0.00	USD 402,000	Sands China 3.8% 8/1/2026	392,762	0.00
USD 549,533	Apidos CLO XV 6.554% 20/4/2031	550,742	0.01	USD 300,000	Sands China 5.125% 8/8/2025	298,343	0.00
USD 250,000	Apidos CLO XXXI 7.113% 15/4/2031	250,695	0.00	USD 640,000	Sands China 5.4% 8/8/2028*	640,214	0.01
USD 4,900,000	AREIT 2024-CRE9 7.028% 17/5/2041	4,889,540	0.03	USD 4,564,000	Seagate HDD Cayman 8.25% 15/12/2029	4,957,223	0.03
USD 500,000	Ballyrock CLO 14 6.679% 20/7/2037	500,500	0.00	USD 2,591,000	Seagate HDD Cayman 8.5% 15/7/2031*	2,824,449	0.02
USD 500,000	Benefit Street Partners CLO XIX 6.481% 15/1/2033	500,600	0.00	USD 4,030,000	Seagate HDD Cayman 9.625% 1/12/2032	4,644,732	0.03
USD 279,432	BlueMountain CLO 2014-2 7.294% 20/10/2030	280,871	0.00	USD 5,072,000	Shelf Drilling 9.625% 15/4/2029*	4,815,331	0.03
USD 247,000	C&W Senior Finance 6.875% 15/9/2027*	243,433	0.00	USD 2,559,000	Transocean 8.25% 15/5/2029	2,592,961	0.02
USD 541,794	Catskill Park CLO 6.894% 20/4/2029	541,882	0.00	USD 500,000	Trinitas CLO XIV 6.625% 25/1/2034	499,966	0.00
USD 692,352	Chenango Park CLO 7.113% 15/4/2030	691,787	0.01	USD 900,000	Trinitas CLO XIV 7.235% 25/1/2034	902,203	0.01
USD 194,461	CIFC Funding 2018-II 6.584% 20/4/2031	194,604	0.00	USD 790,000	Trinitas CLO XIV 7.685% 25/1/2034	792,370	0.01
USD 405,000	CK Hutchison International 23 4.875% 21/4/2033*	407,404	0.00	USD 506,000	Vale Overseas 6.4% 28/6/2054	519,222	0.00
USD 63,752	Clear Creek CLO 6.744% 20/10/2030	63,819	0.00	USD 165,360	Voya CLO 2013-3 6.69% 18/10/2031	165,578	0.00
USD 692,561	Cook Park CLO 6.947% 17/4/2030	692,839	0.01	USD 300,000	Wynn Macau 5.5% 15/1/2026	296,805	0.00
USD 400,000	DIB Sukuk 5.243% 4/3/2029	409,600	0.00	USD 300,000	Wynn Macau 5.625% 26/8/2028*	287,397	0.00
USD 810,000	DP World Salaam 6% 1/10/2025*	808,771	0.01			74,188,882	0.48
USD 350,000	Fantasia 7.95% 5/7/2022***	6,125	0.00	智利			
USD 399,000	Fantasia 9.25% 28/7/2023***	6,982	0.00	USD 517,000	AES Andes 6.3% 15/3/2029	534,656	0.00
USD 319,000	Fantasia 9.875% 19/10/2023***	6,061	0.00	USD 712,000	AES Andes 8.15% 10/6/2055	731,389	0.01
USD 352,000	Fantasia 10.875% 9/1/2023***	6,160	0.00	USD 320,000	Banco de Credito e Inversiones 8.75% 8/5/2029	344,000	0.00
USD 2,470,000	Fantasia 11.75% 17/4/2022***	43,225	0.00	USD 374,000	Banco del Estado de Chile 2.704% 9/1/2025	369,979	0.00
USD 956,000	Fantasia 11.875% 1/6/2023***	18,164	0.00	USD 1,138,000	Chile Government International Bond 4.34% 7/3/2042*	1,029,606	0.01
USD 13,050,000	FWD 8.4% 5/4/2029	13,519,800	0.09	USD 475,000	Empresa Nacional del Petroleo 5.95% 30/7/2034	493,857	0.00
USD 200,000	Geely Automobile 4% 9/12/2024	198,930	0.00				
USD 250,000	Goldentree Loan Management US CLO 1 6.564% 20/4/2034	250,405	0.00				

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 525,000	Empresa Nacional del Petroleo 6.15% 10/5/2033*	552,562	0.01	USD 516,000	Dominican Republic International Bond 6.875% 29/1/2026*	525,288	0.00
USD 501,000	Engie Energia Chile 3.4% 28/1/2030	455,444	0.00	USD 843,000	Dominican Republic International Bond 7.05% 3/2/2031	906,297	0.00
		4,511,493	0.03	DOP 191,000,000	Dominican Republic International Bond 10.75% 1/6/2036	3,371,489	0.02
	哥倫比亞					7,885,147	0.05
USD 427,000	Bancolombia 4.625% 18/12/2029	423,264	0.01		埃及		
USD 403,000	Bancolombia 8.625% 24/12/2034	422,142	0.00	EUR 549,000	Egypt Government International Bond 5.625% 16/4/2030	504,464	0.00
EUR 271,000	Colombia Government International Bond 3.875% 22/3/2026	299,292	0.00	USD 555,000	Egypt Government International Bond 7.5% 16/2/2061*	385,717	0.00
USD 1,479,000	Colombia Government International Bond 4.5% 28/1/2026	1,460,512	0.01	USD 1,161,000	Egypt Government International Bond 7.625% 29/5/2032*	1,001,008	0.01
USD 746,000	Colombia Government International Bond 8% 20/4/2033	797,847	0.01	USD 462,000	Egypt Government International Bond 8.5% 31/1/2047	359,101	0.00
USD 385,000	Colombia Government International Bond 8% 14/11/2035	410,025	0.00	EGP 171,125,000	Egypt Treasury Bills 0% 17/9/2024	3,466,142	0.02
USD 270,000	Colombia Government International Bond 8.75% 14/11/2053	295,043	0.00	EGP 179,075,000	Egypt Treasury Bills 0% 18/2/2025	3,260,131	0.02
USD 732,000	Ecopetrol 8.375% 19/1/2036	742,980	0.00	EGP 298,850,000	Egypt Treasury Bills 0% 18/3/2025	5,345,983	0.04
USD 897,000	Ecopetrol 8.875% 13/1/2033	956,202	0.01			14,322,546	0.09
		5,807,307	0.04		法國		
	哥斯大黎加			EUR 700,000	Accor 4.875% 6/6/2030	778,790	0.00
USD 548,000	Costa Rica Government International Bond 6.55% 3/4/2034	578,414	0.00	EUR 2,808,000	Afflelou 6% 25/7/2029	3,195,346	0.02
USD 542,000	Costa Rica Government International Bond 7.3% 13/11/2054*	588,883	0.01	EUR 1,100,000	Alstom 5.868% 29/5/2029	1,278,310	0.01
		1,167,297	0.01	EUR 1,971,000	Altice France 5.875% 1/2/2027	1,671,687	0.01
	象牙海岸			EUR 4,400,000	Altice France 11.5% 1/2/2027	3,990,114	0.03
EUR 1,275,000	Ivory Coast Government International Bond 5.875% 17/10/2031*	1,322,638	0.01	EUR 500,000	Atos 0% 6/11/2024	45,688	0.00
USD 970,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	967,881	0.01	EUR 1,700,000	Atos 1% 12/11/2029	161,272	0.00
USD 368,000	Ivory Coast Government International Bond 8.25% 30/1/2037	368,605	0.00	EUR 1,400,000	Atos 1.75% 7/5/2025	131,804	0.00
		2,659,124	0.02	EUR 1,300,000	Atos 2.5% 7/11/2028	121,655	0.00
	捷克共和國			EUR 765,000	Bertrand Franchise Finance 6.5% 18/7/2030*	870,510	0.01
CZK 207,460,000	Czech Republic Government Bond 4.5% 11/11/2032	9,647,004	0.06	EUR 2,284,000	Bertrand Franchise Finance 7.489% 18/7/2030	2,557,829	0.02
CZK 248,440,000	Czech Republic Government Bond 5% 30/9/2030	11,801,909	0.08	GBP 600,000	BNP Paribas 1.875% 14/12/2027	718,287	0.00
		21,448,913	0.14	EUR 2,900,000	BNP Paribas 2.125% 23/1/2027	3,152,846	0.02
	多明尼加共和國			GBP 599,000	BNP Paribas 3.375% 23/1/2026	771,777	0.01
USD 1,189,000	Dominican Republic International Bond 4.5% 30/1/2030	1,126,132	0.01	USD 695,000	BNP Paribas 4.625% 12/1/2027	640,502	0.00
USD 960,000	Dominican Republic International Bond 4.875% 23/9/2032	903,360	0.01	USD 2,824,000	BPCE 4.5% 15/3/2025	2,805,929	0.02
USD 1,041,000	Dominican Republic International Bond 5.95% 25/1/2027*	1,052,581	0.01	EUR 5,512,000	Chrome Holdco 5% 31/5/2029*	4,164,999	0.03
				EUR 2,305,000	Constellium 5.375% 15/8/2032	2,580,428	0.02
				EUR 1,600,000	Electricite de France 3.375% 15/6/2030	1,616,204	0.01
				GBP 700,000	Electricite de France 6% 29/1/2026	913,283	0.01
				EUR 9,782,000	Forvia 2.75% 15/2/2027	10,488,989	0.07
				EUR 4,306,000	Goldstory 6.75% 1/2/2030	4,845,092	0.03
				EUR 3,161,000	Goldstory 7.631% 1/2/2030	3,509,373	0.02
				EUR 2,197,000	Iliad 5.125% 15/10/2026	2,463,927	0.02
				EUR 9,570,000	Iliad 5.625% 15/10/2028*	10,768,120	0.07
				USD 1,065,000	Iliad 6.5% 15/10/2026	1,076,182	0.01
				EUR 1,966,000	Iliad 6.875% 15/4/2031	2,271,624	0.01
				USD 463,000	Iliad 8.5% 15/4/2031*	491,846	0.00
				EUR 3,387,000	Loxam 5.75% 15/7/2027*	3,752,853	0.02
				EUR 5,014,000	Loxam 6.375% 31/5/2029	5,839,045	0.04
				EUR 2,257,000	Nova Alexandre III 8.935% 15/7/2029*	2,535,429	0.02
				EUR 4,497,000	Paprec 7.25% 17/11/2029	5,273,145	0.03
				EUR 1,647,000	Picard Groupe 6.375% 1/7/2029*	1,885,923	0.01

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (基金之配息來源可能為本金)

(Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %	
EUR 4,500,000	RCI Banque 5.5% 9/10/2034	5,093,584	0.03	USD 386,000	宏都拉斯 Honduras Government International Bond 5.625% 24/6/2030	344,505	0.00	
GBP 600,000	Societe Generale 1.875% 3/10/2024	785,985	0.01		香港 AIA 2.7% 7/4/2026* AIA 5.375% 5/4/2034 Far East Horizon 5.875% 5/3/2028 Far East Horizon 6.625% 16/4/2027*	673,750	0.01	
GBP 600,000	TotalEnergies Capital International 1.66% 22/7/2026	749,728	0.00			510,427	0.00	
EUR 11,583	Worldline 0% 30/7/2026	1,200,904	0.01	495,461		0.00		
		95,199,009	0.62			436,450	0.00	
						2,116,088	0.01	
德國				HUF 1,440,820,000	匈牙利 Hungary Government Bond 7% 24/10/2035	4,273,607	0.03	
EUR 7,611,000	Adler Pelzer 9.5% 1/4/2027	8,350,164	0.05		USD 1,104,000	Hungary Government International Bond 5.25% 16/6/2029	1,118,584	0.01
EUR 6,140,000	APCOA 8.685% 15/1/2027	6,850,963	0.04			EUR 834,000	Hungary Government International Bond 5.375% 12/9/2033*	986,729
EUR 1,100,000	Bayer 5.375% 25/3/2082	1,214,578	0.01	USD 318,000		Hungary Government International Bond 5.5% 26/3/2036	321,310	0.00
EUR 900,000	Bayer 6.625% 25/9/2083	1,040,662	0.01		EUR 860,000	Magyar Export-Import Bank Zrt 6% 16/5/2029	1,018,614	0.01
EUR 159,513,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	170,755,638	1.12	USD 555,000	MVM Energetika Zrt 7.5% 9/6/2028	587,961	0.00	
EUR 266,280,000	Bundesrepublik Deutschland Bundesanleihe 2.3% 15/2/2033*	297,306,996	1.95			8,306,805	0.05	
EUR 1,800,000	Commerzbank 4.25% 9/10/2027	1,818,030	0.01	印度				
EUR 4,400,000	Commerzbank 6.5% 9/10/2029	4,912,165	0.03	USD 388,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.7% 12/3/2042	377,937	0.00	
EUR 2,000,000	Commerzbank 7.875% 9/10/2031*	2,311,508	0.02	USD 399,000	Continuum Green Energy India Pvt / Co-Issuers 7.5% 26/6/2033*	410,252	0.00	
EUR 1,200,000	Deutsche Bank 4.5% 30/11/2026	1,223,184	0.01	USD 210,000	GMR Hyderabad International Airport 4.25% 27/10/2027	199,876	0.00	
USD 3,000,000	Deutsche Bank 4.789% 30/4/2025	2,879,985	0.02	USD 470,000	Indian Railway Finance 3.249% 13/2/2030	436,729	0.01	
EUR 3,408,000	IHO Verwaltungs 3.75% 15/9/2026	3,779,405	0.02	USD 528,000	Muthoot Finance 7.125% 14/2/2028	539,550	0.01	
EUR 2,606,000	IHO Verwaltungs 3.875% 15/5/2027*	2,843,965	0.02	USD 505,000	Muthoot Finance 7.125% 14/2/2028*	516,047	0.00	
EUR 3,351,988	IHO Verwaltungs 8.75% 15/5/2028	3,970,862	0.03	USD 315,000	Piramal Capital & Housing Finance 7.8% 29/1/2028*	319,159	0.00	
EUR 4,088,000	Mahle 6.5% 2/5/2031	4,607,677	0.03	USD 300,000	Power Finance 4.5% 18/6/2029	294,708	0.00	
EUR 3,972,000	Nidda Healthcare 7% 21/2/2030	4,526,644	0.03	USD 700,000	REC 2.75% 13/1/2027	666,771	0.01	
EUR 1,174,470	PCF 4.75% 15/4/2029	1,134,565	0.01	USD 300,000	REC 5.625% 11/4/2028*	306,835	0.00	
EUR 1,156,450	PCF 8.435% 15/4/2029	1,133,809	0.00	USD 460,000	Shriram Finance 6.625% 22/4/2027*	465,136	0.00	
EUR 1,277,000	PrestigeBidCo 7.459% 1/7/2029	1,433,841	0.01			4,533,000	0.03	
EUR 1,191,000	ProGroup 5.125% 15/4/2029	1,301,681	0.01	印尼				
EUR 1,532,000	ProGroup 5.375% 15/4/2031	1,659,931	0.01	USD 820,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	796,839	0.01	
EUR 5,249,447	Tele Columbus 10% 1/1/2029	4,595,188	0.03	USD 250,000	Bank Negara Indonesia Persero 4.3% 24/3/2027*	238,565	0.00	
EUR 5,988,600	TK Elevator Holdco 6.625% 15/7/2028*	6,519,922	0.04	USD 416,000	Freeport Indonesia 4.763% 14/4/2027	416,389	0.00	
EUR 12,351,000	TK Elevator Midco 4.375% 15/7/2027	13,473,895	0.09	USD 2,172,000	Indonesia Government International Bond 4.65% 20/9/2032	2,176,268	0.02	
EUR 2,100,000	TUI 1.95% 26/7/2031	2,328,630	0.02	USD 800,000	Indonesia Government International Bond 5.1% 10/2/2054*	803,112	0.01	
EUR 2,772,000	TUI Cruises 6.25% 15/4/2029	3,144,279	0.02					
EUR 3,163,000	Volkswagen Financial Services Overseas 0.875% 31/1/2028	3,239,087	0.02					
		558,357,254	3.66					
希臘								
EUR 2,466,000	National Bank of Greece 5.875% 28/6/2035	2,848,164	0.02					
瓜地馬拉								
USD 379,000	Guatemala Government Bond 4.65% 7/10/2041	313,410	0.00					
USD 449,000	Guatemala Government Bond 5.25% 10/8/2029	444,259	0.00					
USD 962,000	Guatemala Government Bond 5.25% 10/8/2029	951,841	0.01					
USD 525,000	Guatemala Government Bond 6.6% 13/6/2036	549,347	0.00					
USD 876,000	Guatemala Government Bond 7.05% 4/10/2032	946,649	0.01					
		3,205,506	0.02					

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
IDR 137,185,000,000	Indonesia Treasury Bond 7% 15/5/2027	9,014,747	0.06		義大利		
IDR 303,198,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	20,386,304	0.13	EUR 1,775,000	A2A 5% 11/6/2029	1,980,934	0.01
IDR 125,345,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	9,118,433	0.06	EUR 649,000	Banca Monte dei Paschi di Siena 7.708% 18/1/2028*	780,829	0.00
USD 510,000	Pertamina Geothermal Energy 5.15% 27/4/2028	516,309	0.00	EUR 2,869,000	Duomo Bidco 7.803% 15/7/2031	3,219,892	0.02
USD 1,157,000	Pertamina Persero 3.65% 30/7/2029*	1,103,782	0.01	EUR 4,659,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	5,213,878	0.03
USD 500,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	503,512	0.00	EUR 2,100,000	Fiber Bidco 6.125% 15/6/2031	2,310,367	0.02
USD 972,000	Sorik Marapi Geothermal Power 7.75% 5/8/2031	970,785	0.01	EUR 1,867,000	Fiber Midco 10% 15/6/2029	2,076,980	0.01
		46,045,045	0.31	EUR 3,434,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	3,752,707	0.03
	愛爾蘭			EUR 1,460,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	1,636,511	0.01
EUR 864,000	AIB 6.25% 23/6/2025	965,815	0.01	EUR 2,744,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	3,066,140	0.02
EUR 6,763,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	6,192,499	0.04	EUR 4,722,231	Immobiliare Grande Distribuzione SIQ 6.25% 17/5/2027	5,377,792	0.03
USD 15,599,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	13,360,943	0.09	EUR 995,000	Intesa Sanpaolo 5.5% 1/3/2028*	1,091,588	0.01
USD 473,000	ASG Finance Designated Activity 9.75% 15/5/2029	476,547	0.00	GBP 800,000	Intesa Sanpaolo 8.505% 20/9/2032	1,175,544	0.01
EUR 116,000	Avoca CLO XV 4.735% 15/4/2031	127,764	0.00	EUR 915,000	Lottomatica 5.375% 1/6/2030*	1,034,920	0.01
EUR 2,608,000	Bank of Ireland 6% 1/9/2025*	2,900,540	0.02	EUR 1,299,000	Lottomatica 6.755% 1/6/2031	1,454,241	0.01
EUR 1,524,000	Dell Bank International 0.5% 27/10/2026	1,596,960	0.01	EUR 3,943,000	Marcolin 6.125% 15/11/2026	4,378,474	0.03
EUR 1,983,000	Flutter Treasury Designated Activity 5% 29/4/2029*	2,251,754	0.02	EUR 2,100,000	Nexi 0% 24/2/2028	2,010,552	0.01
EUR 404,000	Harvest CLO XVIII 4.885% 15/10/2030	447,265	0.00	EUR 1,056,000	Pachelbel Bidco 7.125% 17/5/2031*	1,231,318	0.01
EUR 3,420,000	Harvest CLO XXXII 7.298% 25/7/2037	3,809,388	0.03	EUR 964,000	Pachelbel Bidco 8.066% 17/5/2031	1,072,175	0.01
EUR 16,150,709	Ireland Government Bond 2.6% 18/10/2034	17,820,480	0.12	EUR 3,703,000	Rekeep 7.25% 1/2/2026*	3,735,334	0.02
EUR 410,000	OAK Hill European Credit Partners V Designated Activity 5.588% 21/1/2035	455,508	0.00	EUR 6,914,000	Shiba Bidco 4.5% 31/10/2028*	7,434,842	0.05
EUR 280,000	OAK Hill European Credit Partners VI 4.888% 20/1/2032	309,806	0.00	EUR 2,121,000	TeamSystem 7.127% 31/7/2031	2,358,149	0.02
EUR 472,000	OCP Euro CLO 2017-2 5.035% 15/1/2032	523,336	0.01	EUR 1,100,000	UnipolSai Assicurazioni 4.9% 23/5/2034	1,226,951	0.01
EUR 3,772,000	Penta CLO 17 6.703% 15/8/2038	4,195,537	0.03			57,620,118	0.38
USD 325,162	Prodigy Finance CM2021-1 7.89% 25/7/2051	325,943	0.00		日本		
USD 189,515	Prodigy Finance CM2021-1 9.14% 25/7/2051	191,435	0.00	USD 718,000	Mitsubishi UFJ Financial 0.962% 11/10/2025	714,673	0.01
USD 125,442	Prodigy Finance CM2021-1 11.29% 25/7/2051	126,143	0.00	EUR 1,737,000	Nissan Motor 2.652% 17/3/2026*	1,898,797	0.01
EUR 6,549,000	Tikehau CLO XII 6.62% 20/10/2038	7,276,539	0.05	USD 600,000	Nomura 6.621% 2/7/2027	604,824	0.00
GBP 7,711,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	9,367,338	0.06	USD 3,836,000	Rakuten 9.75% 15/4/2029	4,137,605	0.03
EUR 250,000	Voya Euro CLO II 5.355% 15/7/2035	277,144	0.00	USD 260,000	Rakuten 9.75% 15/4/2029	280,443	0.00
		72,998,684	0.49	EUR 282,000	SoftBank 3.375% 6/7/2029	290,103	0.00
	曼島			EUR 5,459,000	SoftBank 5.375% 8/1/2029	6,074,511	0.04
USD 937,000	AngloGold Ashanti 3.75% 1/10/2030	852,361	0.01	EUR 5,011,000	SoftBank 5.75% 8/7/2032	5,557,322	0.04
USD 1,070,000	Gohl Capital 4.25% 24/1/2027*	1,047,605	0.01	USD 500,000	SoftBank 7% 8/7/2031	504,153	0.00
		1,899,966	0.02	EUR 2,758,000	Takeda Pharmaceutical 2.25% 21/11/2026	2,999,405	0.02
						23,061,836	0.15
					澤西島		
				USD 524,000	Adient Global 4.875% 15/8/2026*	518,004	0.00
				USD 465,000	Adient Global 8.25% 15/4/2031	494,846	0.00
				EUR 11,370,000	Ardonagh Finco 6.875% 15/2/2031*	12,633,096	0.08
				USD 3,015,000	Aston Martin Capital 10% 31/3/2029*	3,071,860	0.02
				GBP 2,488,000	Aston Martin Capital 10.375% 31/3/2029	3,290,093	0.02

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (基金之配息來源可能為本金)

(Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
GBP 567,000	CPUK Finance 7.875% 28/8/2029	756,670	0.00	USD 525,000	Millicom International Cellular 7.375% 2/4/2032*	532,245	0.00
GBP 4,420,000	Kane Bidco 6.5% 15/2/2027	5,700,554	0.04	EUR 1,915,000	Motion Finco 7.375% 15/6/2030	2,140,263	0.01
		26,465,123	0.16	USD 658,000	Raizen Fuels Finance 6.45% 5/3/2034	693,568	0.01
USD 470,000	約旦 Jordan Government International Bond 4.95% 7/7/2025	463,674	0.00	USD 360,000	Raizen Fuels Finance 6.95% 5/3/2054*	384,480	0.00
USD 594,000	肯亞 Republic of Kenya Government International Bond 9.75% 16/2/2031	578,930	0.00	EUR 1,396,000	Rossini 6.75% 31/12/2029	1,604,959	0.01
				EUR 2,044,000	Rossini 7.549% 31/12/2029	2,281,358	0.02
				USD 1,000,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	970,687	0.01
						109,348,424	0.72
EUR 179,000	拉脫維亞 Air Baltic 14.5% 14/8/2029	213,708	0.00	馬來西亞			
				USD 600,000	CIMB Bank 2.125% 20/7/2027	562,599	0.00
USD 825,000	盧森堡 3R Lux 9.75% 5/2/2031*	891,000	0.01	USD 730,000	Dua Capital 2.78% 11/5/2031*	648,966	0.01
USD 377,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	349,490	0.00	USD 800,000	TNB Global Ventures Capital 4.851% 1/11/2028	810,696	0.00
GBP 10,081,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	12,175,255	0.08			2,022,261	0.01
EUR 2,713,000	Aroundtown Finance 7.125% 16/1/2030	2,526,526	0.02	馬爾他			
EUR 4,738,000	Becton Dickinson Euro Finance 3.553% 13/9/2029	5,296,594	0.04	USD 248,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	204,224	0.00
EUR 17,000,000	Birkenstock Financing 5.25% 30/4/2029*	19,072,023	0.12	USD 225,000	VistaJet Malta Finance / Vista Management 9.5% 1/6/2028	210,914	0.00
GBP 3,596,000	Cidron Aida Finco 6.25% 1/4/2028	4,437,586	0.03			415,138	0.00
EUR 3,392,000	Cirsa Finance International 7.875% 31/7/2028	3,982,420	0.03	馬紹爾群島			
GBP 6,704,000	CK Hutchison Telecom Finance 2.625% 17/10/2034	6,567,655	0.04	USD 401,000	Danaos 8.5% 1/3/2028	413,285	0.00
USD 1,379,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	1,370,289	0.01	USD 113,000	Seaspan 5.5% 1/8/2029	107,103	0.00
USD 532,000	Cosan Luxembourg 7.25% 27/6/2031*	548,093	0.00			520,388	0.00
EUR 3,387,000	Dana Financing Luxembourg 3% 15/7/2029*	3,408,340	0.02	模里西斯			
EUR 3,387,000	Dana Financing Luxembourg 8.5% 15/7/2031	4,053,754	0.03	USD 500,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024*	499,177	0.01
USD 533,000	Greensaif Pipelines Bidco 5.853% 23/2/2036*	550,019	0.00	USD 223,000	CA Magnum 5.375% 31/10/2026*	217,773	0.00
USD 965,000	Greensaif Pipelines Bidco 6.103% 23/8/2042*	987,919	0.01	USD 430,000	Diamond II 7.95% 28/7/2026	435,090	0.00
USD 831,000	Herens Holdco 4.75% 15/5/2028	726,578	0.01	USD 300,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025*	298,851	0.00
EUR 6,040,000	Herens Midco 5.25% 15/5/2029	5,194,624	0.03	USD 244,525	India Green Power 4% 22/2/2027	231,691	0.00
USD 879,000	Intelsat Jackson 6.5% 15/3/2030	849,688	0.01			1,682,582	0.01
USD 641,000	Kenbourne Invest 4.7% 22/1/2028*,***	355,755	0.00	墨西哥			
USD 967,000	Kenbourne Invest 6.875% 26/11/2024***	536,685	0.00	USD 413,000	Banco Mercantil del Norte 5.875% 24/1/2027	405,213	0.00
EUR 2,093,000	Kleopatra Finco 4.25% 1/3/2026*	2,166,032	0.02	USD 478,000	Braskem Idesa SAPI 6.99% 20/2/2032	374,035	0.00
EUR 1,568,000	Lion/Polaris Lux 4 7.334% 1/7/2029	1,750,829	0.01	MXN 26,132,000	Mexican Bonos 5.75% 5/3/2026	124,526,577	0.82
EUR 682,000	Lune 5.625% 15/11/2028*	654,159	0.00	MXN 3,173,985	Mexican Bonos 7% 3/9/2026	15,223,269	0.10
EUR 19,588,000	Matterhorn Telecom 3.125% 15/9/2026	21,333,703	0.14	MXN 3,913,808	Mexican Bonos 7.5% 26/5/2033	17,303,071	0.11
USD 309,748	MC Brazil Downstream Trading 7.25% 30/6/2031	280,322	0.00	MXN 715,000	Mexican Bonos 7.75% 23/11/2034	3,168,662	0.02
USD 422,979	MC Brazil Downstream Trading 7.25% 30/6/2031	382,796	0.00	MXN 523,867	Mexican Bonos 8.5% 1/3/2029	2,538,406	0.02
USD 401,000	MHP Lux 6.25% 19/9/2029	292,730	0.00	USD 1,389,000	Mexico Government International Bond 2.659% 24/5/2031	1,184,136	0.01
				USD 1,023,000	Mexico Government International Bond 3.75% 11/1/2028*	994,131	0.01
				USD 305,000	Mexico Government International Bond 6.338% 4/5/2053	300,628	0.00
				USD 926,000	Mexico Government International Bond 6.35% 9/2/2035*	965,531	0.00
				USD 506,000	Petroleos Mexicanos 4.25% 15/1/2025*	502,003	0.00

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,251,000	Petroleos Mexicanos 5.95% 28/1/2031*	1,041,458	0.01	EUR 1,656,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027*	1,734,234	0.01
USD 211,000	Petroleos Mexicanos 6.5% 13/3/2027	204,556	0.00	EUR 23,281,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	25,471,735	0.17
USD 719,000	Petroleos Mexicanos 6.7% 16/2/2032	621,302	0.00	EUR 5,532,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	6,885,463	0.04
USD 1,116,086	Petroleos Mexicanos 8.75% 2/6/2029	1,109,724	0.01	EUR 3,598,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	4,677,546	0.03
USD 723,000	Petroleos Mexicanos 10% 7/2/2033*	741,075	0.01	USD 941,000	Trivium Packaging Finance 8.5% 15/8/2027	941,846	0.01
USD 525,000	Trust Fibra Uno 4.869% 15/1/2030*	485,236	0.00	EUR 3,383,000	United 7.792% 15/2/2031	3,764,813	0.03
		171,689,013	1.12	GBP 300,000	Volkswagen Financial Services 1.875% 3/12/2024	390,997	0.00
EUR 487,000	蒙特內哥羅 Montenegro Government International Bond 2.875% 16/12/2027	502,882	0.00	GBP 300,000	Volkswagen Financial Services 4.25% 9/10/2025	389,897	0.00
USD 558,000	摩洛哥 Morocco Government International Bond 5.95% 8/3/2028	574,930	0.00	USD 1,180,000	VZ Secured Financing 5% 15/1/2032*	1,068,739	0.01
USD 964,000	OCP 6.75% 2/5/2034	1,031,176	0.01	EUR 5,006,000	VZ Vendor Financing II 2.875% 15/1/2029	5,059,026	0.03
USD 782,000	OCP 7.5% 2/5/2054*	840,689	0.00	EUR 25,365,000	Ziggo 2.875% 15/1/2030	25,700,262	0.17
		2,446,795	0.01			127,394,671	0.83
EUR 4,257,000	荷蘭 Boels Topholding 5.75% 15/5/2030	4,857,901	0.03	USD 543,000	奈及利亞 Nigeria Government International Bond 7.625% 28/11/2047*	411,844	0.00
EUR 5,014,000	Boels Topholding 6.25% 15/2/2029*	5,779,956	0.04	USD 612,000	Nigeria Government International Bond 8.375% 24/3/2029	594,420	0.01
USD 452,000	Braskem Netherlands Finance 8.5% 23/1/2081	457,214	0.00			1,006,264	0.01
EUR 550,000	Citycon Treasury 2.375% 15/1/2027*	573,440	0.00	EUR 391,000	北馬其頓 North Macedonia Government International Bond 6.96% 13/3/2027	451,514	0.00
GBP 600,000	Cooperatieve Rabobank 1.875% 12/7/2028	728,004	0.00	USD 413,000	阿曼 Oman Government International Bond 6.5% 8/3/2047	437,879	0.00
EUR 6,550,000	Dufry One 2.5% 15/10/2024	7,240,388	0.05	USD 1,251,000	Oman Government International Bond 6.75% 17/1/2048*	1,362,327	0.01
USD 470,000	Embraer Netherlands Finance 7% 28/7/2030	504,415	0.00			1,800,206	0.01
EUR 3,125,000	Global Switch Finance 1.375% 7/10/2030	3,145,742	0.02	USD 452,000	巴拿馬 Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	355,950	0.00
EUR 1,562,000	Goodyear Europe 2.75% 15/8/2028*	1,587,905	0.01	USD 1,150,000	Panama Government International Bond 6.4% 14/2/2035	1,151,208	0.01
USD 455,000	Greenko Dutch 3.85% 29/3/2026	438,791	0.00	USD 928,000	Panama Government International Bond 7.5% 1/3/2031*	994,352	0.01
EUR 2,541,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	2,703,499	0.02	USD 555,000	Panama Government International Bond 8% 1/3/2038	612,581	0.00
EUR 2,541,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	2,580,754	0.02			3,114,091	0.02
GBP 600,000	ING Groep 3% 18/2/2026	768,913	0.01	USD 581,000	巴拉圭 Paraguay Government International Bond 2.739% 29/1/2033*	491,253	0.00
USD 2,600,000	ING Groep 3.875% 16/5/2027	2,287,040	0.01	USD 1,106,000	祕魯 Financiera de Desarrollo 4.75% 15/7/2025*	1,103,340	0.01
USD 427,000	MEGlobal 2.625% 28/4/2028*	395,026	0.00				
USD 522,000	MEGlobal 2.625% 28/4/2028	482,913	0.01				
USD 460,000	MEGlobal 4.25% 3/11/2026	453,997	0.00				
USD 200,000	Metinvest 7.65% 1/10/2027	141,000	0.00				
USD 722,064	Minejesa Capital 4.625% 10/8/2030	706,908	0.01				
USD 500,000	Minejesa Capital 5.625% 10/8/2037	477,032	0.00				
USD 421,641	Mong Duong Finance 5.125% 7/5/2029	407,587	0.00				
EUR 4,092,000	Nobian Finance 3.625% 15/7/2026	4,475,719	0.03				
EUR 4,381,000	Q-Park I 5.125% 15/2/2030	4,936,929	0.04				
EUR 1,709,697	Sigma Holdco 5.75% 15/5/2026*	1,858,147	0.01				
USD 3,560,000	Sunrise FinCo I 4.875% 15/7/2031*	3,320,893	0.02				

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 1,955,000	Peruvian Government International Bond 1.862% 1/12/2032*	1,559,894	0.01	USD 557,000	塞爾維亞 Serbia International Bond 6% 12/6/2034	564,659	0.01
USD 1,027,000	Peruvian Government International Bond 2.783% 23/1/2031	911,432	0.00	USD 514,000	Serbia International Bond 6.5% 26/9/2033	538,782	0.00
PEN 57,337,000	Peruvian Government International Bond 6.95% 12/8/2031	16,211,651	0.11			1,103,441	0.01
PEN 12,408,000	Peruvian Government International Bond 7.6% 12/8/2039	3,518,713	0.02	USD 250,000	新加坡 ABJA Investment 5.45% 24/1/2028	254,609	0.00
USD 535,000	Pluspetrol Camisea SA / Pluspetrol Lote 56 6.24% 3/7/2036*	561,315	0.01	USD 500,000	BOC Aviation 3.5% 18/9/2027	484,765	0.00
		23,866,345	0.16	USD 500,000	DBS 3.3% 27/2/2025	494,330	0.01
				USD 786,136	LLPL Capital 6.875% 4/2/2039*	813,454	0.01
				USD 427,000	Medco Maple Tree 8.96% 27/4/2029	453,243	0.00
				USD 200,000	TML 4.35% 9/6/2026	197,166	0.00
						2,697,567	0.02
	菲律賓				南非		
USD 400,000	Globe Telecom 4.2% 2/8/2026	389,126	0.01	ZAR 188,223,000	Republic of South Africa Government Bond 7% 28/2/2031*	9,317,227	0.06
USD 800,000	Philippine Government International Bond 2.65% 10/12/2045	553,004	0.00	ZAR 405,512,781	Republic of South Africa Government Bond 8% 31/1/2030	21,773,915	0.14
USD 500,000	Rizal Commercial Banking 5.5% 18/1/2029	509,845	0.00	ZAR 197,519,915	Republic of South Africa Government Bond 8.75% 31/1/2044	8,943,726	0.06
USD 756,000	Rizal Commercial Banking 6.5% 27/8/2025	754,019	0.01	ZAR 143,470,571	Republic of South Africa Government Bond 9% 31/1/2040*	6,805,656	0.05
USD 600,000	Security Bank 5.5% 14/5/2029	618,000	0.00	USD 675,000	Republic of South Africa Government International Bond 5% 12/10/2046	510,469	0.00
		2,823,994	0.02	USD 860,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	838,607	0.01
	波蘭					48,189,600	0.32
PLN 26,913,000	Republic of Poland Government Bond 2% 25/8/2036	6,468,872	0.04		韓國		
PLN 23,049,000	Republic of Poland Government Bond 5% 25/10/2034*	5,775,186	0.04	USD 400,000	Hanwha Life Insurance 3.379% 4/2/2032	383,156	0.00
PLN 71,160,000	Republic of Poland Government Bond 5.75% 25/4/2029	18,909,335	0.12	USD 375,000	Hyundai Capital Services 5.125% 5/2/2027	378,377	0.00
USD 442,000	Republic of Poland Government International Bond 4.875% 4/10/2033*	447,150	0.00	USD 350,000	Hyundai Capital Services 5.125% 5/2/2029*	355,551	0.00
USD 675,000	Republic of Poland Government International Bond 5.5% 4/4/2053*	690,869	0.01	USD 515,000	Hyundai Card 5.75% 24/4/2029*	532,706	0.01
		32,291,412	0.21	USD 400,000	KEB Hana Bank 3.5% 19/10/2026*	379,610	0.00
	羅馬尼亞			USD 200,000	Korea National Oil 4.75% 3/4/2026*	200,375	0.00
EUR 666,000	Romanian Government International Bond 2.124% 16/7/2031*	612,275	0.01	USD 200,000	Korea National Oil 4.875% 3/4/2028	202,687	0.00
EUR 1,202,000	Romanian Government International Bond 2.5% 8/2/2030*	1,186,255	0.01	USD 390,000	Korea National Oil 4.875% 3/4/2029*	396,339	0.01
USD 550,000	Romanian Government International Bond 5.25% 25/11/2027	552,228	0.00	USD 730,000	LG Chem 2.375% 7/7/2031*	622,804	0.01
		2,350,758	0.02	USD 1,177,000	LG Electronics 5.625% 24/4/2027*	1,201,646	0.01
	沙烏地阿拉伯			USD 437,000	LG Electronics 5.625% 24/4/2029	453,252	0.01
USD 652,000	Saudi Arabian Oil 5.875% 17/7/2064	660,965	0.01	USD 500,000	NongHyup Bank 6.17% 22/7/2027	501,050	0.00
USD 1,282,000	Saudi Government International Bond 4.5% 17/4/2030	1,280,949	0.01	USD 305,000	POSCO 4.875% 23/1/2027*	306,091	0.00
USD 974,000	Saudi Government International Bond 5% 18/1/2053	906,317	0.01	USD 267,000	POSCO 5.625% 17/1/2026	269,551	0.00
		2,848,231	0.03	USD 304,000	POSCO 5.75% 17/1/2028	313,594	0.00
	塞內加爾			USD 200,000	POSCO 5.875% 17/1/2033	211,989	0.00
USD 590,000	Senegal Government International Bond 6.25% 23/5/2033*	515,321	0.00	USD 600,000	SK Hynix 5.5% 16/1/2027	608,361	0.00

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 840,000	SK Hynix 5.5% 16/1/2029	860,332	0.01	千里達及托巴哥			
USD 400,000	Woori Card 1.75% 23/3/2026	380,090	0.00	USD 386,000	Trinidad & Tobago Government International Bond 6.4% 26/6/2034	395,870	0.00
		8,557,561	0.06	土耳其			
EUR 2,400,000	西班牙 Banco Bilbao Vizcaya Argentaria 6.875% 13/12/2030*	2,696,933	0.02	USD 420,000	Eregli Demir ve Celik Fabrikalari TAS 8.375% 23/7/2029	428,925	0.01
EUR 1,200,000	Banco Bilbao Vizcaya Argentaria 8.375% 21/6/2028	1,445,612	0.01	TRY 218,543,000	Turkiye Government Bond 26.2% 5/10/2033	6,291,493	0.04
EUR 1,000,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	1,110,055	0.01	TRY 72,719,000	Turkiye Government Bond 31.08% 8/11/2028	2,173,516	0.01
GBP 2,100,000	Banco Santander 3.125% 6/10/2026	2,699,680	0.02	TRY 257,081,000	Turkiye Government Bond 37% 18/2/2026	7,428,298	0.05
EUR 1,400,000	Bankinter 7.375% 15/8/2028	1,624,568	0.01	USD 395,000	Turkiye Varlik Fonu Yonetimi 8.25% 14/2/2029	411,418	0.00
EUR 2,200,000	CaixaBank 5.875% 9/10/2027	2,442,924	0.01			16,733,650	0.11
EUR 6,700,000	Cellnex Telecom 0.75% 20/11/2031	6,402,275	0.04	烏克蘭			
EUR 2,552,000	Kaixo Bondco Telecom 5.125% 30/9/2029	2,849,338	0.02	USD 758,000	Ukraine Government International Bond 7.75% 1/9/2025	278,944	0.00
EUR 18,049,000	Spain Government Bond 2.9% 31/10/2046*	17,867,918	0.12	USD 297,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	265,815	0.00
EUR 46,049,000	Spain Government Bond 3.45% 31/10/2034	52,512,875	0.35			544,759	0.00
EUR 13,935,000	Spain Government Bond 3.45% 30/7/2066	14,338,677	0.09	阿拉伯聯合大公國			
GBP 1,204,000	Telefonica Emisiones 5.375% 2/2/2026	1,594,857	0.01	USD 230,000	Abu Dhabi Commercial Bank 8% 27/11/2028*	245,806	0.00
		107,585,712	0.71	USD 341,000	Abu Dhabi National Energy 4.696% 24/4/2033	344,061	0.00
瑞典				USD 575,000	MDGH GMTN RSC 4.375% 22/11/2033	560,700	0.01
EUR 561,000	Fastighets Balder 1.125% 29/1/2027	578,237	0.00			1,150,567	0.01
EUR 3,367,000	Intrum 3% 15/9/2027	2,596,060	0.02	英國			
GBP 599,000	Swedbank 1.375% 8/12/2027	730,476	0.01	EUR 3,395,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	3,988,255	0.03
EUR 16,053,000	Verisure 3.25% 15/2/2027	17,396,537	0.11	EUR 3,028,000	Amber Finco 6.625% 15/7/2029	3,484,095	0.02
EUR 1,660,000	Verisure 7.125% 1/2/2028	1,925,869	0.01	GBP 599,000	Barclays 3% 8/5/2026	763,777	0.00
EUR 3,262,000	Verisure 9.25% 15/10/2027	3,813,209	0.03	GBP 599,000	Barclays 3.25% 12/2/2027	754,101	0.00
EUR 11,473,000	Verisure Midholding 5.25% 15/2/2029*	12,695,755	0.08	USD 695,000	Barclays 4.375% 15/3/2028*	614,951	0.00
		39,736,143	0.26	EUR 6,457,000	BCP V Modular Services Finance 6.75% 30/11/2029	6,120,178	0.04
瑞士				GBP 6,822,000	BCP V Modular Services Finance II 6.125% 30/11/2028	8,433,107	0.06
USD 2,331,000	UBS 2.193% 5/6/2026	2,280,275	0.01	GBP 8,806,000	BCP V Modular Services Finance II 6.125% 30/11/2028	10,918,183	0.07
USD 861,000	UBS 4.488% 12/5/2026	856,625	0.01	GBP 15,666,000	Bellis Acquisition 8.125% 14/5/2030	20,069,218	0.13
USD 726,000	UBS 4.875% 12/2/2027	693,734	0.00	GBP 4,735,000	Bellis Finco 4% 16/2/2027*	5,648,762	0.04
USD 2,516,000	UBS 5.617% 13/9/2030	2,607,652	0.02	GBP 1,099,000	BG Energy Capital 5.125% 1/12/2025	1,446,702	0.01
		6,438,286	0.04	GBP 8,872,000	Boparan Finance 7.625% 30/11/2025*	11,247,496	0.07
泰國				EUR 3,586,000	BP Capital Markets 2.519% 7/4/2028	3,894,438	0.03
USD 372,000	Bangkok Bank 3.733% 25/9/2034*	342,097	0.00	GBP 5,548,000	CD&R Firefly Bidco 8.625% 30/4/2029	7,411,637	0.05
USD 955,000	Bangkok Bank 5.3% 21/9/2028	976,316	0.01	GBP 1,050,000	Centrica 6.5% 21/5/2055	1,410,830	0.01
USD 955,000	Bangkok Bank 5.5% 21/9/2033	986,859	0.01	GBP 9,803,000	Deuce Finco 5.5% 15/6/2027	12,497,747	0.08
USD 300,000	Export Import Bank of Thailand 3.902% 2/6/2027	294,384	0.00	GBP 6,607,000	Deuce Finco 5.5% 15/6/2027*	8,421,809	0.05
USD 462,000	Krung Thai Bank 4.4% 25/3/2026*	450,744	0.00	EUR 3,410,000	eG Global Finance 11% 30/11/2028	4,017,868	0.03
USD 600,000	Minor International 2.7% 19/4/2026*	577,065	0.01	USD 3,478,000	eG Global Finance 12% 30/11/2028*	3,800,991	0.02
USD 201,000	Muang Thai Life Assurance 3.552% 27/1/2037	192,950	0.00	GBP 669,000	HSBC 1.75% 24/7/2027	827,776	0.01
THB 538,255,000	Thailand Government Bond 2.4% 17/3/2029	15,971,914	0.11	EUR 3,100,000	HSBC 4.75% 4/7/2029*	3,291,106	0.02
		19,792,329	0.14				

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (基金之配息來源可能為本金) (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 15,000,000	INEOS Finance 6.375% 15/4/2029*	17,226,658	0.11	美國			
EUR 3,111,000	INEOS Finance 6.625% 15/5/2028*	3,549,292	0.02	USD 2,640,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	2,524,985	0.02
EUR 1,775,000	INEOS Quattro Finance 2 8.5% 15/3/2029	2,091,442	0.02	USD 660,280	AccessLex Institute 5.633% 25/5/2036	651,651	0.00
GBP 602,000	Informa 3.125% 5/7/2026	763,667	0.00	USD 1,206,000	Affinity Interactive 6.875% 15/12/2027	1,036,266	0.01
GBP 1,223,000	Lloyds Banking 2.25% 16/10/2024	1,600,388	0.01	USD 2,145,000	Alexander Funding Trust II 7.467% 31/7/2028	2,308,191	0.02
EUR 2,028,000	Market Bidco Finco 4.75% 4/11/2027*	2,136,028	0.01	USD 1,769,000	Allegiant Travel 7.25% 15/8/2027*	1,685,830	0.01
GBP 4,430,000	Market Bidco Finco Reg-S 5.5% 4/11/2027*	5,448,542	0.04	USD 1,301,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	1,306,335	0.01
GBP 5,895,000	Marks & Spencer 3.75% 19/5/2026	7,617,535	0.05	USD 3,288,000	AMC Networks 4.25% 15/2/2029*	2,328,108	0.02
EUR 806,938	NAK Naftogaz Ukraine via Kondor Finance 7.125% 19/7/2026	674,789	0.01	USD 1,682,000	AMC Networks 4.25% 15/2/2029	1,692,600	0.01
USD 739,000	NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2028	598,590	0.00	USD 2,234,000	AMC Networks 10.25% 15/1/2029	2,246,966	0.01
EUR 4,020,000	National Grid 0.163% 20/1/2028	4,015,054	0.02	USD 817,000	Amentum Escrow 7.25% 1/8/2032	856,051	0.01
GBP 1,409,000	Nationwide Building Society 5.75% 20/6/2027	1,779,419	0.01	USD 615,000	American Axle & Manufacturing 5% 1/10/2029	574,001	0.00
GBP 602,000	NatWest 2.875% 19/9/2026	772,330	0.01	EUR 7,005,000	American Tower 0.45% 15/1/2027	7,268,435	0.05
GBP 599,000	NatWest 3.125% 28/3/2027	765,433	0.01	USD 4,350,000	Amgen 5.25% 2/3/2025	4,351,406	0.03
GBP 5,415,000	Pinewood Finco 6% 27/3/2030	7,128,396	0.05	GBP 602,000	Amgen 5.5% 7/12/2026	804,780	0.01
GBP 22,135,000	Punch Finance 6.125% 30/6/2026	28,897,955	0.19	USD 7,257,000	Amgen 5.507% 2/3/2026*	7,258,172	0.05
GBP 599,000	Santander UK 3.625% 14/1/2026	775,703	0.01	USD 1,360,000	Amkor Technology 6.625% 15/9/2027	1,372,137	0.01
USD 964,000	Sisecam UK 8.25% 2/5/2029	999,321	0.01	EUR 6,050,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	5,972,426	0.04
USD 784,000	Sisecam UK 8.625% 2/5/2032	813,400	0.01	USD 5,689,775	AREIT 2022-CRE7 7.584% 17/6/2039	5,702,860	0.04
EUR 1,231,000	Stonegate Pub Financing 2019 10.173% 31/7/2029	1,387,651	0.01	USD 192,000	Ares Capital 2.15% 15/7/2026	181,196	0.00
GBP 2,000,000	Stonegate Pub Financing 2019 10.75% 31/7/2029*	2,727,691	0.02	USD 1,433,000	Ares Capital 3.875% 15/1/2026	1,406,203	0.01
GBP 4,305,000	Thames Water Utilities Finance 4% 19/6/2025	4,583,901	0.03	GBP 1,201,000	AT&T 2.9% 4/12/2026	1,515,635	0.01
USD 387,000	Trident Energy Finance 12.5% 30/11/2029	405,383	0.00	USD 3,805,000	AT&T 3.55% 15/9/2055*	2,716,738	0.02
GBP 1,511,000	Unique Pub Finance 6.464% 30/3/2032	2,071,629	0.01	GBP 600,000	AT&T 5.5% 15/3/2027	798,228	0.01
GBP 83,525,396	United Kingdom Gilt 0.5% 22/10/2061*	34,243,348	0.23	USD 761,000	ATI 7.25% 15/8/2030	810,537	0.01
GBP 160,970,000	United Kingdom Gilt 1.25% 22/7/2027*	196,745,401	1.29	USD 124,000	Aviation Capital 1.95% 20/9/2026	116,609	0.00
GBP 14,813,349	United Kingdom Gilt 3.75% 22/10/2053	17,109,950	0.11	USD 161,000	Avis Budget Car Rental / Avis Budget Finance 4.75% 1/4/2028	149,315	0.00
USD 235,000	Vedanta Resources Finance II 13.875% 21/1/2027*	236,299	0.00	USD 148,000	Avis Budget Car Rental / Avis Budget Finance 5.75% 15/7/2027	145,021	0.00
USD 256,200	Vedanta Resources Finance II 13.875% 9/12/2028*	257,561	0.00	USD 100,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031	99,580	0.00
USD 21,840	Vedanta Resources Finance II 13.875% 9/12/2028	21,956	0.00	USD 220,000	Azul Secured Finance 11.93% 28/8/2028	204,600	0.00
GBP 4,927,000	Virgin Media Secured Finance 4.125% 15/8/2030	5,606,372	0.04	USD 460,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	443,770	0.00
GBP 3,991,000	Virgin Media Secured Finance 4.25% 15/1/2030	4,643,929	0.03	USD 783,000	Bank of America 1.898% 23/7/2031*	671,671	0.00
GBP 3,239,000	Vmed O2 UK Financing I 4.5% 15/7/2031	3,660,561	0.02	USD 2,317,000	Bank of America 1.922% 24/10/2031	1,975,965	0.01
USD 577,000	Vodafone 4.125% 4/6/2081	521,047	0.00	EUR 2,844,000	Bank of America 1.949% 27/10/2026	3,106,524	0.02
GBP 5,006,000	Vodafone 8% 30/8/2086	7,196,059	0.05	USD 4,412,000	Bank of America 3.366% 23/1/2026	4,376,434	0.03
EUR 2,983,000	Zegona Finance 6.75% 15/7/2029	3,389,861	0.02	USD 161,073	Bayview Commercial Asset Trust 2005-3 6.442% 25/11/2035	163,771	0.00
USD 3,869,000	Zegona Finance 8.625% 15/7/2029	4,023,276	0.03				
		495,548,844	3.25				

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 159,779	Bayview Commercial Asset Trust 2006-3 5.902% 25/10/2036	153,998	0.00	USD 1,302,000	Cloud Software 9% 30/9/2029	1,312,773	0.01
USD 2,951,000	BBCMS 2018-TALL Mortgage Trust 6.655% 15/3/2037	2,649,945	0.02	USD 1,963,000	Clydesdale Acquisition 8.75% 15/4/2030	1,960,791	0.01
USD 5,200,000	Berry Global 1.57% 15/1/2026	4,973,880	0.03	USD 10,112,000	Coca-Cola 5.2% 14/1/2055	10,439,527	0.07
USD 610,912	BHMS 2018-ATLS 6.884% 15/7/2035	610,921	0.00	EUR 1,666,000	Comcast 0.25% 14/9/2029	1,599,796	0.01
USD 1,715,558	BHMS 2018-ATLS 7.534% 15/7/2035	1,705,632	0.01	USD 4,082,000	CommScope Technologies 6% 15/6/2025	3,912,931	0.03
USD 2,145,000	Big River Steel / BRS Finance 6.625% 31/1/2029*	2,173,571	0.02	USD 634,000	Comstock Resources 6.75% 1/3/2029	623,393	0.00
USD 282,000	Boyd Gaming 4.75% 1/12/2027	277,464	0.00	EUR 8,101,000	Coty 3.875% 15/4/2026	8,994,078	0.06
USD 395,000	Boyd Gaming 4.75% 15/6/2031	371,788	0.00	EUR 1,067,000	Coty 5.75% 15/9/2028	1,238,791	0.01
USD 423,000	Brand Industrial Services 10.375% 1/8/2030	461,085	0.00	USD 402,545	CSAIL 2016-C5 Commercial Mortgage Trust 4.795% 15/11/2048	381,949	0.00
USD 2,281,200	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	2,018,993	0.01	USD 5,256,000	CSC 5.5% 15/4/2027	4,306,687	0.03
USD 14,190,000	BX Commercial Mortgage Trust 2024-BI02 5.594% 13/8/2041	14,418,941	0.10	USD 1,168,000	CSC 11.25% 15/5/2028	1,037,958	0.01
USD 914,000	Caesars Entertainment 4.625% 15/10/2029*	865,118	0.01	USD 2,545,000	CSC 11.75% 31/1/2029	2,248,261	0.02
USD 1,883,000	California Resources 8.25% 15/6/2029	1,947,995	0.01	USD 390,000	DAE Funding 2.625% 20/3/2025	384,762	0.00
USD 429,000	Calpine 5% 1/2/2031	412,344	0.00	USD 306,313	DBGS 2018-BIOD Mortgage Trust 6.436% 15/5/2035	305,299	0.00
USD 773,000	Calpine 5.125% 15/3/2028	755,997	0.00	USD 985,729	DBGS 2018-BIOD Mortgage Trust 6.933% 15/5/2035	975,069	0.01
USD 4,006,000	Calumet Specialty Products Partners / Calumet Finance 9.75% 15/7/2028*	3,967,220	0.03	USD 4,395,000	DBGS 2018-BIOD Mortgage Trust 7.633% 15/5/2035	4,336,232	0.03
USD 860,545	CAMB Commercial Mortgage Trust 2019-LIFE 7.784% 15/12/2037	859,611	0.01	USD 4,842,000	DISH DBS 5.875% 15/11/2024	4,718,651	0.03
USD 819,000	Catalent Pharma Solutions 5% 15/7/2027	817,423	0.01	USD 3,327,000	DISH Network 0% 15/12/2025	2,499,674	0.02
USD 527,428	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	474,522	0.00	USD 1,364,000	DISH Network 3.375% 15/8/2026	855,409	0.01
USD 727,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.25% 15/7/2029*	717,353	0.01	EUR 2,798,000	Duke Energy 3.1% 15/6/2028	3,076,316	0.02
USD 323,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	321,619	0.00	USD 1,205,000	Edison International 7.875% 15/6/2054	1,269,717	0.01
USD 657,000	Central Parent / CDK Global 7.25% 15/6/2029	661,197	0.01	USD 2,235,000	Eli Lilly 5.05% 14/8/2054	2,267,638	0.02
USD 389,000	Chemours 4.625% 15/11/2029	344,781	0.00	USD 371,000	Encompass Health 4.5% 1/2/2028*	362,836	0.00
USD 109,000	Chemours 5.75% 15/11/2028	103,194	0.00	USD 552,000	Encompass Health 4.75% 1/2/2030*	535,031	0.00
USD 100,000	Churchill Downs 5.5% 1/4/2027	99,765	0.00	USD 540,000	Energizer 4.375% 31/3/2029	507,650	0.01
USD 591,000	Churchill Downs 5.75% 1/4/2030	587,507	0.00	USD 655,000	EQM Midstream Partners 7.5% 1/6/2027	675,983	0.01
USD 428,000	Churchill Downs 6.75% 1/5/2031*	440,228	0.00	USD 700,000	EQM Midstream Partners 7.5% 1/6/2030	764,879	0.01
USD 473,000	Cinemark USA 7% 1/8/2032*	491,659	0.00	USD 435,000	EquipmentShare.com 8.625% 15/5/2032	455,005	0.00
EUR 2,840,000	Citigroup 1.25% 6/7/2026	3,084,564	0.02	USD 1,000,100	Fannie Mae-Aces 3.864% 25/9/2030	976,431	0.01
USD 4,864,000	Citigroup 1.281% 3/11/2025	4,828,284	0.03	USD 776,000	Ferrellgas / Ferrellgas Finance 5.875% 1/4/2029*	729,315	0.01
GBP 938,000	Citigroup 1.75% 23/10/2026	1,159,662	0.01	EUR 2,958,000	Fidelity National Information Services 1.5% 21/5/2027	3,149,378	0.02
USD 651,000	Citigroup 4.15% 15/11/2026	617,095	0.00	USD 2,920,000	Florida Development Finance 12% 15/7/2032	3,117,115	0.02
USD 1,250,000	Citizens Bank 6.064% 24/10/2025	1,249,121	0.01	EUR 1,933,000	Ford Motor Credit 4.867% 3/8/2027	2,208,703	0.02
USD 2,151,000	Civitas Resources 8.375% 1/7/2028*	2,270,763	0.02	USD 34,899,783	Freddie Mac Multifamily Structured Pass Through Certificates 0.939% 25/5/2029	968,364	0.01
USD 466,000	Clear Channel Outdoor 5.125% 15/8/2027	455,404	0.00	USD 31,331,647	Freddie Mac Multifamily Structured Pass Through Certificates 1.128% 25/10/2030	1,555,765	0.01
USD 132,000	Clear Channel Outdoor 7.875% 1/4/2030	137,534	0.00	USD 4,846,150	Freddie Mac Multifamily Structured Pass Through Certificates 1.524% 25/7/2030	317,860	0.00
USD 3,882,000	Cloud Software 6.5% 31/3/2029	3,830,682	0.02	USD 22,498,884	Freddie Mac Multifamily Structured Pass Through Certificates 1.643% 25/1/2030	1,501,735	0.01
USD 443,000	Cloud Software 8.25% 30/6/2032	464,230	0.00				

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (基金之配息來源可能為本金) (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 9,566,985	Freddie Mac Multifamily Structured Pass Through Certificates 1.692% 25/4/2030	682,437	0.00	USD 301,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 4.875% 1/7/2031	269,984	0.00
USD 5,483,018	Freddie Mac Multifamily Structured Pass Through Certificates 1.811% 25/4/2030	405,381	0.00	USD 263,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 5% 1/6/2029*	248,872	0.00
USD 1,530,711	Freddie Mac STACR REMIC Trust 2022-DNA1 8.749% 25/1/2042	1,584,718	0.01	USD 6,163,000	Home Depot 2.375% 15/3/2051	3,800,819	0.03
USD 222,000	Freedom Mortgage 9.125% 15/5/2031	223,842	0.00	USD 546,920	Hudson Yards 2016-10HY Mortgage Trust 3.076% 10/8/2038	502,096	0.00
USD 463,000	Freedom Mortgage 9.25% 1/2/2029	475,451	0.00	USD 2,324,000	Hyatt Hotels 5.375% 23/4/2025	2,323,971	0.02
USD 115,000	Freedom Mortgage 12% 1/10/2028	125,239	0.00	USD 600,000	Hyundai Capital America 6.41% 24/6/2027	602,331	0.00
USD 854,000	Frontier Communications 5% 1/5/2028	831,074	0.01	USD 1,684,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	1,590,347	0.01
USD 5,585,000	Frontier Communications 8.625% 15/3/2031	5,921,837	0.04	EUR 2,721,000	International Business Machines 3.375% 6/2/2027	3,039,875	0.02
USD 7,679,000	Frontier Communications 8.75% 15/5/2030	8,117,171	0.05	USD 2,997,000	JetBlue Airways / JetBlue Loyalty 9.875% 20/9/2031	2,960,856	0.02
USD 6,545,000	Frontier Florida 6.86% 1/2/2028	6,621,730	0.04	USD 772,280	JP Morgan Chase Commercial Mortgage Trust 2018-WPT 7.84% 5/7/2033	604,916	0.00
USD 3,810,000	Frontier North 6.73% 15/2/2028	3,788,188	0.03	GBP 1,522,000	JPMorgan Chase 0.991% 28/4/2026	1,946,855	0.01
USD 6,367,781	FS Rialto 2022-FL6 Issuer 7.922% 17/8/2037	6,399,016	0.04	EUR 2,960,000	JPMorgan Chase 1.09% 11/3/2027	3,177,716	0.02
USD 190,000	Full House Resorts 8.25% 15/2/2028*	188,548	0.00	USD 442,000	Kosmos Energy 7.5% 1/3/2028*	430,333	0.00
USD 823,000	GCI 4.75% 15/10/2028	780,304	0.01	GBP 360,000	Kraft Heinz Foods 4.125% 1/7/2027	467,110	0.00
EUR 4,691,000	General Mills 0.125% 15/11/2025	5,002,482	0.03	USD 500,000	Kraton 5% 15/7/2027	505,783	0.00
EUR 3,663,000	General Mills 0.45% 15/1/2026	3,895,974	0.03	EUR 917,000	Kronos International 9.5% 15/3/2029	1,103,165	0.01
EUR 1,993,000	General Motors Financial 4.3% 15/2/2029	2,272,584	0.02	USD 466,000	LABL 5.875% 1/11/2028	431,489	0.00
USD 3,583,000	Gilead Sciences 5.55% 15/10/2053*	3,762,991	0.02	USD 643,000	Lamar Media 4.875% 15/1/2029	632,280	0.00
EUR 1,377,000	Global Payments 4.875% 17/3/2031	1,610,234	0.01	USD 7,466,000	Level 3 Financing 4.625% 15/9/2027	5,861,183	0.03
EUR 3,236,000	Goldman Sachs 0.25% 26/1/2028	3,266,867	0.02	USD 537,000	Level 3 Financing 10.5% 15/4/2029	578,456	0.00
EUR 3,078,000	Goldman Sachs 0.875% 9/5/2029	3,051,233	0.02	USD 3,252,028	Level 3 Financing 11% 15/11/2029	3,570,938	0.02
GBP 612,000	Goldman Sachs 7.25% 10/4/2028	867,955	0.01	USD 438,000	Light & Wonder International 7.25% 15/11/2029	454,831	0.00
USD 2,077,847	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	1,676,609	0.01	USD 787,000	Light & Wonder International 7.5% 1/9/2031	830,038	0.01
USD 105,000	Goodyear Tire & Rubber 4.875% 15/3/2027	102,736	0.00	USD 16,441,000	Lions Gate Capital 1 5.5% 15/4/2029	14,869,520	0.10
USD 305,000	Goodyear Tire & Rubber 5% 31/5/2026	301,806	0.00	USD 859,000	Live Nation Entertainment 4.75% 15/10/2027	837,740	0.01
USD 155,000	Goodyear Tire & Rubber 5.25% 30/4/2031	140,960	0.00	USD 3,695,000	Lowe's 5.625% 15/4/2053	3,771,844	0.03
USD 114,000	Goodyear Tire & Rubber 5.625% 30/4/2033	100,694	0.00	USD 4,541,000	Mauser Packaging Solutions 7.875% 15/4/2027	4,688,635	0.03
USD 6,124,984	GoTo 5.5% 1/5/2028	4,735,511	0.03	USD 1,244,000	Medline Borrower 5.25% 1/10/2029	1,222,484	0.01
USD 5,932,055	GoTo 5.5% 1/5/2028	2,165,200	0.01	USD 390,000	Mercer International 5.125% 1/2/2029*	319,243	0.00
USD 459,000	Gran Tierra Energy 9.5% 15/10/2029*	447,803	0.00	USD 6,650,000	Meta Platforms 5.4% 15/8/2054	6,856,847	0.05
USD 605,000	H&E Equipment Services 3.875% 15/12/2028	560,913	0.00	USD 14,840,000	MF1 2024-FL14 7.079% 19/3/2039	14,787,140	0.10
USD 651,000	Hanesbrands 4.875% 15/5/2026	647,401	0.00	USD 999,000	Morgan Stanley 0.864% 21/10/2025	992,601	0.01
USD 469,000	Hanesbrands 9% 15/2/2031	506,628	0.00	USD 1,932,000	Morgan Stanley 1.164% 21/10/2025	1,920,537	0.01
USD 2,348,000	HCA 5.25% 15/6/2026	2,357,117	0.02	EUR 3,595,000	Morgan Stanley 1.342% 23/10/2026	3,891,596	0.03
USD 5,985,000	HCA 5.95% 15/9/2054	6,194,214	0.04				
EUR 4,431,000	Helios Software / ION Corporate Solutions Finance 7.875% 1/5/2029	5,034,622	0.03				

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (基金之配息來源可能為本金) (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,299,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	1,173,982	0.01	USD 1,567,000	Permian Resources Operating 8% 15/4/2027	1,622,318	0.01
EUR 1,984,000	Nasdaq 4.5% 15/2/2032	2,331,274	0.02	USD 6,983,000	Pitney Bowes 6.875% 15/3/2027*	6,901,664	0.05
USD 485,000	Nationstar Mortgage 5% 1/2/2026	479,713	0.00	USD 7,040,000	Port of Beaumont Navigation District 10% 1/7/2026	7,198,648	0.05
USD 173,000	Nationstar Mortgage 5.5% 15/8/2028	170,484	0.00	USD 624,000	Post 4.5% 15/9/2031*	580,993	0.00
USD 252,000	Nationstar Mortgage 5.75% 15/11/2031	245,262	0.00	USD 424,000	Post 5.5% 15/12/2029	417,733	0.00
USD 202,000	Nationstar Mortgage 6% 15/1/2027	202,077	0.00	EUR 2,739,000	PPG Industries 1.875% 1/6/2025	2,994,449	0.02
USD 3,877,000	NCR Atleos 9.5% 1/4/2029*	4,276,447	0.03	USD 1,101,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	1,098,408	0.01
USD 153,000	NCR Voyix 5% 1/10/2028	152,304	0.00	EUR 1,884,000	Procter & Gamble 4.875% 11/5/2027	2,198,736	0.01
USD 189,000	NCR Voyix 5.125% 15/4/2029	186,372	0.00	USD 1,055,000	Rand Parent 8.5% 15/2/2030	1,057,395	0.01
USD 485,000	NCR Voyix 5.25% 1/10/2030*	473,184	0.00	USD 7,832,974	Ready Capital Mortgage Financing 2022-FL10 7.83% 25/10/2039	7,850,157	0.05
EUR 5,362,000	Netflix 3.625% 15/5/2027	6,013,373	0.04	USD 400,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029*	361,328	0.00
USD 618,000	Nexstar Media 4.75% 1/11/2028	578,035	0.00	USD 6,398,000	RingCentral 8.5% 15/8/2030*	6,885,579	0.05
USD 522,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	537,323	0.00	USD 6,162,000	Sabre GLBL 8.625% 1/6/2027	5,934,315	0.04
USD 573,000	Northern Oil & Gas 8.125% 1/3/2028	588,064	0.00	USD 4,931,000	Sabre GLBL 11.25% 15/12/2027	4,979,190	0.03
USD 674,000	Northern Oil & Gas 8.75% 15/6/2031*	721,122	0.01	USD 326,000	Sasol Financing USA 4.375% 18/9/2026	314,782	0.00
USD 453,000	Olympus Water US 4.25% 1/10/2028	426,448	0.00	USD 783,000	Sasol Financing USA 6.5% 27/9/2028	769,325	0.01
USD 1,932,000	Olympus Water US 9.75% 15/11/2028*	2,060,971	0.01	USD 503,000	Scotts Miracle-Gro 4% 1/4/2031*	452,112	0.00
USD 5,974,000	ONEOK Partners 4.9% 15/3/2025	5,958,609	0.04	USD 100,000	Service Properties Trust 3.95% 15/1/2028	84,754	0.00
USD 6,498,000	Oracle 5.55% 6/2/2053*	6,500,372	0.04	USD 605,000	Service Properties Trust 4.375% 15/2/2030	447,399	0.00
USD 750,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	704,019	0.00	USD 240,000	Service Properties Trust 4.95% 1/10/2029	186,145	0.00
USD 235,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	222,306	0.00	USD 8,750,000	Service Properties Trust 8.375% 15/6/2029	8,665,576	0.06
USD 415,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030*	390,017	0.00	USD 9,501,000	Service Properties Trust 8.875% 15/6/2032	9,002,717	0.06
USD 190,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	188,379	0.00	USD 812,250	Sesac Finance 5.216% 25/7/2049	805,202	0.01
USD 501,000	Owens-Brockway Glass Container 7.25% 15/5/2031*	507,642	0.01	USD 362,000	SierraCol Energy Andina 6% 15/6/2028	328,968	0.00
USD 488,000	Pactiv Evergreen Group Issuer / Pactiv Evergreen Issuer 4.375% 15/10/2028	467,092	0.00	USD 292,000	Six Flags Entertainment 5.5% 15/4/2027	290,138	0.00
USD 314,000	Pactiv Evergreen Group Issuer/Pactiv Evergreen Issuer 4% 15/10/2027	300,438	0.00	USD 620,000	Six Flags Entertainment 7.25% 15/5/2031	643,315	0.00
USD 545,000	Palomino Funding Trust I 7.233% 17/5/2028	583,288	0.00	USD 860,000	SK Battery America 2.125% 26/1/2026	820,887	0.01
USD 626,000	Panther Escrow Issuer 7.125% 1/6/2031	652,414	0.00	USD 285,000	SK Battery America 4.875% 23/1/2027*	286,514	0.00
USD 4,695,000	Paramount Global 6.375% 30/3/2062	4,312,005	0.03	USD 6,173,952	SLM Private Education Loan Trust 2010-C 10.201% 15/10/2041	6,452,626	0.04
USD 3,894,000	Paramount Global 7.875% 30/7/2030	4,239,401	0.03	USD 5,525,832	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	4,715,994	0.03
USD 881,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 5.875% 1/10/2028	875,895	0.01	USD 3,687,000	Solventum 5.4% 1/3/2029	3,763,154	0.03
USD 591,000	Performance Food 4.25% 1/8/2029*	559,957	0.00	USD 4,371,000	Spirit AeroSystems 9.375% 30/11/2029	4,739,620	0.03
USD 274,000	Performance Food 5.5% 15/10/2027	272,521	0.00	USD 11,501,000	Spirit AeroSystems 9.75% 15/11/2030	12,888,872	0.09
USD 557,000	Periana 5.95% 19/4/2026	556,134	0.00	USD 583,125	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/3/2025	581,535	0.00
				USD 540,000	Station Casinos 4.5% 15/2/2028	519,773	0.00

* 本證券全部或部分代表借貸證券。

貝萊德環球資產配置基金 (基金之配息來源可能為本金) (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 100,000	Station Casinos 4.625% 1/12/2031	93,073	0.00	USD 119,770,000	United States Treasury Note/ Bond 4% 30/6/2028*	120,918,575	0.79
USD 526,000	Stem 0.5% 1/12/2028	168,321	0.00	USD 43,135,600	United States Treasury Note/ Bond 4% 15/11/2052*†	41,843,217	0.27
USD 1,095,000	STL 8.75% 15/2/2029	1,160,125	0.01	USD 192,652,100	United States Treasury Note/ Bond 4.125% 31/7/2028*	195,361,270	1.28
USD 2,005,000	Talen Energy Supply 8.625% 1/6/2030	2,173,500	0.01	USD 5,000,000	United States Treasury Note/ Bond 4.25% 28/2/2029	5,112,500	0.03
USD 630,000	Talos Production 9% 1/2/2029	673,659	0.00	USD 5,000,000	United States Treasury Note/ Bond 4.625% 28/2/2026	5,036,816	0.03
USD 1,723,000	Tenet Healthcare 6.125% 1/10/2028*	1,730,276	0.01	USD 54,001,800	United States Treasury Note/ Bond 4.625% 30/9/2028*	55,807,485	0.37
USD 4,580,000	Tenneco 8% 17/11/2028	4,296,613	0.03	USD 93,000,000	United States Treasury Note/ Bond 4.875% 31/10/2028*	97,070,566	0.64
USD 3,100,000	Texas Capital Bancshares 4% 6/5/2031*	2,880,648	0.02	USD 71,964,600	United States Treasury Note/ Bond 5% 30/9/2025*	72,466,385	0.47
EUR 2,978,000	Thermo Fisher Scientific 1.375% 12/9/2028	3,100,716	0.02	USD 69,850,000	United States Treasury Note/ Bond 5% 31/10/2025*	70,412,075	0.46
USD 865,000	UKG 6.875% 1/2/2031	894,506	0.01	USD 3,617,000	UnitedHealth 5.625% 15/7/2054	3,819,192	0.03
USD 15,000,000	United States Cash Management Bill - Reopening 0% 5/9/2024	14,995,647	0.10	USD 6,790,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	6,938,799	0.05
USD 6,250,000	United States Cash Management Bill - Reopening 0% 12/9/2024	6,241,828	0.04	USD 645,000	Univision Communications 4.5% 1/5/2029	566,930	0.00
USD 12,000,000	United States Cash Management Bill - Reopening 0% 19/9/2024	11,972,099	0.08	USD 1,115,000	Univision Communications 8% 15/8/2028	1,126,674	0.01
USD 10,000,000	United States Cash Management Bill - Reopening 0% 26/9/2024	9,966,816	0.07	USD 224,000	Univision Communications 8.5% 31/7/2031	223,697	0.00
USD 15,500,000	United States Cash Management Bill - Reopening 0% 3/10/2024	15,433,528	0.10	USD 1,234,000	USA Compression Partners / USA Compression Finance 7.125% 15/3/2029	1,269,132	0.01
USD 15,250,000	United States Cash Management Bill - Reopening 0% 10/10/2024	15,169,626	0.10	USD 2,381,000	USB Capital IX 6.583% 30/9/2024	2,031,972	0.01
USD 15,500,000	United States Cash Management Bill - Reopening 0% 17/10/2024	15,403,284	0.10	USD 1,639,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,503,954	0.01
USD 12,500,000	United States Treasury Bill 0% 17/9/2024	12,474,534	0.08	GBP 599,000	Verizon Communications 1.125% 3/11/2028	687,531	0.00
USD 11,500,000	United States Treasury Bill 0% 24/9/2024	11,465,132	0.08	EUR 2,587,000	Verizon Communications 4.25% 31/10/2030	3,003,909	0.02
USD 10,000,000	United States Treasury Bill 0% 1/10/2024	9,959,789	0.07	USD 775,000	VF 2.4% 23/4/2025	759,576	0.01
USD 11,000,000	United States Treasury Bill 0% 15/10/2024	10,934,319	0.07	USD 541,000	Viasat 6.5% 15/7/2028	451,965	0.00
USD 15,000,000	United States Treasury Bill 0% 22/10/2024	14,895,620	0.10	USD 423,000	Viasat 7.5% 30/5/2031	323,477	0.00
USD 15,000,000	United States Treasury Bill 0% 31/10/2024	14,878,281	0.10	USD 798,000	VICI Properties / VICI Note 4.5% 1/9/2026	791,545	0.01
USD 15,750,000	United States Treasury Bill 0% 5/11/2024	15,611,612	0.10	USD 987,000	VICI Properties / VICI Note 4.625% 15/6/2025	979,745	0.01
USD 12,000,000	United States Treasury Bill 0% 7/11/2024	11,891,556	0.08	USD 7,002,000	Vistra Operations 5.625% 15/2/2027	6,987,585	0.05
USD 12,500,000	United States Treasury Bill 0% 12/11/2024	12,378,639	0.08	USD 3,770,000	Vistra Operations 7.75% 15/10/2031	4,017,557	0.03
USD 15,500,000	United States Treasury Bill 0% 14/11/2024	15,345,174	0.10	USD 559,000	Vital Energy 7.875% 15/4/2032*	572,766	0.00
USD 8,500,000	United States Treasury Bill 0% 19/11/2024	8,409,449	0.05	USD 1,350,000	VNDO Trust 2016-350P 4.033% 10/1/2035	1,261,869	0.01
USD 20,000,000	United States Treasury Bill 0% 21/11/2024	19,781,170	0.13	USD 707,000	Walgreens Boots Alliance 3.2% 15/4/2030	569,558	0.00
USD 70,553,000	United States Treasury Inflation Indexed Bonds 2.125% 15/4/2029	73,121,050	0.48	USD 656,000	Wand NewCo 3 7.625% 30/1/2032*	687,838	0.00
USD 22,961,000	United States Treasury Note/Bond 2.375% 15/2/2042*	17,697,011	0.12	EUR 2,955,000	Wells Fargo 1.375% 26/10/2026	3,146,025	0.02
USD 55,520,200	United States Treasury Note/Bond 3.25% 15/5/2042*	48,798,135	0.32	EUR 4,515,000	Wells Fargo 1.5% 24/5/2027	4,777,437	0.03
USD 27,945,800	United States Treasury Note/Bond 3.375% 15/8/2042*†	24,938,352	0.16	USD 2,000,000	Wells Fargo Commercial Mortgage Trust 2015-C28 3.872% 15/5/2048	1,960,635	0.01
				USD 1,318,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	1,180,480	0.01
				USD 599,000	Xerox 5.5% 15/8/2028	512,693	0.00
				USD 2,820,000	Zayo 4% 1/3/2027*	2,463,706	0.02
						1,682,442,209	11.01

† 本證券全部或部分已質押或提供擔保，詳見附註 13。

* 本證券全部或部分代表借貸證券。

437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 1,133,333	烏拉圭			1,804,698	FLYR**	12,867,497	0.08
	Uruguay Government			25,662	FLYR (Wts 10/5/2032)**	126,514	0.00
	International Bond 5.75%			235,953	GM Cruise**	1,814,479	0.01
	28/10/2034	1,233,712	0.01	137,209	Hawkeye 360 (Wts 7/7/2033)**	797,184	0.01
UYU 42,095,504	Uruguay Government			21,779	Hawkeye 360 ATM		
	International Bond 9.75%				(Wts 7/7/2033)**	68,386	0.00
	20/7/2033	1,051,667	0.01	54,448	Hawkeye 360 MGR		
					(Wts 7/7/2033)**	316,343	0.00
		2,285,379	0.02	448,109	Hawkeye 360 Series D1**	4,673,777	0.03
EUR 580,000	乌兹别克斯坦			6,145,462	Included Health**	4,547,642	0.03
	Republic of Uzbekistan			30,530	Innovid (Wts 31/12/2027)**	1,227	0.00
	International Bond 5.375%			3,924,026	JumpCloud**	8,554,377	0.06
	29/5/2027	645,296	0.01	258,097	JumpCloud**	562,652	0.00
USD 517,000	Republic of Uzbekistan			798,390	Lessen**	3,736,465	0.02
	International Bond 7.85%			760,471	Loadsmart**	5,239,645	0.03
	12/10/2028	543,714	0.00	95,378	Loadsmart**	988,116	0.01
		1,189,010	0.01	107,909	Lookout**	112,226	0.00
總債券		4,214,322,720	27.62	1,919,121	Lookout Series F**	3,934,198	0.03
商業票據				231,287	Mountain Digital**	3,235,705	0.02
	美國			5,610	Mythic**	—	0.00
	USD 8,673,000	HSBC USA 0% 11/10/2024	0.06	4,980	NCB Warrant**	—	0.00
		8,617,888	0.06	24,103	Neon Payments**	9,833,060	0.06
總商業票據		8,617,888	0.06	750,669	Noodle**	1,613,938	0.01
允許於正式交易所上市或於其他受規管市場				1,440	Nycb Pipe Wts		
交易的可轉換證券和貨幣市場工具總額		13,736,916,612	90.07		(Wts 11/3/2031)**	2,986,503	0.02
其他可轉讓證券				129,448	Psiquantum**	3,788,943	0.03
				4,244,994	RapidSOS**	4,117,644	0.03
				2,353,706	RapidSOS (Wts 13/12/2033)**	2,259,558	0.01
				261,161	Relativity Space**	5,547,060	0.04
普通股／優先股（股份）及認股權證				134,315	SambaNova Systems**	6,136,852	0.04
	澳洲			46,362	SambaNova Systems**	2,508,648	0.02
	9,488,465	Quintis Pty**	0.00	167,805	Snorkel AI**	1,075,630	0.01
		64	0.00	46,853	Snorkel AI**	300,328	0.00
開曼群島				337,227	Source Global**	3,281,219	0.02
	609	Marco Polo Investment**	—	24,317	Source Global**	423,845	0.00
		—	0.00	25,243	Source Global**	391,266	0.00
				17,281	Source Global**	115,610	0.00
印度				3,662	Teya**	1,035,614	0.01
	2,463	Think & Learn Pvt**	—	1,121,246	Ursa Major Technologies**	3,139,489	0.02
	3,482	Think & Learn Pvt**	—	137,361	Ursa Major Technologies		
			0.00		Series D**	399,720	0.00
英國				1,197,196	Verge Genomics**	7,757,830	0.05
	413,408	10x Series D**	0.05	141,697	Verge Genomics**	1,023,052	0.01
	498,077	10x Warrants		178,954	Versa Networks		
		(Wts 17/11/2030)**	0.01		(Wts 7/10/2032)**	656,761	0.00
				1,451,933	Versa Networks Series E**	6,359,467	0.04
	652,238	NMC Health**	—				
			0.00				
		9,111,151	0.06			281,453,975	1.83
美國					普通股／優先股（股份）及認股權證總額	290,565,190	1.89
	63,622	Aiven**	0.02				
	263,435	Anduril Series F Usd Npv**	0.04				
	30,764	Astra Space**	0.00				
					債券		
	12,637	Breeze Aviation**	0.01				
	1,630,041	Bright Machines S Usd Npv**	0.03				
	782,532	Bright Machines S Usd Npv**	0.02				
					澳洲		
	188,149	ByteDance**	0.20				
	50,814	Caresyntax**	0.03				
	6,574	Caresyntax**	0.00				
	8,254,000	Coreweave Convert Usd Npv**	0.06				
	488,757	Databricks**	0.23				
	136,950	Databricks**	0.07				
	1,209,710	Deep Instinct**	0.03				
	82,654	Deep Instinct (Wts 20/9/2032)**	0.00				
	1,172,341	Deep Instinct Series D-4**	0.04				
	24,969	Epic Games**	0.10				
	941,683	eXo Imaging**	0.01				
	420,195	Fanatics**	0.19				
	181,250	Farmer's Business Network**	0.00				
		438,625	0.00				

** 證券依附註 2(j) 詳列之公平計價調整。
 *** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 500,000	Palmer Square CLO 2022-3 6.785% 20/7/2037**	500,000	0.00	EUR 1,100,000	盧森堡 Opus-Chartered Issuances 2.5% 4/7/2025**	1,218,355	0.01
USD 1,000,000	Palmer Square CLO 2022-3 8.135% 20/7/2037**	1,000,000	0.01	GBP 4,698,138	英國 10x 15% 19/6/2026**	6,654,573	0.04
USD 1,500,000	Palmer Square CLO 2022-3 6.535% 20/7/2037**	1,500,000	0.01		美國 Breeze Aviation 20% 30/1/2028**	2,679,278	0.02
USD 750,000	Trestles CLO VII 0% 25/10/2037**	750,000	0.01	USD 2,601,241	Breeze Aviation 20% 30/1/2028**	5,358,555	0.04
		8,250,000	0.06	USD 2,090,000	Calpine Escrow 0% 31/12/2049**	—	0.00
印度				USD 6,160,000	Contium Energy PTE 5% 13/9/2027**	6,275,808	0.04
USD 19,051,000	REI Agro 5.5% 13/11/2014***	2	0.00	USD 267,143	eXo Imaging 8% 14/8/2025**	1,065,900	0.01
國際				USD 4,949,778	FLYR 10% 10/5/2027**	4,764,161	0.03
EUR 8,182,400	Natra Foods 0% 13/10/2029**	9,062,791	0.06	USD 16,205,750	Lessen 0% 5/1/2028**	15,111,862	0.10
愛爾蘭				USD 2,048,000	Lightning eMotors 7.5% 15/5/2024***	35,840	0.00
EUR 4,000,000	Carval Euro CLO II-C 0% 15/2/2037**	4,430,383	0.03	AUD 3,169,000	Oceana 12% 31/7/2025**	2,157,542	0.01
EUR 4,000,000	Palmer Square European Loan Funding 2024-2 0% 15/5/2034**	4,430,383	0.03	AUD 4,756,000	Oceana 12.5% 31/7/2026**	3,251,885	0.02
EUR 7,300,000	Sona Fios CLO III 0% 20/4/2037**	8,085,449	0.05	AUD 7,927,000	Oceana 12.5% 31/7/2027**	5,464,124	0.04
		16,946,215	0.11	USD 12,287,787	Pioneer Midco 10.5% 18/11/2030**	12,703,114	0.08
澤西島						58,868,069	0.39
USD 1,500,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	1,500,000	0.01	總債券		108,162,079	0.72
USD 500,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	500,000	0.01	其他可轉讓證券總額		398,727,269	2.61
USD 500,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	500,000	0.00	普通股／優先股（股份）總額		14,135,643,881	92.69
USD 1,750,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	1,750,000	0.01	其他淨資產		1,115,175,776	7.31
		4,250,000	0.03	淨資產總額（美金）		15,250,819,657	100.00

** 證券依附註 2(j) 詳列之公平計價調整。
 *** 此證券處於違約狀態，詳見附註 2(b)。

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未實現增值／ (減值) (美金)
AUD	345,426,975	USD	228,697,874	Barclays	18/9/2024	5,675,312
BRL	265,095,473	EUR	45,329,413	JP Morgan	18/9/2024	(3,508,902)
BRL	124,481,168	USD	21,759,779	JP Morgan	2/10/2024	148,998
BRL	15,384,915	USD	2,677,500	Morgan Stanley	4/9/2024	39,002
BRL	39,108,560	USD	6,928,000	Citigroup	4/9/2024	(22,632)
BRL	225,563,043	USD	41,622,634	Goldman Sachs	23/9/2024	(1,882,149)
BRL	248,541,208	USD	45,096,373	Citigroup	18/9/2024	(1,282,282)
BRL	16,899,672	USD	3,065,500	Barclays	23/9/2024	(88,057)
BRL	25,271,358	USD	4,474,000	Bank of America	23/9/2024	(21,604)
CAD	233,923,326	USD	170,389,385	HSBC Bank	18/9/2024	3,155,390
CHF	144,412,691	USD	162,666,014	Toronto-Dominion	18/9/2024	7,602,416
CHF	37,150,982	USD	42,568,700	Morgan Stanley	18/9/2024	1,233,817
CHF	38,196,581	USD	43,541,357	JP Morgan	18/9/2024	1,493,964
CHF	30,439,447	USD	36,036,960	Barclays	18/9/2024	(147,615)
CLP	4,140,374,400	USD	4,432,000	Deutsche Bank	25/9/2024	108,003
CLP	2,324,303,021	USD	2,522,605	Morgan Stanley	23/9/2024	26,105
CNH	852,227,674	USD	118,017,116	State Street	19/9/2024	2,591,540
CNH	105,973,467	USD	14,735,319	Citibank	19/9/2024	262,220
CNH	124,023,378	USD	17,455,000	Bank of America	23/9/2024	105,275
COP	104,805,000,000	USD	25,194,374	BNP Paribas	23/10/2024	(29,275)
COP	53,148,609,000	USD	12,813,069	HSBC Bank	24/2/2025	(261,442)

貝萊德環球資產配置基金 (基金之配息來源可能為本金)

(Global Allocation Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

						未實現增值／ (減值) (美金)
貨幣	購買	貨幣	出售	交易對手	到期日	
COP	38,972,100,000	USD	9,796,908	Citigroup	21/2/2025	(589,589)
COP	39,017,305,000	USD	9,813,946	Toronto-Dominion	19/9/2024	(401,092)
COP	26,934,809,397	USD	6,671,904	Bank of America	23/9/2024	(177,865)
CZK	307,714,988	USD	13,313,290	State Street	25/9/2024	309,042
CZK	282,417,000	USD	12,444,355	BNP Paribas	23/9/2024	57,464
DKK	368,223,067	USD	53,316,634	Royal Bank of Canada	18/9/2024	1,411,492
EUR	65,344,092	CHF	62,590,355	Goldman Sachs	18/9/2024	(1,371,861)
EUR	303,788,099	USD	327,794,376	State Street	18/9/2024	8,911,884
EUR	13,731,428	USD	14,836,937	Goldman Sachs	18/9/2024	382,414
EUR	20,407,159	USD	21,926,186	BNP Paribas	18/9/2024	692,271
EUR	27,015,310	USD	28,978,513	Bank of America	18/9/2024	964,148
EUR	2,064,445	USD	2,260,864	State Street	17/10/2024	30,436
EUR	26,919,819	USD	29,164,399	Citigroup	18/9/2024	672,424
EUR	2,779,832	GBP	2,373,624	Barclays	23/9/2024	(39,073)
EUR	72,000	HUF	28,452,204	Goldman Sachs	23/9/2024	(400)
EUR	9,836,000	USD	10,995,919	Société Générale	23/9/2024	(91,598)
EUR	4,010,000	USD	4,472,132	Barclays	23/9/2024	(26,593)
GBP	23,285,329	EUR	27,485,660	UBS	18/9/2024	150,054
GBP	46,381,705	USD	60,159,112	Bank of America	18/9/2024	820,527
GBP	34,172,254	USD	44,200,676	Goldman Sachs	18/9/2024	726,774
GBP	17,030,685	USD	21,872,979	BNP Paribas	18/9/2024	517,855
GBP	2,455,784	USD	3,191,473	UBS	23/9/2024	37,383
HUF	5,402,290,196	USD	14,625,913	UBS	18/9/2024	608,209
HUF	5,136,451,517	USD	14,089,319	Deutsche Bank	25/9/2024	391,714
HUF	1,576,844,973	USD	4,427,667	UBS	23/9/2024	18,184
IDR	975,942,882	USD	59,707	BNP Paribas	18/9/2024	3,328
IDR	68,917,600,000	USD	4,432,000	Bank of America	23/9/2024	16,717
IDR	166,843,462,500	USD	10,725,000	Deutsche Bank	23/9/2024	44,952
INR	341,751,149	USD	4,072,927	BNP Paribas	23/9/2024	530
JPY	14,623,496,054	EUR	87,492,885	Deutsche Bank	18/9/2024	3,709,615
JPY	63,723,652,634	USD	411,623,051	Barclays	18/9/2024	27,115,900
JPY	3,407,368,679	USD	21,453,334	Royal Bank of Canada	18/9/2024	2,006,485
JPY	3,433,203,411	USD	22,069,296	Goldman Sachs	18/9/2024	1,568,396
JPY	5,115,295,116	USD	36,036,960	BNP Paribas	18/9/2024	(818,024)
KRW	70,288,191,667	USD	51,202,844	UBS	19/9/2024	1,486,691
KRW	8,759,752,239	USD	6,591,500	BNP Paribas	23/9/2024	(22,740)
KRW	20,002,578,065	USD	15,031,621	Citigroup	19/9/2024	(37,260)
MXN	915,912,828	EUR	45,163,772	Toronto-Dominion	18/9/2024	(3,659,691)
MXN	324,495,784	USD	17,272,280	Toronto-Dominion	18/9/2024	(834,090)
MXN	206,182,655	USD	11,516,309	Goldman Sachs	25/9/2024	(1,082,936)
MXN	109,725,089	USD	5,908,872	Toronto-Dominion	25/9/2024	(356,500)
MXN	552,283,052	USD	29,202,012	Bank of America	18/9/2024	(1,224,657)
MXN	471,448,070	USD	24,776,378	Goldman Sachs	24/10/2024	(1,027,881)
MXN	211,177,239	USD	11,241,124	UBS	23/9/2024	(551,690)
MYR	128,667,392	USD	29,501,106	Barclays	23/9/2024	309,466
NOK	711,031,035	CHF	59,080,097	Morgan Stanley	18/9/2024	(2,525,535)
NOK	46,804,898	USD	4,441,000	Bank of America	23/9/2024	(21,413)
NZD	12,293,471	USD	7,544,131	HSBC Bank	18/9/2024	145,160
PEN	13,476,103	USD	3,602,273	HSBC Bank	23/9/2024	(8,354)
PHP	247,177,095	USD	4,359,000	JP Morgan	23/9/2024	40,474
PLN	92,653,017	USD	22,893,978	BNP Paribas	18/9/2024	1,092,047
PLN	115,906,828	USD	29,622,795	Bank of America	25/9/2024	380,054
PLN	37,897,943	USD	9,750,995	UBS	25/9/2024	59,008
PLN	54,661,931	USD	14,183,169	BNP Paribas	25/9/2024	(33,755)
PLN	17,610,854	EUR	4,118,000	BNP Paribas	23/9/2024	(6,509)
PLN	40,750,816	USD	10,631,234	Goldman Sachs	23/9/2024	(82,442)
RON	23,430,416	USD	5,214,855	BNP Paribas	23/9/2024	227
SEK	488,820,872	USD	46,801,418	Royal Bank of Canada	18/9/2024	835,502

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
SGD	36,470,550	USD	27,069,548	State Street	18/9/2024	933,323
THB	771,209,429	USD	22,468,191	UBS	23/9/2024	355,997
TRY	145,449,318	USD	3,740,615	Goldman Sachs	4/12/2024	90,618
TRY	62,632,682	USD	1,564,315	Barclays	4/12/2024	85,472
TRY	89,691,000	USD	2,096,926	BNP Paribas	6/12/2024	260,832
TRY	327,352,000	USD	7,881,353	UBS	6/12/2024	723,937
TRY	452,245,000	USD	11,752,443	UBS	25/9/2024	1,166,158
TRY	163,981,260	USD	4,374,000	Citigroup	23/10/2024	151,850
TRY	174,148,800	USD	4,672,000	Citigroup	28/10/2024	104,962
TRY	385,424,797	USD	10,397,216	UBS	23/10/2024	240,432
TRY	86,396,584	USD	2,329,000	Barclays	28/10/2024	40,888
TRY	309,801,804	USD	8,508,000	Goldman Sachs	23/10/2024	42,468
TWD	1,553,690,613	USD	48,210,836	Citigroup	18/9/2024	480,759
TWD	126,490,248	USD	3,985,200	Morgan Stanley	23/9/2024	(17,728)
USD	5,530,091	EUR	5,046,809	Toronto-Dominion	17/10/2024	(71,302)
USD	2,918,569	PLN	11,404,109	BNP Paribas	25/9/2024	(33,421)
USD	6,110,340	MXN	109,857,713	JP Morgan	25/9/2024	551,257
USD	2,940,210	PLN	11,503,406	Morgan Stanley	25/9/2024	(37,483)
USD	24,254,050	ZAR	439,323,116	State Street	25/9/2024	(511,378)
USD	18,756,703	PLN	73,082,924	UBS	25/9/2024	(161,044)
USD	9,621,577	COP	38,972,100,000	Barclays	25/9/2024	228,169
USD	4,161,062	TRY	147,265,814	Barclays	19/9/2024	(77,459)
USD	29,279,839	AUD	43,958,363	Morgan Stanley	18/9/2024	(546,035)
USD	29,488,312	EUR	27,020,871	Deutsche Bank	18/9/2024	(460,513)
USD	14,712,864	CAD	20,199,841	JP Morgan	18/9/2024	(273,144)
USD	61,399,043	EUR	56,017,349	JP Morgan	18/9/2024	(688,288)
USD	2,952,871	BRL	16,804,229	Goldman Sachs	25/9/2024	(7,074)
USD	7,702,667	THB	272,173,755	Citigroup	25/9/2024	(353,731)
USD	6,186,131	PEN	23,117,571	Goldman Sachs	25/9/2024	20,947
USD	4,401,000	TWD	143,824,680	BNP Paribas	5/9/2024	(96,452)
USD	4,112,182	TRY	145,608,258	Barclays	7/10/2024	14,474
USD	8,826,000	TRY	318,211,721	Barclays	23/10/2024	43,420
USD	6,197,194	PEN	23,273,561	Deutsche Bank	25/9/2024	(9,591)
USD	5,429,919	MXN	104,146,382	Goldman Sachs	25/9/2024	159,844
USD	7,689,309	IDR	125,197,323,168	Goldman Sachs	25/9/2024	(390,345)
USD	28,743,123	GBP	22,511,668	UBS	18/9/2024	(853,749)
USD	29,037,557	EUR	26,394,660	Barclays	18/9/2024	(217,201)
USD	25,214,117	COP	104,805,000,000	Citigroup	13/9/2024	(93,004)
USD	14,874,163	COP	61,409,470,000	Citigroup	19/9/2024	59,239
USD	3,939,461	PEN	14,694,190	Citigroup	13/9/2024	20,688
USD	3,420,647	MXN	64,819,590	Barclays	25/9/2024	140,609
USD	6,540,000	BRL	35,783,610	Morgan Stanley	4/9/2024	221,716
USD	6,536,287	PLN	25,417,214	Barclays	25/9/2024	(43,040)
USD	6,642,000	TRY	231,855,615	Goldman Sachs	19/9/2024	(31,137)
USD	10,094,667	CZK	229,089,884	UBS	25/9/2024	(46,985)
USD	13,336,585	EUR	12,016,186	Deutsche Bank	23/9/2024	15,280
USD	60,626	AUD	90,000	Deutsche Bank	23/9/2024	(447)
USD	3,047,400	SEK	31,373,298	Toronto-Dominion	23/9/2024	(10,820)
USD	36,839,083	PLN	141,884,192	Deutsche Bank	23/9/2024	110,818
USD	10,792,503	PLN	41,560,841	UBS	23/9/2024	34,028
USD	27,783,049	MXN	488,576,829	State Street	24/10/2024	3,171,716
USD	28,320,059	BRL	148,397,109	Citigroup	2/10/2024	2,202,059
USD	10,605,871	TRY	417,043,000	Barclays	6/12/2024	(357,178)
USD	5,249,294	TRY	208,082,000	UBS	4/12/2024	(231,727)
USD	8,335,093	TRY	301,497,000	Barclays	25/9/2024	(277,318)
USD	405,807,595	EUR	376,087,959	State Street	18/9/2024	(11,032,863)
USD	135,131,542	MXN	2,537,381,312	Barclays	18/9/2024	6,593,799
USD	131,996,860	HKD	1,028,654,700	Citigroup	19/9/2024	(1,515)

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	57,248,491	NOK	611,655,076	Deutsche Bank	18/9/2024	(501,185)
USD	52,256,313	BRL	283,312,828	HSBC Bank	18/9/2024	2,312,508
USD	152,758,979	AUD	230,728,302	Barclays	18/9/2024	(3,790,830)
USD	2,451,782	INR	205,594,404	HSBC Bank	18/9/2024	1,038
USD	430,059,972	GBP	337,559,278	Royal Bank of Canada	18/9/2024	(13,740,942)
USD	10,449,412	TRY	391,748,447	Citigroup	23/10/2024	(362,768)
USD	50,304,658	EUR	46,816,240	UBS	18/9/2024	(1,584,541)
USD	16,753,392	MXN	300,044,340	HSBC Bank	25/9/2024	1,570,376
USD	25,007,291	CZK	581,015,397	Bank of America	25/9/2024	(713,863)
USD	60,185,731	EUR	55,102,523	Bank of America	18/9/2024	(887,644)
USD	57,987,006	BRL	317,049,753	Deutsche Bank	25/9/2024	2,140,948
USD	9,486,713	IDR	152,828,099,759	BNP Paribas	25/9/2024	(376,103)
USD	8,979,928	COP	36,037,798,000	Citibank	25/9/2024	293,772
USD	1,406,602	UYU	56,978,648	Citibank	25/9/2024	(8,778)
USD	3,300,446	PEN	12,359,180	Barclays	25/9/2024	4,398
USD	2,224,692	EUR	2,030,327	UBS	17/10/2024	(28,742)
USD	509,336	EUR	464,812	Deutsche Bank	17/10/2024	(6,553)
USD	7,934,515	THB	271,757,127	Bank of America	25/9/2024	(109,552)
USD	4,460,000	ZAR	79,589,592	Bank of America	23/9/2024	(27,341)
USD	4,462,667	MXN	85,014,129	Goldman Sachs	23/9/2024	159,395
USD	4,460,000	KRW	5,939,382,000	Deutsche Bank	23/9/2024	6,179
USD	4,461,558	AUD	6,618,000	HSBC Bank	23/9/2024	(29,332)
USD	4,572,805	HUF	1,616,948,718	JP Morgan	25/9/2024	14,193
USD	3,349,000	ZAR	60,112,206	HSBC Bank	23/9/2024	(40,187)
USD	8,629,000	TRY	303,903,888	UBS	26/9/2024	(41,227)
USD	4,485,566	EUR	4,010,000	Goldman Sachs	23/9/2024	40,026
USD	6,743,000	TRY	244,265,175	UBS	23/10/2024	1,330
USD	3,065,500	BRL	16,867,607	Barclays	4/9/2024	87,200
ZAR	618,954,749	EUR	30,630,113	State Street	18/9/2024	962,404
ZAR	430,406,176	USD	22,983,237	State Street	18/9/2024	1,293,421
ZAR	647,489	USD	34,956	Deutsche Bank	25/9/2024	1,544
ZAR	94,299,612	USD	5,316,201	Deutsche Bank	23/9/2024	506
ZAR	79,966,031	USD	4,489,000	Barclays	25/9/2024	18,828
未實現淨增值						43,715,628
澳幣避險股份類別						
AUD	280,379,111	USD	184,128,329	BNY Mellon	13/9/2024	6,084,538
USD	2,259,934	AUD	3,410,406	BNY Mellon	13/9/2024	(53,736)
未實現淨增值						6,030,802
瑞士法郎避險股份類別						
CHF	27,281,515	USD	31,936,466	BNY Mellon	13/9/2024	210,404
USD	245,512	CHF	211,739	BNY Mellon	13/9/2024	(3,984)
未實現淨增值						206,420
離岸人民幣避險股份類別						
CNY	562,929,238	USD	78,752,712	BNY Mellon	13/9/2024	855,491
USD	2,588,700	CNY	18,463,826	BNY Mellon	13/9/2024	(22,426)
未實現淨增值						833,065
歐元避險股份類別						
EUR	1,515,964,922	USD	1,659,803,195	BNY Mellon	13/9/2024	20,035,193
USD	16,937,236	EUR	15,414,697	BNY Mellon	13/9/2024	(143,794)
未實現淨增值						19,891,399
英鎊避險股份類別						
GBP	123,095,124	USD	156,475,553	BNY Mellon	13/9/2024	5,353,800
USD	3,117,445	GBP	2,404,633	BNY Mellon	13/9/2024	(43,859)
未實現淨增值						5,309,941

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
港幣避險股份類別						
HKD	145,575,747	USD	18,707,574	BNY Mellon	13/9/2024	(31,966)
USD	900,230	HKD	7,016,285	BNY Mellon	13/9/2024	128
未實現淨減值						(31,838)
日圓避險股份類別						
JPY	2,724,574,287	USD	18,738,071	BNY Mellon	13/9/2024	7,049
USD	255,275	JPY	37,320,739	BNY Mellon	13/9/2024	(1,489)
未實現淨增值						5,560
波蘭幣避險股份類別						
PLN	37,744,372	USD	9,569,275	BNY Mellon	13/9/2024	202,750
USD	583,845	PLN	2,263,306	BNY Mellon	13/9/2024	(2,124)
未實現淨增值						200,626
新加坡幣避險股份類別						
SGD	94,466,563	USD	71,463,459	BNY Mellon	13/9/2024	1,047,513
USD	1,044,547	SGD	1,373,445	BNY Mellon	13/9/2024	(9,688)
未實現淨增值						1,037,825
南非幣避險股份類別						
USD	29	ZAR	539	BNY Mellon	13/9/2024	(1)
ZAR	94,527	USD	5,127	BNY Mellon	13/9/2024	207
未實現淨增值						206
未實現淨增值總額 (美金曝險部位 - 美金 8,194,652,681)						77,199,634

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
5,802	EUR	Euro BOBL	2024 年 9 月	755,922,195	14,967,487
727	EUR	Euro Bund	2024 年 9 月	107,778,978	(527,105)
(65)	EUR	Euro BUXL	2024 年 9 月	9,690,355	(506,769)
1,128	EUR	Euro Schatz	2024 年 9 月	132,695,374	1,255,963
107	EUR	Euro-BTP	2024 年 9 月	14,084,054	317,614
638	EUR	Euro-OAT	2024 年 9 月	89,044,473	1,381,493
(61)	JPY	Japanese 10 Year Bond (OSE)	2024 年 9 月	60,622,835	(761,662)
1,381	JPY	Nikkei 225 Index	2024 年 9 月	369,158,488	358,192
1,032	AUD	Australian 10 Year Bond	2024 年 9 月	81,629,153	1,366,331
87	CAD	S&P/TSX 60 Index	2024 年 9 月	18,023,710	1,279,189
2	EUR	Dax Index	2024 年 9 月	1,051,662	40,953
(227)	EUR	EURO STOXX 50 Index	2024 年 9 月	12,523,441	(168,831)
(240)	GBP	FTSE 100 Index	2024 年 9 月	26,545,497	(744,561)
161	USD	MSCI Emerging Markets Index	2024 年 9 月	8,879,955	192,395
(1,136)	USD	NASDAQ 100 E-Mini Index	2024 年 9 月	445,152,960	3,750,002
877	USD	Russell 2000 E-Mini Index	2024 年 9 月	97,114,595	1,608,701
(161)	USD	S&P 500 E-Mini Index	2024 年 9 月	45,408,037	55,231
1,657	EUR	EURO STOXX Banks Index	2024 年 9 月	13,159,002	637,762
650	USD	Nifty 50 Index	2024 年 9 月	33,009,600	261,573
(78)	USD	US Long Bond (CBT)	2024 年 12 月	9,657,375	70,688
7,548	USD	US Treasury 10 Year Note (CBT)	2024 年 12 月	859,174,687	(2,043,838)
1,920	USD	US Ultra 10 Year Note	2024 年 12 月	226,170,000	(919,463)
(2,329)	USD	US Ultra Bond (CBT)	2024 年 12 月	309,829,781	923,964
580	GBP	Long Gilt	2024 年 12 月	75,359,471	(151,579)
(17,238)	USD	US Treasury 2 Year Note (CBT)	2024 年 12 月	3,578,366,365	2,484,429
15,298	USD	US Treasury 5 Year Note (CBT)	2024 年 12 月	1,675,370,031	(2,691,147)
合計				9,055,422,074	22,437,012

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	(47,309)	19,727
CDS	USD 985,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(24,720)	(15,637)
CDS	USD (11,067,653)	Fund provides default protection on CDX.NA.IG.39.V1; and receives Fixed 1%	Goldman Sachs	20/12/2027	208,396	226,266
CDS	USD 540,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	(68,069)	27,315
CDS	EUR (1,772,099)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	Bank of America	20/6/2029	15,106	89,421
CDS	USD 4,040,000	Fund receives default protection on Panama; and pays Fixed 1%	Bank of America	20/6/2029	(32,897)	113,866
CDS	USD 990,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2025	(71,623)	(1,853)
CDS	USD 220,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(28,637)	11,128
CDS	USD 320,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(43,397)	16,186
CDS	USD 380,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(6,515)	22,810
CDS	USD 590,000	Fund receives default protection on DXC Technology; and pays Fixed 5%	JP Morgan	20/6/2029	(28,889)	(92,251)
CDS	USD 4,575,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/6/2029	25,908	(5,690)
CDS	USD 6,700,000	Fund receives default protection on Boeing; and pays Fixed 1%	Deutsche Bank	20/12/2028	74,967	47,412
CDS	USD 270,000	Fund receives default protection on Community Health Systems; and pays Fixed 5%	Goldman Sachs	20/6/2026	(8,861)	8,756
CDS	USD 400,000	Fund receives default protection on Community Health Systems; and pays Fixed 5%	Goldman Sachs	20/6/2026	(20,838)	12,972
CDS	EUR (3,384,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	Goldman Sachs	20/6/2029	31,926	170,759
CDS	EUR 3,510,000	Fund receives default protection on Telecom Italia SpA; and pays Fixed 1%	Goldman Sachs	20/6/2029	(75,927)	120,429
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	(47,347)	19,727
CDS	USD 720,000	Fund receives default protection on American Airlines; and pays Fixed 5%	JP Morgan	20/12/2024	(5,975)	(8,427)
CDS	USD 630,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(10,945)	37,816
CDS	USD 1,580,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	(45,880)	7,504
CDS	USD 342,657	Fund receives default protection on Paramount Global; and pays Fixed 1%	Barclays	20/6/2028	(9,428)	1,627
CDS	USD 318,672	Fund receives default protection on Paramount Global; and pays Fixed 1%	Barclays	20/6/2028	(8,767)	1,513
CDS	USD 3,260,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/6/2028	(118,994)	(61,755)
CDS	USD 105,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2028	79	11,051
CDS	EUR (1,611,901)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	6,330	81,338
CDS	USD 6,700,000	Fund receives default protection on Boeing; and pays Fixed 1%	JP Morgan	20/6/2029	(2,145)	75,460
CDS	USD 1,180,000	Fund receives default protection on DXC Technology; and pays Fixed 5%	JP Morgan	20/6/2029	(41,544)	(184,501)
CDS	EUR 5,840,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(281,313)	(128,256)
CDS	USD 210,000	Fund receives default protection on Xerox; and pays Fixed 1%	Morgan Stanley	20/12/2028	175	22,101
CDS	USD (620,000)	Fund provides default protection on CCO; and receives Fixed 5%	Morgan Stanley	20/6/2029	25,033	70,143
CDS	USD (26,046,306)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Goldman Sachs	20/12/2028	841,076	1,820,662
CDS	EUR 1,525,306	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Goldman Sachs	20/12/2028	(7,643)	(35,209)
CDS	USD 8,200,000	Fund receives default protection on CDX.NA.HY.42.V1; and pays Fixed 5%	Goldman Sachs	20/6/2029	(101,862)	(572,589)
CDS	EUR (15,622,112)	Fund provides default protection on ITRAXX.XO.38.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	2,085,022	1,526,498
CDS	USD (15,035,963)	Fund provides default protection on CDX.NA.HY.39.V3; and receives Fixed 5%	Goldman Sachs	20/12/2027	994,897	915,588

貝萊德環球資產配置基金 (基金之配息來源可能為本金) (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	EUR 37,919,338	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Goldman Sachs	20/12/2028	(386,477)	(3,058,993)
CDS	EUR (20,530,100)	Fund provides default protection on ITRAXX.XO.41.V1; and receives Fixed 5%	Goldman Sachs	20/6/2029	561,637	1,976,485
IFS	EUR 11,180,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	15/8/2032	351,939	351,940
IRS	BRL 162,816,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.485%	BNP Paribas	4/1/2027	109,902	109,902
IRS	BRL 1,520,148,000	Fund receives Fixed 10.98%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2025	(25,763)	(25,763)
IRS	BRL 262,648,000	Fund receives Fixed 10.975%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(118,306)	(118,307)
IRS	BRL 186,538,000	Fund receives Fixed 11.525%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	(69,919)	(69,919)
IRS	BRL 99,560,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.573%	BNP Paribas	4/1/2027	37,041	37,041
IRS	MXN 920,112,000	Fund receives Floating MXN-TIE 1 Month; and pays Fixed 10.4675%	Goldman Sachs	6/8/2025	(34,118)	(34,118)
IRS	ZAR 743,758,230	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.02%	Goldman Sachs	26/3/2026	(184,609)	(184,609)
IRS	ZAR 1,009,454,746	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.145%	Goldman Sachs	7/5/2026	(301,124)	(301,124)
IRS	USD 594,771,800	Fund receives Fixed 4.2138%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	27/10/2026	2,901,555	2,901,555
IRS	INR 18,500,075,744	Fund receives Fixed 6.336374%; and pays Floating INR MIBOR 1 Day	Goldman Sachs	20/3/2027	300,303	300,303
IRS	USD 113,325,462	Fund receives Fixed 3.3%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	23/10/2027	174,758	174,758
IRS	USD 73,464,848	Fund receives Fixed 3.9238%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	536,749	536,749
IRS	USD 73,464,850	Fund receives Fixed 3.9538%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	557,065	557,065
IRS	USD 146,929,702	Fund receives Fixed 3.9848%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	1,156,116	1,156,116
IRS	USD 423,284,684	Fund receives Fixed 3.485%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	23/1/2028	1,429,206	1,429,206
IRS	USD 375,197,656	Fund receives Fixed 4%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	26/1/2028	3,035,493	3,035,493
IRS	USD 375,197,656	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.45%	Goldman Sachs	26/1/2028	(1,146,818)	(1,146,818)
IRS	GBP 102,630,000	Fund receives Fixed 4.86%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	20/6/2028	2,429,232	2,429,232
IRS	USD 209,364,224	Fund receives Fixed 4.403%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	31/10/2028	3,939,274	3,939,274
IRS	GBP 94,178,248	Fund receives Fixed 4.1238%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	17/11/2028	800,261	800,261
IRS	GBP 94,356,000	Fund receives Fixed 4.1289%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	21/11/2028	817,663	817,663
IRS	EUR 243,391,724	Fund receives Fixed 3%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	5/3/2029	2,880,326	2,880,326
IRS	INR 5,288,817,092	Fund receives Fixed 6.262%; and pays Floating INR MIBOR 1 Day	Goldman Sachs	20/3/2029	159,440	159,440
IRS	INR 6,464,109,780	Fund receives Fixed 6.3%; and pays Floating INR MIBOR 1 Day	Goldman Sachs	20/3/2029	258,858	258,858
IRS	USD 563,183,938	Fund receives Fixed 3.7915%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	29/3/2029	4,514,184	4,514,184
IRS	EUR 275,493,622	Fund receives Fixed 2.9%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	30/4/2029	2,620,419	2,620,419
IRS	EUR 200,753,944	Fund receives Fixed 2.87%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	11/6/2029	1,788,097	1,788,097
IRS	EUR 120,028,000	Fund receives Fixed 2.34%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	19/1/2033	(4,690)	(4,690)
IRS	ZAR 451,499,432	Fund receives Fixed 9.895%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	1,109,406	1,109,406
IRS	ZAR 225,749,716	Fund receives Fixed 9.896%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	555,112	555,112

貝萊德環球資產配置基金 (基金之配息來源可能為本金)

(Global Allocation Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	ZAR 225,749,714	Fund receives Fixed 9.9175%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	563,897	563,897
IRS	USD 151,206,000	Fund receives Fixed 4.01%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	12/1/2034	3,655,870	3,655,870
IRS	INR 3,402,692,502	Fund receives Fixed 6.337%; and pays Floating INR MIBOR 1 Day	Goldman Sachs	20/3/2034	302,971	302,971
IRS	INR 3,402,692,504	Fund receives Fixed 6.347%; and pays Floating INR MIBOR 1 Day	Goldman Sachs	20/3/2034	318,409	318,409
IRS	USD 22,385,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.249%	Goldman Sachs	29/9/2043	(1,204,567)	(1,198,240)
IRS	USD 82,848,846	Fund receives Fixed 4.0075%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2053	5,036,832	5,036,832
IRS	USD 82,848,846	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.658%	Goldman Sachs	3/11/2053	(2,371,830)	(2,371,830)
IRS	JPY 4,585,780,000	Fund receives Fixed 1.45%; and pays Floating JPY-TONA-OIS Compound 1 Day	Goldman Sachs	6/3/2054	(508,010)	(508,010)
IRS	JPY 4,585,780,000	Fund receives Fixed 1.452%; and pays Floating JPY-TONA-OIS Compound 1 Day	Goldman Sachs	11/3/2054	(501,126)	(501,126)
IRS	BRL 107,468,458	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(481,459)	(481,459)
TRS	USD 69,822	The Fund receives the total return on AMC Networks. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Barclays	2/9/2028	(1,396)	723,356
TRS	USD (85,991)	The Fund receives the total return on Albemarle. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(461,516)	(7,938,689)
TRS	USD (176,309)	The Fund receives the total return on Alstom. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(79,857)	(3,616,585)
TRS	USD (20,960)	The Fund receives the total return on Swatch. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	5,683	(4,419,448)
TRS	USD (2,090)	The Fund receives the total return on Martin Marietta Materials. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(7,366)	(1,107,010)
TRS	USD (392,700)	The Fund receives the total return on Rakuten. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	(126,951)	(2,800,162)
TRS	USD (27,499)	The Fund receives the total return on Nestle. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	9/12/2025	(4,965)	(650,886)
TRS	USD (17,004)	The Fund receives the total return on Clariant. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	22/6/2026	(713)	(267,573)
TRS	USD (24,892)	The Fund receives the total return on Localiza Rent a Car. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	11,786	(180,091)
TRS	USD (573,500)	The Fund receives the total return on Anhui Conch Cement. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	15,106	(1,241,598)
TRS	USD (11,672)	The Fund receives the total return on Baloise. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(43,672)	(2,236,452)
TRS	USD (54,331)	The Fund receives the total return on Bandai Namco. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(14,631)	(1,172,161)

貝萊德環球資產配置基金 (基金之配息來源可能為本金) (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
TRS	USD (17,963)	The Fund receives the total return on Beijer Ref. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(9,013)	(307,065)
TRS	USD (45,934)	The Fund receives the total return on Celanese. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(38,585)	(5,988,416)
TRS	USD (1,981,879)	The Fund receives the total return on China Resources Power. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	332,240	(5,388,753)
TRS	USD (111,403)	The Fund receives the total return on Cia de Saneamento Basico do Estado de Sao Paulo SABESP. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	101,858	(1,853,749)
TRS	USD (113,400)	The Fund receives the total return on DMG Mori. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	8,675	(2,710,208)
TRS	USD (223,100)	The Fund receives the total return on Koito Manufacturing. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(207,142)	(3,298,629)
TRS	USD (116,606)	The Fund receives the total return on Lamb Weston. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	110,894	(7,163,107)
TRS	USD (7,392)	The Fund receives the total return on Lasertec. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	46,927	(1,432,092)
TRS	USD (218,700)	The Fund receives the total return on MatsukiyoCocokara. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(179,672)	(3,542,898)
TRS	USD (400,509)	The Fund receives the total return on Mercari. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(5,249)	(6,558,632)
TRS	USD (10,650)	The Fund receives the total return on Metso. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	3,345	(108,027)
TRS	USD (99,100)	The Fund receives the total return on MonotaRO. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	29,511	(1,573,607)
TRS	USD (62,433)	The Fund receives the total return on NIPPON EXPRESS HOLDINGS. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(93,750)	(3,202,200)
TRS	USD (102,400)	The Fund receives the total return on Nissan Chemical. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(62,285)	(3,525,431)
TRS	USD (386,700)	The Fund receives the total return on Nissan Motor. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	30,429	(1,135,234)
TRS	USD (8,137,000)	The Fund receives the total return on Postal Savings Bank of China. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	189,283	(4,372,742)
TRS	USD (95,633)	The Fund receives the total return on Recruit. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(176,163)	(5,969,310)

貝萊德環球資產配置基金 (基金之配息來源可能為本金)

(Global Allocation Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
TRS	USD (33,700)	The Fund receives the total return on Sanrio. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(12,885)	(864,937)
TRS	USD (1,455)	The Fund receives the total return on Sartorius. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(13,448)	(401,439)
TRS	USD (12,189)	The Fund receives the total return on Solvay. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(4,572)	(427,697)
TRS	USD (3,887,738)	The Fund receives the total return on Sumitomo Chemical. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(30,814)	(11,209,367)
TRS	USD (347,047)	The Fund receives the total return on Suzuki Motor. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(58,185)	(4,054,948)
TRS	USD (127,332)	The Fund receives the total return on Taisei. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(220,036)	(5,800,836)
TRS	USD (205,779)	The Fund receives the total return on Worldline. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(35,786)	(1,895,391)
TRS	USD (1,298,000)	The Fund receives the total return on Zijin Mining. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	37,463	(2,633,641)
TRS	USD (5,626)	The Fund receives the total return on Flutter Entertainment. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(14,221)	(1,192,181)
TRS	USD (916,645)	The Fund receives the total return on Grifols. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(634,907)	(10,249,217)
TRS	USD (655,629)	The Fund receives the total return on Nokia. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(184,956)	(2,903,248)
TRS	USD (533,215)	The Fund receives the total return on St James's Place. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(163,388)	(5,095,822)
TRS	USD (408,255)	The Fund receives the total return on Telefonaktiebolaget LM Ericsson. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(72,438)	(3,041,986)
TRS	USD (46,207)	The Fund receives the total return on Temenos. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(17,726)	(3,205,911)
TRS	USD (795,049)	The Fund receives the total return on thyssenkrupp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(27,731)	(2,828,477)
TRS	USD (49,414)	The Fund receives the total return on UCB. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(124,456)	(8,997,773)
TRS	USD (2,582,000)	The Fund receives the total return on Agricultural Bank of China. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	26/2/2025	46,734	(1,142,486)

貝萊德環球資產配置基金 (基金之配息來源可能為本金) (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
TRS	USD (187,869)	The Fund receives the total return on Chailease. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	26/2/2025	655	(854,484)
TRS	USD (1,903,000)	The Fund receives the total return on CRRC. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	26/2/2025	120,061	(1,154,449)
TRS	USD (1,943,000)	The Fund receives the total return on Formosa Plastics. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	26/2/2025	40,176	(3,134,067)
TRS	USD (778,155)	The Fund receives the total return on Fubon Financial. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	26/2/2025	(90,793)	(2,235,463)
TRS	USD (7,272)	The Fund receives the total return on LG Energy Solution. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	26/2/2025	(134,613)	(2,112,165)
TRS	USD (114,800)	The Fund receives the total return on Meituan. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	26/2/2025	(134,954)	(1,740,342)
TRS	USD (175,400)	The Fund receives the total return on New Oriental Education & Technology. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	26/2/2025	143,227	(1,057,311)
TRS	USD (564,700)	The Fund receives the total return on SUMCO. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	27/2/2025	416,695	(6,502,583)
TRS	USD (30,959)	The Fund receives the total return on DiaSorin. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	28/4/2025	(92,187)	(3,581,612)
TRS	USD (4,434)	The Fund receives the total return on Synopsys. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	14/5/2025	124,906	(2,305,192)
TRS	USD (33,008)	The Fund receives the total return on Air Products and Chemicals. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(84,831)	(9,143,216)
TRS	USD (4,679)	The Fund receives the total return on Bio-Rad Laboratories. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(112,156)	(1,562,786)
TRS	USD (18,706)	The Fund receives the total return on CH Robinson Worldwide. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(35,541)	(1,931,020)
TRS	USD (12,227)	The Fund receives the total return on Charles River Laboratories International. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	19,032	(2,442,710)
TRS	USD (47,273)	The Fund receives the total return on Charter Communications. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.*	Citibank	23/5/2025	(443,421)	(16,531,368)
TRS	USD (21,459)	The Fund receives the total return on Coinbase Global. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	232,186	(4,025,923)
TRS	USD (12,305)	The Fund receives the total return on Constellation Brands. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	58,449	(2,940,280)

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
TRS	USD (250,139)	The Fund receives the total return on EQT. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(152,585)	(8,382,158)
TRS	USD (34,001)	The Fund receives the total return on FedEx. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(82,622)	(10,088,437)
TRS	USD (36,755)	The Fund receives the total return on First Solar. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(340,191)	(8,372,789)
TRS	USD (200,539)	The Fund receives the total return on GE HealthCare Technologies. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	33,559	(16,885,384)
TRS	USD (46,481)	The Fund receives the total return on Hershey. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	163,148	(8,926,676)
TRS	USD (9,092)	The Fund receives the total return on Norfolk Southern. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(138,829)	(2,314,278)
TRS	USD (6,824)	The Fund receives the total return on Paycom Software. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(28,388)	(1,121,183)
TRS	USD (66,448)	The Fund receives the total return on Solventum. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(254,496)	(4,226,093)
TRS	USD (274,541)	The Fund receives the total return on Southwest Airlines. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(657,084)	(8,060,524)
TRS	USD (148,079)	The Fund receives the total return on Tapestry. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(60,381)	(6,013,488)
TRS	USD (405,571)	The Fund receives the total return on Viatris. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(146,006)	(4,891,186)
TRS	USD (6,390)	The Fund receives the total return on Waters. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(56,296)	(2,203,911)
TRS	USD (51,513)	The Fund receives the total return on Salmar. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	30/5/2025	158,908	(2,669,256)
TRS	USD (65,776)	The Fund receives the total return on Smurfit WestRock. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	7/8/2025	(204,655)	(3,111,205)
TRS	USD (46,309)	The Fund receives the total return on Coloplast. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	13/8/2025	(47,673)	(6,355,625)
TRS	USD (523,215)	The Fund receives the total return on Entain. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	13/8/2025	(96,923)	(4,480,282)
TRS	USD (111,429)	The Fund receives the total return on EQT. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	13/8/2025	20,648	(3,710,864)

貝萊德環球資產配置基金 (基金之配息來源可能為本金) (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
TRS	USD (809,604)	The Fund receives the total return on Rentokil Initial. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	13/8/2025	5,427	(5,149,982)
TRS	USD (186,356)	The Fund receives the total return on ORLEN. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	20/8/2025	(91,928)	(3,094,553)
TRS	USD (12,525)	The Fund receives the total return on Super Micro Computer. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	30/9/2025	2,006,756	(5,568,615)
TRS	USD (161,342)	The Fund receives the total return on BRF. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	21,762	(725,389)
TRS	USD (63,459)	The Fund receives the total return on Olympus. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	3,252	(1,164,407)
TRS	USD (9,208)	The Fund receives the total return on POSCO Future M. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	32,150	(1,478,546)
TRS	USD (4,002)	The Fund receives the total return on Revvity. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	(11,406)	(489,205)
TRS	USD (49,400)	The Fund receives the total return on Sharp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	(16,450)	(340,285)
TRS	USD (11,293)	The Fund receives the total return on Square Enix. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	(13,314)	(419,728)
TRS	USD (16,974)	The Fund receives the total return on Swiss Life. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	(268,000)	(13,680,686)
TRS	USD (19,763,821)	The Fund receives the total return on Telecom Italia. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	(141,726)	(5,231,819)
TRS	USD (89,405)	The Fund receives the total return on Tokyo Ohka Kogyo. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	94,016	(2,231,732)
TRS	USD (306,908)	The Fund receives the total return on WEG. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	109,648	(2,886,518)
TRS	USD (601,726)	The Fund receives the total return on Nexi. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	14/10/2025	(114,709)	(4,220,101)
TRS	USD (45,382)	The Fund receives the total return on OCI. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	9/12/2025	(147,661)	(1,454,170)
TRS	USD (187,760)	The Fund receives the total return on Bath & Body Works. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	628,996	(5,762,354)
TRS	USD (39,646)	The Fund receives the total return on Enphase Energy. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	(242,237)	(4,820,954)

貝萊德環球資產配置基金 (基金之配息來源可能為本金) (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
TRS	USD (57,989)	The Fund receives the total return on FMC. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	(52,190)	(3,758,267)
TRS	USD (327,337)	The Fund receives the total return on Hapvida Participacoes e Investimentos. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	13,141	(244,512)
TRS	USD (22,572)	The Fund receives the total return on Live Nation Entertainment. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	(36,115)	(2,202,124)
TRS	USD (14,124)	The Fund receives the total return on Ralph Lauren. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	(17,514)	(2,404,894)
TRS	USD (435,239)	The Fund receives the total return on Sendas Distribuidora. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	34,959	(729,389)
TRS	USD (1,497,805)	The Fund receives the total return on Walgreens Boots Alliance. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	988,551	(14,034,433)
TRS	USD (7,430)	The Fund receives the total return on Iron Mountain. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/9/2028	4,458	(833,497)
TRS	USD (24,328)	The Fund receives the total return on Teleperformance. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2028	124,588	(2,709,391)
TRS	USD (20,669)	The Fund receives the total return on Air Transport Services. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(67,381)	(341,452)
TRS	USD (11,730)	The Fund receives the total return on Atlantic Union Bankshares. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(34,603)	(466,385)
TRS	USD (46,814)	The Fund receives the total return on Bachem. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(211,495)	(4,473,956)
TRS	USD 1	The Fund receives the total return on Banc of California. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	2	14
TRS	USD (3,983)	The Fund receives the total return on Brandywine Realty Trust. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(1,832)	(20,911)
TRS	USD (66,090)	The Fund receives the total return on BXP. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(431,568)	(4,975,255)
TRS	USD (58,565)	The Fund receives the total return on CAR. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(255,162)	(1,509,629)
TRS	USD (11,265)	The Fund receives the total return on Community Financial System. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(34,133)	(687,165)
TRS	USD (28,456)	The Fund receives the total return on CVB Financial. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(42,399)	(523,590)

貝萊德環球資產配置基金 (基金之配息來源可能為本金) (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
TRS	USD (301,193)	The Fund receives the total return on Delivery Hero. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(2,208,725)	(9,137,347)
TRS	USD (1,621)	The Fund receives the total return on Dime Community Bancshares. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(5,884)	(42,195)
TRS	USD 54,891	The Fund receives the total return on Dr Soliman Abdel Kader Fakeeh Hospital. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	29,310	846,952
TRS	USD 26,294	The Fund receives the total return on Eagle Bancorp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	63,894	577,153
TRS	USD (2,167)	The Fund receives the total return on Enphase Energy. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(27,738)	(263,507)
TRS	USD (13,132)	The Fund receives the total return on First Bancorp/Southern Pines NC. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(30,335)	(554,696)
TRS	USD (638,348)	The Fund receives the total return on Hapvida Participacoes e Investimentos. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	35,178	(476,829)
TRS	USD (87,504)	The Fund receives the total return on IDP Education. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(184,846)	(963,957)
TRS	USD (13,972)	The Fund receives the total return on Independent Bank. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(87,744)	(820,855)
TRS	USD (176,810)	The Fund receives the total return on InPost. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(395,204)	(3,286,109)
TRS	USD (50,574)	The Fund receives the total return on Landbridge. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(262,479)	(1,886,410)
TRS	USD (1,069,893)	The Fund receives the total return on Localiza Rent a Car. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	1,440,196	(7,740,540)
TRS	USD (6,399)	The Fund receives the total return on Localiza Rent a Car. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	9,225	(46,149)
TRS	USD (2,269,433)	The Fund receives the total return on Lynas Rare Earths. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(2,100,027)	(10,908,713)
TRS	USD (378,714)	The Fund receives the total return on Mineral Resources. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	2,159,156	(10,352,574)
TRS	USD (458,424)	The Fund receives the total return on Natura &. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	195,025	(1,108,245)
TRS	USD 426,078	The Fund receives the total return on New York Community Bancorp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	679,594	4,676,206

貝萊德環球資產配置基金 (基金之配息來源可能為本金)

(Global Allocation Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
TRS	USD (642,145)	The Fund receives the total return on Ocado. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	352,231	(2,895,627)
TRS	USD (309,063)	The Fund receives the total return on Olympus. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(724,260)	(5,670,988)
TRS	USD 5,713,620	The Fund receives the total return on Parkin. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	575,710	5,506,878
TRS	USD (4,016,000)	The Fund receives the total return on PICC Property & Casualty. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(166,435)	(5,202,238)
TRS	USD (5,227)	The Fund receives the total return on POSCO. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(119,647)	(1,330,374)
TRS	USD (12,925)	The Fund receives the total return on POSCO Future M. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(203,088)	(2,075,392)
TRS	USD (48,857)	The Fund receives the total return on Pro Medicus. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(922,180)	(5,012,928)
TRS	USD (40,418)	The Fund receives the total return on Provident Financial Services. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(80,836)	(769,559)
TRS	USD (52)	The Fund receives the total return on Rakuten. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(98)	(371)
TRS	USD 50,666	The Fund receives the total return on RASAN INFORMATIO. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	27,051	729,104
TRS	USD (28,591)	The Fund receives the total return on Revvity. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(88,918)	(3,494,964)
TRS	USD (23,928)	The Fund receives the total return on Sartorius Stedim Biotech. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(292,098)	(4,875,166)
TRS	USD (456,300)	The Fund receives the total return on SATS. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(168,095)	(1,278,789)
TRS	USD (227,485)	The Fund receives the total return on SEEK. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(346,630)	(3,570,057)
TRS	USD (9,655)	The Fund receives the total return on ServisFirst Bancshares. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(62,564)	(780,993)
TRS	USD (755,250)	The Fund receives the total return on Shandong Gold Mining. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	32,455	(1,460,722)
TRS	USD (78,900)	The Fund receives the total return on Shinko Electric Industries. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(22,990)	(3,068,575)

貝萊德環球資產配置基金 (基金之配息來源可能為本金) (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
TRS	USD (24,966)	The Fund receives the total return on Square Enix. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(123,302)	(927,914)
TRS	USD (10,082)	The Fund receives the total return on Tecan. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	388,078	(3,377,081)
TRS	USD (10,515,046)	The Fund receives the total return on Telecom Italia. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(295,820)	(2,783,511)
TRS	USD (538)	The Fund receives the total return on Tokyo Ohka Kogyo. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(1,031)	(13,430)
TRS	USD (535,258)	The Fund receives the total return on Treasury Wine Estates. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(3,433)	(4,165,440)
TRS	USD (17,944)	The Fund receives the total return on WiseTech Global. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(256,164)	(1,452,255)
TRS	USD (706)	The Fund receives the total return on Chailease. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	18/2/2025	(189)	(3,211)
TRS	USD (155,773)	The Fund receives the total return on Beijer Ref. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	24/2/2025	(224,246)	(2,662,832)
TRS	USD (99,923)	The Fund receives the total return on Metso. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	24/2/2025	(84,084)	(1,013,560)
TRS	USD (373,000)	The Fund receives the total return on Postal Savings Bank of China. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	26/2/2025	(1,977)	(200,446)
TRS	USD (161,227)	The Fund receives the total return on Mercari. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	27/2/2025	(358,383)	(2,640,212)
TRS	USD (2,746)	The Fund receives the total return on Albemarle. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	(28,806)	(253,511)
TRS	USD (1,406)	The Fund receives the total return on Baloise. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	(14,829)	(269,401)
TRS	USD (537,621)	The Fund receives the total return on BRF. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	(339,334)	(2,417,127)
TRS	USD (13,065)	The Fund receives the total return on China Resources Power. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	826	(35,524)
TRS	USD (918,499)	The Fund receives the total return on Impala Platinum. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	137,529	(4,008,561)
TRS	USD (21,278)	The Fund receives the total return on Power of Canada. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	(87,907)	(647,231)

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
TRS	USD (2,383)	The Fund receives the total return on Sartorius. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	(21,439)	(657,478)
TRS	USD (3,906)	The Fund receives the total return on Simon Property. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	(41,677)	(647,732)
TRS	USD (1,695)	The Fund receives the total return on Solvay. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	(2,532)	(59,476)
TRS	USD 15,170	The Fund receives the total return on Western Digital. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	58,535	976,493
TRS	USD (58,000)	The Fund receives the total return on Zijin Mining. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	(6,582)	(117,682)
TRS	USD (6,719)	The Fund receives the total return on Celanese. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	24/2/2028	(26,674)	(875,956)
TRS	USD (127,010)	The Fund receives the total return on Cia de Saneamento Basico do Estado de Sao Paulo SABESP. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	24/2/2028	(16,010)	(2,113,450)
TRS	USD (8,766)	The Fund receives the total return on Lamb Weston. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	24/2/2028	(19,373)	(538,495)
TRS	USD 1,829,768	The Fund receives the total return on Spinneys 1961. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2028	20	742,289
TRS	USD (136,330)	The Fund receives the total return on Cosan. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	22,704	(320,431)
TRS	USD (110,578)	The Fund receives the total return on Dexus. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(9,131)	(543,572)
TRS	USD (332,000)	The Fund receives the total return on Sharp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(270,290)	(2,286,938)
TRS	USD 120,161	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1D Overnight + 85bps	JP Morgan	18/9/2024	3,485,391	3,485,391
TRS	USD 37,870,825	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/9/2024	392,965	339,417
TRS	USD 75,515,619	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/9/2024	(530,087)	(288,082)
TRS	USD 35,847,000	Fund receives USD SOFR 1D Overnight + 0bps; and pays Markit iBoxx US Dollar Liquid High + 0bps	JP Morgan	20/9/2024	(501,325)	(386,446)
TRS	USD 29,425,728	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	315,286	258,561
TRS	USD 19,398,338	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	222,859	178,401
TRS	USD 19,259,545	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	47,852	(75,626)
TRS	USD 18,480,000	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/9/2024	(582,386)	(523,854)
TRS	USD 61,096,868	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/9/2024	956,547	891,024

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
TRS	USD 2,417	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 65bps	BNP Paribas	20/9/2024	1,527,469	1,527,469
TRS	USD 27,788,863	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	BNP Paribas	20/9/2024	(90,954)	(1,899)
總金額 (美金曝險部位 - 美金 3,906,032,714)					37,263,256	(478,649,076)
* 本證券全部或部分代表借貸證券。						

CDS: 信用違約交換
 IFS: 通膨率交換
 IRS: 利率交換
 TRS: 總收益交換

至 2024 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
4,360,000	Put	OTC USD/KRW	Bank of America	USD 1,345	12/9/2024	24,881	50,370
306,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	12/11/2024	(27,275)	11,819
306,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	19/11/2024	(26,974)	13,780
13,264,000	Put	OTC USD/CNH	Barclays	USD 7.05	19/9/2024	10,539	56,831
618,000	Put	OTC EUR/USD	Barclays	EUR 1.04	9/12/2024	(49,263)	22,980
10,228,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.065	5/9/2024	(32,640)	1
31,967,834	Put	OTC USD/MXN	Citibank	USD 17.7	23/9/2024	(264,359)	5,151
13,140,000	Call	OTC USD/BRL	Deutsche Bank	USD 5.75	12/11/2024	(55,359)	317,922
9,882,000	Put	OTC USD/BRL	Goldman Sachs	USD 5.45	12/9/2024	(102,165)	12,656
31,986,095	Put	OTC EUR/USD	Goldman Sachs	EUR 1.07	7/10/2024	(126,628)	18,702
4,023,000	Put	OTC USD/TRY	Goldman Sachs	USD 42.5	6/12/2024	269,980	484,056
4,224,000	Put	OTC USD/BRL	HSBC Bank	USD 5.6	5/9/2024	(35,251)	15,931
403,000	Put	OTC EUR/NOK	HSBC Bank	EUR 11.5	26/9/2024	33,745	77,773
1,213,882	Put	OTC EUR/USD	HSBC Bank	EUR 1.06	4/11/2024	(105,852)	57,051
663,000	Call	OTC USD/CNH	HSBC Bank	USD 7.65	9/12/2024	(27,697)	7,110
8,760,000	Call	OTC USD/CNH	JP Morgan	USD 7.25	24/9/2024	(55,655)	1,811
6,105,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	12/11/2024	(22,296)	6,994
6,105,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	19/11/2024	(22,355)	8,922
9,882,000	Call	OTC USD/BRL	Morgan Stanley	USD 5.75	12/9/2024	47,051	76,499
8,624,000	Put	OTC USD/ZAR	Morgan Stanley	USD 18	12/9/2024	78,604	172,157
8,896,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	9/10/2024	469,983	686,716
10,945,000	Call	OTC USD/COP	Morgan Stanley	USD 4,200	12/11/2024	(46,078)	247,576
79,144,963	Put	OTC EUR/USD	UBS	EUR 1.05	18/9/2024	(512,126)	208
5,947,000	Put	OTC USD/TRY	UBS	USD 38.5	27/9/2024	(35,573)	29,547
8,131,000	Put	OTC USD/TRY	UBS	USD 35.5	30/10/2024	2,674	31,621
15,532	Put	S&P 500 Index	UBS	USD 5,400	18/10/2024	(480,778)	1,078,237
4,853	Put	S&P 500 Index	UBS	USD 5,450	15/11/2024	(108,893)	561,519
3,018	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 557	30/8/2024	543,208	1,445,622
3,504	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 570	6/9/2024	(771,675)	308,352
3,019	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 571	6/9/2024	(551,652)	197,744
2,742	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 563	13/9/2024	47,045	1,405,275
1,736	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 525	13/9/2024	(908,487)	62,496
3,019	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 571	13/9/2024	(578,823)	538,891
859	Call	TOPIX Index	Exchange Traded	JPY 2,900	13/9/2024	(1,700,867)	94,422
516	Call	S&P 500 Index	Exchange Traded	USD 25	18/9/2024	(7,599)	20,898
687	Call	S&P 500 Index	Exchange Traded	USD 30	18/9/2024	(18,240)	17,519
159	Call	Adobe	Exchange Traded	USD 610	20/9/2024	(26,589)	197,955
4,727	Call	Alphabet	Exchange Traded	USD 195	20/9/2024	(2,508,746)	25,999
1,214	Call	Alphabet	Exchange Traded	USD 205	20/9/2024	(574,497)	4,856
2,174	Put	Amazon.com	Exchange Traded	USD 160	20/9/2024	(347,015)	127,179
2,580	Call	Amazon.com	Exchange Traded	USD 195	20/9/2024	(1,453,590)	60,630

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
1,067	Call	Amazon.com	Exchange Traded	USD 215	20/9/2024	(596,162)	3,735
1,362	Put	American Airlines	Exchange Traded	USD 9	20/9/2024	(18,931)	4,767
3,658	Call	Apple	Exchange Traded	USD 220	20/9/2024	2,208,602	4,334,730
2,122	Call	Apple	Exchange Traded	USD 235	20/9/2024	(1,327,792)	629,173
368	Call	Applied Materials	Exchange Traded	USD 260	20/9/2024	(497,803)	1,656
54	Call	ASML	Exchange Traded	USD 920	20/9/2024	(24,266)	121,770
227	Call	Autodesk	Exchange Traded	USD 260	20/9/2024	126,615	283,750
322	Call	Broadcom	Exchange Traded	USD 155	20/9/2024	176,473	404,110
2,711	Call	Carrier Global	Exchange Traded	USD 67.5	20/9/2024	522,425	1,382,610
2,341	Call	Confluent	Exchange Traded	USD 33	20/9/2024	(251,018)	11,705
82	Call	Costco Wholesale	Exchange Traded	USD 920	20/9/2024	(111,088)	48,585
113	Call	Eli Lilly	Exchange Traded	USD 960	20/9/2024	(293,487)	184,755
682	Put	Ford Motor	Exchange Traded	USD 10	20/9/2024	(13,454)	1,705
779	Call	JPMorgan Chase	Exchange Traded	USD 215	20/9/2024	362,448	722,522
322	Call	Mastercard	Exchange Traded	USD 465	20/9/2024	517,703	672,980
1,737	Put	Merck	Exchange Traded	USD 110	20/9/2024	(372,621)	60,795
96	Call	Meta Platforms	Exchange Traded	USD 560	20/9/2024	(216,982)	22,272
625	Call	Micron Technology	Exchange Traded	USD 150	20/9/2024	(293,845)	1,250
1,295	Call	Micron Technology	Exchange Traded	USD 120	20/9/2024	(470,923)	31,728
368	Call	Micron Technology	Exchange Traded	USD 140	20/9/2024	(310,123)	1,656
538	Call	Micron Technology	Exchange Traded	USD 100	20/9/2024	(2,274)	182,920
2,599	Put	Microsoft	Exchange Traded	USD 400	20/9/2024	(1,144,389)	669,242
1,032	Call	Microsoft	Exchange Traded	USD 445	20/9/2024	(1,180,749)	80,496
1,290	Call	Novo Nordisk	Exchange Traded	USD 140	20/9/2024	(64,148)	486,975
1,527	Call	Novo Nordisk	Exchange Traded	USD 145	20/9/2024	(629,226)	297,001
3,439	Put	NVIDIA	Exchange Traded	USD 100	20/9/2024	(1,413,998)	185,706
3,820	Put	NVIDIA	Exchange Traded	USD 105	20/9/2024	(2,379,675)	391,550
3,912	Put	NVIDIA	Exchange Traded	USD 108	20/9/2024	(1,360,112)	549,636
2,590	Call	NVIDIA	Exchange Traded	USD 120	20/9/2024	(532,833)	1,677,025
538	Call	NVIDIA	Exchange Traded	USD 115	20/9/2024	161,807	508,410
955	Call	Oracle	Exchange Traded	USD 155	20/9/2024	(124,844)	153,277
850	Call	Russell 2000 Index	Exchange Traded	USD 2,250	20/9/2024	(1,964,531)	2,380,000
3,124	Call	SPDR Gold Shares	Exchange Traded	USD 235	20/9/2024	44,683	857,538
298	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 520	20/9/2024	769,357	1,298,982
1,562	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 525	20/9/2024	(919,400)	136,675
430	Call	Taiwan Semiconductor Manufacturing	Exchange Traded	USD 165	20/9/2024	190,459	434,300
817	Call	Tesla	Exchange Traded	USD 320	20/9/2024	(940,961)	4,494
962	Call	Toll Brothers	Exchange Traded	USD 120	20/9/2024	1,928,023	2,299,180
924	Call	Trane Technologies	Exchange Traded	USD 360	20/9/2024	(209,958)	623,700
525	Call	UnitedHealth	Exchange Traded	USD 580	20/9/2024	235,081	837,375
652	Call	Uniti	Exchange Traded	USD 5	20/9/2024	(1,909)	4,890
6,306	Call	Walmart	Exchange Traded	USD 75	20/9/2024	767,820	1,299,036
1,305	Put	Walmart	Exchange Traded	USD 195	20/9/2024	(129,739)	4,568
735	Call	Western Digital	Exchange Traded	USD 70	20/9/2024	(4,685)	41,895
499	Call	Western Digital	Exchange Traded	USD 90	20/9/2024	(38,701)	1,747
3,915	Call	Apple	Exchange Traded	USD 230	27/9/2024	520,541	2,339,212
2,064	Put	Alphabet	Exchange Traded	USD 155	18/10/2024	(378,896)	441,696
1,519	Call	Alphabet	Exchange Traded	USD 170	18/10/2024	(232,949)	577,220
1,519	Call	Amazon.com	Exchange Traded	USD 175	18/10/2024	290,529	1,131,655
1,309	Call	Amazon.com	Exchange Traded	USD 185	18/10/2024	(231,990)	418,880
1,084	Call	Apple	Exchange Traded	USD 225	18/10/2024	357,496	1,189,690
2,164	Call	Apple	Exchange Traded	USD 230	18/10/2024	(762,219)	1,720,380
3,930	Call	Apple	Exchange Traded	USD 235	18/10/2024	177,923	2,151,675
1,048	Call	Broadcom	Exchange Traded	USD 180	18/10/2024	(220,318)	471,600
3,893	Call	ConocoPhillips	Exchange Traded	USD 115	18/10/2024	(4,827)	1,115,344
2,939	Call	Freeport-McMoRan	Exchange Traded	USD 45	18/10/2024	(113,716)	551,062
290	Call	Informatica	Exchange Traded	USD 30	18/10/2024	1,908	11,600

貝萊德環球資產配置基金 (基金之配息來源可能為本金)
 (Global Allocation Fund) 續

至 2024 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
2,183	Call	JPMorgan Chase	Exchange Traded	USD 220	18/10/2024	830,136	1,915,582
344	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 690	18/10/2024	97,169	741,070
2,585	Put	Merck	Exchange Traded	USD 110	18/10/2024	(376,704)	233,942
1,347	Call	Meta Platforms	Exchange Traded	USD 550	18/10/2024	(937,292)	1,501,905
611	Call	Meta Platforms	Exchange Traded	USD 555	18/10/2024	(319,081)	601,835
655	Call	Microsoft	Exchange Traded	USD 440	18/10/2024	(209,421)	309,487
676	Call	Sabre	Exchange Traded	USD 4.5	18/10/2024	(9,955)	1,690
2,992	Call	SPDR Gold Shares	Exchange Traded	USD 230	18/10/2024	753,413	2,236,520
1,499	Call	SPDR Gold Shares	Exchange Traded	USD 235	18/10/2024	(113,226)	723,267
3,802	Call	SPDR Gold Shares	Exchange Traded	USD 240	18/10/2024	(259,398)	1,132,996
3,223	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 550	18/10/2024	(984,134)	1,966,030
635	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 555	18/10/2024	(103,649)	455,295
1,703	Call	Walt Disney	Exchange Traded	USD 110	18/10/2024	(515,544)	24,694
444	Call	Western Digital	Exchange Traded	USD 75	18/10/2024	(5,731)	28,860
734	Put	American Airlines	Exchange Traded	USD 8	15/11/2024	(6,062)	6,973
1,651	Call	DR Horton	Exchange Traded	USD 190	15/11/2024	314,966	1,865,630
1,740	Call	Edwards Lifesciences	Exchange Traded	USD 72.5	15/11/2024	238,126	739,500
365	Call	Humana	Exchange Traded	USD 395	15/11/2024	(246,409)	282,875
1,913	Call	SPDR Gold Shares	Exchange Traded	USD 230	15/11/2024	673,247	1,769,525
2,238	Call	SPDR Gold Shares	Exchange Traded	USD 240	15/11/2024	(137,026)	1,040,670
652	Call	Uniti	Exchange Traded	USD 6	15/11/2024	(5,357)	3,260
476	Call	Western Digital	Exchange Traded	USD 82.5	15/11/2024	3,670	33,558
622	Call	Paramount Global	Exchange Traded	USD 15	20/12/2024	(12,892)	2,177
622	Call	Paramount Global	Exchange Traded	USD 15	17/1/2025	(12,080)	3,421
1,087	Call	Sabre	Exchange Traded	USD 5	17/1/2025	(10,172)	10,870
2,394	Call	SPDR Gold Shares	Exchange Traded	USD 235	17/1/2025	607,533	2,274,300
總金額 (美金曝險部位 - 美金 1,283,983,409)						(21,228,809)	64,920,596

至 2024 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(4,360,000)	Call	OTC USD/KRW	Bank of America	USD 1,380	17/10/2024	13,971	(9,878)
(31,967,834)	Put	OTC USD/MXN	Citibank	USD 17.2	23/9/2024	76,159	(745)
(6,570,000)	Call	OTC USD/BRL	Deutsche Bank	USD 6	12/11/2024	23,160	(76,277)
(9,882,000)	Call	OTC USD/BRL	Goldman Sachs	USD 5.75	12/9/2024	(30,250)	(76,499)
(4,941,000)	Put	OTC USD/BRL	Goldman Sachs	USD 5.35	12/9/2024	24,494	(1,472)
(6,043,000)	Put	OTC USD/TRY	Goldman Sachs	USD 40.5	6/12/2024	(267,789)	(448,271)
(4,224,000)	Call	OTC USD/BRL	HSBC Bank	USD 5.95	4/10/2024	15,393	(26,032)
(13,140,000)	Call	OTC USD/CNH	JP Morgan	USD 7.35	24/9/2024	33,987	(177)
(3,231,500)	Call	OTC USD/THB	Morgan Stanley	USD 35.1	12/9/2024	27,063	(944)
(6,468,000)	Call	OTC USD/ZAR	Morgan Stanley	USD 18.5	12/9/2024	48,696	(4,949)
(6,463,000)	Call	OTC USD/THB	Morgan Stanley	USD 34.5	19/9/2024	31,449	(15,699)
(6,642,000)	Put	OTC USD/TWD	Morgan Stanley	USD 31.75	19/9/2024	22,134	(34,635)
(13,356,000)	Call	OTC USD/MXN	Morgan Stanley	USD 19.1	9/10/2024	(426,373)	(588,194)
(6,570,000)	Call	OTC USD/COP	Morgan Stanley	USD 4,500	12/11/2024	17,127	(42,298)
(8,573,000)	Call	OTC USD/TWD	UBS	USD 32.2	11/9/2024	42,214	(14,025)
(79,144,963)	Put	OTC EUR/USD	UBS	EUR 1.02	18/9/2024	211,210	-
(1,736)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	13/9/2024	333,673	(34,720)
(859)	Call	TOPIX Index	Exchange Traded	JPY 3,000	13/9/2024	495,474	(17,704)
(2,998)	Call	Apple	Exchange Traded	USD 230	20/9/2024	(741,209)	(1,543,970)
(2,127)	Call	Apple	Exchange Traded	USD 245	20/9/2024	146,272	(168,033)
(660)	Put	Apple	Exchange Traded	USD 210	20/9/2024	61,986	(49,170)
(1,957)	Put	Apple	Exchange Traded	USD 205	20/9/2024	123,819	(92,958)
(2,711)	Put	Carrier Global	Exchange Traded	USD 57.5	20/9/2024	235,145	(20,333)

貝萊德環球資產配置基金 (基金之配息來源可能為本金)

(Global Allocation Fund) 續

至 2024 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／(減值) (美金)	市場價值 (美金)
(1,737)	Put	Merck	Exchange Traded	USD 100	20/9/2024	63,718	(19,107)
(2,410)	Put	Micron Technology	Exchange Traded	USD 90	20/9/2024	104,884	(314,505)
(625)	Put	Micron Technology	Exchange Traded	USD 115	20/9/2024	(963,630)	(1,101,562)
(3,904)	Put	Microsoft	Exchange Traded	USD 370	20/9/2024	565,516	(165,920)
(724)	Call	NextEra Energy	Exchange Traded	USD 80	20/9/2024	(42,881)	(145,524)
(1,910)	Call	NVIDIA	Exchange Traded	USD 130	20/9/2024	1,860,797	(490,870)
(5,180)	Call	NVIDIA	Exchange Traded	USD 140	20/9/2024	1,119,215	(461,020)
(2,590)	Put	NVIDIA	Exchange Traded	USD 90	20/9/2024	457,828	(56,980)
(850)	Call	Russell 2000 Index	Exchange Traded	USD 2,450	20/9/2024	731,725	(146,625)
(1,119)	Call	SPDR Gold Shares	Exchange Traded	USD 240	20/9/2024	5,896	(141,553)
(3,124)	Call	SPDR Gold Shares	Exchange Traded	USD 245	20/9/2024	124,243	(174,944)
(1,562)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	20/9/2024	381,542	(64,823)
(817)	Call	Tesla	Exchange Traded	USD 380	20/9/2024	384,611	(1,634)
(408)	Put	Tesla	Exchange Traded	USD 220	20/9/2024	(267,138)	(610,980)
(924)	Put	Trane Technologies	Exchange Traded	USD 310	20/9/2024	630,864	(41,580)
(3,830)	Call	Walmart	Exchange Traded	USD 240	20/9/2024	(29,595)	(55,535)
(735)	Call	Western Digital	Exchange Traded	USD 80	20/9/2024	1,934	(5,513)
(499)	Call	Western Digital	Exchange Traded	USD 105	20/9/2024	(3,839)	(10,479)
(3,915)	Call	Apple	Exchange Traded	USD 240	27/9/2024	(247,550)	(829,980)
(2,064)	Put	Alphabet	Exchange Traded	USD 140	18/10/2024	144,155	(118,680)
(738)	Put	Alphabet	Exchange Traded	USD 145	18/10/2024	48,914	(63,099)
(1,309)	Put	Amazon.com	Exchange Traded	USD 155	18/10/2024	(8,155)	(140,063)
(3,930)	Call	Apple	Exchange Traded	USD 250	18/10/2024	(55,244)	(544,305)
(564)	Put	Apple	Exchange Traded	USD 195	18/10/2024	71,779	(41,454)
(2,182)	Put	Apple	Exchange Traded	USD 200	18/10/2024	44,229	(217,109)
(1,048)	Put	Broadcom	Exchange Traded	USD 140	18/10/2024	10,758	(275,100)
(3,026)	Put	ConocoPhillips	Exchange Traded	USD 100	18/10/2024	46,956	(130,118)
(430)	Put	ConocoPhillips	Exchange Traded	USD 95	18/10/2024	24,196	(8,385)
(2,939)	Put	Freeport-McMoRan	Exchange Traded	USD 38	18/10/2024	9,696	(116,091)
(2,183)	Call	JPMorgan Chase	Exchange Traded	USD 235	18/10/2024	(272,285)	(496,632)
(2,183)	Put	JPMorgan Chase	Exchange Traded	USD 190	18/10/2024	109,739	(151,718)
(155)	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 590	18/10/2024	106,457	(53,392)
(1,841)	Put	Merck	Exchange Traded	USD 100	18/10/2024	99,916	(41,423)
(956)	Call	Meta Platforms	Exchange Traded	USD 600	18/10/2024	279,877	(238,044)
(217)	Put	Meta Platforms	Exchange Traded	USD 445	18/10/2024	57,561	(66,728)
(695)	Put	Meta Platforms	Exchange Traded	USD 450	18/10/2024	127,365	(238,037)
(611)	Put	Meta Platforms	Exchange Traded	USD 460	18/10/2024	(5,951)	(270,367)
(655)	Put	Microsoft	Exchange Traded	USD 380	18/10/2024	(21,440)	(157,527)
(3,203)	Call	NVIDIA	Exchange Traded	USD 150	18/10/2024	940,916	(480,450)
(7,825)	Put	NVIDIA	Exchange Traded	USD 78	18/10/2024	460,471	(281,700)
(2,299)	Put	NVIDIA	Exchange Traded	USD 85	18/10/2024	54,582	(125,295)
(2,992)	Call	SPDR Gold Shares	Exchange Traded	USD 250	18/10/2024	21,752	(321,640)
(1,499)	Call	SPDR Gold Shares	Exchange Traded	USD 255	18/10/2024	80,030	(98,185)
(635)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 510	18/10/2024	50,334	(113,348)
(859)	Put	Tesla	Exchange Traded	USD 175	18/10/2024	96,869	(326,420)
(645)	Put	Tesla	Exchange Traded	USD 200	18/10/2024	(204,574)	(699,825)
(1,302)	Put	Vistra	Exchange Traded	USD 65	18/10/2024	140,315	(61,845)
(1,703)	Put	Walt Disney	Exchange Traded	USD 90	18/10/2024	(228,595)	(446,186)
(1,101)	Put	DR Horton	Exchange Traded	USD 150	15/11/2024	195,795	(165,150)
(1,740)	Call	Edwards Lifesciences	Exchange Traded	USD 80	15/11/2024	(147,877)	(313,200)
(1,740)	Put	Edwards Lifesciences	Exchange Traded	USD 60	15/11/2024	46,125	(174,000)
(2,238)	Call	SPDR Gold Shares	Exchange Traded	USD 265	15/11/2024	148,311	(162,255)
(365)	Put	Humana	Exchange Traded	USD 310	17/1/2025	69,614	(355,875)
(2,394)	Call	SPDR Gold Shares	Exchange Traded	USD 260	17/1/2025	(74,772)	(617,652)
總金額 (美金曝險部位 - 美金 254,047,904)						7,863,764	(16,217,415)

貝萊德環球資產配置基金 (基金之配息來源可能為本金) (Global Allocation Fund) 續

至 2024 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
USD 197,462,595	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 27/1/2026; and pays Floating USD SOFR annually from 27/1/2026	Goldman Sachs	23/1/2025	(643,527)	2,087,290
USD 150,050,959	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 27/10/2025; and pays Floating USD SOFR annually from 25/10/2025	Citibank	23/10/2024	3,642,960	5,135,962
USD 66,168,616	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.66% Fixed annually from 10/10/2025; and pays Floating USD SOFR annually from 10/10/2025	Nomura	8/10/2024	1,011,826	1,721,508
USD 14,020,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX. NA.HY.42.V1 quarterly from 20/6/2024	Barclays	18/9/2024	(11,484)	6,602
USD 17,890,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024; and pays 5% Fixed	Bank of America	16/10/2024	(23,175)	14,126
USD 17,180,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX. NA.HY.42.V1 quarterly from 20/6/2024	Bank of America	18/9/2024	(20,688)	27,416
總金額 (美金曝險部位 - 美金 233,798,977)				3,955,912	8,992,904

至 2024 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
USD (17,180,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX. NA.HY.42.V1 from 20/6/2024	Bank of America	18/9/2024	211	(8,723)
USD (66,168,616)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 10/10/2025; and pays 3.16% Fixed annually from 10/10/2025	Nomura	8/10/2024	(128,263)	(278,704)
USD (150,050,959)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/10/2025; and pays 3.15% Fixed annually from 25/10/2025	Citibank	23/10/2024	(511,041)	(889,915)
USD (197,462,595)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.25% Fixed annually from 27/1/2026; and pays Floating USD SOFR semi-annually from 27/1/2026	Goldman Sachs	23/1/2025	454,687	(347,029)
USD (111,355,800)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.225% Fixed annually from 19/2/2026; and pays Floating USD SOFR annually from 19/2/2026	Goldman Sachs	14/2/2025	72,534	(1,544,909)
USD (111,355,800)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/2/2026; and pays 3.225% Fixed annually from 19/2/2026	Goldman Sachs	14/2/2025	105,267	(1,512,176)
USD (190,010,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/6/2026; and pays 4.6% Fixed annually from 17/6/2026	Morgan Stanley	13/6/2025	412,907	(195,125)
USD (116,436,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.55% Fixed annually from 1/07/2026; and pays Floating USD SOFR annually from 1/7/2026	Morgan Stanley	27/6/2025	507,351	(290,235)
總金額 (美金曝險部位 - 美金 210,334,193)				913,653	(5,066,816)

至 2024 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
	美國		
USD 73,499,192	Fannie Mae or Freddie Mac 3.5% TBA	67,902,383	0.45
將予宣佈證券總額 (美金曝險部位 - 美金 67,902,384)			
		67,902,383	0.45

貝萊德環球企業債券基金 (基金之配息來源可能為本金)
 (Global Corporate Bond Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				芬 蘭			
				EUR 2,440,000	OP Corporate Bank 4.122% 28/3/2027	2,706,223	0.15
債 券				法 國			
	澳 洲			EUR 1,100,000	Air Liquide Finance 3.375% 29/5/2034	1,233,116	0.07
USD 4,420,000	APA Infrastructure 4.25% 15/7/2027	4,409,351	0.25	EUR 3,200,000	Arkema 2.75% 17/9/2024	3,554,230	0.20
EUR 779,000	BHP Billiton Finance 3.125% 29/4/2033	832,384	0.05	EUR 1,350,000	AXA 1.875% 10/7/2042	1,278,885	0.07
EUR 4,751,000	Origin Energy Finance 1% 17/9/2029	4,621,238	0.26	EUR 2,000,000	AXA 5.5% 11/7/2043	2,397,060	0.14
AUD 7,150,000	Origin Energy Finance 2.65% 11/11/2027	4,536,089	0.25	EUR 1,600,000	Banque Federative du Credit Mutuel 1.125% 19/11/2031	1,460,870	0.08
		14,399,062	0.81	EUR 2,700,000	Banque Federative du Credit Mutuel 4.375% 11/1/2034	2,993,379	0.17
	奧 地 利			EUR 4,200,000	Banque Federative du Credit Mutuel 4.75% 10/11/2031	4,951,499	0.28
EUR 5,000,000	Erste Bank 3.25% 27/8/2032	5,489,521	0.31	USD 900,000	BNP Paribas 2.159% 15/9/2029	812,659	0.05
EUR 5,200,000	Lenzing 5.75% 7/9/2025	5,565,115	0.32	USD 2,370,000	BNP Paribas 5.335% 12/6/2029	2,428,799	0.14
EUR 4,000,000	OMV 2.5% 1/6/2026	4,296,342	0.24	USD 5,400,000	BPCE 1.652% 6/10/2026	5,200,057	0.29
		15,350,978	0.87	USD 1,850,000	BPCE 4.5% 15/3/2025	1,838,162	0.10
	比 利 時			USD 2,950,000	BPCE 6.714% 19/10/2029	3,129,409	0.18
EUR 3,190,000	Lonza Finance International 3.5% 4/9/2034	3,498,057	0.20	USD 1,800,000	BPCE 7.003% 19/10/2034	2,000,586	0.11
	加 拿 大			EUR 2,000,000	Cie Generale des Etablissements Michelin 3.375% 16/5/2036	2,201,715	0.13
CAD 1,300,000	Bell Telephone of Canada or Bell Canada 4.35% 18/12/2045	841,142	0.05	USD 2,900,000	Credit Agricole 1.907% 16/6/2026	2,827,715	0.16
USD 345,000	Canadian National Railway 6.125% 1/11/2053	406,924	0.02	USD 1,900,000	Credit Agricole 4% 10/1/2033	1,820,065	0.10
CAD 5,735,000	Enbridge 4.1% 21/9/2051	3,495,268	0.20	USD 1,444,000	Credit Agricole 5.365% 11/3/2034	1,488,525	0.08
USD 4,000,000	Enbridge 5.3% 5/4/2029	4,116,449	0.23	USD 850,000	Credit Agricole 5.514% 5/7/2033	896,225	0.05
USD 1,755,000	Enbridge 5.625% 5/4/2034*	1,819,082	0.10	USD 1,450,000	Credit Agricole 6.316% 3/10/2029	1,529,131	0.09
USD 1,184,000	Enbridge 5.7% 8/3/2033	1,240,603	0.07	EUR 2,600,000	Credit Agricole Assurances 2.625% 29/1/2048	2,731,992	0.16
USD 2,926,000	Rogers Communications 4.55% 15/3/2052	2,503,978	0.14	EUR 2,000,000	Electricite de France 2.875% 15/12/2026	2,123,815	0.12
USD 3,500,000	Rogers Communications 5% 15/2/2029	3,544,780	0.20	GBP 1,300,000	Electricite de France 5.875% 22/1/2029	1,652,521	0.09
USD 3,000,000	Rogers Communications 5.3% 15/2/2034*	3,039,704	0.17	GBP 2,700,000	Electricite de France 6% 29/1/2026	3,522,666	0.20
CAD 4,300,000	Rogers Communications 5.9% 21/9/2033	3,457,988	0.20	EUR 1,600,000	Electricite de France 7.5% 6/9/2028	1,947,596	0.11
CAD 3,240,000	TELUS 3.95% 16/2/2050	1,924,075	0.11	EUR 1,400,000	Engie 4.25% 6/3/2044	1,558,449	0.09
CAD 890,000	TELUS 4.4% 29/1/2046	573,898	0.03	EUR 6,459,000	Forvia 7.25% 15/6/2026*	7,453,175	0.42
		26,963,891	1.52	USD 3,100,000	La Mondiale SAM 4.8% 18/1/2048	2,957,307	0.17
	開 曼 群 島			EUR 800,000	La Poste 3.125% 29/10/2025	875,089	0.05
GBP 1,300,000	Gaci First Investment 5.625% 11/6/2039	1,711,094	0.10	EUR 2,000,000	Orange 1.75% 19/12/2026*	2,111,986	0.12
USD 1,400,000	Shimao 3.45% 11/1/2031***	75,250	0.00	EUR 2,400,000	Orange 2.375% 15/1/2025	2,636,698	0.15
USD 2,700,000	Shimao 5.2% 16/1/2027***	145,125	0.01	USD 4,950,000	Societe Generale 1.488% 14/12/2026	4,717,288	0.27
USD 3,500,000	Vale Overseas 6.4% 28/6/2054*	3,591,455	0.20	USD 2,500,000	Societe Generale 1.792% 9/6/2027	2,357,859	0.13
		5,522,924	0.31	EUR 2,100,000	Societe Generale 5.625% 2/6/2033	2,476,146	0.14
	智 利			USD 2,500,000	Societe Generale 6.447% 12/1/2027	2,538,025	0.14
EUR 6,325,000	Chile Government International Bond 3.875% 9/7/2031	7,147,090	0.40	USD 885,000	Societe Generale 7.132% 19/1/2055	899,734	0.05
	丹 麥			EUR 2,144,000	TotalEnergies 2.625% 26/2/2025	2,354,180	0.13
USD 5,525,000	Danske Bank 1.549% 10/9/2027	5,202,079	0.29	EUR 2,800,000	Veolia Environnement 2% 15/11/2027	2,884,179	0.16
GBP 1,500,000	Danske Bank 2.25% 14/1/2028	1,846,737	0.10	EUR 1,300,000	Worldline 0.875% 30/6/2027	1,320,474	0.08
EUR 5,860,000	Danske Bank 4.349% 10/4/2027	6,507,711	0.37	EUR 5,300,000	Worldline 4.125% 12/9/2028*	5,861,611	0.33
EUR 3,500,000	Danske Bank 4.5% 9/11/2028	4,007,644	0.23			99,022,877	5.60
USD 4,100,000	Danske Bank 5.705% 1/3/2030	4,238,788	0.24				
		21,802,959	1.23				

* 本證券全部或部分代表借貸證券。
 *** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德環球企業債券基金 (基金之配息來源可能為本金)
 (Global Corporate Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
德國				USD 3,000,000	UniCredit 2.569% 22/9/2026	2,919,379	0.17
EUR 4,250,000	UniCredit 4.2% 11/6/2034	4,722,498	0.27				
						31,437,644	1.78
				澤西島			
GBP 6,405,000	Glencore Finance Europe 3.125% 26/3/2026	8,208,486	0.46				
GBP 3,458,000	Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	4,613,895	0.26				
						12,822,381	0.72
				盧森堡			
EUR 1,403,000	Becton Dickinson Euro Finance 1.208% 4/6/2026	1,505,134	0.08				
EUR 1,340,000	Becton Dickinson Euro Finance 4.029% 7/6/2036	1,513,238	0.09				
USD 6,880,000	Greensaif Pipelines Bidco 6.103% 23/8/2042*	7,043,400	0.40				
USD 5,898,000	Greensaif Pipelines Bidco 6.129% 23/2/2038*	6,211,567	0.35				
EUR 2,902,000	Novartis Finance 0% 23/9/2028	2,873,957	0.16				
EUR 5,400,000	Repsol Europe Finance 3.625% 5/9/2034	5,972,106	0.34				
EUR 11,484,000	SES 2.875% 27/5/2026*	12,142,794	0.69				
EUR 2,200,000	Traton Finance Luxembourg 3.75% 27/3/2027*	2,458,556	0.14				
EUR 7,700,000	Traton Finance Luxembourg 4.665% 18/9/2025	8,578,165	0.48				
						48,298,917	2.73
				墨西哥			
EUR 2,100,000	Mexico Government International Bond 4.49% 25/5/2032	2,353,746	0.13				
USD 1,900,000	Mexico Government International Bond 4.875% 19/5/2033*	1,809,807	0.10				
USD 4,075,000	Mexico Government International Bond 6% 7/5/2036*	4,128,260	0.24				
USD 5,200,000	Mexico Government International Bond 6.35% 9/2/2035*	5,421,988	0.31				
USD 2,100,000	Orbia Advance 5.5% 15/1/2048	1,827,000	0.11				
EUR 4,140,000	Petroleos Mexicanos 4.75% 26/2/2029	4,098,243	0.23				
USD 2,160,000	Petroleos Mexicanos 8.75% 2/6/2029	2,147,688	0.12				
						21,786,732	1.24
				荷蘭			
USD 1,200,000	ABN AMRO Bank 2.47% 13/12/2029	1,094,695	0.06				
EUR 6,500,000	ABN AMRO Bank 3% 1/6/2032	6,936,917	0.39				
USD 1,400,000	ABN AMRO Bank 3.324% 13/3/2037	1,203,162	0.07				
EUR 1,447,000	Airbus 1.375% 13/5/2031	1,438,167	0.08				
EUR 3,100,000	Airbus 1.625% 9/6/2030	3,164,922	0.18				
EUR 1,500,000	de Volksbank 1.75% 22/10/2030	1,619,859	0.09				
EUR 3,630,000	EnBW International Finance 4% 22/7/2036	4,097,640	0.23				
EUR 4,482,000	IMCD 2.125% 31/3/2027	4,788,088	0.27				
EUR 7,590,000	IMCD 4.875% 18/9/2028	8,769,188	0.50				
EUR 2,600,000	ING Groep 4.25% 26/8/2035	2,883,924	0.16				
USD 475,000	JDE Peet's 1.375% 15/1/2027	440,636	0.03				
EUR 1,790,000	MSD Netherlands Capital 3.75% 30/5/2054	1,941,210	0.11				
匈牙利							
EUR 1,840,000	Hungary Government International Bond 5.375% 12/9/2033*	2,176,956	0.12				
愛爾蘭							
EUR 6,550,000	CA Auto Bank 4.474% 18/7/2027	7,284,932	0.41				
EUR 1,090,000	Eaton Capital UnLtd 3.601% 21/5/2031	1,228,950	0.07				
USD 2,900,000	Willow No 2 Ireland for Zurich Insurance 4.25% 1/10/2045	2,854,506	0.16				
						11,368,388	0.64
義大利							
EUR 4,300,000	Eni 2.625% 13/10/2025	4,684,947	0.26				
USD 2,510,000	Eni 5.95% 15/5/2054	2,607,104	0.15				
EUR 4,800,000	Intesa Sanpaolo 4.264% 16/4/2027	5,327,332	0.30				
USD 1,000,000	Intesa Sanpaolo 8.248% 21/11/2033	1,144,323	0.06				
EUR 6,200,000	Intesa Sanpaolo Vita 4.75% 17/12/2024	6,878,562	0.39				
EUR 2,840,000	Snam 4.085% 15/4/2026	3,153,499	0.18				

* 本證券全部或部分代表借貸證券。

貝萊德環球企業債券基金 (基金之配息來源可能為本金)
 (Global Corporate Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
EUR 3,300,000	Novo Nordisk Finance Netherlands 3.375% 21/5/2034	3,689,076	0.21	韓國			
USD 855,000	NXP / NXP Funding / NXP USA 3.15% 1/5/2027	823,664	0.05	USD 745,000	SK Hynix 5.5% 16/1/2029	763,033	0.04
EUR 6,800,000	Pluxee 3.5% 4/9/2028*	7,557,635	0.42	USD 5,200,000	SK Hynix 6.375% 17/1/2028*	5,448,404	0.31
EUR 2,400,000	Pluxee 3.75% 4/9/2032	2,655,425	0.15				
EUR 2,000,000	Repsol International Finance 2.5% 22/12/2026	2,132,122	0.12	西班牙			
EUR 1,521,000	Repsol International Finance 4.5% 25/3/2075	1,686,338	0.09	EUR 2,300,000	Amadeus IT 3.5% 21/3/2029	2,570,079	0.14
EUR 5,000,000	REWE International Finance 4.875% 13/9/2030	5,882,170	0.33	EUR 700,000	Banco Bilbao Vizcaya Argentaria 4.875% 8/2/2036	797,689	0.05
EUR 1,600,000	Sartorius Finance 4.375% 14/9/2029	1,838,343	0.10	USD 1,400,000	Banco Bilbao Vizcaya Argentaria 7.883% 15/11/2034	1,589,692	0.09
EUR 5,800,000	Sartorius Finance 4.875% 14/9/2035	6,844,193	0.39	EUR 600,000	Banco de Sabadell 4% 15/1/2030	680,418	0.04
EUR 8,400,000	Telefonica Europe 3.875% 22/6/2026	9,270,775	0.52	EUR 6,800,000	Banco Santander 4.875% 18/10/2031	8,056,393	0.46
EUR 1,300,000	TenneT 0.75% 26/6/2025	1,409,767	0.08	USD 5,400,000	Banco Santander 5.439% 15/7/2031*	5,574,226	0.31
EUR 4,544,000	TenneT 1% 13/6/2026	4,851,323	0.28	USD 2,000,000	Banco Santander 6.938% 7/11/2033	2,281,801	0.13
EUR 800,000	TenneT 1.375% 5/6/2028	834,534	0.05	EUR 2,000,000	Bankinter 4.875% 13/9/2031	2,349,679	0.13
EUR 1,300,000	TenneT 1.625% 17/11/2026	1,392,006	0.08	GBP 4,000,000	CaixaBank 1.5% 3/12/2026	5,019,934	0.28
EUR 10,500,000	TenneT 2.374% 22/7/2025	11,400,067	0.64	EUR 1,400,000	Telefonica Emisiones 4.055% 24/1/2036	1,571,405	0.09
EUR 770,000	TenneT 4.75% 28/10/2042	920,573	0.05				
EUR 2,830,000	Toyota Motor Finance Netherlands 4.055% 30/4/2026	3,138,101	0.18	瑞典			
EUR 1,690,000	Vesteda Finance 4% 7/5/2032	1,901,983	0.11	EUR 3,570,000	Skandinaviska Enskilda Banken 4.018% 3/5/2027	3,959,593	0.23
EUR 13,900,000	Volkswagen International Finance 3.5% 17/6/2025	15,311,675	0.86	EUR 3,200,000	Svenska Handelsbanken 4.205% 8/3/2027	3,554,319	0.20
EUR 8,000,000	Volkswagen International Finance 4.348% 27/3/2026	8,896,209	0.50				
EUR 6,000,000	Wintershall Dea Finance 1.332% 25/9/2028	6,100,374	0.34	瑞士			
EUR 8,800,000	Wintershall Dea Finance 1.823% 25/9/2031	8,466,029	0.48	EUR 2,000,000	Raiffeisen Schweiz Genossenschaft 3.852% 3/9/2032	2,237,343	0.13
EUR 10,800,000	Wintershall Dea Finance 2 2.499% 20/4/2026	11,492,524	0.65	EUR 2,750,000	UBS 2.125% 13/10/2026	3,001,586	0.17
EUR 2,000,000	Wintershall Dea Finance 2 3% 20/7/2028	2,058,467	0.12	EUR 3,750,000	UBS 2.875% 2/4/2032	3,967,616	0.22
		158,931,781	8.97	USD 8,450,000	UBS 3.091% 14/5/2032	7,502,985	0.42
葡萄牙				USD 2,600,000	UBS 4.282% 9/1/2028	2,560,816	0.14
EUR 6,900,000	EDP 1.5% 14/3/2082	7,183,866	0.41	EUR 9,200,000	UBS 7.75% 1/3/2029*	11,600,670	0.66
EUR 5,200,000	EDP 1.7% 20/7/2080	5,648,627	0.32	USD 4,834,000	UBS 9.016% 15/11/2033	6,031,539	0.34
		12,832,493	0.73				
羅馬尼亞				英國			
USD 3,480,000	Romanian Government International Bond 3% 27/2/2027*	3,305,826	0.19	USD 4,090,000	abrdn 4.25% 30/6/2028*	3,870,819	0.22
EUR 8,375,000	Romanian Government International Bond 5.625% 22/2/2036	9,090,592	0.51	EUR 2,510,000	Anglo American Capital 4.125% 15/3/2032	2,832,775	0.16
		12,396,418	0.70	USD 400,000	Aon Global 4.45% 24/5/2043	346,489	0.02
沙烏地阿拉伯				GBP 2,800,000	Aviva 4.375% 12/9/2049	3,445,062	0.20
USD 1,740,000	Saudi Arabian Oil 5.75% 17/7/2054*	1,757,400	0.10	EUR 5,800,000	Babcock International 1.375% 13/9/2027	6,042,597	0.34
USD 600,000	Saudi Government International Bond 5.75% 16/1/2054	616,020	0.04	GBP 4,679,000	Babcock International 1.875% 5/10/2026	5,768,859	0.33
		2,373,420	0.14	USD 5,469,000	BAE Systems 3.4% 15/4/2030	5,146,092	0.29
新加坡				USD 719,000	BAE Systems 5.3% 26/3/2034	740,437	0.04
USD 700,000	Pfizer Investment Enterprises 5.11% 19/5/2043	698,285	0.04	USD 965,000	BAE Systems 5.5% 26/3/2054	996,364	0.06
				EUR 2,150,000	Barclays 4.347% 8/5/2035	2,441,550	0.14
				EUR 2,600,000	Barclays 5.262% 29/1/2034	3,138,077	0.18
				GBP 5,120,000	Barclays 7.125% 15/6/2025*	6,747,322	0.38
				EUR 2,840,000	BAT International Finance 4.125% 12/4/2032	3,159,208	0.18
				EUR 2,043,000	BP Capital Markets 3.25% 22/3/2026	2,230,658	0.13
				USD 308,000	BP Capital Markets 4.375% 22/6/2025	303,401	0.02
				USD 6,700,000	BP Capital Markets 6.45% 1/12/2033	6,952,737	0.39

* 本證券全部或部分代表借貸證券。

貝萊德環球企業債券基金 (基金之配息來源可能為本金)

(Global Corporate Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 4,850,000	British Telecommunications 1.874% 18/8/2080	5,276,758	0.30	EUR 10,390,000	Vodafone 2.625% 27/8/2080	11,236,333	0.64
EUR 2,133,000	British Telecommunications 2.75% 30/8/2027	2,341,744	0.13	USD 5,200,000	Vodafone 6.25% 3/10/2078	5,200,585	0.29
EUR 3,090,000	British Telecommunications 4.25% 6/1/2033	3,591,815	0.20			214,981,735	12.14
USD 4,203,000	British Telecommunications 4.25% 23/11/2081*	4,078,474	0.23		美國		
EUR 1,200,000	Chanel Ceres 0.5% 31/7/2026	1,260,439	0.07	USD 930,000	6297782 5.026% 1/10/2029	929,345	0.05
EUR 894,000	Channel Link Enterprises Finance 2.706% 30/6/2050	938,087	0.05	USD 4,400,000	AbbVie 4.3% 14/5/2036	4,236,948	0.24
GBP 952,000	Co-Operative Bank 9.5% 24/5/2028	1,371,234	0.08	USD 1,355,000	AEP Texas 3.45% 15/5/2051	950,713	0.05
EUR 6,900,000	Diageo Finance 4.017% 20/6/2026*	7,647,837	0.43	USD 1,120,000	AEP Texas 5.4% 1/6/2033	1,136,277	0.06
USD 5,880,000	Harbour Energy 5.5% 15/10/2026*	5,826,258	0.33	USD 630,000	AEP Transmission 3.65% 1/4/2050	486,752	0.03
EUR 1,480,000	HBOS 4.5% 18/3/2030	1,637,709	0.09	USD 400,000	Aetna 4.125% 15/11/2042	331,152	0.02
USD 1,500,000	HSBC 2.206% 17/8/2029	1,362,643	0.08	USD 1,500,000	Aetna 4.75% 15/3/2044	1,332,343	0.08
USD 4,359,000	HSBC 2.871% 22/11/2032	3,785,926	0.21	USD 1,350,000	Air Lease 2.875% 15/1/2032	1,171,990	0.07
USD 2,500,000	HSBC 7.399% 13/11/2034	2,810,840	0.16	USD 1,750,000	Allstate 5.25% 30/3/2033	1,816,295	0.10
GBP 2,500,000	Imperial Brands Finance 5.5% 28/9/2026	3,315,850	0.19	USD 2,005,000	Ally Financial 6.184% 26/7/2035	2,051,175	0.12
EUR 1,402,000	Lloyds Bank Corporate Markets 4.125% 30/5/2027	1,594,683	0.09	USD 4,600,000	American Express 6.12% 23/4/2027	4,609,327	0.26
GBP 1,100,000	Lloyds Banking 1.875% 15/1/2026	1,427,959	0.08	USD 3,000,000	American Honda Finance 6.08% 9/7/2027	2,998,818	0.17
USD 660,000	Lloyds Banking 4.65% 24/3/2026	656,098	0.04	EUR 500,000	American Tower 0.5% 15/1/2028	503,674	0.03
GBP 2,972,000	Mobico 2.375% 20/11/2028	3,431,336	0.19	EUR 2,800,000	American Tower 0.875% 21/5/2029	2,749,662	0.16
EUR 1,184,000	Mobico 4.875% 26/9/2031*	1,298,712	0.07	EUR 1,520,000	American Tower 4.1% 16/5/2034	1,707,671	0.10
EUR 3,463,000	Motability Operations 3.875% 24/1/2034	3,905,465	0.22	USD 200,000	American Tower 5.65% 15/3/2033	209,050	0.01
EUR 5,670,000	Motability Operations 4.25% 17/6/2035	6,498,715	0.37	USD 3,008,000	Amgen 5.75% 2/3/2063	3,109,334	0.18
GBP 800,000	Motability Operations 5.625% 24/1/2054	1,077,089	0.06	USD 2,800,000	Anheuser-Busch / Anheuser- Busch InBev Worldwide 4.7% 1/2/2036	2,778,945	0.16
GBP 1,150,000	National Grid Electricity Distribution 3.5% 16/10/2026	1,467,779	0.08	USD 6,000,000	Anheuser-Busch / Anheuser- Busch InBev Worldwide 4.9% 1/2/2046	5,811,387	0.33
USD 3,957,000	Nationwide Building Society 4.302% 8/3/2029*	3,900,322	0.22	USD 3,000,000	Aon / Aon Global 3.9% 28/2/2052	2,365,493	0.13
EUR 4,000,000	NatWest 1.043% 14/9/2032	4,077,379	0.23	USD 3,740,000	Aon North America 5.75% 1/3/2054	3,907,926	0.23
EUR 1,660,000	NatWest 3.673% 5/8/2031	1,849,273	0.11	USD 6,700,000	Apple 2.65% 8/2/2051	4,567,851	0.26
USD 5,200,000	NatWest 3.754% 1/11/2029	5,182,178	0.29	EUR 8,200,000	AT&T 2.875% 2/3/2025	9,010,989	0.51
USD 3,000,000	NatWest 7.472% 10/11/2026	3,080,548	0.17	USD 3,357,000	AT&T 3.5% 15/9/2053	2,415,065	0.14
USD 2,470,000	NatWest Markets 1.6% 29/9/2026	2,321,759	0.13	GBP 4,800,000	AT&T 4.25% 1/6/2043	5,279,735	0.30
EUR 14,100,000	Rolls-Royce 1.625% 9/5/2028	14,786,114	0.83	USD 1,010,000	AT&T 4.9% 15/8/2037	989,926	0.06
EUR 3,600,000	Rolls-Royce 4.625% 16/2/2026	4,035,033	0.23	GBP 1,600,000	AT&T 5.5% 15/3/2027	2,128,608	0.12
GBP 8,000,000	Rolls-Royce 5.75% 15/10/2027	10,728,463	0.61	USD 2,210,000	Atlantic City Electric 2.3% 15/3/2031	1,916,277	0.11
USD 500,000	Santander UK 1.532% 21/8/2026	482,588	0.03	USD 1,000,000	Baltimore Gas and Electric 3.5% 15/8/2046	771,898	0.04
GBP 2,000,000	Santander UK 7.098% 16/11/2027	2,729,510	0.15	USD 3,800,000	Bank of America 2.299% 21/7/2032	3,246,878	0.18
EUR 1,150,000	Standard Chartered 1.2% 23/9/2031	1,199,999	0.07	USD 8,810,000	Bank of America 2.496% 13/2/2031	7,909,148	0.45
USD 4,250,000	Standard Chartered 5.905% 14/5/2035	4,424,144	0.25	USD 1,140,000	Bank of America 2.592% 29/4/2031	1,024,281	0.06
USD 5,940,000	Tesco 6.15% 15/11/2037	6,211,365	0.35	USD 4,319,000	Bank of America 2.651% 11/3/2032	3,802,813	0.21
GBP 5,970,020	United Kingdom Gilt 1.5% 31/7/2053	4,094,401	0.23	USD 4,500,000	Bank of America 2.687% 22/4/2032*	3,964,587	0.22
GBP 1,450,000	Virgin Money UK 2.625% 19/8/2031	1,804,574	0.10	USD 1,250,000	Bank of America 3.194% 23/7/2030	1,172,351	0.07
EUR 3,813,000	Virgin Money UK 4% 18/3/2028	4,277,067	0.24	USD 3,588,000	Bank of America 3.384% 2/4/2026	3,549,843	0.20
EUR 1,149,000	Virgin Money UK 4.625% 29/10/2028	1,316,796	0.07	USD 600,000	Bank of America 4.571% 27/4/2033	589,185	0.03
GBP 893,000	Virgin Money UK 7.625% 23/8/2029	1,277,407	0.07	USD 3,300,000	Bank of America 5.819% 15/9/2029*	3,452,794	0.20
				USD 670,000	BAT Capital 6.343% 2/8/2030	721,782	0.04

* 本證券全部或部分代表借貸證券。

貝萊德環球企業債券基金 (基金之配息來源可能為本金) (Global Corporate Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 2,590,000	Bayer US Finance 6.5% 21/11/2033	2,769,436	0.16	USD 310,000	Dominion Energy South Carolina 6.25% 15/10/2053	355,126	0.02
USD 1,290,000	Bayer US Finance 6.875% 21/11/2053	1,421,709	0.08	USD 6,600,000	DTE Energy 4.95% 1/7/2027	6,677,521	0.38
USD 2,040,000	Bayer US Finance II 4.625% 25/6/2038	1,819,864	0.10	EUR 7,840,000	Duke Energy 3.75% 1/4/2031	8,694,101	0.49
USD 300,000	Bayer US Finance II 4.7% 15/7/2064	235,311	0.01	EUR 3,168,000	Duke Energy 3.85% 15/6/2034	3,479,719	0.20
USD 4,100,000	Boeing 2.196% 4/2/2026	3,931,281	0.22	USD 3,600,000	Duke Energy 5.8% 15/6/2054	3,719,539	0.21
USD 5,300,000	Boeing 3.25% 1/2/2028	4,999,349	0.28	USD 1,800,000	Duke Energy 6.1% 15/9/2053	1,945,663	0.11
USD 3,200,000	Boeing 3.55% 1/3/2038	2,460,095	0.14	USD 900,000	Duke Energy Carolinas 3.2% 15/8/2049	641,507	0.04
USD 6,100,000	Boeing 3.85% 1/11/2048	4,335,980	0.25	USD 685,000	Duke Energy Carolinas 3.55% 15/3/2052	514,675	0.03
USD 565,000	Boeing 3.95% 1/8/2059	385,899	0.02	USD 980,000	Duke Energy Carolinas 3.75% 1/6/2045	789,121	0.04
USD 3,853,000	Boeing 5.93% 1/5/2060	3,674,442	0.21	USD 2,000,000	Duke Energy Carolinas 4.25% 15/12/2041	1,781,186	0.10
USD 3,300,000	Boeing 6.875% 15/3/2039	3,583,704	0.20	USD 286,000	Duke Energy Ohio 5.65% 1/4/2053	295,296	0.02
USD 360,000	Bristol-Myers Squibb 6.25% 15/11/2053	410,433	0.02	USD 200,000	Duke Energy Progress 4% 1/4/2052	164,121	0.01
USD 2,800,000	Broadcom 2.6% 15/2/2033	2,355,686	0.13	USD 3,015,000	Edison International 5.25% 15/11/2028	3,073,377	0.17
USD 4,530,000	Broadcom 5.05% 12/7/2029	4,625,780	0.26	USD 1,575,000	Edison International 6.95% 15/11/2029*	1,725,747	0.10
USD 810,000	Burlington Northern Santa Fe 5.5% 15/3/2055	856,528	0.05	USD 7,515,000	Elevance Health 5.65% 15/6/2054	7,795,005	0.44
USD 3,695,000	Cameron LNG 3.701% 15/1/2039	3,152,973	0.17	USD 1,000,000	Energy Transfer 5.75% 15/2/2033	1,041,590	0.06
USD 2,400,000	Capital One Financial 5.817% 1/2/2034	2,459,964	0.14	USD 4,000,000	Energy Transfer 5.8% 15/6/2038	4,118,944	0.23
USD 940,000	CenterPoint Energy Resources 5.4% 1/7/2034	962,790	0.05	USD 3,420,000	Energy Transfer 5.95% 15/5/2054	3,474,782	0.20
USD 1,462,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	1,486,604	0.08	USD 976,000	Energy Transfer 6.25% 15/4/2049	1,022,059	0.06
USD 700,000	Charter Communications Operating / Charter Communications Operating Capital 6.834% 23/10/2055	699,732	0.04	USD 510,000	Energy Transfer 6.55% 1/12/2033	559,424	0.03
USD 900,000	Cigna 4.8% 15/8/2038	865,765	0.05	USD 6,390,000	EQT 5.75% 1/2/2034	6,534,491	0.37
USD 1,697,000	Cigna 5% 15/5/2029	1,734,061	0.10	USD 700,000	Eversource Energy 5.125% 15/5/2033	703,353	0.04
USD 696,000	Cigna 5.125% 15/5/2031	715,208	0.04	USD 1,214,000	Eversource Energy 5.45% 1/3/2028	1,245,497	0.07
USD 4,400,000	Citigroup 2.561% 1/5/2032	3,825,444	0.22	USD 2,300,000	FirstEnergy 4.85% 15/7/2047	2,060,607	0.12
USD 1,950,000	Citigroup 2.904% 3/11/2042	1,431,260	0.08	GBP 2,800,000	Fiserv 2.25% 1/7/2025	3,592,384	0.20
EUR 8,280,000	Citigroup 3.75% 14/5/2032	9,214,987	0.52	USD 3,800,000	Fiserv 4.4% 1/7/2049	3,292,193	0.19
USD 1,500,000	Citigroup 4.281% 24/4/2048	1,302,652	0.07	USD 2,370,000	Florida Power & Light 4.625% 15/5/2030	2,411,376	0.14
USD 9,100,000	Citigroup 6.174% 25/5/2034	9,607,188	0.54	USD 4,000,000	Florida Power & Light 4.95% 1/6/2035	4,067,416	0.23
USD 300,000	Citigroup 6.675% 13/9/2043	346,462	0.02	USD 2,400,000	Florida Power & Light 5.69% 1/3/2040	2,556,480	0.14
EUR 1,690,000	Coca-Cola 3.375% 15/8/2037	1,864,733	0.11	USD 1,180,000	Florida Power & Light 5.95% 1/2/2038	1,297,356	0.07
USD 1,070,000	Columbia Pipelines 5.681% 15/1/2034	1,096,336	0.06	GBP 8,500,000	Ford Motor Credit 4.535% 6/3/2025	11,103,002	0.63
USD 1,000,000	Columbia Pipelines Operating 6.036% 15/11/2033	1,059,510	0.06	GBP 2,500,000	Ford Motor Credit 5.78% 30/4/2030	3,297,762	0.19
USD 6,500,000	Comcast 1.5% 15/2/2031	5,420,147	0.31	USD 885,000	Ford Motor Credit 7.122% 7/11/2033	959,794	0.06
USD 2,300,000	Comcast 2.937% 1/11/2056	1,481,508	0.08	EUR 1,200,000	General Electric 2.125% 17/5/2037	1,118,842	0.06
USD 1,000,000	Comcast 3.25% 1/11/2039	807,882	0.04	EUR 4,300,000	General Electric 3.856% 20/6/2030	4,861,773	0.27
USD 8,800,000	Comcast 3.9% 1/3/2038	7,842,092	0.44	EUR 545,000	General Electric 4.125% 19/9/2035	630,389	0.04
USD 900,000	Consumers Energy 3.25% 15/8/2046	698,847	0.04	GBP 995,000	General Motors Financial 2.35% 3/9/2025	1,271,308	0.07
USD 2,450,000	Consumers Energy 4.2% 1/9/2052	2,108,880	0.12	USD 800,000	Georgia Power 3.7% 30/1/2050	625,973	0.04
EUR 500,000	Coty 4.5% 15/5/2027	563,423	0.03	USD 815,000	Georgia Power 5.125% 15/5/2052	803,925	0.05
USD 300,000	Cox Communications 8.375% 1/3/2039	369,501	0.02				
USD 1,639,000	Crown Castle 2.9% 15/3/2027	1,572,417	0.09				
USD 1,050,000	CVS Health 5.125% 20/7/2045	956,039	0.05				
USD 2,800,000	CVS Health 6.05% 1/6/2054	2,856,175	0.16				
USD 1,931,000	Devon Energy 4.75% 15/5/2042	1,708,195	0.10				
USD 7,800,000	Diamondback Energy 6.25% 15/3/2033	8,411,343	0.47				

* 本證券全部或部分代表借貸證券。

貝萊德環球企業債券基金 (基金之配息來源可能為本金)

(Global Corporate Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 2,800,000	Gilead Sciences 4% 1/9/2036	2,586,958	0.15	USD 970,000	Kinder Morgan Energy Partners 6.5% 1/2/2037	1,056,395	0.06
USD 545,000	Gilead Sciences 4.15% 1/3/2047	466,495	0.03	USD 1,100,000	KLA 5.25% 15/7/2062	1,115,738	0.06
USD 2,655,000	Gilead Sciences 5.55% 15/10/2053	2,788,373	0.16	USD 220,000	Lam Research 3.125% 15/6/2060	149,116	0.01
USD 1,200,000	Glencore Funding 5.893% 4/4/2054	1,215,194	0.07	EUR 140,043	Lehman Brothers 4.75% 16/1/2014***	636	0.00
USD 4,600,000	Glencore Funding 6.43% 4/4/2027	4,606,212	0.26	USD 340,000	Lowe's 2.8% 15/9/2041	244,376	0.01
EUR 3,220,000	Global Payments 4.875% 17/3/2031	3,765,399	0.21	USD 3,920,000	Lowe's 3% 15/10/2050	2,610,450	0.15
USD 1,375,000	GLP Capital / GLP Financing II 4% 15/1/2031	1,280,677	0.07	USD 2,200,000	Lowe's 3.5% 1/4/2051	1,607,562	0.09
USD 2,600,000	Goldman Sachs 2.383% 21/7/2032	2,221,893	0.12	USD 3,700,000	Lowe's 4.25% 1/4/2052	3,068,464	0.17
USD 6,000,000	Goldman Sachs 3.102% 24/2/2033*	5,324,943	0.30	USD 375,000	Lowe's 5.625% 15/4/2053	382,799	0.02
USD 4,400,000	Goldman Sachs 4.017% 31/10/2038	3,918,370	0.22	USD 739,000	Lowe's 5.75% 1/7/2053	769,215	0.04
USD 4,145,000	Goldman Sachs 5.851% 25/4/2035	4,391,775	0.24	USD 2,580,000	Lowe's 5.8% 15/9/2062	2,661,928	0.15
USD 1,590,000	Goldman Sachs 6.75% 1/10/2037	1,797,598	0.10	USD 1,134,000	Marathon Oil 5.7% 1/4/2034	1,200,836	0.07
USD 900,000	HCA 5.5% 15/6/2047	877,254	0.05	USD 3,778,000	Marathon Oil 6.8% 15/3/2032	4,234,030	0.24
USD 1,159,000	HCA 5.875% 1/2/2029	1,205,733	0.07	USD 3,000,000	Marsh & McLennan 2.9% 15/12/2051	2,011,337	0.11
USD 1,080,000	HCA 6% 1/4/2054	1,124,569	0.06	USD 400,000	Marsh & McLennan 5.45% 15/3/2053	414,118	0.02
USD 1,000,000	Hess 5.8% 1/4/2047	1,046,598	0.06	USD 2,100,000	Marsh & McLennan 5.45% 15/3/2054	2,185,533	0.12
USD 3,500,000	Hess 7.125% 15/3/2033	4,001,862	0.23	EUR 3,360,000	Medtronic 4.15% 15/10/2053	3,821,736	0.22
USD 4,595,000	Home Depot 5.3% 25/6/2054	4,741,592	0.27	USD 1,030,000	Merck 2.9% 10/12/2061	652,724	0.03
EUR 1,000,000	Honeywell International 4.125% 2/11/2034	1,162,510	0.07	USD 3,700,000	Microsoft 2.675% 1/6/2060	2,437,255	0.14
USD 9,000,000	Humana 5.75% 15/4/2054	9,116,455	0.51	USD 3,880,000	Microsoft 3.95% 8/8/2056	3,398,296	0.19
USD 7,500,000	Hyundai Capital America 6.871% 8/1/2027	7,597,198	0.43	USD 2,100,000	MidAmerican Energy 5.85% 15/9/2054	2,285,922	0.13
USD 482,000	Indiana Michigan Power 5.625% 1/4/2053	502,462	0.03	USD 5,500,000	Morgan Stanley 1.928% 28/4/2032	4,604,923	0.26
USD 1,200,000	Intel 3.05% 12/8/2051	754,826	0.04	USD 2,300,000	Morgan Stanley 2.511% 20/10/2032	1,978,565	0.11
USD 1,820,000	Intel 5.7% 10/2/2053	1,757,481	0.10	EUR 4,100,000	Morgan Stanley 2.95% 7/5/2032	4,391,584	0.25
EUR 7,310,000	John Deere Capital 3.45% 16/7/2032	8,197,488	0.46	EUR 7,900,000	Morgan Stanley 4.367% 19/3/2027	8,777,744	0.50
USD 9,720,000	Johnson & Johnson 5.25% 1/6/2054	10,337,790	0.58	USD 1,990,000	Morgan Stanley 5.32% 19/7/2035	2,039,578	0.12
USD 9,796,000	JPMorgan Chase 2.545% 8/11/2032	8,505,214	0.48	USD 1,460,000	Morgan Stanley 5.466% 18/1/2035	1,510,017	0.09
USD 10,300,000	JPMorgan Chase 2.58% 22/4/2032	9,036,009	0.51	USD 465,000	MPLX 5% 1/3/2033	461,878	0.03
USD 2,486,000	JPMorgan Chase 2.963% 25/1/2033	2,207,800	0.12	USD 860,000	MPLX 5.5% 1/6/2034	878,705	0.05
USD 3,980,000	JPMorgan Chase 3.109% 22/4/2041	3,139,182	0.18	USD 1,305,000	MPLX 5.65% 1/3/2053	1,288,354	0.07
EUR 4,100,000	JPMorgan Chase 3.761% 21/3/2034	4,593,070	0.26	USD 7,500,000	Mylan 4.55% 15/4/2028	7,432,522	0.42
EUR 1,400,000	JPMorgan Chase 4.457% 13/11/2031	1,639,748	0.09	EUR 2,550,000	National Grid North America 4.668% 12/9/2033	2,991,303	0.17
USD 2,330,000	JPMorgan Chase 5.294% 22/7/2035	2,402,193	0.14	USD 3,425,000	Newmont / Newcrest Finance 5.35% 15/3/2034	3,564,078	0.20
USD 1,195,000	JPMorgan Chase 5.336% 23/1/2035	1,234,293	0.07	USD 2,300,000	NextEra Energy Capital 5.25% 15/3/2034*	2,349,677	0.13
USD 1,300,000	JPMorgan Chase 5.35% 1/6/2034	1,344,777	0.08	USD 4,400,000	NextEra Energy Capital 6.75% 15/6/2054	4,618,425	0.26
USD 1,740,000	JPMorgan Chase 5.766% 22/4/2035	1,856,027	0.11	USD 6,213,000	NiSource 4.8% 15/2/2044	5,722,237	0.32
EUR 2,100,000	Kinder Morgan 2.25% 16/3/2027*	2,270,746	0.13	USD 975,000	NiSource 5.25% 30/3/2028	997,209	0.06
USD 1,560,000	Kinder Morgan Energy Partners 5% 1/3/2043	1,422,025	0.08	USD 1,585,000	NiSource 5.4% 30/6/2033	1,634,525	0.09
USD 700,000	Kinder Morgan Energy Partners 6.375% 1/3/2041	738,842	0.04	USD 780,000	Novartis Capital 4% 20/11/2045	690,117	0.04
				USD 885,000	NSTAR Electric 3.25% 15/5/2029	843,474	0.05
				USD 3,900,000	Occidental Petroleum 3.5% 15/8/2029	3,678,356	0.21
				USD 1,205,000	Occidental Petroleum 6.05% 1/10/2054	1,231,807	0.07
				USD 1,100,000	Occidental Petroleum 6.45% 15/9/2036	1,194,700	0.07
				USD 900,000	Ohio Power 5% 1/6/2033	903,123	0.05
				USD 13,900,000	Ohio Power 5.65% 1/6/2034	14,518,186	0.82
				USD 2,000,000	Oncor Electric Delivery 3.7% 15/11/2028	1,952,561	0.11
				USD 1,571,000	ONEOK 6.625% 1/9/2053	1,743,447	0.10

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德環球企業債券基金 (基金之配息來源可能為本金)
 (Global Corporate Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 469,000	ONEOK Partners 6.125% 1/2/2041	486,217	0.03	USD 1,126,000	UnitedHealth 5.05% 15/4/2053	1,102,142	0.06
USD 932,000	Oracle 3.6% 1/4/2040	754,597	0.04	USD 3,700,000	UnitedHealth 5.375% 15/4/2054	3,779,057	0.21
USD 920,000	Oracle 3.65% 25/3/2041	739,456	0.04	USD 2,180,000	UnitedHealth 5.625% 15/7/2054	2,301,863	0.13
USD 1,600,000	Oracle 4% 15/7/2046	1,285,391	0.07	USD 1,500,000	UnitedHealth 5.8% 15/3/2036	1,629,751	0.09
USD 2,630,000	Oracle 6.9% 9/11/2052	3,095,342	0.18	USD 6,590,000	UnitedHealth 5.864% 15/7/2026	6,611,808	0.37
USD 3,500,000	Pacific Gas and Electric 3.3% 1/8/2040	2,634,588	0.15	USD 2,535,000	UnitedHealth 6.5% 15/6/2037	2,916,394	0.16
USD 3,261,000	Pacific Gas and Electric 6.75% 15/1/2053	3,606,509	0.20	USD 300,000	UnitedHealth 6.625% 15/11/2037	351,088	0.02
USD 3,250,000	Penske Truck Leasing / PTL Finance 1.2% 15/11/2025	3,111,678	0.18	EUR 4,800,000	US Bancorp 4.009% 21/5/2032	5,423,580	0.31
USD 845,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	801,084	0.05	USD 3,600,000	Verizon Communications 2.65% 20/11/2040	2,610,226	0.15
USD 1,975,000	Penske Truck Leasing / PTL Finance 5.35% 30/3/2029	2,026,117	0.11	USD 1,510,000	VICI Properties 5.125% 15/5/2032	1,493,399	0.08
USD 1,444,000	Pfizer 2.625% 1/4/2030	1,327,981	0.08	USD 500,000	Virginia Electric and Power 2.95% 15/11/2051	333,842	0.02
GBP 726,000	Pfizer 2.735% 15/6/2043	690,953	0.04	USD 1,500,000	Virginia Electric and Power 8.875% 15/11/2038	2,063,307	0.12
USD 2,700,000	Pfizer 7.2% 15/3/2039	3,321,574	0.19	USD 4,600,000	Volkswagen of America Finance 6.2% 20/3/2026	4,602,380	0.26
USD 700,000	QUALCOMM 6% 20/5/2053	792,495	0.05	USD 3,040,000	Volkswagen of America Finance 6.2% 16/11/2028	3,204,637	0.18
USD 1,020,000	Realty Income 4.85% 15/3/2030	1,035,870	0.06	USD 1,500,000	Walmart 4.5% 15/4/2053	1,427,346	0.08
USD 2,400,000	Realty Income 5.125% 15/2/2034	2,429,725	0.14	USD 2,400,000	Waste Management 4.875% 15/2/2034*	2,446,733	0.14
USD 1,300,000	Roche 2.607% 13/12/2051	854,274	0.05	EUR 6,220,000	Wells Fargo 3.9% 22/7/2032	6,966,610	0.39
USD 1,070,000	Roche 4.985% 8/3/2034	1,107,765	0.06	EUR 6,200,000	Wells Fargo 4.388% 22/7/2028*	6,838,973	0.39
USD 1,376,000	Roche 5.593% 13/11/2033	1,482,116	0.08	USD 860,000	Wells Fargo 4.611% 25/4/2053	787,224	0.04
USD 10,000,000	RWE Finance US 6.25% 16/4/2054	10,387,016	0.59	USD 1,300,000	Wells Fargo 4.897% 25/7/2033	1,297,465	0.07
USD 1,716,000	S&P Global 5.25% 15/9/2033	1,808,969	0.10	USD 2,930,000	Wells Fargo 5.389% 24/4/2034	3,004,022	0.17
USD 610,000	Sabine Pass Liquefaction 4.2% 15/3/2028	602,968	0.03	USD 1,340,000	Wells Fargo 5.499% 23/1/2035	1,386,745	0.08
USD 1,100,000	San Diego Gas & Electric 5.35% 1/4/2053	1,110,718	0.06	USD 1,450,000	Wells Fargo 6.491% 23/10/2034	1,602,862	0.09
USD 860,000	Sempra 6% 15/10/2039	907,377	0.05	USD 2,800,000	Willis North America 5.9% 5/3/2054	2,917,356	0.16
USD 4,020,000	Solventum 6% 15/5/2064	4,069,708	0.23	USD 5,450,000	Wisconsin Power and Light 3.95% 1/9/2032	5,158,664	0.29
EUR 10,714,000	Southern 1.875% 15/9/2081	10,907,262	0.62	USD 837,000	Wyeth 5.95% 1/4/2037	919,935	0.05
USD 3,000,000	Southern 5.7% 15/3/2034	3,178,634	0.18			738,248,317	41.69
USD 1,182,000	Southern California Edison 3.65% 1/2/2050	904,932	0.05	總債券		1,665,099,752	94.04
USD 2,000,000	Southern California Edison 5.2% 1/6/2034	2,040,486	0.11	商業票據			
USD 970,000	Southern California Edison 5.95% 1/11/2032	1,042,739	0.06	德國			
USD 4,000,000	Southern California Edison 5.95% 1/2/2038	4,289,238	0.24	USD 10,000,000	VW Credit 0% 9/9/2024	9,983,402	0.56
USD 640,000	Southern California Gas 3.95% 15/2/2050	515,622	0.03	總商業票據		9,983,402	0.56
USD 865,000	Tampa Electric 2.4% 15/3/2031	754,474	0.04	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		1,675,083,154	94.60
USD 1,900,000	Targa Resources Partners / Targa Resources Partners Finance 4.875% 1/2/2031	1,869,781	0.10	其他可轉讓證券			
USD 910,000	Thomas Jefferson University 3.847% 1/11/2057	702,980	0.04	債券			
USD 1,500,000	T-Mobile USA 2.7% 15/3/2032	1,306,653	0.07	美國			
USD 1,745,000	T-Mobile USA 2.875% 15/2/2031	1,567,382	0.09	USD 1,960,000	AP Grange Holdings LLC 6.5% 20/3/2045**	1,960,000	0.11
USD 520,000	T-Mobile USA 3.4% 15/10/2052	375,127	0.02	總債券		1,960,000	0.11
EUR 1,300,000	T-Mobile USA 3.55% 8/5/2029	1,459,926	0.08	其他可轉讓證券總額		1,960,000	0.11
USD 5,600,000	Uber Technologies 4.5% 15/8/2029	5,502,459	0.31	普通股／優先股（股份）總額		1,677,043,154	94.71
USD 3,170,000	Union Pacific 3.25% 5/2/2050	2,349,393	0.13	其他淨資產		93,610,360	5.29
USD 250,000	UnitedHealth 3.25% 15/5/2051	182,113	0.01	淨資產總額（美金）		1,770,653,514	100.00
USD 1,350,000	UnitedHealth 3.875% 15/8/2059	1,059,570	0.06				
USD 2,900,000	UnitedHealth 4.95% 15/5/2062	2,741,737	0.16				
USD 5,749,000	UnitedHealth 5% 15/4/2034	5,868,393	0.33				

* 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德環球企業債券基金 (基金之配息來源可能為本金)
 (Global Corporate Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	4,623,362	AUD	7,050,000	Bank of America	3/9/2024	(158,299)
USD	351,027	CHF	310,000	Bank of America	3/9/2024	(13,832)
USD	675,422,285	EUR	623,020,000	Deutsche Bank	3/9/2024	(14,632,011)
USD	11,290,254	CAD	15,620,000	JP Morgan	3/9/2024	(292,468)
USD	95,990,885	GBP	74,660,000	BNY Mellon	3/9/2024	(2,153,418)
USD	630,344	CAD	870,000	Morgan Stanley	3/9/2024	(14,789)
USD	1,271,993	GBP	990,000	Morgan Stanley	3/9/2024	(29,412)
USD	8,019,380	EUR	7,400,000	Morgan Stanley	3/9/2024	(176,829)
USD	7,163,445	EUR	6,550,000	JP Morgan	3/9/2024	(91,307)
USD	10,936,980	EUR	10,000,000	UBS	3/9/2024	(138,977)
USD	5,466,796	EUR	5,000,000	HSBC Bank	3/9/2024	(71,182)
USD	12,890,793	GBP	10,000,000	HSBC Bank	3/9/2024	(254,707)
USD	369,990	CHF	310,000	Barclays	2/10/2024	3,886
USD	113,248,777	GBP	85,650,000	Morgan Stanley	2/10/2024	626,977
USD	70,466	JPY	10,150,000	BNP Paribas	2/10/2024	441
USD	4,802,435	AUD	7,050,000	Bank of America	2/10/2024	17,325
USD	261,856	PLN	1,010,000	Bank of America	2/10/2024	442
USD	726,248,486	EUR	651,970,000	Goldman Sachs	2/10/2024	3,167,145
USD	12,265,426	CAD	16,490,000	Goldman Sachs	2/10/2024	26,223
USD	65,880	JPY	10,150,000	Morgan Stanley	3/9/2024	(3,851)
USD	254,638	PLN	1,010,000	Société Générale	3/9/2024	(6,889)
未實現淨減值						(14,195,532)
澳幣避險股份類別						
AUD	29,774,504	USD	19,543,202	BNY Mellon	13/9/2024	656,209
USD	236,146	AUD	351,708	BNY Mellon	13/9/2024	(2,458)
未實現淨增值						653,751
加拿大幣避險股份類別						
CAD	1,333,478	USD	970,968	BNY Mellon	13/9/2024	18,159
未實現淨增值						18,159
離岸人民幣避險股份類別						
CNY	1,066,315,342	USD	149,152,148	BNY Mellon	13/9/2024	1,643,744
USD	6,394,979	CNY	45,749,807	BNY Mellon	13/9/2024	(74,846)
未實現淨增值						1,568,898
歐元避險股份類別						
EUR	233,275,123	USD	255,298,334	BNY Mellon	13/9/2024	3,193,422
USD	1,015,229	EUR	912,948	BNY Mellon	13/9/2024	3,582
未實現淨增值						3,197,004
英鎊避險股份類別						
GBP	508,239,187	USD	645,527,517	BNY Mellon	13/9/2024	22,638,772
USD	79,348	GBP	60,471	BNY Mellon	13/9/2024	(152)
未實現淨增值						22,638,620
港幣避險股份類別						
HKD	27,231,333	USD	3,499,412	BNY Mellon	13/9/2024	(5,961)
未實現淨減值						(5,961)
日圓避險股份類別						
JPY	1,242,949,578	USD	8,545,460	BNY Mellon	13/9/2024	6,052
USD	184,302	JPY	26,678,352	BNY Mellon	13/9/2024	753
未實現淨增值						6,805
挪威克朗避險股份類別						
NOK	100,333,265	USD	9,237,028	BNY Mellon	13/9/2024	234,896
未實現淨增值						234,896

貝萊德環球企業債券基金 (基金之配息來源可能為本金)
 (Global Corporate Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
紐元避險股份類別						
NZD	4,494,283	USD	2,694,667	BNY Mellon	13/9/2024	116,370
USD	26,106	NZD	42,935	BNY Mellon	13/9/2024	(749)
未實現淨增值						115,621
瑞典幣避險股份類別						
SEK	233,642	USD	22,258	BNY Mellon	13/9/2024	504
未實現淨增值						504
新加坡幣避險股份類別						
SGD	46,365,357	USD	35,064,831	BNY Mellon	13/9/2024	524,445
USD	63,979	SGD	83,393	BNY Mellon	13/9/2024	(32)
未實現淨增值						524,413
南非幣避險股份類別						
ZAR	267,463	USD	14,518	BNY Mellon	13/9/2024	575
未實現淨增值						575
未實現淨增值總額 (美金曝險部位 - 美金 2,870,842,020)						14,757,753

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
142	EUR	Euro BOBL	2024 年 9 月	18,500,681	49,366
(400)	EUR	Euro Bund	2024 年 9 月	59,300,676	(208,987)
41	EUR	Euro BUXL	2024 年 9 月	6,112,378	146,203
96	EUR	Euro Schatz	2024 年 9 月	11,293,223	(11,443)
24	AUD	Australian 10 Year Bond	2024 年 9 月	1,898,352	21,564
60	AUD	Australian 3 Year Bond	2024 年 9 月	4,348,480	29,887
4	EUR	Euro Bund	2024 年 12 月	590,747	(1,241)
242	CAD	Canadian 10 Year Bond	2024 年 12 月	22,128,057	(136,041)
423	USD	US Long Bond (CBT)	2024 年 12 月	52,372,687	(107,255)
303	USD	US Treasury 10 Year Note (CBT)	2024 年 12 月	34,489,922	(79,444)
(396)	USD	US Ultra 10 Year Note	2024 年 12 月	46,647,562	148,622
(22)	USD	US Ultra Bond (CBT)	2024 年 12 月	2,926,688	12,764
57	GBP	Long Gilt	2024 年 12 月	7,406,017	(10,687)
420	USD	US Treasury 2 Year Note (CBT)	2024 年 12 月	87,186,093	(68,071)
1,689	USD	US Treasury 5 Year Note (CBT)	2024 年 12 月	184,971,891	(368,844)
合計				540,173,454	(583,607)

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	EUR 5,160,000	Fund receives default protection on Deutsche Bank Aktiengesellschaft; and pays Fixed 1%	BNP Paribas	20/6/2029	(58,889)	(7,819)
CDS	USD 7,190,000	Fund receives default protection on Dell; and pays Fixed 1%	Bank of America	20/6/2029	29,727	(120,069)
CDS	USD 7,150,000	Fund receives default protection on Kroger; and pays Fixed 1%	Bank of America	20/6/2029	(25,498)	(194,479)
CDS	EUR 9,600,000	Fund receives default protection on Volkswagen; and pays Fixed 1%	Citibank	20/6/2029	2,328	(74,946)
CDS	EUR 9,620,000	Fund receives default protection on Next; and pays Fixed 1%	Goldman Sachs	20/6/2029	(72,926)	(254,684)
CDS	EUR 4,500,000	Fund receives default protection on Volkswagen; and pays Fixed 1%	Goldman Sachs	20/6/2029	(9,466)	(35,131)
CDS	EUR 2,000,000	Fund receives default protection on Banco BPM SpA; and pays Fixed 5%	JP Morgan	20/6/2028	(95,045)	(222,720)

貝萊德環球企業債券基金 (基金之配息來源可能為本金) (Global Corporate Bond Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	EUR 3,730,000	Fund receives default protection on Electrolux 100(20-Jun-2028) Morgan Stanley; and pays Fixed 1%	JP Morgan	20/6/2029	(92,333)	24,568
CDS	EUR 8,000,000	Fund receives default protection on Renault; and pays Fixed 1%	JP Morgan	20/6/2029	2,245	88,241
CDS	EUR 2,670,000	Fund receives default protection on Unicredit; and pays Fixed 1%	JP Morgan	20/6/2029	(32,730)	43,399
CDS	EUR 3,940,000	Fund receives default protection on Akzo Nobel; and pays Fixed 1%	Morgan Stanley	20/6/2029	191	(98,365)
CDS	EUR 84,260,000	Fund receives default protection on ITRAXX.EUR.41.V1; and pays Fixed 1%	Morgan Stanley	20/6/2029	12,838	(2,001,826)
IFS	USD 38,560,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.4525%	Morgan Stanley	8/7/2026	(432,757)	(432,757)
IFS	USD 46,070,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.3025%	Morgan Stanley	18/7/2026	(362,474)	(362,474)
IFS	USD 40,000,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.21%	Morgan Stanley	2/8/2026	(211,221)	(211,221)
IRS	CHF 5,280,000	Fund receives Fixed 1.043%; and pays Floating CHF-SARON- OIS Compound 1 Day	Morgan Stanley	25/3/2029	55,357	55,357
IRS	CAD 9,700,000	Fund receives Fixed 3.76%; and pays Floating CAD-CORRA- OIS Compound 1 Day	Morgan Stanley	16/4/2029	121,209	115,649
IRS	CHF 2,100,000	Fund receives Fixed 1.0238%; and pays Floating CHF-SARON- OIS Compound 1 Day	Morgan Stanley	11/7/2034	31,658	31,658
IRS	EUR 10,180,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.3559%	Morgan Stanley	30/5/2064	(251,138)	(251,138)
總金額 (美金曝險部位 - 美金 305,699,693)					(1,388,924)	(3,908,757)

CDS: 信用違約交換
IFS: 通膨率交換
IRS: 利率交換

至 2024 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
EUR 80,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX. EUR.41.V1 quarterly from 20/6/2029	Morgan Stanley	18/9/2024	(79,677)	12,814
EUR 80,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX. EUR.41.V1 quarterly from 20/6/2029	Morgan Stanley	18/9/2024	(159,977)	49,754
EUR 55,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	(48,424)	8,809
EUR 55,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX. EUR.41.V1 quarterly from 20/6/2024	Morgan Stanley	18/9/2024	(103,811)	34,206
總金額 (美金曝險部位 - 美金 69,181,974)				(391,889)	105,583

至 2024 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
EUR (80,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	97,575	(17,061)
EUR (80,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	124,927	(25,750)
EUR (55,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	61,900	(11,729)
EUR (55,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	80,667	(17,703)

貝萊德環球企業債券基金 (基金之配息來源可能為本金) (Global Corporate Bond Fund) 續

至 2024 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
USD (160,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/11/2025; and pays 3.45% Fixed annually from 1/11/2025	Citibank	30/10/2024	(333,573)	(523,901)
USD (160,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.45% Fixed annually from 1/11/2025; and pays Floating USD SOFR annually from 1/11/2025	Citibank	30/10/2024	133,672	(20,000)
總金額 (美金曝險部位 - 美金 120,635,273)				165,168	(616,144)

437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允 許 於 正 式 交 易 所 上 市 或 於 其 他 受 規 管 市 場 交 易 的 可 轉 換 證 券 和 貨 幣 市 場 工 具			
普 通 股（股份）			
1,219,515	加 拿 大 TELUS	19,804,363	2.03
219,965	丹 麥 Novo Nordisk	30,512,153	3.12
116,226	法 國 Air Liquide	21,768,484	2.23
44,580	L'Oreal	19,723,490	2.02
31,979	LVMH Moet Hennessy Louis Vuitton	23,986,291	2.45
199,394	Sanofi	22,438,151	2.30
		87,916,416	9.00
31,288,500	印 尼 Bank Rakyat Indonesia Persero	10,426,125	1.07
86,300	愛爾蘭 Accenture	29,496,477	3.02
143,079	Alllegion	19,674,793	2.01
		49,171,270	5.03
3,629,651	荷 蘭 Koninklijke KPN	14,878,708	1.52
1,444,698	西 班 牙 Banco Bilbao Vizcaya Argentaria	15,287,751	1.57
224,655	瑞 士 Nestle	24,172,419	2.47
26,082	Zurich Insurance	15,124,683	1.55
		39,297,102	4.02
1,010,000	臺 灣 Taiwan Semiconductor Manufacturing	29,804,317	3.05
177,912	英 國 AstraZeneca	31,077,206	3.18
511,857	Diageo*	16,707,154	1.71
589,348	RELX	27,520,334	2.82
540,886	Shell	19,200,611	1.97
7,993,113	Taylor Wimpey	16,922,082	1.73
		111,427,387	11.41

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
美 國			
121,606	AbbVie	23,760,596	2.43
116,789	Alphabet	19,048,286	1.95
87,455	AMETEK	14,855,981	1.52
134,005	Apple	30,697,865	3.14
87,488	Applied Materials	17,285,879	1.77
57,047	Assurant	11,160,675	1.14
552,264	Baker Hughes	19,262,968	1.97
182,136	Charles Schwab	11,897,123	1.22
461,935	Citizens Financial	19,807,773	2.03
213,039	CMS Energy	14,458,957	1.48
52,123	Home Depot	19,179,700	1.96
49,556	Hubbell*	19,540,426	2.00
120,467	Intercontinental Exchange	19,387,959	1.98
85,958	M&T Bank*	14,709,133	1.51
19,834	Mastercard	9,573,475	0.98
39,762	Meta Platforms	20,669,480	2.12
114,996	Microsoft	47,911,933	4.90
329,451	Mondelez International	23,410,788	2.40
32,127	Moody's	15,613,401	1.60
100,993	Oracle	14,211,735	1.46
249,960	Otis Worldwide	23,581,227	2.41
45,965	Republic Services	9,489,934	0.97
57,414	Salesforce	14,668,129	1.50
144,591	Texas Instruments	30,951,150	3.17
77,006	Union Pacific	19,511,780	2.00
133,257	United Parcel Service	16,955,621	1.74
40,890	UnitedHealth	24,041,685	2.46
316,742	Williams	14,370,585	1.47
60,773	Zoetis	11,168,862	1.14
		551,183,106	56.42
普 通 股（股份）總額		959,708,698	98.24
允 許 於 正 式 交 易 所 上 市 或 於 其 他 受 規 管 市 場 交 易 的 可 轉 換 證 券 和 貨 幣 市 場 工 具 總 額		959,708,698	98.24
普 通 股／優 先 股（股份）總額		959,708,698	98.24
其 他 淨 資 產		17,200,084	1.76
淨 資 產 總 額（美 金）		976,908,782	100.00

437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德全球股票收益基金 (基金之配息來源可能為本金)
 (Global Equity Income Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	19,410,251	USD	12,744,841	BNY Mellon	13/9/2024	423,327
USD	265,490	AUD	395,403	BNY Mellon	13/9/2024	(2,758)
未實現淨增值						420,569
瑞士法郎避險股份類別						
CHF	9,205,243	USD	10,776,491	BNY Mellon	13/9/2024	70,405
USD	119,552	CHF	102,195	BNY Mellon	13/9/2024	(868)
未實現淨增值						69,537
離岸人民幣避險股份類別						
CNY	23,721,776	USD	3,318,280	BNY Mellon	13/9/2024	36,400
USD	26,484	CNY	189,655	BNY Mellon	13/9/2024	(337)
未實現淨增值						36,063
歐元避險股份類別						
EUR	49,341,071	USD	54,024,469	BNY Mellon	13/9/2024	650,295
USD	1,322,432	EUR	1,198,812	BNY Mellon	13/9/2024	(5,973)
未實現淨增值						644,322
英鎊避險股份類別						
GBP	933,182	USD	1,189,208	BNY Mellon	13/9/2024	37,618
USD	14,924	GBP	11,532	BNY Mellon	13/9/2024	(236)
未實現淨增值						37,382
港幣避險股份類別						
HKD	7,007,901	USD	900,523	BNY Mellon	13/9/2024	(1,495)
USD	5,661	HKD	44,066	BNY Mellon	13/9/2024	8
未實現淨減值						(1,487)
波蘭幣避險股份類別						
PLN	54,530,417	USD	13,803,595	BNY Mellon	13/9/2024	314,343
USD	315,965	PLN	1,230,384	BNY Mellon	13/9/2024	(2,581)
未實現淨增值						311,762
新加坡幣避險股份類別						
SGD	81,563,752	USD	61,704,423	BNY Mellon	13/9/2024	902,567
USD	908,262	SGD	1,193,893	BNY Mellon	13/9/2024	(8,153)
未實現淨增值						894,414
南非幣避險股份類別						
USD	221,469	ZAR	3,940,969	BNY Mellon	13/9/2024	(911)
ZAR	23,719,248	USD	1,291,516	BNY Mellon	13/9/2024	46,931
未實現淨增值						46,020
未實現淨增值總額 (美金曝險部位 - 美金 165,367,450)						2,458,582

貝萊德全球股票收益基金 (基金之配息來源可能為本金) (Global Equity Income Fund) 續

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	27.65
科技	22.01
金融	13.05
工業	12.65
通訊	7.62
週期性消費品	6.14
能源	5.41
基本材料	2.23
公共事業	1.48
其他淨資產	1.76
	100.00

貝萊德環球政府債券基金 (Global Government Bond Fund)

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				EUR 190,000	Republic of Austria Government Bond 3.15% 20/6/2044	212,166	0.02
債券				EUR 81,000	Republic of Austria Government Bond 3.8% 26/1/2062	103,622	0.01
阿根廷				EUR 170,000	Republic of Austria Government Bond 4.15% 15/3/2037	211,872	0.03
USD 31,500	Argentine Republic Government International Bond 1% 9/7/2029	18,863	0.00				
USD 57,600	Argentine Republic Government International Bond 3.5% 9/7/2041	24,097	0.00	比利時			
USD 63,900	Argentine Republic Government International Bond 4.125% 9/7/2035*	28,481	0.01	EUR 3,456,000	Kingdom of Belgium Government Bond 0% 22/10/2031	3,179,968	0.32
USD 41,700	Argentine Republic Government International Bond 5% 9/1/2038	20,350	0.00	EUR 2,128,000	Kingdom of Belgium Government Bond 0.1% 22/6/2030	2,048,319	0.21
USD 48,683	Generacion Mediterranea SA / Central Termica Roca 9.875% 1/12/2027	42,144	0.00	EUR 90,000	Kingdom of Belgium Government Bond 0.4% 22/6/2040	65,502	0.01
USD 65,000	YPF 6.95% 21/7/2027	63,050	0.01	EUR 2,560,000	Kingdom of Belgium Government Bond 0.5% 22/10/2024*	2,823,536	0.28
USD 198,000	YPF 9.5% 17/1/2031	207,405	0.02	EUR 1,330,000	Kingdom of Belgium Government Bond 0.65% 22/6/2071	627,615	0.06
				EUR 1,290,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027	1,365,860	0.14
澳洲				EUR 456,000	Kingdom of Belgium Government Bond 0.8% 22/6/2028	475,465	0.05
AUD 1,320,000	Australia Government Bond 1.75% 21/6/2051	515,481	0.05	EUR 350,000	Kingdom of Belgium Government Bond 0.9% 22/6/2029	360,038	0.03
AUD 609,000	Australia Government Bond 2.75% 21/11/2029	396,049	0.04	EUR 2,200,000	Kingdom of Belgium Government Bond 1% 22/6/2026	2,372,288	0.24
AUD 450,000	Australia Government Bond 2.75% 21/5/2041	249,539	0.03	EUR 250,000	Kingdom of Belgium Government Bond 1.4% 22/6/2053	176,620	0.02
AUD 500,000	Australia Government Bond 3% 21/3/2047	269,116	0.03	EUR 600,000	Kingdom of Belgium Government Bond 1.6% 22/6/2047	484,463	0.05
AUD 152,000	Australia Government Bond 3.25% 21/6/2039	92,491	0.01	EUR 340,000	Kingdom of Belgium Government Bond 1.7% 22/6/2050	269,663	0.03
AUD 500,000	Pepper Residential Trust No. 40 Mtge 5.622% 12/11/2065	339,189	0.04	EUR 130,000	Kingdom of Belgium Government Bond 2.25% 22/6/2057*	111,457	0.01
AUD 500,000	Resimac Bastille Trust Series 2024-2NC 5.662% 6/3/2056	339,173	0.03	EUR 2,489,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039	2,643,291	0.27
AUD 6,990,000	Treasury of Victoria 2.25% 20/11/2034	3,752,262	0.38	EUR 550,000	Kingdom of Belgium Government Bond 3% 22/6/2033	620,959	0.06
AUD 3,090,000	Western Australian Treasury 4.5% 21/7/2032	2,116,561	0.21	EUR 268,000	Kingdom of Belgium Government Bond 3% 22/6/2034*	301,790	0.03
奧地利				百慕達			
EUR 200,000	ams-OSRAM 10.5% 30/3/2029*	233,074	0.02	USD 41,379	Digicel 0% 31/12/2030	12,685	0.00
EUR 1,086,000	Republic of Austria Government Bond 0% 20/10/2040*	740,113	0.07	USD 1,167,000	OHA Credit Funding 12 8.282% 20/7/2036	1,183,775	0.12
EUR 530,000	Republic of Austria Government Bond 0.75% 20/3/2051	343,902	0.03	USD 2,619,000	RR 24 7.031% 15/1/2036	2,628,601	0.27
EUR 440,000	Republic of Austria Government Bond 0.85% 30/6/2120*	228,515	0.02	USD 2,000,000	Symphony CLO 36 7.333% 24/10/2035	2,004,207	0.20
EUR 750,000	Republic of Austria Government Bond 0.9% 20/2/2032	731,719	0.07	USD 1,310,000	Symphony CLO 38 8.183% 24/4/2036	1,322,735	0.13
EUR 1,355,000	Republic of Austria Government Bond 1.2% 20/10/2025	1,475,875	0.15	USD 598,000	Trinitas CLO XXIV 7.128% 25/4/2037	596,968	0.06
EUR 90,000	Republic of Austria Government Bond 1.5% 20/2/2047	74,191	0.01				
EUR 127,000	Republic of Austria Government Bond 1.5% 2/11/2086*	85,999	0.01				
EUR 2,170,000	Republic of Austria Government Bond 1.65% 21/10/2024*	2,397,474	0.24				
EUR 635,000	Republic of Austria Government Bond 1.85% 23/5/2049	553,234	0.06				
EUR 3,637,000	Republic of Austria Government Bond 2.9% 23/5/2029	4,104,461	0.41				
EUR 1,300,000	Republic of Austria Government Bond 2.9% 20/2/2033	1,456,217	0.15				

* 本證券全部或部分代表借貸證券。

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,000,000	Trinitas CLO XXVI 7.332% 20/1/2035	1,002,846	0.10	USD 250,000	CIFC Funding 2013-III-R 7.395% 24/4/2031	251,056	0.03
		8,751,817	0.88	USD 800,000	CIFC Funding 2017-IV 7.095% 24/10/2030	799,949	0.08
USD 289,598	巴西 Samarco Mineracao 9% 30/6/2031*	269,902	0.03	USD 88,853	Clear Creek CLO 6.744% 20/10/2030	88,946	0.01
				USD 200,000	DP World Salaam 6% 1/10/2025*	199,696	0.02
CAD 420,000	加拿大 Canadian Government Bond 1.25% 1/9/2024	311,308	0.03	USD 280,290	Dryden 70 CLO 7.248% 16/1/2032	280,564	0.03
CAD 60,000	Canadian Government Bond 1.75% 1/6/2028	42,952	0.00	USD 660,000	Flatiron CLO 28 6.587% 15/7/2036	662,410	0.07
CAD 2,410,000	Canadian Government Bond 1.75% 1/12/2053	1,291,592	0.13	USD 200,000	FWD 8.4% 5/4/2029	207,200	0.02
CAD 678,000	Canadian Government Bond 2.75% 1/9/2027	498,241	0.05	USD 691,000	Galaxy XXII CLO 6.748% 16/4/2034	691,478	0.07
CAD 1,407,000	Canadian Government Bond 2.75% 1/12/2048	961,948	0.10	USD 250,000	Goldentree Loan Management US CLO 1 6.564% 20/4/2034	250,405	0.03
CAD 580,000	Canadian Government Bond 3.5% 1/12/2045	448,813	0.05	USD 500,000	Goldentree Loan Management US CLO 10 7.144% 20/7/2034	500,786	0.05
CAD 3,790,000	Canadian Government Bond 4% 1/8/2026	2,846,562	0.29	USD 335,000	Goldentree Loan Management US CLO 9 6.782% 20/4/2037	335,424	0.03
CAD 3,710,000	Canadian Government Bond 4% 1/9/2029	2,814,829	0.28	USD 485,000	Golub Capital Partners CLO 52B 6.832% 20/4/2037	487,510	0.05
CAD 190,000	Canadian Government Bond 5% 1/6/2037	167,700	0.02	USD 1,635,078	Golub Capital Partners Static 2024-1 6.512% 20/4/2033	1,636,914	0.17
EUR 400,000	Daimler Truck Finance Canada 4.215% 18/3/2025	443,769	0.05	USD 200,000	IHS 6.25% 29/11/2028	184,250	0.02
		9,827,714	1.00	USD 1,490,000	MF1 2024-FL15 7.03% 18/8/2041	1,484,692	0.15
				USD 151,853	Milos CLO 6.614% 20/10/2030	152,144	0.02
				USD 750,000	Neuberger Berman Loan Advisers CLO 33 6.628% 16/10/2033	750,518	0.08
				USD 1,000,000	Neuberger Berman Loan Advisers CLO 37 6.994% 20/7/2031	1,000,070	0.10
				USD 1,900,000	OCP CLO 2020-20 6.809% 18/4/2037	1,909,880	0.19
				USD 335,000	Orion CLO 2024-3 6.89% 25/7/2037	336,677	0.03
				USD 500,000	OZLM XX 7.194% 20/4/2031	501,081	0.05
				USD 1,250,000	Palmer Square CLO 2020-3 7.418% 15/11/2036	1,255,499	0.13
				USD 1,100,000	Pikes Peak CLO 8 6.714% 20/7/2034	1,101,320	0.11
				USD 415,000	Regatta XXI Funding 7.244% 20/10/2034	416,973	0.04
				USD 133,531	Rockford Tower CLO 2017-3 6.734% 20/10/2030	133,593	0.01
				USD 330,000	RR 5 7.273% 15/7/2039	331,597	0.03
				USD 670,000	RR 8 6.675% 15/7/2037	671,818	0.07
				GBP 100,000	Trafford Centre Finance 5.952% 28/7/2035	93,990	0.01
				USD 720,000	TRESTLES CLO II 6.893% 25/7/2037	721,691	0.07
				USD 447,000	Trinitas CLO XII 7.285% 25/4/2033	447,475	0.05
				USD 1,900,000	Trinitas CLO XIV 6.625% 25/1/2034	1,899,869	0.19
				USD 635,000	Trinitas CLO XXIX 6.799% 23/7/2037	637,828	0.06
				USD 39,579	Venture XXVI CLO 6.644% 20/1/2029	39,596	0.00
				USD 300,270	Voya CLO 2018-3 6.501% 15/10/2031	300,423	0.03
						35,188,747	3.55
					智利		
				USD 200,000	AES Andes 8.15% 10/6/2055*	205,446	0.02

* 本證券全部或部分代表借貸證券。

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
	中國			CZK 4,940,000	Czech Republic Government Bond 5% 30/9/2030	234,670	0.02
CNY 12,300,000	China Government Bond 2.18% 15/8/2026	1,754,691	0.18			768,675	0.08
CNY 23,900,000	China Government Bond 2.28% 25/11/2025	3,402,008	0.34		丹麥		
CNY 16,000,000	China Government Bond 2.48% 15/4/2027	2,303,983	0.23	DKK 5,160,000	Denmark Government Bond 0.5% 15/11/2029	706,993	0.07
CNY 47,200,000	China Government Bond 2.5% 25/7/2027	6,812,478	0.69	DKK 6,000,000	Denmark Government Bond 1.75% 15/11/2025	884,272	0.09
CNY 40,300,000	China Government Bond 2.6% 1/9/2032	5,881,580	0.59	DKK 5,790,000	Denmark Government Bond 2.25% 15/11/2033	861,886	0.09
CNY 71,000,000	China Government Bond 2.62% 25/9/2029	10,372,830	1.05	DKK 4,210,000	Denmark Government Bond 4.5% 15/11/2039	785,628	0.08
CNY 70,100,000	China Government Bond 2.64% 15/1/2028	10,168,720	1.03	EUR 200,000	SGL ApS 8.438% 22/4/2030*	222,904	0.02
CNY 10,600,000	China Government Bond 2.68% 21/5/2030	1,550,922	0.16			3,461,683	0.35
CNY 55,600,000	China Government Bond 2.69% 12/8/2026	8,009,196	0.81	USD 100,000	多明尼加共和國 Dominican Republic International Bond 6.875% 29/1/2026	101,800	0.01
CNY 20,700,000	China Government Bond 2.69% 15/8/2032	3,040,727	0.31	DOP 13,150,000	Dominican Republic International Bond 10.75% 1/6/2036	232,121	0.02
CNY 15,000,000	China Government Bond 2.74% 4/8/2026	2,162,642	0.22			333,921	0.03
CNY 27,800,000	China Government Bond 2.75% 15/6/2029	4,082,066	0.41		埃及		
CNY 73,000,000	China Government Bond 2.75% 17/2/2032	10,771,282	1.09	USD 400,000	Egypt Government International Bond 3.875% 16/2/2026*	378,662	0.04
CNY 8,000,000	China Government Bond 2.79% 15/12/2029	1,177,067	0.12	EUR 271,000	Egypt Government International Bond 4.75% 16/4/2026	289,173	0.03
CNY 20,400,000	China Government Bond 2.8% 24/3/2029	2,996,257	0.30			667,835	0.07
CNY 12,900,000	China Government Bond 2.88% 25/2/2033	1,928,554	0.19		芬蘭		
CNY 14,900,000	China Government Bond 3.12% 25/10/2052	2,429,223	0.25	EUR 41,000	Finland Government Bond 0% 15/9/2030	38,986	0.01
CNY 1,500,000	China Government Bond 3.19% 15/4/2053	247,769	0.02	EUR 510,000	Finland Government Bond 0.125% 15/4/2036	410,906	0.04
CNY 8,000,000	China Government Bond 3.32% 15/4/2052	1,345,372	0.14	EUR 380,000	Finland Government Bond 0.125% 15/4/2052	199,241	0.02
CNY 23,400,000	China Government Bond 3.53% 18/10/2051	4,064,373	0.41	EUR 200,000	Finland Government Bond 0.25% 15/9/2040*	144,351	0.02
CNY 8,900,000	China Government Bond 3.72% 12/4/2051	1,593,461	0.16	EUR 570,000	Finland Government Bond 0.5% 15/4/2026*	611,089	0.06
		86,095,201	8.70	EUR 770,000	Finland Government Bond 0.5% 15/9/2028	788,621	0.08
	哥倫比亞			EUR 140,000	Finland Government Bond 0.5% 15/9/2029	140,450	0.02
USD 200,000	Bancolombia 8.625% 24/12/2034	209,500	0.02	EUR 741,000	Finland Government Bond 0.5% 15/4/2043	525,865	0.05
USD 270,000	Colombia Government International Bond 8% 14/11/2035	287,550	0.03	EUR 100,000	Finland Government Bond 0.75% 15/4/2031	98,511	0.01
USD 200,000	Colombia Telecomunicaciones 4.95% 17/7/2030	170,433	0.02	EUR 662,000	Finland Government Bond 2.5% 15/4/2030	731,468	0.07
COP 1,477,500,000	Colombian TES 5.75% 3/11/2027	326,670	0.03	EUR 30,000	Finland Government Bond 2.625% 4/7/2042	31,442	0.00
COP 2,091,100,000	Colombian TES 6% 28/4/2028	457,657	0.04			3,720,930	0.38
COP 794,600,000	Colombian TES 7% 26/3/2031	168,333	0.02		法國		
USD 61,000	Ecopetrol 8.875% 13/1/2033	65,026	0.00	EUR 100,000	Accor 4.875% 6/6/2030	111,256	0.01
USD 200,000	Oleoducto Central 4% 14/7/2027*	191,794	0.02	EUR 100,000	Accor 7.25% 11/1/2029*	121,657	0.01
		1,876,963	0.18	EUR 100,000	Air France-KLM 4.625% 23/5/2029*	110,533	0.01
	象牙海岸			EUR 100,000	Alstom 5.868% 29/5/2029	116,210	0.01
EUR 132,000	Ivory Coast Government International Bond 5.25% 22/3/2030	138,156	0.01	EUR 100,000	Altice France 11.5% 1/2/2027	90,684	0.01
	捷克共和國			EUR 100,000	Banijay Entertainment 7% 1/5/2029	116,887	0.01
CZK 12,530,000	Czech Republic Government Bond 2.75% 23/7/2029	534,005	0.06	EUR 400,000	Banque Federative du Credit Mutuel 4.422% 5/3/2027*	445,030	0.04
				EUR 500,000	BPCE 4.162% 6/3/2026	554,188	0.06
				EUR 100,000	Constellium 5.375% 15/8/2032*	111,949	0.01

* 本證券全部或部分代表借貸證券。

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 200,000	Electricite de France 3.375% 15/6/2030	202,026	0.02	德國			
GBP 500,000	Electricite de France 6% 29/1/2026	652,345	0.07	EUR 100,000	Bayer 4.5% 25/3/2082	109,824	0.01
EUR 100,000	Engie 5.125% 14/3/2033	113,306	0.01	EUR 100,000	Bayer 5.375% 25/3/2082	110,416	0.01
EUR 37,174	FCT Noria 2021 5.108% 25/10/2049	41,250	0.00	EUR 940,000	Bundesobligation 0% 16/4/2027*	982,799	0.10
EUR 100,000	Forvia 3.75% 15/6/2028*	108,538	0.01	EUR 74,770,000	Bundesobligation 1.3% 15/10/2027*	80,695,622	8.15
EUR 100,000	Forvia 5.5% 15/6/2031	113,252	0.01	EUR 4,111,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031	3,935,920	0.40
EUR 720,000	French Republic Government Bond OAT 0% 25/2/2025	785,268	0.08	EUR 2,911,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/5/2036	2,450,727	0.25
EUR 1,100,000	French Republic Government Bond OAT 0% 25/2/2026	1,171,739	0.12	EUR 8,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053	7,576	0.00
EUR 10,875,000	French Republic Government Bond OAT 0% 25/2/2027	11,304,330	1.14	EUR 2,362,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053	2,239,352	0.23
EUR 700,000	French Republic Government Bond OAT 0.5% 25/5/2040	513,027	0.05	EUR 4,409,000	Bundesrepublik Deutschland Bundesanleihe 4% 4/1/2037	5,706,724	0.57
EUR 5,289,000	French Republic Government Bond OAT 0.5% 25/6/2044	3,476,219	0.35	EUR 100,000	Cheplapharm Arzneimittel 4.375% 15/1/2028*	106,893	0.01
EUR 7,560,000	French Republic Government Bond OAT 0.75% 25/2/2028	7,872,249	0.80	EUR 100,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	115,880	0.02
EUR 150,000	French Republic Government Bond OAT 0.75% 25/5/2052	87,307	0.01	EUR 400,000	Commerzbank 4.443% 12/3/2027	444,864	0.05
EUR 564,000	French Republic Government Bond OAT 0.75% 25/5/2053	319,463	0.03	EUR 100,000	Commerzbank 4.625% 17/1/2031	115,204	0.01
EUR 1,725,000	French Republic Government Bond OAT 1% 25/11/2025*	1,870,767	0.19	EUR 200,000	Commerzbank 6.125% 9/10/2025	222,239	0.02
EUR 3,010,000	French Republic Government Bond OAT 1% 25/5/2027	3,198,019	0.32	EUR 200,000	Commerzbank 7.875% 9/10/2031*	231,151	0.02
EUR 30,000	French Republic Government Bond OAT 1.25% 25/5/2036	27,295	0.00	EUR 66,717	FCT Autonoria DE 2023 5.708% 26/1/2043	74,868	0.01
EUR 363,382	French Republic Government Bond OAT 1.5% 25/5/2050	270,245	0.03	EUR 100,000	Gruenenthal 4.125% 15/5/2028	109,259	0.01
EUR 1,214,000	French Republic Government Bond OAT 1.75% 25/5/2066	856,838	0.09	EUR 100,000	HT Troplast 9.375% 15/7/2028*	112,227	0.01
EUR 1,670,000	French Republic Government Bond OAT 2% 25/5/2048	1,424,997	0.14	EUR 200,000	IHO Verwaltungs 8.75% 15/5/2028	236,926	0.03
EUR 420,000	French Republic Government Bond OAT 2.5% 25/5/2043	409,399	0.04	EUR 100,000	Mahle 6.5% 2/5/2031	112,532	0.01
EUR 8,051,000	French Republic Government Bond OAT 2.75% 25/2/2029	8,953,814	0.91	EUR 100,000	Merck 3.875% 27/8/2054	110,472	0.01
EUR 2,854,000	French Republic Government Bond OAT 3% 25/6/2049	2,943,517	0.30	EUR 311,000	Nidda Healthcare 7% 21/2/2030*	354,427	0.04
EUR 2,080,000	French Republic Government Bond OAT 3% 25/5/2054	2,083,228	0.21	EUR 100,000	PCF 4.75% 15/4/2029	96,602	0.01
EUR 105,000	French Republic Government Bond OAT 3.25% 25/5/2045	114,183	0.01	EUR 100,000	Red & Black Auto Germany 10 UG 5.735% 15/9/2032	112,490	0.01
EUR 525,000	French Republic Government Bond OAT 4% 25/10/2038	634,284	0.06	EUR 101,390	Tele Columbus 10% 1/1/2029	88,753	0.01
EUR 246,000	French Republic Government Bond OAT 4.75% 25/4/2035*	315,263	0.03	EUR 100,000	TK Elevator Midco 4.375% 15/7/2027	109,092	0.01
EUR 100,000	Goldstory 6.75% 1/2/2030	112,617	0.01	EUR 100,000	WEPA Hygieneprodukte 5.625% 15/1/2031*	112,560	0.01
EUR 100,000	Goldstory 7.631% 1/2/2030	111,008	0.01	EUR 200,000	ZF Finance 2.25% 3/5/2028	204,925	0.02
EUR 200,000	Iliad 5.375% 15/2/2029	231,292	0.03	EUR 200,000	ZF Finance 5.75% 3/8/2026	226,905	0.02
EUR 100,000	Iliad 5.625% 15/2/2030	116,116	0.01	99,537,229 10.06			
EUR 100,000	Iliad 6.875% 15/4/2031*	115,546	0.01	希臘			
EUR 100,000	Loxam 6.375% 31/5/2029	116,455	0.01	EUR 100,000	Alpha Bank 5% 12/5/2030*	114,334	0.01
EUR 121,000	Paprec 7.25% 17/11/2029	141,884	0.02	EUR 1,127,000	Hellenic Republic Government Bond 4.125% 15/6/2054	1,272,264	0.13
EUR 700,000	RCI Banque 2.625% 18/2/2030	772,410	0.08	EUR 150,000	National Bank of Greece 5.875% 28/6/2035	173,246	0.02
EUR 200,000	RCI Banque 5.5% 9/10/2034	226,381	0.03	1,559,844 0.16			
EUR 400,000	RED & Black Auto Loans France 2024 4.144% 27/6/2039	444,045	0.05	瓜地馬拉			
EUR 100,000	Tereos Finance Groupe I 7.25% 15/4/2028*	116,760	0.01	USD 423,000	Guatemala Government Bond 4.875% 13/2/2028*	417,751	0.04
		54,145,076	5.47	USD 71,000	Guatemala Government Bond 5.25% 10/8/2029	70,250	0.01
				488,001 0.05			
加彭							
USD 200,000	Gabon Government International Bond 7% 24/11/2031	153,358	0.02				

* 本證券全部或部分代表借貸證券。

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 565,000	匈牙利 Hungary Government International Bond 4% 25/7/2029	632,600	0.06	EUR 200,000	SCF Rahoituspalvelut XIII 4.188% 25/6/2034	222,255	0.02
EUR 34,000	匈牙利 Hungary Government International Bond 5.375% 12/9/2033	40,227	0.01	GBP 309,000	Stark Financing 2023-1 8.08% 17/8/2033	407,404	0.04
		672,827	0.07	GBP 99,271	Taurus 2021-1 UK 6.63% 17/5/2031	129,564	0.01
				GBP 67,139	Taurus 2021-4 UK 7.08% 17/8/2031	88,122	0.01
				EUR 113,000	Voya Euro CLO III 5.335% 15/4/2033	124,860	0.01
INR 544,620,000	印度 India Government Bond 7.26% 22/8/2032	6,642,064	0.67	EUR 684,000	Voya Euro CLO IV 5.435% 15/10/2034	758,173	0.08
						10,690,418	1.08
IDR 115,738,000,000	印尼 Indonesia Treasury Bond 6.875% 15/4/2029	7,599,284	0.77	ILS 7,750,000	以色列 Israel Government Bond - Fixed 1% 31/3/2030	1,771,449	0.18
				ILS 1,710,000	Israel Government Bond - Fixed 2.8% 29/11/2052	309,908	0.03
						2,081,357	0.21
EUR 9,188,000	國際 European Investment Bank 2.625% 4/9/2034	10,084,186	1.02				
EUR 7,200,000	歐洲 European Union 0% 4/11/2025	7,729,175	0.78				
EUR 8,408,000	歐洲 European Union 2.875% 5/10/2029	9,427,863	0.95				
EUR 970,000	歐洲 European Union 3% 4/3/2053	1,008,919	0.10	EUR 123,000	義大利 Auto ABS Italian Stella Loans 2024-1 4.784% 29/12/2036	136,462	0.02
EUR 1,951,000	歐洲 European Union 3.375% 5/10/2054	2,156,911	0.22	EUR 100,000	Azzurra Aeroporti 2.625% 30/5/2027	105,996	0.01
		30,407,054	3.07	EUR 200,000	Banca Monte dei Paschi di Siena 6.75% 5/9/2027	232,644	0.02
				EUR 200,000	Banco BPM 3.375% 19/1/2032*	216,170	0.02
EUR 145,000	愛爾蘭 Avoca CLO XXII 4.985% 15/4/2035	158,721	0.02	EUR 337,618	Brignole 4.388% 24/2/2042	374,973	0.04
EUR 182,000	CVC Cordatus Loan Fund IV 4.838% 22/2/2034	199,426	0.02	EUR 200,515	Cassia 2022-1 7.038% 22/5/2034	217,678	0.02
EUR 250,000	CVC Cordatus Loan Fund V 5.188% 21/7/2030	276,559	0.03	EUR 105,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	117,505	0.01
EUR 295,000	Dilosk Rmbs NO 9 4.47% 25/1/2063	327,345	0.03	EUR 100,000	Fiber Bidco 6.125% 15/6/2031*	110,017	0.01
EUR 100,000	Finance Ireland Auto Receivables NO 1 5.892% 12/9/2033	112,023	0.01	EUR 100,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	109,281	0.01
EUR 100,000	Henley CLO IV 5.035% 25/4/2034	110,116	0.01	EUR 103,000	Golden Bar Securitisation 2023-2 7.3% 22/9/2043	117,229	0.01
EUR 250,000	Invesco Euro CLO IV 5.385% 15/4/2033	275,926	0.03	EUR 100,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	107,034	0.01
EUR 700,000	Ireland Government Bond 0.2% 15/5/2027	732,185	0.07	EUR 100,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	112,090	0.02
EUR 3,278,000	Ireland Government Bond 1.1% 15/5/2029	3,425,927	0.35	EUR 100,000	Infrastrutture Wireless Italiane 1.75% 19/4/2031	99,670	0.01
EUR 417,000	Ireland Government Bond 1.5% 15/5/2050	340,925	0.03	GBP 220,000	Intesa Sanpaolo 5.148% 10/6/2030	275,857	0.03
EUR 470,000	Ireland Government Bond 1.7% 15/5/2037	459,455	0.05	EUR 1,300,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026*	1,365,587	0.14
EUR 386,000	Ireland Government Bond 3% 18/10/2043*	430,482	0.04	EUR 290,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/8/2030	282,639	0.03
GBP 212,000	Last Mile Logistics CMBS 2023-1 UK 8.48% 17/8/2033	279,831	0.03	EUR 390,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/3/2037*	310,330	0.03
GBP 183,000	Last Mile Logistics CMBS 2023-1 UK 9.48% 17/8/2033	241,541	0.02	EUR 2,560,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	2,717,360	0.27
EUR 144,333	Last Mile Logistics Pan Euro Finance 4.949% 17/8/2033	157,825	0.02	EUR 6,630,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	4,736,749	0.48
EUR 151,968	Last Mile PE 2021 4.749% 17/8/2031	166,932	0.02	EUR 1,021,000	Italy Buoni Poliennali Del Tesoro 2.15% 1/3/2072*	697,073	0.07
EUR 136,971	Last Mile PE 2021 5.149% 17/8/2031	150,464	0.02	EUR 640,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050*	520,161	0.05
EUR 200,000	LT Autorahoitus III 6.349% 18/12/2032	230,426	0.02	EUR 5,959,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	6,563,696	0.66
EUR 200,000	Lt Autorahoitus IV 5.656% 18/7/2033	227,893	0.02	EUR 3,190,000	Italy Buoni Poliennali Del Tesoro 2.8% 1/12/2028	3,517,633	0.36
EUR 591,000	RRE 5 Loan Management 5.435% 15/1/2037	656,038	0.07	EUR 640,000	Italy Buoni Poliennali Del Tesoro 3% 1/8/2029	708,082	0.07

* 本證券全部或部分代表借貸證券。

貝
 萊
 德
 環
 球
 政
 府
 債
 券
 基
 金
 (Global Government Bond Fund)
 續

至
 2024
 年
 8
 月
 31
 日
 止
 之
 投
 資
 組
 合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
EUR 4,212,000	Italy Buoni Poliennali Del Tesoro 3.25% 1/3/2038	4,349,507	0.44	JPY 1,352,250,000	Japan Government Thirty Year Bond 1% 20/3/2052	7,250,600	0.73
EUR 3,010,000	Italy Buoni Poliennali Del Tesoro 3.35% 1/7/2029	3,376,514	0.34	JPY 223,800,000	Japan Government Thirty Year Bond 1.8% 20/3/2054	1,437,918	0.15
EUR 930,000	Italy Buoni Poliennali Del Tesoro 3.4% 1/4/2028	1,048,128	0.11	JPY 828,100,000	Japan Government Twenty Year Bond 0.3% 20/12/2039	4,808,936	0.49
EUR 870,000	Italy Buoni Poliennali Del Tesoro 3.5% 15/2/2031	975,690	0.10	JPY 516,450,000	Japan Government Twenty Year Bond 0.4% 20/3/2039	3,095,542	0.31
EUR 1,740,000	Italy Buoni Poliennali Del Tesoro 3.8% 1/8/2028	1,988,867	0.20	JPY 316,200,000	Japan Government Twenty Year Bond 0.4% 20/3/2040	1,857,002	0.19
EUR 595,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	626,488	0.06	JPY 192,300,000	Japan Government Twenty Year Bond 0.5% 20/3/2038	1,194,550	0.12
EUR 2,806,000	Italy Buoni Poliennali Del Tesoro 4% 30/10/2031	3,246,435	0.33	JPY 260,000,000	Japan Government Twenty Year Bond 0.5% 20/6/2038	1,606,540	0.16
EUR 400,000	Italy Buoni Poliennali Del Tesoro 4.05% 30/10/2037	451,799	0.05	JPY 12,550,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	81,460	0.01
EUR 520,000	Italy Buoni Poliennali Del Tesoro 4.5% 1/10/2053	597,560	0.06	JPY 477,000,000	Japan Government Twenty Year Bond 0.7% 20/9/2038	3,015,085	0.30
EUR 200,000	Nexi 2.125% 30/4/2029*	207,017	0.02	JPY 1,890,200,000	Japan Government Twenty Year Bond 1.1% 20/9/2042	11,947,243	1.21
EUR 108,000	Quarzo 5.3% 15/6/2041	119,638	0.01	JPY 654,800,000	Japan Government Twenty Year Bond 1.4% 20/12/2042	4,336,745	0.44
EUR 100,000	Red & Black Auto Italy 6.395% 28/7/2034	112,631	0.01	JPY 385,350,000	Japan Government Twenty Year Bond 1.6% 20/3/2044	2,597,281	0.26
EUR 90,229	Youni Italy 2024-1 5.308% 20/4/2034	100,846	0.01	JPY 10,000,000	Japan Government Twenty Year Bond 1.8% 20/9/2030	73,913	0.01
		40,953,036	4.14	JPY 45,150,000	Japan Government Twenty Year Bond 2.1% 20/3/2030	337,412	0.03
	牙買加			JPY 1,602,000,000	Japan Government Two Year Bond 0.005% 1/4/2025	10,992,442	1.11
USD 103,652	Digicel Intermediate / Digicel International Finance / Difi US 12% 25/5/2027	103,716	0.01	EUR 159,000	SoftBank 3.875% 6/7/2032	160,405	0.02
	日本			EUR 400,000	SoftBank 4% 19/9/2029	424,338	0.04
JPY 494,700,000	Japan Government Five Year Bond 0.005% 20/6/2026	3,378,203	0.34	USD 465,000	Sumitomo Mitsui Financial 5.558% 9/7/2034	486,705	0.05
JPY 629,800,000	Japan Government Five Year Bond 0.005% 20/9/2026	4,295,434	0.43			110,440,639	11.16
JPY 761,050,000	Japan Government Five Year Bond 0.005% 20/3/2027	5,181,320	0.52		澤西島		
JPY 1,520,100,000	Japan Government Five Year Bond 0.2% 20/3/2028	10,373,669	1.05	USD 1,500,000	AGL CLO 20 8.232% 20/7/2035	1,503,198	0.15
JPY 62,900,000	Japan Government Five Year Bond 0.4% 20/3/2029	430,865	0.04	USD 450,000	Bain Capital CLO 2024-1 6.875% 16/4/2037	452,565	0.05
JPY 293,700,000	Japan Government Five Year Bond 0.6% 20/6/2029	2,029,034	0.20	USD 500,000	Benefit Street Partners CLO XXXIII 7.035% 25/1/2036	502,770	0.05
JPY 306,700,000	Japan Government Forty Year Bond 1% 20/3/2062	1,439,094	0.15	USD 1,000,000	Benefit Street Partners CLO XXXIII 7.585% 25/1/2036	1,010,941	0.10
JPY 511,700,000	Japan Government Forty Year Bond 1.3% 20/3/2063	2,626,786	0.27	USD 454,000	CarVal CLO IX-C 6.962% 20/4/2037	459,061	0.05
JPY 54,050,000	Japan Government Ten Year Bond 0.1% 20/12/2028	365,994	0.04	USD 250,000	CarVal CLO VII-C 6.722% 20/7/2037	251,258	0.03
JPY 77,300,000	Japan Government Ten Year Bond 0.1% 20/6/2029	521,579	0.05	GBP 100,000	Galaxy Bidco 6.5% 31/7/2026	130,546	0.01
JPY 361,750,000	Japan Government Ten Year Bond 0.1% 20/12/2029	2,434,531	0.25	USD 2,000,000	Golub Capital Partners CLO 70 B 7.035% 25/10/2036	2,010,495	0.20
JPY 2,390,600,000	Japan Government Ten Year Bond 0.5% 20/12/2032	16,127,164	1.63	USD 480,000	Golub Capital Partners CLO 74 B 6.815% 25/7/2037	482,324	0.05
JPY 265,450,000	Japan Government Thirty Year Bond 0.4% 20/6/2049	1,269,978	0.13	USD 2,000,000	Midocean Credit CLO XV 6.827% 21/7/2037	2,018,760	0.20
JPY 65,500,000	Japan Government Thirty Year Bond 0.4% 20/12/2049	309,955	0.03	USD 1,900,000	Pikes Peak CLO 15 2023 7.032% 20/10/2036	1,909,195	0.19
JPY 5,400,000	Japan Government Thirty Year Bond 0.6% 20/6/2050	26,734	0.00	USD 1,000,000	PPM CLO 6-R 8.732% 20/1/2037	1,028,014	0.10
JPY 53,150,000	Japan Government Thirty Year Bond 0.8% 20/3/2047	294,216	0.03	GBP 240,000	Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	320,224	0.03
JPY 50,000,000	Japan Government Thirty Year Bond 0.8% 20/12/2047	273,624	0.03			12,079,351	1.21
JPY 594,950,000	Japan Government Thirty Year Bond 0.8% 20/3/2048	3,239,792	0.33		拉脫維亞		
JPY 21,450,000	Japan Government Thirty Year Bond 0.9% 20/9/2048	118,550	0.01	EUR 100,000	Air Baltic 14.5% 14/8/2029	119,390	0.01
					盧森堡		
				EUR 100,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028*	103,690	0.01

* 本
 證
 券
 全
 部
 或
 部
 分
 代
 表
 借
 貸
 證
 券
 。

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
GBP 100,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	120,774	0.01	USD 100,000	馬紹爾群島 Danaos 8.5% 1/3/2028*	103,064	0.01
EUR 159,000	Altice Financing 4.25% 15/8/2029	136,874	0.02	USD 200,000	墨西哥 Braskem Idesa SAPI 6.99% 20/2/2032	156,500	0.02
EUR 100,000	Cidron Aida Finco 5% 1/4/2028*	105,659	0.01	MXN 190,000	Mexican Bonos 7.5% 3/6/2027	913,316	0.09
EUR 100,000	Dana Financing Luxembourg 8.5% 15/7/2031*	119,686	0.01	MXN 150,000	Mexican Bonos 8% 5/9/2024	761,444	0.08
EUR 400,000	E-Carat DE 2024-1 4.068% 25/11/2035	443,766	0.05	MXN 530,000	Mexican Bonos 8% 24/5/2035	2,383,043	0.24
EUR 128,000	Ephios Subco 3 7.875% 31/1/2031	152,098	0.02	MXN 237,500	Mexican Bonos 8% 7/11/2047	984,339	0.10
EUR 13,691,000	European Financial Stability Facility 2.875% 28/5/2031	15,368,185	1.55	MXN 417,690	Mexican Bonos 8.5% 31/5/2029	2,023,075	0.20
EUR 47,994	Germany Compartment Consumer 2020-1 5.375% 14/11/2034	53,504	0.01	MXN 120,000	Mexican Bonos 10% 5/12/2024	608,089	0.06
EUR 23,997	Germany Compartment Consumer 2020-1 6.125% 14/11/2034	26,802	0.00	USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	170,502	0.02
EUR 300,000	Germany Compartment Consumer 2024-1 4.918% 14/1/2038	332,429	0.03	EUR 278,000	Mexico Government International Bond 4.49% 25/5/2032*	311,591	0.03
EUR 100,000	Germany Compartment Leasing 2023-1 5.625% 14/12/2032	111,503	0.01	USD 200,000	Mexico Government International Bond 4.875% 19/5/2033	190,506	0.02
EUR 100,000	Germany Compartment Leasing 2023-1 6.625% 14/12/2032	112,361	0.01			8,502,405	0.86
USD 87,300	Gol Finance 15.701% 29/1/2025	93,847	0.01	EUR 100,000	荷蘭 Abertis Infraestructuras Finance 3.248% 24/11/2025	108,788	0.01
EUR 1,200,000	Heidelberg Materials Finance Luxembourg 4.875% 21/11/2033	1,437,611	0.14	EUR 182,000	Aurorus 2023 4.895% 13/8/2049	202,789	0.02
USD 200,000	Kenbourne Invest 4.7% 22/1/2028***	111,000	0.01	EUR 100,000	Aurorus 2023 6.795% 13/8/2049	113,106	0.01
USD 325,000	Kenbourne Invest 6.875% 26/11/2024***	181,807	0.02	EUR 100,000	Boels Topholding 6.25% 15/2/2029*	115,277	0.02
USD 187,159	MC Brazil Downstream Trading 7.25% 30/6/2031	169,379	0.02	EUR 100,000	Domi 2023-1 5.242% 15/2/2055	112,334	0.01
EUR 115,000	Monitchem HoldCo 3 8.75% 1/5/2028*	127,691	0.01	EUR 125,000	Dutch Property Finance 2020-2 5.036% 28/1/2058	138,713	0.02
EUR 100,000	Motion Finco 7.375% 15/6/2030	111,763	0.01	USD 200,000	Embraer Netherlands Finance 7% 28/7/2030	214,645	0.02
EUR 100,000	Rossini 7.549% 31/12/2029	111,613	0.01	EUR 100,000	Global Switch Finance 1.375% 7/10/2030	100,664	0.01
EUR 100,000	SES 2.875% 27/5/2026	105,737	0.01	EUR 100,000	Goodyear Europe 2.75% 15/8/2028*	101,658	0.01
EUR 100,000	Summer BC Holdco B 5.75% 31/10/2026	110,502	0.01	EUR 156,000	Mila 2024-1 4.277% 16/9/2041	173,415	0.02
EUR 365,038	TREVA Equipment Finance - Compartment 2024-1 4.235% 20/1/2035	405,305	0.04	EUR 1,270,000	Netherlands Government Bond 0% 15/7/2030	1,224,908	0.12
EUR 91,260	TREVA Equipment Finance - Compartment 2024-1 4.495% 20/1/2035	101,205	0.01	EUR 1,411,000	Netherlands Government Bond 0% 15/7/2031	1,326,441	0.13
		20,254,791	2.04	EUR 913,000	Netherlands Government Bond 0% 15/1/2052	496,264	0.05
	馬來西亞			EUR 350,000	Netherlands Government Bond 0.25% 15/7/2025	378,956	0.04
MYR 1,000,000	Malaysia Government Bond 4.254% 31/5/2035	239,907	0.02	EUR 680,000	Netherlands Government Bond 0.25% 15/7/2029	681,754	0.07
MYR 9,160,000	Malaysia Government Bond 4.504% 30/4/2029	2,212,384	0.22	EUR 1,509,000	Netherlands Government Bond 0.5% 15/7/2026*	1,614,431	0.16
MYR 4,110,000	Malaysia Government Bond 4.696% 15/10/2042	1,032,609	0.11	EUR 1,650,000	Netherlands Government Bond 0.5% 15/7/2032	1,574,145	0.16
MYR 950,000	Malaysia Government Bond 4.921% 6/7/2048	246,048	0.03	EUR 1,550,000	Netherlands Government Bond 0.5% 15/1/2040	1,242,523	0.13
MYR 3,000,000	Malaysia Government Investment Issue 4.07% 30/9/2026	704,626	0.07	EUR 1,589,000	Netherlands Government Bond 0.75% 15/7/2028	1,658,792	0.17
MYR 4,980,000	Malaysia Government Investment Issue 4.245% 30/9/2030	1,188,977	0.12	EUR 160,000	Netherlands Government Bond 2.5% 15/1/2033	177,622	0.02
		5,624,551	0.57	EUR 715,000	Netherlands Government Bond 2.75% 15/1/2047*	796,593	0.08
				EUR 729,000	Netherlands Government Bond 3.25% 15/1/2044*	866,522	0.09
				EUR 520,000	Netherlands Government Bond 5.5% 15/1/2028	634,161	0.06
				EUR 100,000	OI European 5.25% 1/6/2029*	112,767	0.01
				EUR 100,000	Phoenix PIB Dutch Finance 4.875% 10/7/2029	113,493	0.01

* 本證券全部或部分代表借貸證券。
 *** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 100,000	Q-Park I 2% 1/3/2027	105,462	0.01	PLN 2,116,000	Republic of Poland Government Bond 2.75% 25/10/2029*	490,853	0.05
EUR 100,000	Telefonica Europe 3.875% 22/6/2026	110,366	0.01	PLN 1,709,000	Republic of Poland Government Bond 4.75% 25/7/2029	433,536	0.04
EUR 100,000	Telefonica Europe 5.752% 15/1/2032	115,327	0.01	PLN 1,203,000	Republic of Poland Government Bond 5% 25/10/2034*	301,425	0.03
EUR 600,000	Telefonica Europe 6.135% 3/2/2030	705,720	0.07	PLN 3,451,000	Republic of Poland Government Bond 5.75% 25/4/2029	917,034	0.09
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	109,410	0.01	PLN 5,280,000	Republic of Poland Government Bond 7.5% 25/7/2028	1,484,224	0.15
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030*	109,099	0.01	USD 7,000	Republic of Poland Government International Bond 4.875% 4/10/2033	7,082	0.00
EUR 100,000	United 4% 15/11/2027	108,798	0.01	USD 21,000	Republic of Poland Government International Bond 5.5% 4/4/2053	21,494	0.00
EUR 100,000	United 7.792% 15/2/2031	111,729	0.01			6,777,123	0.68
EUR 200,000	Volkswagen International Finance 3.875% 17/6/2029	208,754	0.02				
EUR 136,000	VZ Secured Financing 3.5% 15/1/2032*	137,178	0.02		葡萄牙		
EUR 200,000	ZF Europe Finance 3% 23/10/2029	205,379	0.02	EUR 100,000	EDP 1.7% 20/7/2080	108,627	0.01
EUR 100,000	ZF Europe Finance 6.125% 13/3/2029	116,877	0.01	EUR 100,000	EDP 5.943% 23/4/2083*	116,547	0.01
EUR 100,000	Ziggo 2.875% 15/1/2030	101,322	0.01	EUR 100,000	Vasco Finance 6.595% 27/10/2040	112,271	0.01
		16,526,182	1.67			337,445	0.03
	紐西蘭				羅馬尼亞		
NZD 2,390,000	New Zealand Government Bond 0.5% 15/5/2026	1,407,313	0.14	EUR 200,000	RCS & RDS 3.25% 5/2/2028	212,797	0.02
NZD 520,000	New Zealand Government Bond 2% 15/5/2032	279,107	0.03	EUR 28,000	Romanian Government International Bond 2.124% 16/7/2031	25,741	0.01
NZD 1,000,000	New Zealand Government Bond 4.25% 15/5/2036	616,650	0.06	EUR 23,000	Romanian Government International Bond 2.5% 8/2/2030*	22,699	0.00
NZD 1,000,000	New Zealand Government Bond 4.5% 15/5/2030	642,386	0.07	USD 10,000	Romanian Government International Bond 5.25% 25/11/2027	10,041	0.00
		2,945,456	0.30			271,278	0.03
	挪威				聖露西亞		
NOK 4,400,000	Norway Government Bond 1.375% 19/8/2030	375,214	0.04	USD 69,794	Digicel Midco / Difi US II 10.5% 25/11/2028	57,406	0.01
NOK 6,460,000	Norway Government Bond 3.625% 13/4/2034*	624,141	0.06		沙烏地阿拉伯		
EUR 250,000	Var Energi 7.862% 15/11/2083	304,866	0.03	USD 200,000	Saudi Government International Bond 4.5% 17/4/2030	199,836	0.02
		1,304,221	0.13		新加坡		
USD 200,000	Oman Government International Bond 6.5% 8/3/2047	212,048	0.02	USD 250,000	Medco Maple Tree 8.96% 27/4/2029*	265,365	0.03
	巴拿馬			USD 750,000	Pfizer Investment Enterprises 5.34% 19/5/2063	752,301	0.07
USD 200,000	Panama Government International Bond 6.4% 14/2/2035	200,210	0.02	SGD 1,890,000	Singapore Government Bond 2.125% 1/6/2026	1,438,403	0.15
	秘魯			SGD 290,000	Singapore Government Bond 2.375% 1/7/2039	211,723	0.02
PEN 1,553,000	Peruvian Government International Bond 6.95% 12/8/2031	439,100	0.05	SGD 170,000	Singapore Government Bond 2.75% 1/4/2042	129,296	0.01
PEN 476,000	Peruvian Government International Bond 7.6% 12/8/2039	134,986	0.01	SGD 840,000	Singapore Government Bond 2.75% 1/3/2046	638,491	0.06
		574,086	0.06	SGD 1,140,000	Singapore Government Bond 2.875% 1/9/2030	890,000	0.09
	波蘭			SGD 200,000	Singapore Government Bond 3% 1/8/2072	161,155	0.02
PLN 3,460,000	Republic of Poland Government Bond 1.75% 25/4/2032	700,524	0.07			4,486,734	0.45
PLN 404,000	Republic of Poland Government Bond 2% 25/8/2036	97,106	0.01		南非		
PLN 3,420,000	Republic of Poland Government Bond 2.25% 25/10/2024	883,823	0.09	ZAR 9,521,050	Republic of South Africa Government Bond 7% 28/2/2031*	471,301	0.05
PLN 5,940,000	Republic of Poland Government Bond 2.5% 25/7/2027	1,440,022	0.15	ZAR 4,177,000	Republic of South Africa Government Bond 8% 31/1/2030	224,283	0.02

* 本證券全部或部分代表借貸證券。

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
ZAR 2,872,000	Republic of South Africa Government Bond 8.75% 31/1/2044	130,045	0.01	SEK 200,000	瑞典 Sweden Government Bond 0.75% 12/5/2028	18,740	0.00
ZAR 5,806,000	Republic of South Africa Government Bond 8.75% 28/2/2048	262,036	0.03	SEK 4,450,000	Sweden Government Bond 0.75% 12/11/2029	409,813	0.04
USD 200,000	Republic of South Africa Government International Bond 5% 12/10/2046	151,250	0.01	SEK 8,000,000	Sweden Government Bond 1% 12/11/2026	764,382	0.08
		1,238,915	0.12	SEK 1,500,000	Sweden Government Bond 3.5% 30/3/2039	169,025	0.02
				EUR 100,000	Verisure 3.875% 15/7/2026	110,206	0.01
				EUR 600,000	Volvo Treasury 3.918% 22/5/2026	665,365	0.07
						2,137,531	0.22
EUR 40,251	西班牙 Autonoria Spain 2021 FT 5.158% 31/1/2039	44,695	0.01	USD 200,000	泰國 Bangkok Bank 5% 23/9/2025	198,000	0.02
EUR 40,251	Autonoria Spain 2021 FT 6.258% 31/1/2039	44,606	0.00	USD 200,000	Bangkok Bank 5.5% 21/9/2033	206,672	0.02
EUR 40,251	Autonoria Spain 2021 FT 7.508% 31/1/2039	44,611	0.00	THB 117,710,000	Thailand Government Bond 2.8% 17/6/2034	3,554,428	0.36
EUR 63,930	Autonoria Spain 2022 FT 10.608% 29/1/2040	75,558	0.01			3,959,100	0.40
EUR 89,454	Autonoria Spain 2023 FT 5.608% 30/9/2041	100,508	0.01	TRY 7,774,000	土耳其 Turkiye Government Bond 26.2% 5/10/2033	223,801	0.02
EUR 89,454	Autonoria Spain 2023 FT 6.508% 30/9/2041	100,597	0.01	TRY 2,052,000	Turkiye Government Bond 31.08% 8/11/2028	61,333	0.01
EUR 100,000	Banco de Sabadell 2.5% 15/4/2031	108,833	0.01	TRY 5,328,000	Turkiye Government Bond 37% 18/2/2026	153,951	0.01
EUR 200,000	CaixaBank 5.875% 9/10/2027	222,084	0.02			439,085	0.04
EUR 700,000	Cellnex Finance 2% 15/9/2032*	680,953	0.07				
EUR 23,767	FT Santander Consumer Spain Auto 2020-1 5.667% 21/3/2033	26,319	0.00	USD 211,000	烏克蘭 Ukraine Government International Bond 7.75% 1/9/2029	66,887	0.01
EUR 230,000	Lorca Telecom Bondco 5.75% 30/4/2029	266,188	0.03	USD 500,000	Ukraine Government International Bond 7.75% 1/8/2041	346,250	0.03
EUR 2,470,000	Spain Government Bond 0% 31/1/2025*	2,699,089	0.27			413,137	0.04
EUR 16,194,000	Spain Government Bond 0% 31/1/2027	16,857,441	1.70				
EUR 131,000	Spain Government Bond 0.7% 30/4/2032	123,779	0.01	GBP 100,000	英國 Atlas Funding 2023-1 7.71% 20/1/2061	134,235	0.01
EUR 1,941,000	Spain Government Bond 0.8% 30/7/2029	1,967,311	0.20	GBP 281,000	Atlas Funding 2024-1 6.056% 20/9/2061	369,994	0.04
EUR 3,520,000	Spain Government Bond 0.85% 30/7/2037	2,891,342	0.29	USD 155,520	Avianca Midco 2 9% 1/12/2028	151,624	0.01
EUR 370,000	Spain Government Bond 1% 31/10/2050*	228,877	0.02	EUR 400,000	Barclays 4.323% 8/5/2028	444,303	0.05
EUR 2,230,000	Spain Government Bond 1.2% 31/10/2040	1,773,490	0.18	GBP 367,000	Bavarian Sky UK 6 5.51% 21/6/2032	483,549	0.05
EUR 420,000	Spain Government Bond 1.45% 31/10/2071	233,302	0.02	GBP 404,000	Bellis Acquisition 8.125% 14/5/2030*	517,129	0.05
EUR 1,692,000	Spain Government Bond 1.9% 31/10/2052	1,286,574	0.13	EUR 290,000	British Telecommunications 4.25% 6/1/2033	337,096	0.03
EUR 4,000,000	Spain Government Bond 2.55% 31/10/2032	4,315,968	0.44	GBP 130,000	British Telecommunications 8.375% 20/12/2083	185,204	0.02
EUR 370,000	Spain Government Bond 2.7% 31/10/2048*	347,771	0.03	GBP 115,000	Canada Square Funding 6 6.491% 17/1/2059	150,343	0.02
EUR 14,007,000	Spain Government Bond 3.45% 31/10/2034	15,973,155	1.62	GBP 130,000	Canada Square Funding 6 6.891% 17/1/2059	168,874	0.02
EUR 2,730,000	Spain Government Bond 3.5% 31/5/2029	3,134,420	0.32	GBP 115,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	151,725	0.02
EUR 860,000	Spain Government Bond 3.55% 31/10/2033	992,834	0.10	EUR 100,000	Carnival 1% 28/10/2029	93,397	0.01
EUR 650,000	Spain Government Bond 4% 31/10/2054	746,485	0.08	EUR 200,000	Channel Link Enterprises Finance 2.706% 30/6/2050*	209,863	0.02
EUR 64,000	Spain Government Bond 4.9% 30/7/2040	83,144	0.01	GBP 6,896	Dowson 2021-2 6.56% 20/10/2028	9,083	0.00
EUR 975,000	Spain Government Bond 5.15% 31/10/2044	1,321,616	0.13	GBP 100,000	East One 2024-1 6.796% 27/12/2055	130,923	0.01
		56,691,550	5.72	GBP 117,000	East One 2024-1 7.096% 27/12/2055	152,207	0.02
				GBP 232,000	Exmoor Funding 2024-1 6.082% 25/3/2094	305,574	0.03

* 本證券全部或部分代表借貸證券。

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
GBP 232,000	Finsbury Square 2021-1 Green 6.375% 16/12/2067	302,636	0.03	GBP 100,000	Newday Funding Master Issuer - Series 2024-2 7.1% 15/7/2032	131,095	0.01
GBP 636,000	Funding IX 5.86% 16/7/2029	837,983	0.09	GBP 271,000	Newday Partnership Master Issuer 7.86% 15/7/2031	365,842	0.04
GBP 100,000	Gatwick Airport Finance 4.375% 7/4/2026	127,902	0.01	GBP 281,000	Oat Hill NO 3 6.66% 29/5/2046	372,119	0.04
GBP 100,000	Gemgarto 2023-1 7.125% 16/12/2073	133,061	0.01	GBP 145,000	Oat Hill NO 3 7.46% 29/5/2046	194,106	0.02
GBP 100,000	Gemgarto 2023-1 7.625% 16/12/2073	132,444	0.01	EUR 20,090	Paragon Mortgages No 12 4.022% 15/11/2038	21,024	0.00
GBP 100,000	Gemgarto 2023-1 9.625% 16/12/2073	135,526	0.02	GBP 218,711	Parkmore Point RMBS 2022-1 6.519% 25/7/2045	287,996	0.03
GBP 78,479	Greene King Finance 4.064% 15/3/2035	95,793	0.01	GBP 203,000	Pinewood Finco 6% 27/3/2030	267,326	0.03
GBP 181,000	Harben Finance 6.241% 28/9/2055	235,445	0.03	GBP 136,000	Polaris 2022-1 6.96% 23/10/2059	177,693	0.02
GBP 179,000	Harben Finance 6.591% 28/9/2055	231,143	0.02	GBP 298,000	Polaris 2022-1 8.36% 23/10/2059	388,823	0.04
GBP 100,000	Heathrow Finance 3.875% 1/3/2027	124,543	0.01	GBP 100,000	Polaris 2023-1 9.31% 23/2/2061	135,797	0.02
GBP 100,000	Heathrow Finance 5.75% 3/3/2025*	130,914	0.02	GBP 100,000	Polaris 2023-2 8.16% 27/9/2059	135,927	0.02
GBP 93,781	Hermitage 2024 6.21% 21/4/2033	123,385	0.01	GBP 100,000	Premier Foods Finance 3.5% 15/10/2026*	127,735	0.01
GBP 93,782	Hermitage 2024 6.56% 21/4/2033	123,407	0.01	GBP 150,000	Sage AR Funding No 1 7.13% 17/11/2030	196,872	0.02
GBP 148,670	Hops Hill No 3 7.46% 21/12/2055	199,857	0.02	GBP 100,000	Satus 2024-1 7.009% 17/1/2031	132,574	0.01
GBP 100,000	Hops Hill NO 4 6.903% 21/4/2056	131,316	0.01	GBP 369,000	Silverstone Master Issuer 5.497% 21/1/2070	486,294	0.05
GBP 100,000	Hops Hill NO 4 7.503% 21/4/2056	129,743	0.01	GBP 100,000	Stratton Mortgage Funding 2024-2 6.601% 28/6/2050	130,424	0.01
GBP 100,000	Hops Hill No2 7.21% 27/11/2054	133,791	0.01	GBP 194,348	Stratton Mortgage Funding 2024-3 5.994% 25/6/2049	256,127	0.03
GBP 100,000	Hops Hill No2 7.81% 27/11/2054	134,605	0.01	GBP 100,000	Thames Water Utilities Finance 4% 19/6/2025	106,479	0.01
EUR 100,000	INEOS Finance 6.375% 15/4/2029*	114,844	0.01	GBP 100,000	Tower Bridge Funding 2021-2 6.78% 20/11/2063	131,488	0.01
EUR 105,000	INEOS Quattro Finance 2 8.5% 15/3/2029*	123,719	0.01	GBP 100,000	Tower Bridge Funding 2022-1 6.365% 20/12/2063	131,038	0.01
GBP 140,000	Lanebrook Mortgage Transaction 2020-1 7.387% 12/6/2057	184,297	0.02	GBP 100,000	Tower Bridge Funding 2024-2 6.553% 20/5/2066	131,495	0.01
GBP 100,000	London Cards No 1 8.71% 15/5/2033	136,753	0.02	GBP 138,000	Twin Bridges 2021-1 6.737% 12/3/2055	182,391	0.02
GBP 100,000	London Cards No 2 8.41% 28/3/2034	133,001	0.01	GBP 100,000	Twin Bridges 2021-1 7.237% 12/3/2055	131,407	0.01
GBP 266,000	Market Bidco Finco Reg-S 5.5% 4/11/2027	327,159	0.04	GBP 100,000	Twin Bridges 2022-1 6.837% 1/12/2055	129,321	0.01
GBP 100,000	Mobico 4.25% 26/11/2025	121,609	0.01	GBP 100,000	Twin Bridges 2022-2 7.137% 12/6/2055	133,061	0.01
EUR 433,000	Mobico 4.875% 26/9/2031	474,951	0.05	GBP 100,000	Twin Bridges 2023-1 7.637% 14/6/2055	133,576	0.01
GBP 100,000	Mortimer BTL 2021-1 6.56% 23/6/2053	131,491	0.01	GBP 100,000	Twin Bridges 2023-1 8.637% 14/6/2055	134,076	0.01
GBP 100,000	Mortimer Btl 2023-1 9.155% 22/12/2056	135,469	0.01	GBP 100,000	Twin Bridges 2023-2 9.03% 15/5/2056	136,765	0.02
GBP 100,000	NewDay Funding 6.61% 15/3/2032	132,091	0.01	GBP 183,709	Unique Pub Finance 5.659% 30/6/2027	240,041	0.02
GBP 100,000	NewDay Funding 7.36% 15/3/2032	133,009	0.01	GBP 1,904,000	United Kingdom Gilt 0.125% 30/1/2026*	2,380,724	0.24
GBP 100,000	Newday Funding Master Issuer - Series 2022-2 9.96% 15/7/2030	135,122	0.01	GBP 290,000	United Kingdom Gilt 0.25% 31/7/2031	300,147	0.03
GBP 106,000	Newday Funding Master Issuer - Series 2023-1 7.66% 15/11/2031	142,562	0.02	GBP 5,000	United Kingdom Gilt 0.375% 22/10/2030*	5,371	0.00
GBP 100,000	Newday Funding Master Issuer - Series 2023-1 8.66% 15/11/2031	136,364	0.02	GBP 5,800,000	United Kingdom Gilt 0.875% 31/7/2033	5,893,158	0.60
GBP 274,000	Newday Funding Master Issuer - Series 2024-2 6.1% 15/7/2032	360,815	0.04	GBP 2,113,000	United Kingdom Gilt 1% 31/1/2032	2,273,891	0.23
				GBP 6,830,000	United Kingdom Gilt 1.125% 22/10/2073	3,386,913	0.34
				GBP 1,490,000	United Kingdom Gilt 1.25% 22/7/2027*	1,821,151	0.18

* 本證券全部或部分代表借貸證券。

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
GBP 3,290,000	United Kingdom Gilt 1.25% 22/10/2041	2,731,652	0.28	EUR 100,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	98,718	0.01
GBP 1,210,000	United Kingdom Gilt 1.25% 31/7/2051	796,456	0.08	USD 729,971	AREIT 2022-CRE7 7.584% 17/6/2039	731,650	0.07
GBP 2,010,000	United Kingdom Gilt 1.5% 31/7/2053	1,378,512	0.14	EUR 100,000	Avantor Funding 2.625% 1/11/2025	109,483	0.01
GBP 940,000	United Kingdom Gilt 1.625% 22/10/2054	659,512	0.07	USD 395,000	Azul Secured Finance 11.93% 28/8/2028*	367,350	0.04
GBP 139,000	United Kingdom Gilt 1.75% 7/9/2037	139,514	0.01	USD 140,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	133,512	0.01
GBP 960,000	United Kingdom Gilt 2% 7/9/2025*	1,233,183	0.12	USD 1,761,532	Banc of America Funding 2006-I Trust 5.83% 20/12/2046	1,429,573	0.14
GBP 675,000	United Kingdom Gilt 3.25% 22/1/2044	753,016	0.08	USD 531,216	Bayview Commercial Asset Trust 2006-1 5.797% 25/4/2036	502,581	0.05
GBP 1,336,500	United Kingdom Gilt 3.5% 22/1/2045	1,536,748	0.16	USD 800,000	BBCMS 2018-TALL Mortgage Trust 6.505% 15/3/2037	733,985	0.07
GBP 20,000	United Kingdom Gilt 3.5% 22/7/2068	21,755	0.00	USD 409,996	BDS 2022-FL12 7.472% 19/8/2038	410,872	0.04
GBP 1,810,000	United Kingdom Gilt 3.75% 7/3/2027	2,359,991	0.24	USD 1,338,853	Bear Stearns Asset Backed I Trust 2006-IM1 6.032% 25/4/2036	1,254,312	0.13
GBP 1,230,000	United Kingdom Gilt 4% 22/10/2063	1,480,277	0.15	EUR 100,000	Belden 3.875% 15/3/2028	109,548	0.01
GBP 1,580,000	United Kingdom Gilt 4.125% 22/7/2029	2,097,873	0.21	USD 264,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	235,237	0.02
GBP 289,000	United Kingdom Gilt 4.25% 7/12/2040	377,238	0.04	USD 1,445,000	BHMS 2018-ATLS 6.884% 15/7/2035	1,445,021	0.15
GBP 36,000	United Kingdom Gilt 4.25% 7/12/2055	45,427	0.00	USD 340,000	Broadcom 5.05% 12/7/2029	347,189	0.04
GBP 480,000	United Kingdom Gilt 4.375% 31/7/2054	616,834	0.06	USD 65,000	Burlington Northern Santa Fe 5.5% 15/3/2055	68,734	0.01
GBP 4,126,000	United Kingdom Gilt 4.5% 7/6/2028	5,529,327	0.56	USD 890,000	BX Commercial Mortgage Trust 2024-BIO2 5.594% 13/8/2041	904,359	0.09
GBP 67,000	United Kingdom Gilt 4.5% 7/12/2042	89,468	0.01	USD 1,420,000	BX Trust 2018-GW 6.434% 15/5/2035	1,417,167	0.14
GBP 570,000	United Kingdom Gilt 4.75% 22/10/2043	781,337	0.08	USD 350,000	BXP Trust 2017-GM 3.539% 13/6/2039	323,605	0.03
GBP 147,000	Virgin Media Secured Finance 4.125% 15/8/2030	167,269	0.02	USD 320,000	BXP Trust 2017-GM 3.539% 13/6/2039	299,562	0.03
GBP 100,000	Virgin Media Secured Finance 5.25% 15/5/2029	122,625	0.01	EUR 200,000	Catalent Pharma Solutions 2.375% 1/3/2028	215,695	0.02
GBP 100,000	Vmed O2 UK Financing I 4.5% 15/7/2031	113,015	0.01	USD 215,024	Citigroup Mortgage Loan Trust 2006-FX1 7.275% 25/10/2036	123,646	0.01
EUR 658,000	Vodafone 3% 27/8/2080	679,021	0.07	USD 253,650	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	235,936	0.02
GBP 100,000	Vodafone 8% 30/8/2086	143,749	0.02	USD 440,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	426,373	0.04
		55,825,939	5.64	USD 1,131,519	COMM 2015-CCRE27 Mortgage Trust 4.487% 10/10/2048	1,058,987	0.11
	美國			USD 201,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.706% 15/11/2048	186,825	0.02
USD 330,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	315,623	0.03	USD 859,714	CWABS Asset-Backed Certificates Trust 2005-17 5.711% 25/5/2036	826,082	0.08
USD 500,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	481,161	0.05	USD 1,272,426	CWABS Asset-Backed Certificates Trust 2006-12 3.964% 25/1/2037	1,239,732	0.13
USD 230,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	194,966	0.02	USD 214,797	CWABS Asset-Backed Certificates Trust 2006-25 5.532% 25/6/2037	202,517	0.02
USD 415,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	380,040	0.04	USD 367,500	DBGS 2018-BIOD Mortgage Trust 6.521% 15/5/2035	364,790	0.04
USD 360,000	280 Park Avenue 2017-280P Mortgage Trust 7.162% 15/9/2034	329,577	0.03	USD 399,375	DBGS 2018-BIOD Mortgage Trust 7.333% 15/5/2035	393,913	0.04
USD 191,375	280 Park Avenue 2017-280P Mortgage Trust 7.745% 15/9/2034	178,411	0.02				
USD 516,000	AbbVie 5.4% 15/3/2054	539,787	0.06				
USD 2,209,958	Adjustable Rate Mortgage Trust 2006-3 5.752% 25/8/2036	889,559	0.09				
USD 748,058	Alternative Loan Trust 2005-76 5.912% 25/1/2046	666,401	0.07				
USD 2,013,000	Amgen 3% 15/1/2052	1,405,429	0.14				

* 本證券全部或部分代表借貸證券。

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 676,376	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.772% 25/8/2047	565,401	0.06	USD 306,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.668% 15/10/2048	291,694	0.03
USD 400,000	Elevance Health 5.65% 15/6/2054	414,904	0.04	USD 923,286	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	876,011	0.09
EUR 142,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	164,760	0.01	USD 253,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	160,884	0.02
USD 1,977,909	Fannie Mae REMICS 6.399% 25/6/2054	1,981,619	0.20	USD 387,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	349,754	0.04
USD 1,655,173	Fannie Mae REMICS 6.399% 25/6/2054	1,657,904	0.17	USD 313,862	Morgan Stanley Mortgage Loan Trust 2004-11AR 5.712% 25/1/2035	294,615	0.03
USD 250,000	Florida Development Finance 12% 15/7/2032	266,876	0.03	USD 147,926	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	142,805	0.01
USD 2,760,000	Ford Motor Credit 4.687% 9/6/2025	2,747,526	0.28	USD 690,000	MSSG Trust 2017-237P 3.397% 13/9/2039	630,919	0.06
USD 330,000	Ford Motor Credit 6.125% 8/3/2034	335,519	0.03	USD 91,569	Navient Private Education Refi Loan Trust 2019-D 3.01% 15/12/2059	88,605	0.01
USD 1,640,800	Freddie Mac REMICS 6.549% 25/6/2054	1,650,734	0.17	USD 177,903	New Century Home Equity Loan Trust Series 2005-B 6.112% 25/10/2035	172,841	0.02
USD 1,228,693	Freddie Mac REMICS 6.549% 25/6/2054	1,236,154	0.12	USD 460,456	Newcastle Mortgage Trust 2007-1 5.622% 25/4/2037	452,897	0.05
USD 670,635	Freddie Mac REMICS 6.599% 25/3/2054	674,157	0.07	USD 560,000	Olympic Tower 2017-OT Mortgage Trust 3.566% 10/5/2039	500,578	0.05
USD 1,828,746	Freddie Mac Strips 6.549% 25/5/2054	1,834,746	0.19	EUR 152,000	Olympus Water US 9.625% 15/11/2028	180,648	0.02
USD 625,000	FS Rialto 2022-FL6 Issuer 7.922% 17/8/2037	628,066	0.06	USD 100,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	90,583	0.01
USD 666,000	Gilead Sciences 5.65% 1/12/2041	701,810	0.07	USD 100,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	89,375	0.01
USD 86,793	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	71,534	0.01	USD 200,000	Periama 5.95% 19/4/2026	199,689	0.02
USD 1,047,916	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,000,663	0.10	USD 400,000	Public Service Electric and Gas 5.45% 1/3/2054	418,818	0.05
USD 100,000	Gran Tierra Energy 9.5% 15/10/2029	97,561	0.01	USD 1,160,335	RASC Series 2006-EMX9 Trust 5.872% 25/11/2036	956,992	0.10
USD 800,000	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	790,321	0.08	USD 184,629	Ready Capital Mortgage Financing 2022-FL9 7.745% 25/6/2037	185,027	0.02
USD 1,050,521	GSAMP Trust 2006-FM3 5.532% 25/11/2036	504,640	0.05	USD 4,000,000	RR 1 6.713% 15/7/2035	3,999,736	0.40
USD 314,728	GSMPs Mortgage Loan Trust 2005-RP1 4.108% 25/1/2035	267,557	0.03	USD 400,000	San Diego Gas & Electric 5.55% 15/4/2054	415,191	0.04
USD 213,727	GSMPs Mortgage Loan Trust 2005-RP3 4.069% 25/9/2035	182,068	0.02	EUR 100,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	120,186	0.01
USD 6,037	GSR Mortgage Loan Trust 2005-AR2 4.329% 25/4/2035	5,623	0.00	USD 228,000	Sesac Finance 5.216% 25/7/2049	226,022	0.02
EUR 100,000	Helios Software / ION Corporate Solutions Finance 7.875% 1/5/2029*	113,820	0.01	USD 83,172	SLM Private Credit Student Loan Trust 2004-A 6.001% 15/6/2033	82,740	0.01
USD 280,000	HMH Trust 2017-NSS 3.062% 5/7/2031	186,203	0.02	USD 637,453	SLM Private Credit Student Loan Trust 2006-A 5.891% 15/6/2039	620,449	0.06
USD 627,000	Home Depot 5.4% 15/9/2040	659,425	0.06	USD 187,888	SLM Private Credit Student Loan Trust 2006-B 5.801% 15/12/2039	181,791	0.02
USD 3,380,299	IXIS Real Estate Capital Trust 2006-HE2 5.912% 25/8/2036	941,101	0.10	USD 623,584	SLM Private Credit Student Loan Trust 2006-B 5.871% 15/12/2039	609,050	0.06
USD 245,000	JPMBB Commercial Mortgage Trust 2016-C1 4.358% 17/3/2049	212,716	0.02	USD 279,193	SLM Private Credit Student Loan Trust 2007-A 5.841% 16/12/2041	276,354	0.03
USD 177,799	Mastr Asset Backed Trust 2005-WF1 7.117% 25/6/2035	179,040	0.02	USD 519,671	SLM Private Education Loan Trust 2010-C 10.201% 15/10/2041	543,128	0.06
USD 547,000	MF1 2022-FL10 7.971% 17/9/2037	549,474	0.06	USD 172,356	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	169,860	0.02
USD 1,210,000	MF1 2024-FL14 7.079% 19/3/2039	1,205,690	0.12				
EUR 400,000	Morgan Stanley 4.367% 19/3/2027	444,443	0.05				

* 本證券全部或部分代表借貸證券。

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 112,685	SMB Private Education Loan Trust 2019-A 3.44% 15/7/2036	109,992	0.01	USD 1,057,737	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 6.042% 25/10/2046	898,320	0.09
USD 560,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	512,953	0.05	USD 3,939	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 6.662% 25/10/2046	3,613	0.00
USD 690,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	592,781	0.06	USD 826,239	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.96% 25/6/2047	667,080	0.07
USD 1,009,571	SMB Private Education Loan Trust 2022-B 6.804% 16/2/2055	1,014,343	0.10	USD 1,110,992	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 6.012% 25/10/2046	943,622	0.09
USD 930,322	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	923,578	0.09	USD 1,035,344	Washington Mutural Asset-Backed Certificates WMABS Series 2006-HE2 Trust 5.872% 25/5/2036	814,599	0.08
USD 196,000	SoFi Professional Loan Program 2017-D 3.61% 25/9/2040	183,695	0.02	USD 126,739	WinWater Mortgage Loan Trust 2014-1 3.924% 20/6/2044	121,181	0.01
USD 315,000	SoFi Professional Loan Program 2017-E 4.16% 26/11/2040	302,922	0.03			236,828,670	23.93
USD 146,665	SoFi Professional Loan Program 2017-F 2.84% 25/1/2041	144,067	0.01	USD 23,738	烏拉圭 Uruguay Government International Bond 5.75% 28/10/2034	25,840	0.00
USD 1,100,000	Southern California Edison 3.45% 1/2/2052	803,103	0.08	EUR 100,000	烏茲別克斯坦 Republic of Uzbekistan International Bond 5.375% 29/5/2027	111,258	0.01
USD 385,702	Structured Adjustable Rate Mortgage Loan Trust Series 2005-17 4.976% 25/8/2035	333,072	0.03		總債券	994,381,014	100.43
USD 690,043	Tricon American Homes 2019-SFR1 Trust 2.75% 17/3/2038	669,171	0.07		允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	994,381,014	100.43
USD 1,850,000	UBS Commercial Mortgage Trust 2017-C2 3.487% 15/8/2050	1,774,688	0.18		其他可轉讓證券		
USD 9,580,000	United States Cash Management Bill - Reopening 0% 5/9/2024	9,577,220	0.97		債券		
USD 47,660,000	United States Treasury Bill 0% 17/9/2024	47,562,902	4.80	USD 885,000	開曼群島 Oaktree CLO 2024-27 0% 22/10/2037**	885,000	0.09
USD 19,830,000	United States Treasury Bill 0% 31/10/2024	19,669,087	1.99	USD 365,000	澤西島 AGL CLO 28 6.982% 21/1/2037**	365,408	0.04
USD 728,400	United States Treasury Note/ Bond 2% 15/2/2050†	471,596	0.05	USD 464,000	美國 Contium Energy PTE 5% 13/9/2027**	472,723	0.05
USD 260,000	United States Treasury Note/ Bond 2.25% 15/8/2049*	178,872	0.02		總債券	1,723,131	0.18
USD 30,000	United States Treasury Note/ Bond 2.875% 15/5/2049†	23,521	0.00		其他可轉讓證券總額	1,723,131	0.18
USD 459,000	United States Treasury Note/ Bond 3% 15/5/2045†	378,657	0.04		普通股／優先股（股份）總額	996,104,145	100.61
USD 20,000	United States Treasury Note/ Bond 4.125% 15/8/2053†	19,860	0.00		其他淨負債	(6,077,318)	(0.61)
USD 13,950,000	United States Treasury Note/ Bond 4.25% 30/6/2029	14,280,767	1.44		淨資產總額（美金）	990,026,827	100.00
USD 73,810,000	United States Treasury Note/ Bond 4.625% 30/6/2026†	74,628,830	7.54				
EUR 1,000,000	US Bancorp 4.351% 21/5/2028	1,104,339	0.11				
USD 495,000	Verizon Communications 4.862% 21/8/2046	472,161	0.05				
USD 580,277	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 6.122% 25/9/2046	470,873	0.05				

† 本證券全部或部分已質押或提供擔保，詳見附註 13。
 * 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
AUD	150,000	USD	100,890	Toronto-Dominion	25/9/2024	903
BRL	8,103,745	USD	1,497,551	Barclays	18/9/2024	(68,983)
BRL	17,300,000	USD	3,111,662	HSBC Bank	18/9/2024	(61,931)
BRL	10,989,543	USD	1,978,077	BNY Mellon	2/10/2024	(43,909)
BRL	32,162,976	USD	5,856,119	BNY Mellon	25/9/2024	(190,840)
BRL	1,875,489	USD	330,000	Citigroup	4/9/2024	1,154
BRL	2,505,296	USD	460,000	UBS	4/9/2024	(17,642)
BRL	4,361,708	USD	790,000	Toronto-Dominion	2/10/2024	(22,336)
CAD	300,000	USD	222,932	Royal Bank of Canada	4/9/2024	(465)
CHF	26,410,000	EUR	27,746,449	HSBC Bank	18/9/2024	385,438
CHF	20,000	USD	22,788	Barclays	4/9/2024	754
CLP	130,421,760	USD	140,000	HSBC Bank	25/9/2024	3,010
CNH	33,369,306	USD	4,600,000	HSBC Bank	19/9/2024	122,479
CNH	18,445,261	USD	2,550,000	State Street	19/9/2024	60,404
CNH	18,005,413	USD	2,520,000	Toronto-Dominion	19/9/2024	28,155
CNH	7,025,000	USD	979,570	Barclays	4/9/2024	12,860
CNH	994,167	USD	140,000	HSBC Bank	25/9/2024	796
COP	4,034,000,000	USD	969,745	BNP Paribas	23/10/2024	(1,126)
COP	1,974,493,000	USD	476,011	HSBC Bank	24/2/2025	(9,713)
COP	902,500,000	USD	226,873	Citigroup	21/2/2025	(13,653)
COP	7,884,380,000	USD	1,879,292	Morgan Stanley	18/9/2024	23,094
COP	3,159,004,000	USD	794,578	Toronto-Dominion	19/9/2024	(32,474)
COP	9,552,136,078	USD	2,374,529	BNY Mellon	25/9/2024	(72,187)
CZK	50,000,000	USD	2,130,166	UBS	4/9/2024	82,207
EUR	250,469	PLN	1,090,000	Deutsche Bank	18/9/2024	(4,571)
EUR	4,220,000	USD	4,576,747	Nomura	18/9/2024	100,528
EUR	32,448,079	CHF	30,740,000	HSBC Bank	18/9/2024	(279,590)
EUR	4,299,056	CHF	4,070,000	Barclays	18/9/2024	(33,798)
EUR	49,250	USD	53,097	HSBC Bank	1/10/2024	1,522
EUR	50,490,000	USD	54,809,683	HSBC Bank	18/9/2024	1,151,360
EUR	168,053	PLN	720,000	HSBC Bank	18/9/2024	(130)
EUR	89,098	USD	97,621	State Street	17/10/2024	1,268
EUR	12,800,000	USD	13,965,038	Barclays	18/9/2024	221,957
EUR	2,570,000	USD	2,782,312	HSBC Bank	4/9/2024	64,339
EUR	3,000,000	USD	3,248,103	RBS	4/9/2024	74,837
EUR	1,824,840	USD	1,979,705	Barclays	4/9/2024	41,573
EUR	182,890	AUD	305,000	State Street	4/9/2024	(4,294)
EUR	7,550,000	USD	8,360,369	State Street	4/9/2024	2,363
EUR	8,820,000	USD	9,690,401	JP Morgan	18/9/2024	85,325
EUR	85,656	USD	94,061	Goldman Sachs	1/10/2024	933
EUR	8,410,000	USD	9,199,550	Bank of America	4/9/2024	115,758
EUR	280,000	USD	311,608	Standard Chartered Bank	25/9/2024	(1,168)
EUR	1,440,000	USD	1,601,689	Standard Chartered Bank	4/9/2024	(6,678)
EUR	2,260,000	GBP	1,911,807	HSBC Bank	18/9/2024	(8,628)
EUR	1,200,000	USD	1,333,387	Standard Chartered Bank	3/10/2024	(2,440)
GBP	26,680,000	USD	34,082,300	HSBC Bank	18/9/2024	994,822
GBP	428,576	EUR	507,380	Bank of America	4/9/2024	1,392
GBP	2,790,000	USD	3,584,684	Bank of America	4/9/2024	82,945
GBP	1,940,960	EUR	2,260,000	HSBC Bank	18/9/2024	46,957
GBP	180,000	USD	238,704	UBS	4/9/2024	(2,083)
HUF	268,290,000	USD	737,341	Deutsche Bank	18/9/2024	19,220
HUF	161,047,586	USD	446,029	Deutsche Bank	25/9/2024	8,007
HUF	85,649,592	USD	240,000	HSBC Bank	25/9/2024	1,469
HUF	38,991,612	USD	110,000	Morgan Stanley	25/9/2024	(72)
IDR	58,035,669,488	USD	3,551,087	BNP Paribas	18/9/2024	197,377
IDR	19,471,199,716	USD	1,205,722	JP Morgan	25/9/2024	50,859
IDR	35,434,100,000	USD	2,196,183	Morgan Stanley	18/9/2024	92,469
IDR	8,422,650,000	USD	540,000	Bank of America	25/9/2024	3,559

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
IDR	2,316,300,000	USD	150,000	Goldman Sachs	25/9/2024	(517)
INR	427,000,000	USD	5,092,579	HSBC Bank	18/9/2024	(2,618)
INR	156,305,000	USD	1,864,677	State Street	18/9/2024	(1,478)
JPY	1,482,233,521	USD	9,430,000	HSBC Bank	18/9/2024	775,215
JPY	550,000,000	USD	3,606,324	State Street	4/9/2024	172,738
JPY	223,820,000	USD	1,524,747	Barclays	4/9/2024	13,125
KRW	16,445,441,450	USD	11,860,712	UBS	19/9/2024	467,144
KRW	253,646,390	USD	190,000	UBS	25/9/2024	237
MXN	110,828,097	USD	5,847,894	Morgan Stanley	18/9/2024	(233,604)
MXN	41,627,557	USD	2,230,000	UBS	18/9/2024	(121,246)
MXN	67,500,000	USD	3,616,520	State Street	18/9/2024	(197,129)
MXN	58,140,000	USD	3,183,557	BNY Mellon	18/9/2024	(238,322)
MXN	41,384,045	USD	2,281,764	Toronto-Dominion	25/9/2024	(187,624)
MXN	20,795,640	USD	1,164,165	Barclays	25/9/2024	(111,852)
MXN	26,307,499	USD	1,465,951	JP Morgan	24/10/2024	(140,750)
MXN	37,072,790	USD	2,075,317	JP Morgan	25/9/2024	(199,339)
MXN	64,381,304	USD	3,450,283	HSBC Bank	18/9/2024	(188,878)
MXN	130,760,519	USD	7,070,000	Goldman Sachs	18/9/2024	(445,981)
NOK	17,530,000	SEK	17,148,259	UBS	18/9/2024	(16,042)
NOK	2,100,000	SEK	2,063,040	BNP Paribas	18/9/2024	(2,776)
NOK	1,070,000	SEK	1,052,094	Morgan Stanley	18/9/2024	(1,505)
NOK	950,485	USD	90,000	Morgan Stanley	25/9/2024	(246)
NZD	550,000	USD	343,878	Deutsche Bank	4/9/2024	123
PEN	3,140,000	USD	820,025	Barclays	18/9/2024	17,376
PEN	1,115,114	USD	300,070	Royal Bank of Canada	25/9/2024	(2,682)
PEN	522,900	USD	140,000	Deutsche Bank	25/9/2024	(549)
PHP	7,935,620	USD	140,000	JP Morgan	25/9/2024	1,237
PLN	2,935,000	USD	723,976	Nomura	18/9/2024	35,838
PLN	850,000	EUR	196,441	UBS	18/9/2024	2,321
PLN	5,610,000	USD	1,396,982	JP Morgan	18/9/2024	55,336
PLN	11,217,393	USD	2,866,718	Nomura	25/9/2024	36,940
PLN	480,000	EUR	111,334	BNP Paribas	18/9/2024	864
PLN	480,000	EUR	111,212	Toronto-Dominion	18/9/2024	1,000
PLN	12,000,000	USD	3,021,579	State Street	4/9/2024	85,630
PLN	1,311,920	USD	340,000	RBS	25/9/2024	(405)
SEK	1,123,369	NOK	1,140,000	Société Générale	18/9/2024	1,842
SEK	1,216,572	NOK	1,230,000	UBS	18/9/2024	2,427
SEK	1,218,438	NOK	1,230,000	JP Morgan	18/9/2024	2,609
SEK	521,773	NOK	530,000	Deutsche Bank	18/9/2024	808
SEK	3,070,000	USD	286,283	Barclays	4/9/2024	12,675
THB	5,151,285	USD	150,000	HSBC Bank	25/9/2024	2,479
TRY	6,270,030	USD	161,251	Goldman Sachs	4/12/2024	3,906
TRY	2,699,970	USD	67,435	Barclays	4/12/2024	3,684
TRY	4,531,000	USD	105,932	BNP Paribas	6/12/2024	13,177
TRY	16,892,000	USD	406,693	UBS	6/12/2024	37,357
TRY	23,570,000	USD	612,459	UBS	25/9/2024	60,830
TRY	9,897,360	USD	264,000	Citigroup	23/10/2024	9,165
TRY	15,543,675	USD	417,000	Citigroup	28/10/2024	9,368
TRY	7,877,597	USD	212,506	UBS	23/10/2024	4,914
TRY	7,678,872	USD	207,000	Barclays	28/10/2024	3,634
TRY	13,341,609	USD	380,000	Barclays	25/9/2024	1,110
USD	589,966	BRL	2,999,151	Morgan Stanley	2/10/2024	62,113
USD	1,496,107	MXN	26,307,499	State Street	24/10/2024	170,906
USD	1,533,517	BRL	7,990,392	BNY Mellon	2/10/2024	127,202
USD	544,811	TRY	21,423,000	Barclays	6/12/2024	(18,348)
USD	226,287	TRY	8,970,000	UBS	4/12/2024	(9,989)
USD	654,127	TRY	23,570,000	Barclays	25/9/2024	(19,162)
USD	3,324,579	GBP	2,600,000	RBS	18/9/2024	(93,732)

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

						未實現增值／ (減值) (美金)
貨幣	購買	貨幣	出售	交易對手	到期日	
USD	543,373	JPY	84,093,000	Royal Bank of Canada	18/9/2024	(35,609)
USD	5,495,306	MXN	102,523,848	Barclays	18/9/2024	301,691
USD	4,139,313	BRL	22,396,082	Royal Bank of Canada	18/9/2024	191,220
USD	344,763	EUR	320,000	State Street	18/9/2024	(9,912)
USD	1,365,782	HUF	504,545,000	Nomura	18/9/2024	(57,004)
USD	410,000	IDR	6,697,842,000	Royal Bank of Canada	18/9/2024	(22,607)
USD	2,372,278	IDR	38,751,942,662	HSBC Bank	18/9/2024	(130,670)
USD	13,206,536	INR	1,107,335,000	HSBC Bank	18/9/2024	6,789
USD	641,093	INR	53,754,109	BNP Paribas	18/9/2024	329
USD	1,968,141	COP	7,884,380,000	State Street	18/9/2024	65,756
USD	829,503	PEN	3,140,000	Deutsche Bank	18/9/2024	(7,899)
USD	5,188,827	MYR	24,437,818	Barclays	18/9/2024	(471,024)
USD	9,670,000	CNH	69,839,157	HSBC Bank	19/9/2024	(213,752)
USD	212,252	KRW	291,419,366	BNP Paribas	19/9/2024	(6,202)
USD	12,510,887	KRW	17,167,940,000	Nomura	19/9/2024	(358,568)
USD	1,115,000	MXN	21,392,847	UBS	18/9/2024	31,289
USD	4,589,971	EUR	4,220,000	Barclays	18/9/2024	(87,304)
USD	1,115,000	MXN	20,628,147	Société Générale	18/9/2024	70,027
USD	373,649	TRY	14,008,106	Citigroup	23/10/2024	(12,972)
USD	876,886	ZAR	16,200,677	Toronto-Dominion	3/9/2024	(38,018)
USD	301,498	EUR	279,959	JP Morgan	1/10/2024	(8,982)
USD	76,703,719	EUR	70,220,000	HSBC Bank	18/9/2024	(1,125,248)
USD	119,941	EUR	110,485	UBS	18/9/2024	(2,516)
USD	2,273,877	CZK	52,833,167	Bank of America	25/9/2024	(65,011)
USD	2,684,908	MXN	48,059,706	HSBC Bank	25/9/2024	252,964
USD	1,208,157	ZAR	21,844,295	HSBC Bank	25/9/2024	(23,245)
USD	1,347,827	ZAR	24,412,456	State Street	25/9/2024	(28,348)
USD	5,882,467	BRL	32,162,976	Deutsche Bank	25/9/2024	217,188
USD	1,208,663	IDR	19,471,199,716	BNP Paribas	25/9/2024	(47,918)
USD	2,380,209	COP	9,552,136,078	Citibank	25/9/2024	77,867
USD	71,910	UYU	2,912,928	Citibank	25/9/2024	(449)
USD	297,784	PEN	1,115,114	Barclays	25/9/2024	397
USD	9,430,000	JPY	1,477,497,115	HSBC Bank	18/9/2024	(742,605)
USD	39,430	EUR	35,987	UBS	17/10/2024	(511)
USD	210,743	EUR	192,335	Toronto-Dominion	17/10/2024	(2,727)
USD	1,307,561	PLN	5,130,971	Morgan Stanley	25/9/2024	(20,607)
USD	545,561	MXN	9,808,724	JP Morgan	25/9/2024	49,214
USD	262,452	PLN	1,026,716	RBS	25/9/2024	(3,317)
USD	1,315,001	EUR	1,202,314	Deutsche Bank	25/9/2024	(18,024)
USD	1,741,764	MXN	31,115,694	Morgan Stanley	25/9/2024	167,230
USD	275,506	TRY	10,135,728	Barclays	23/10/2024	(4,238)
USD	624,000	TRY	23,103,288	Barclays	28/10/2024	(9,731)
USD	10,587,684	MXN	188,677,781	Goldman Sachs	18/9/2024	1,029,712
USD	2,172,805	PLN	8,545,000	Bank of America	18/9/2024	(39,326)
USD	1,482,806	BRL	8,103,745	Deutsche Bank	18/9/2024	54,238
USD	3,794,083	ZAR	69,231,895	Barclays	18/9/2024	(110,877)
USD	3,595,766	IDR	58,035,669,488	Barclays	18/9/2024	(152,698)
USD	9,378,751	EUR	8,550,000	Citibank	18/9/2024	(97,718)
USD	783,677	COP	3,159,004,000	Goldman Sachs	19/9/2024	21,574
USD	478,520	COP	1,974,493,000	Barclays	24/2/2025	12,222
USD	994,669	COP	4,034,000,000	Barclays	23/10/2024	26,051
USD	218,338	COP	902,500,000	Barclays	21/2/2025	5,119
USD	23,486,856	GBP	18,340,000	HSBC Bank	18/9/2024	(625,379)
USD	87,031	TRY	3,080,149	Barclays	19/9/2024	(1,620)
USD	1,784,564	PLN	7,028,244	Toronto-Dominion	24/9/2024	(34,746)
USD	335,547	PLN	1,327,078	Morgan Stanley	24/9/2024	(7,976)
USD	4,677,832	EUR	4,300,000	RBS	18/9/2024	(88,111)
USD	211,838	ZAR	3,922,766	BNP Paribas	3/9/2024	(9,694)

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	4,659,648	GBP	3,630,000	Barclays	18/9/2024	(112,839)
USD	6,863,783	AUD	10,543,759	Bank of America	4/9/2024	(287,697)
USD	8,165,624	MXN	154,092,962	Toronto-Dominion	4/9/2024	342,672
USD	62,251	TRY	2,140,000	UBS	4/9/2024	(497)
USD	87,385,598	CNH	629,775,331	UBS	4/9/2024	(1,583,535)
USD	9,048,894	CAD	12,509,452	Toronto-Dominion	4/9/2024	(227,555)
USD	3,058,076	DKK	21,022,655	Deutsche Bank	4/9/2024	(63,963)
USD	852,495	CZK	20,005,001	JP Morgan	4/9/2024	(32,676)
USD	2,424,974	ILS	9,100,000	Citigroup	4/9/2024	(75,919)
USD	2,871,091	NZD	4,850,000	BNY Mellon	4/9/2024	(162,373)
USD	89,219,472	JPY	13,361,845,508	Morgan Stanley	4/9/2024	(2,590,036)
USD	733,891	HUF	268,290,000	JP Morgan	4/9/2024	(23,029)
USD	62,592	THB	2,225,000	UBS	4/9/2024	(3,154)
USD	7,565,914	PLN	29,948,000	JP Morgan	4/9/2024	(188,643)
USD	3,875,908	SGD	5,178,242	Bank of America	4/9/2024	(96,704)
USD	1,709,426	SEK	18,280,000	Toronto-Dominion	4/9/2024	(70,692)
USD	56,066,372	GBP	43,658,750	Barclays	4/9/2024	(1,325,775)
USD	2,525,091	ZAR	46,111,897	State Street	4/9/2024	(78,784)
USD	1,053,124	NOK	11,470,000	Royal Bank of Canada	4/9/2024	(29,490)
USD	338,493,635	EUR	311,984,614	Royal Bank of Canada	4/9/2024	(7,075,066)
USD	6,394,119	EUR	5,900,000	Toronto-Dominion	4/9/2024	(140,996)
USD	1,711,094	CNH	12,335,000	Toronto-Dominion	4/9/2024	(31,487)
USD	672,357	JPY	100,670,000	Toronto-Dominion	4/9/2024	(19,348)
USD	2,366,648	GBP	1,840,000	HSBC Bank	4/9/2024	(52,147)
USD	5,710,110	JPY	852,520,000	RBS	4/9/2024	(147,572)
USD	6,953,876	INR	583,305,000	Barclays	18/9/2024	715
USD	8,685,218	EUR	8,040,000	Nomura	4/9/2024	(220,261)
USD	6,862,886	JPY	1,018,330,000	BNY Mellon	4/9/2024	(134,080)
USD	295,359	EUR	270,000	Standard Chartered Bank	4/9/2024	(3,707)
USD	84,424	TRY	2,989,362	Barclays	7/10/2024	297
USD	3,437,589	GBP	2,690,000	Goldman Sachs	18/9/2024	(99,048)
USD	2,319,604	JPY	333,020,000	HSBC Bank	4/9/2024	31,417
USD	1,828,210	EUR	1,650,000	Morgan Stanley	4/9/2024	593
USD	88,993	GBP	70,000	UBS	4/9/2024	(3,026)
USD	102,282	JPY	14,980,000	Bank of America	4/9/2024	(646)
USD	3,694,542	EUR	3,380,000	Barclays	4/9/2024	(49,304)
USD	599,312	GBP	470,000	BNP Paribas	4/9/2024	(18,532)
USD	87,374	EUR	80,000	BNY Mellon	4/9/2024	(1,238)
USD	437,615	PEN	1,632,304	Citigroup	13/9/2024	2,298
USD	51,050	GBP	40,000	Bank of America	4/9/2024	(1,533)
USD	4,680,669	JPY	688,070,000	UBS	4/9/2024	(47,074)
USD	940,900	EUR	860,000	Goldman Sachs	4/9/2024	(11,676)
USD	176,909	PEN	659,925	Deutsche Bank	13/9/2024	915
USD	178,258	COP	720,449,517	BNY Mellon	16/9/2024	4,372
USD	1,036,637	EUR	940,000	UBS	4/9/2024	(4,551)
USD	190,000	SEK	1,960,173	RBS	25/9/2024	(1,095)
USD	290,000	CNH	2,061,904	State Street	25/9/2024	(2,011)
USD	454,465	EUR	410,000	Standard Chartered Bank	25/9/2024	(108)
USD	52,040	GBP	40,000	State Street	4/9/2024	(542)
USD	300,000	COP	1,211,850,000	Bank of America	25/9/2024	7,909
USD	150,000	MXN	2,850,983	UBS	25/9/2024	5,733
USD	200,000	BRL	1,096,361	State Street	25/9/2024	6,884
USD	140,000	PHP	7,908,320	HSBC Bank	25/9/2024	(751)
USD	757,826	COP	3,044,109,573	Morgan Stanley	16/9/2024	23,104
USD	336,979	AUD	500,000	UBS	4/9/2024	(2,154)
USD	4,967,869	EUR	4,470,000	Goldman Sachs	18/9/2024	13,504
USD	85,847	TRY	3,023,419	UBS	26/9/2024	(410)
USD	529,306	MXN	10,378,617	State Street	28/10/2024	6,827

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	785,921	CZK	17,691,244	Morgan Stanley	27/11/2024	1,407
USD	3,555,844	THB	121,170,000	HSBC Bank	4/9/2024	(24,597)
USD	790,000	BRL	4,348,160	Toronto-Dominion	4/9/2024	22,249
USD	7,122,103	IDR	110,443,810,000	Citigroup	18/9/2024	(11,349)
USD	185,185	GBP	140,000	Royal Bank of Canada	4/9/2024	1,146
USD	278,294	EUR	250,000	Deutsche Bank	4/9/2024	1,382
USD	4,868,089	GBP	3,700,000	Morgan Stanley	18/9/2024	3,570
USD	1,002,688	ZAR	17,824,027	Toronto-Dominion	25/9/2024	(2,085)
USD	4,070,634	EUR	3,670,000	Bank of America	3/10/2024	155
UYU	2,912,928	USD	71,995	Citibank	25/9/2024	363
ZAR	69,231,895	USD	3,689,601	State Street	18/9/2024	215,360
ZAR	2,389,321	USD	132,125	Citibank	25/9/2024	2,565
ZAR	80,000,000	USD	4,379,364	BNP Paribas	4/9/2024	138,126
ZAR	2,299,416	USD	128,195	Nomura	3/9/2024	1,661
ZAR	1,792,045	USD	100,000	Nomura	25/9/2024	1,021
未實現淨減值						(13,201,858)
歐元避險股份類別						
EUR	521,685,822	USD	570,918,582	BNY Mellon	13/9/2024	7,160,550
USD	10,033,736	EUR	9,068,396	BNY Mellon	13/9/2024	(14,989)
未實現淨增值						7,145,561
英鎊避險股份類別						
GBP	1,214,251	USD	1,542,161	BNY Mellon	13/9/2024	54,176
未實現淨增值						54,176
港幣避險股份類別						
HKD	157,137	USD	20,194	BNY Mellon	13/9/2024	(35)
未實現淨減值						(35)
挪威克朗避險股份類別						
NOK	94,084,100	USD	8,661,620	BNY Mellon	13/9/2024	220,354
未實現淨增值						220,354
瑞典幣避險股份類別						
SEK	1,249,077,148	USD	118,997,857	BNY Mellon	13/9/2024	2,694,529
USD	5,338,040	SEK	54,621,616	BNY Mellon	13/9/2024	16,412
未實現淨增值						2,710,941
未實現淨減值總額 (美金曝險部位 - 美金 2,155,176,722)						(3,070,861)

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
(619)	EUR	Euro BOBL	2024 年 9 月	80,647,335	59,821
(133)	EUR	Euro Bund	2024 年 9 月	19,717,475	18,862
11	EUR	Euro BUXL	2024 年 9 月	1,639,906	(11,473)
(49)	EUR	Euro Schatz	2024 年 9 月	5,764,249	4,004
104	EUR	Euro-BTP	2024 年 9 月	13,689,174	(28,547)
137	EUR	Euro-OAT	2024 年 9 月	19,120,835	(20,468)
(3)	AUD	Australian 10 Year Bond	2024 年 9 月	237,294	(4,234)
47	AUD	Australian 3 Year Bond	2024 年 9 月	3,406,309	26,466
9	USD	3 Month SOFR	2024 年 9 月	2,129,175	(1,631)
2	USD	CBOE Market Volatility Index	2024 年 9 月	31,200	(350)
56	EUR	Short-Term Euro-BTP	2024 年 9 月	6,581,511	63,886
2	USD	CBOE Market Volatility Index	2024 年 10 月	35,200	(1,400)
68	CAD	Canadian 10 Year Bond	2024 年 12 月	6,217,801	(27,733)

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
334	USD	US Long Bond (CBT)	2024 年 12 月	41,353,375	(325,333)
508	USD	US Treasury 10 Year Note (CBT)	2024 年 12 月	57,824,688	(106,960)
76	USD	US Ultra 10 Year Note	2024 年 12 月	8,952,563	(5,937)
324	USD	US Ultra Bond (CBT)	2024 年 12 月	43,102,125	(69,096)
33	GBP	Long Gilt	2024 年 12 月	4,287,694	(14,000)
(223)	USD	US Treasury 2 Year Note (CBT)	2024 年 12 月	46,291,664	27,875
976	USD	US Treasury 5 Year Note (CBT)	2024 年 12 月	106,887,250	(193,544)
8	GBP	3 Month SONIA	2025 年 3 月	2,511,448	7,362
770	GBP	3 Month SONIA	2026 年 3 月	243,776,560	(296,316)
合計				714,204,831	(898,746)

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD 212,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(768)	(438)
CDS	USD 210,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(761)	(434)
CDS	USD 210,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(761)	(434)
CDS	USD 214,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(769)	(442)
CDS	USD 300,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,078)	(619)
CDS	USD 129,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(464)	(266)
CDS	USD 143,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(995)	2,934
CDS	USD 276,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(2,089)	5,663
CDS	USD 138,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(1,017)	2,831
CDS	USD 189,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Bank of America	20/6/2029	(1,383)	3,878
CDS	USD 671,630	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Bank of America	20/6/2029	3,408	13,780
CDS	USD 47,958	Fund receives default protection on Turkey; and pays Fixed 1%	Bank of America	20/6/2029	(480)	3,482
CDS	USD 116,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(526)	2,380
CDS	USD 116,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(620)	2,380
CDS	USD 299,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(1,843)	6,135
CDS	USD 185,437	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(1,888)	13,462
CDS	USD 119,894	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(2,633)	8,704
CDS	USD 119,894	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(2,633)	8,704
CDS	USD 105,507	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(2,317)	7,659
CDS	USD 535,205	Fund receives default protection on Republic Of Colombia; and pays Fixed 1%	JP Morgan	20/6/2029	768	18,011
CDS	USD (20,330,000)	Fund provides default protection on CDX.NA.HY.42.V1; and receives Fixed 5%	BNP Paribas	20/6/2029	(27,403)	1,419,602
CDS	EUR (6,340,000)	Fund provides default protection on ITRAXX.XO.41.V1; and receives Fixed 5%	BNP Paribas	20/6/2029	(9,426)	610,368
IRS	BRL 4,320,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(17,231)	(17,231)
IRS	BRL 10,200,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.97%	Barclays	4/1/2027	16,045	16,045
IRS	CZK 67,626,000	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	BNP Paribas	20/3/2025	(3,546)	(3,546)
IRS	BRL 8,736,000	Fund receives Fixed 10.808%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(5,136)	(5,136)

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	BRL 5,404,000	Fund receives Fixed 10.975%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(2,434)	(2,434)
IRS	MXN 11,666,000	Fund receives Fixed 10.76%; and pays Floating MXN-TIIE 1 Month	BNP Paribas	11/6/2026	4,895	4,895
IRS	JPY 964,280,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	BNP Paribas	7/7/2026	8,607	8,607
IRS	JPY 366,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	BNP Paribas	7/7/2026	2,936	2,936
IRS	JPY 365,960,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	BNP Paribas	7/7/2026	2,587	2,587
IRS	JPY 28,340,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.437%	BNP Paribas	7/8/2026	100,103	100,103
IRS	JPY 30,182,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.4875%	BNP Paribas	13/8/2026	57,236	57,236
IRS	JPY 14,668,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.5499%	BNP Paribas	22/8/2026	2,347	(1,405)
IRS	JPY 14,668,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.55395%	BNP Paribas	22/8/2026	(3,439)	(3,439)
IRS	EUR 45,240,000	Fund receives Fixed 2.67295%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	2/9/2026	(12,575)	(3,273)
IRS	SEK 511,040,000	Fund receives Floating SEK-STIBOR 3 Month; and pays Fixed 2.26888%	BNP Paribas	2/9/2026	6,855	(5,171)
IRS	JPY 750,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.6515%	BNP Paribas	8/10/2026	(2,242)	(2,242)
IRS	BRL 4,096,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.573%	BNP Paribas	4/1/2027	1,524	1,524
IRS	JPY 22,000,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.827%	BNP Paribas	4/8/2028	(237,054)	(237,054)
IRS	USD 20,100,000	Fund receives Fixed 3.3755%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	4/2/2029	44,003	44,002
IRS	MXN 13,258,000	Fund receives Fixed 9.405%; and pays Floating MXN-TIIE 1 Month	BNP Paribas	24/7/2029	3,666	3,666
IRS	MXN 9,926,148	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 8.99%	BNP Paribas	22/8/2029	1,361	1,361
IRS	JPY 5,252,000,000	Fund receives Fixed 2.007%; and pays Floating JPY-TONA-OIS Compound 1 Day	BNP Paribas	2/8/2044	54,911	54,911
IRS	PLN 5,634,000	Fund receives Floating PLN-WIBOR 6 Month; and pays Fixed 5.135%	BNP Paribas	20/12/2025	2,920	2,920
IRS	ZAR 30,500,000	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.145%	BNP Paribas	7/5/2026	(9,098)	(9,098)
IRS	ZAR 19,458,000	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 7.97%	BNP Paribas	6/6/2026	(4,836)	(4,836)
IRS	JPY 366,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	BNP Paribas	7/7/2026	2,544	2,544
IRS	JPY 1,097,800,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	BNP Paribas	7/7/2026	7,405	7,405
IRS	JPY 559,959,600	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	BNP Paribas	7/7/2026	3,758	3,758
IRS	JPY 538,000,400	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	BNP Paribas	7/7/2026	3,006	3,006
IRS	JPY 750,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.635%	BNP Paribas	8/10/2026	(1,821)	(1,821)
IRS	BRL 122,186	Fund receives Fixed 10.315%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(369)	(369)
IRS	GBP 60,000	Fund receives Fixed 3.44723%; and pays Floating GBP SONIA 1 Day	BNP Paribas	16/3/2027	(74)	(45)
IRS	JPY 208,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.672%	BNP Paribas	22/9/2027	(991)	(991)
IRS	JPY 1,212,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.705%	BNP Paribas	29/9/2027	(8,343)	(8,343)
IRS	GBP 5,540,000	Fund receives Fixed 4.11%; and pays Floating GBP-SONIA-OIS Compound 1 Day	BNP Paribas	13/10/2027	19,661	19,345
IRS	GBP 1,600,000	Fund receives Fixed 4.39%; and pays Floating GBP-SONIA-OIS Compound 1 Day	BNP Paribas	20/10/2027	8,213	8,211
IRS	GBP 1,580,000	Fund receives Fixed 4.398%; and pays Floating GBP-SONIA-OIS Compound 1 Day	BNP Paribas	20/10/2027	8,181	8,182

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	GBP 7,780,000	Fund receives Fixed 3.70225%; and pays Floating GBP-SONIA-OIS Compound 1 Day	BNP Paribas	1/12/2027	8,728	9,110
IRS	GBP 4,600,000	Fund receives Fixed 3.175%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(8,371)	(8,325)
IRS	GBP 8,080,000	Fund receives Fixed 3.32047%; and pays Floating GBP-SONIA-OIS Compound 1 Day	BNP Paribas	5/2/2028	(1,718)	(7,763)
IRS	GBP 4,140,000	Fund receives Fixed 3.46724%; and pays Floating GBP-SONIA-OIS Compound 1 Day	BNP Paribas	6/12/2028	1,433	903
IRS	USD 9,380,000	Fund receives Fixed 3.223%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	4/2/2029	7,823	7,823
IRS	USD 420,000	Fund receives Fixed 3.356%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	4/2/2029	847	847
IRS	GBP 4,140,000	Fund receives Fixed 3.3086%; and pays Floating GBP-SONIA-OIS Compound 1 Day	BNP Paribas	7/2/2029	39	(2,612)
IRS	USD 1,540,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.307%	BNP Paribas	6/2/2054	(874)	(874)
IRS	USD 400,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3777%	BNP Paribas	6/2/2054	(1,707)	(1,707)
IRS	USD 3,320,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3877%	BNP Paribas	6/2/2054	(15,909)	(15,909)
IRS	BRL 2,837,740	Fund receives Fixed 10.143202%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	(8,984)	(8,984)
IRS	COP 4,842,100,020	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.81%	JP Morgan	10/5/2025	(482)	(482)
IRS	COP 9,748,830,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 8.62%	JP Morgan	5/11/2025	(7,420)	(7,420)
IRS	COP 3,239,203,980	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.73%	Morgan Stanley	10/5/2025	(23)	(23)
IRS	BRL 8,566,000	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(38,376)	(38,376)
總金額 (美金曝險部位 - 美金 555,420,123)					(67,097)	2,100,358

CDS: 信用違約交換
 IRS: 利率交換

至 2024 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
690,000	Call	OTC EUR/CHF	Bank of America	EUR 0.97	11/10/2024	(44,430)	45,384
24,070,000	Put	OTC EUR/USD	Bank of America	EUR 1.1	21/11/2024	17,258	211,017
904,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.065	5/9/2024	(2,885)	-
280,000	Put	OTC EUR/JPY	Citibank	EUR 145	4/9/2024	(22,927)	-
33,800,000	Put	OTC EUR/USD	HSBC Bank	EUR 1.065	4/10/2024	(174,770)	7,766
789,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	9/10/2024	41,684	60,906
1,185,000	Call	OTC USD/MXN	Morgan Stanley	USD 19.1	9/10/2024	43,938	52,187
307,000	Put	OTC USD/TRY	UBS	USD 38.5	27/9/2024	(1,836)	1,525
189,000	Put	OTC USD/TRY	UBS	USD 35.5	30/10/2024	62	735
總金額 (美金曝險部位 - 美金 14,434,760)						(143,906)	379,520

至 2024 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
(307,000)	Put	OTC USD/TRY	Bank of America	USD 38.5	27/9/2024	931	(1,525)
(189,000)	Put	OTC USD/TRY	Bank of America	USD 35.5	30/10/2024	21	(735)
(24,070,000)	Put	OTC EUR/USD	Bank of America	EUR 1.08	21/11/2024	(3,937)	(92,313)
(280,000)	Put	OTC EUR/JPY	HSBC Bank	EUR 145	4/9/2024	11,318	-
(33,800,000)	Put	OTC EUR/USD	HSBC Bank	EUR 1.05	4/10/2024	93,842	(1,077)

貝萊德環球政府債券基金 (Global Government Bond Fund) 續

至 2024 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(904,000)	Put	OTC EUR/USD	JP Morgan	EUR 1.065	5/9/2024	1,131	-
(1,185,000)	Call	OTC USD/MXN	Morgan Stanley	USD 19.1	9/10/2024	(37,830)	(52,187)
(789,000)	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	9/10/2024	(48,949)	(60,906)
總金額 (美金曝險部位 - 美金 5,244,090)						16,527	(208,743)

至 2024 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
AUD 3,750,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed semi-annually from 11/8/2025; and pays Floating AUD BBSW quarterly from 11/5/2025	JP Morgan	10/2/2025	(3,854)	11,324
USD 23,320,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.89% Fixed annually from 20/12/2025; and pays Floating USD SOFR annually from 20/12/2025	BNP Paribas	18/12/2024	(306,615)	193,423
USD 2,780,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.7% Fixed annually from 1/7/2027; and pays Floating USD SOFR annually from 1/7/2027	Bank of America	29/6/2026	(36,976)	86,109
USD 2,780,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.7% Fixed annually from 1/7/2027; and pays Floating USD SOFR annually from 1/7/2027	Bank of America	29/6/2026	37,556	160,642
總金額 (美金曝險部位 - 美金 7,039,240)				(309,889)	451,498

至 2024 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值 (美金)	市場價值 (美金)
USD (23,320,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/9/2025; and pays 3.82% Fixed annually from 20/9/2025	Citibank	18/9/2024	307,816	(4,496)
AUD (7,490,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating AUD BBSW quarterly from 11/5/2025; and pays 2.5% Fixed semi-annually from 11/8/2025	JP Morgan	10/2/2025	7,030	(2,750)
總金額 (美金曝險部位 - 美金 661,136)				314,846	(7,246)

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)
 (Global High Yield Bond Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具					巴 西				
普通 股（股份）					USD 2,803,000	Banco do Brasil 4.875% 11/1/2029*		2,762,819	0.15
					USD 1,855,000	Banco do Brasil 6.25% 18/4/2030*		1,931,083	0.10
					USD 6,608,171	Samarco Mineracao 9% 30/6/2031		6,158,749	0.33
									10,852,651
					USD 800,000	英屬維京群島 CAS Capital No 1 4% 12/7/2026	766,488	0.04	
					USD 3,903,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029	3,772,816	0.20	
					USD 200,000	Champion Path 4.5% 27/1/2026*	193,588	0.01	
					EUR 250,000	Fortune Star BVI 3.95% 2/10/2026	252,126	0.01	
					USD 600,000	Fortune Star BVI 5% 18/5/2026	560,513	0.03	
					USD 300,000	Fuqing Investment Management 3.25% 23/6/2025	287,394	0.02	
					USD 325,000	Gold Fields Orogen BVI 6.125% 15/5/2029*	339,719	0.02	
					USD 391,500	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	398,786	0.02	
					USD 1,400,000	Studio City 7% 15/2/2027	1,410,017	0.08	
					USD 350,000	Studio City Finance 5% 15/1/2029*	313,031	0.02	
					USD 400,000	Studio City Finance 6% 15/7/2025	399,500	0.02	
					8,693,978 0.47				
債券					加 拿 大				
					USD 967,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	886,574	0.05	
					USD 376,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	364,811	0.02	
					USD 690,000	1375209 BC 9% 30/1/2028	671,952	0.04	
					USD 1,034,000	Air Canada 3.875% 15/8/2026	999,108	0.06	
					USD 4,935,000	Bausch + Lomb 8.375% 1/10/2028	5,190,386	0.28	
					USD 303,000	Bausch Health 6.125% 1/2/2027	255,597	0.01	
					USD 2,387,000	Bausch Health 11% 30/9/2028	2,213,942	0.12	
					USD 459,000	Baytex Energy 8.5% 30/4/2030	489,798	0.03	
					USD 1,820,000	Bombardier 6% 15/2/2028	1,825,522	0.10	
					USD 866,000	Bombardier 7% 1/6/2032	901,959	0.05	
					USD 1,653,000	Bombardier 7.25% 1/7/2031*	1,737,017	0.09	
					USD 3,000	Bombardier 7.5% 1/2/2029	3,163	0.00	
					USD 1,384,000	Bombardier 8.75% 15/11/2030	1,510,306	0.08	
					USD 846,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	789,034	0.04	
					USD 256,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	240,607	0.01	
					USD 371,000	Dye & Durham 8.625% 15/4/2029	387,970	0.02	
					USD 249,000	Empire Communities 9.75% 1/5/2029	262,678	0.01	
					USD 595,000	Enbridge 7.2% 27/6/2054	614,714	0.03	
					USD 712,000	Enbridge 7.375% 15/3/2055	729,641	0.04	
					USD 622,000	Enbridge 8.5% 15/1/2084	682,378	0.04	

* 本證券全部或部分代表借貸證券。

持 股 量 說 明		市 場 價 值 (美 金)	淨 資 產 %	持 股 量 說 明		市 場 價 值 (美 金)	淨 資 產 %
USD 868,000	Enerflex 9% 15/10/2027	903,017	0.05	USD 200,000	eHi Car Services 7% 21/9/2026*	148,502	0.01
USD 823,000	ERO Copper 6.5% 15/2/2030	806,059	0.04	USD 275,000	Fantasia 6.95% 17/12/2021***	4,813	0.00
USD 1,955,000	First Quantum Minerals 9.375% 1/3/2029	2,073,502	0.11	USD 500,000	Fantasia 9.25% 28/7/2023***	8,750	0.00
USD 784,000	Garda World Security 4.625% 15/2/2027	767,262	0.04	USD 640,000	Fantasia 9.875% 19/10/2023***	12,160	0.00
USD 431,000	Garda World Security 6% 1/6/2029	407,828	0.02	USD 630,000	Fantasia 10.875% 9/1/2023***	11,025	0.00
USD 3,379,000	Garda World Security 7.75% 15/2/2028	3,541,493	0.19	USD 1,148,000	Fantasia 11.875% 1/6/2023***	21,812	0.00
USD 1,354,000	Garda World Security 8.25% 1/8/2032	1,378,918	0.07	USD 350,000	Fantasia 12.35% 18/10/2022***	6,125	0.00
USD 289,000	Garda World Security 9.5% 1/11/2027	291,884	0.02	USD 800,000	Fantasia 15% 18/12/2021***	14,000	0.00
USD 158,000	GFL Environmental 3.5% 1/9/2028	149,717	0.01	USD 2,500,000	Flatiron CLO 20 7.478% 20/5/2036	2,515,487	0.14
USD 723,000	GFL Environmental 3.75% 1/8/2025	716,003	0.04	USD 3,000,000	Flatiron CLO 20 8.578% 20/5/2036	3,000,769	0.16
USD 529,000	GFL Environmental 4% 1/8/2028	505,041	0.03	USD 4,500,000	Flatiron CLO 28 7.367% 15/7/2036	4,515,515	0.24
USD 703,000	GFL Environmental 4.375% 15/8/2029	666,906	0.04	USD 4,000,000	Flatiron CLO 28 8.267% 15/7/2036	4,006,835	0.21
USD 730,000	GFL Environmental 4.75% 15/6/2029	706,997	0.03	USD 885,000	FWD 8.4% 5/4/2029	916,860	0.05
USD 1,327,000	GFL Environmental 6.75% 15/1/2031	1,387,847	0.07	USD 805,000	GGAM Finance 6.875% 15/4/2029	832,491	0.05
USD 2,866,000	Husky Injection Molding Systems / Titan Co-Borrower 9% 15/2/2029	2,960,733	0.16	USD 1,099,000	GGAM Finance 8% 15/2/2027	1,144,156	0.06
USD 1,769,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	1,882,924	0.10	USD 366,000	GGAM Finance 8% 15/6/2028	391,558	0.02
USD 1,414,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	1,541,514	0.09	USD 439,000	Global Aircraft Leasing 8.75% 1/9/2027	444,288	0.02
USD 432,000	Mattamy 4.625% 1/3/2030	408,506	0.02	USD 2,000,000	Goldentree Loan Management US CLO 9 7.682% 20/4/2037	2,024,297	0.11
USD 247,000	Mattamy 5.25% 15/12/2027	244,550	0.01	USD 2,500,000	Goldentree Loan Management US CLO 9 8.632% 20/4/2037	2,515,376	0.13
USD 3,033,000	New Gold 7.5% 15/7/2027	3,091,237	0.17	USD 2,000,000	Golub Capital Partners CLO 52B 7.732% 20/4/2037	2,026,107	0.11
USD 818,000	Parkland 6.625% 15/8/2032	827,948	0.04	USD 1,000,000	Golub Capital Partners CLO 52B 9.032% 20/4/2037	1,011,495	0.05
USD 620,000	Saturn Oil & Gas 9.625% 15/6/2029	645,607	0.03	USD 2,000,000	Golub Capital Partners CLO 60B 7.335% 25/10/2034	2,007,666	0.11
USD 1,318,000	Toronto-Dominion Bank 7.25% 31/7/2084	1,347,299	0.07	USD 2,000,000	Golub Capital Partners CLO 60B 8.245% 25/10/2034	1,989,182	0.11
USD 641,000	Vermilion Energy 6.875% 1/5/2030	646,624	0.03	USD 2,000,000	Golub Capital Partners CLO 75B 7.235% 25/7/2037	2,010,231	0.11
		48,656,573	2.60	USD 2,000,000	Golub Capital Partners CLO 75B 8.235% 25/7/2037	1,985,759	0.11
				USD 200,000	Greentown China 4.7% 29/4/2025	196,250	0.01
				USD 2,171,000	IHS 5.625% 29/11/2026	2,117,724	0.11
				USD 1,275,000	IHS 6.25% 29/11/2028*	1,174,594	0.06
				USD 3,268,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	3,529,652	0.19
USD 1,100,000	關曼群島 AGL CLO 33 7.109% 21/7/2037	1,103,372	0.06	USD 3,811,000	MAF Global 6.375% 20/3/2026	3,821,137	0.21
USD 2,500,000	AGL CLO 9 7.732% 20/4/2037	2,532,635	0.14	USD 887,000	MAF Global 7.875% 30/6/2027	920,449	0.05
USD 2,500,000	AGL CLO 9 8.832% 20/4/2037	2,506,832	0.13	USD 600,000	Meituan 0% 27/4/2027	580,350	0.03
USD 1,250							

*** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)
 (Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	
USD 317,000	MGM China 7.125%	26/6/2031	325,541	0.02	USD 700,000	Bancolombia 4.625%				
USD 2,500,000	Oaktree CLO 2024-26 7.734%	20/4/2037	2,529,902	0.14	USD 3,015,000	Bancolombia 8.625%	18/12/2029	693,875	0.04	
USD 2,000,000	Oaktree CLO 2024-26 8.784%	20/4/2037	1,995,119	0.11			24/12/2034	3,158,213	0.17	
USD 1,500,000	OCP CLO 2020-20 7.729%	18/4/2037	1,519,576	0.08	USD 3,902,000	Colombia Telecomunicaciones 4.95%	17/7/2030*	3,325,151	0.18	
USD 4,000,000	OCP CLO 2020-20 8.879%	18/4/2037	4,009,095	0.22	USD 5,050,000	Ecopetrol 4.625%	2/11/2031*	4,283,039	0.23	
USD 1,000,000	RR 5 7.823%	15/7/2039	1,018,420	0.05	USD 3,024,000	Ecopetrol 5.375%	26/6/2026	3,018,708	0.16	
USD 300,000	Sands China 2.85%	8/3/2029*	269,437	0.01	USD 4,002,000	Ecopetrol 5.875%	2/11/2051	2,899,449	0.15	
USD 200,000	Sands China 3.25%	8/8/2031	173,500	0.01	USD 2,266,000	Ecopetrol 6.875%	29/4/2030	2,263,167	0.12	
USD 400,000	Sands China 4.375%	18/6/2030*	378,375	0.02	USD 2,501,000	Ecopetrol 7.375%	18/9/2043*	2,287,227	0.12	
USD 400,000	Sands China 5.4%	8/8/2028	400,134	0.02	USD 1,405,000	Ecopetrol 8.375%	19/1/2036	1,426,075	0.08	
USD 1,445,000	Seagate HDD Cayman 8.5%	15/7/2031	1,575,194	0.08					25,834,363	1.38
USD 2,000,000	Symphony CLO 41 7.116%	20/7/2037	2,006,126	0.11	賽普勒斯					
USD 1,000,000	Symphony CLO 41 8.166%	20/7/2037	1,009,860	0.05	EUR 825,000	Bank of Cyprus 2.5%	24/6/2027	887,706	0.05	
USD 2,000,000	Symphony CLO 43 7.877%	15/4/2037	2,033,737	0.11	EUR 401,000	Bank of Cyprus 5%	2/5/2029	451,121	0.02	
USD 1,750,000	Symphony CLO 43 9.127%	15/4/2037	1,778,475	0.10					1,338,827	0.07
USD 1,000,000	Symphony CLO XXIX 8.713%	15/1/2034	1,003,860	0.05	丹麥					
USD 988,000	Transocean 8%	1/2/2027	987,670	0.05	GBP 963,000	Orsted 2.5%	18/2/3021	932,977	0.05	
USD 2,874,000	Transocean 8.25%	15/5/2029	2,912,141	0.16	EUR 425,000	Orsted 5.125%	14/3/3024	481,253	0.02	
USD 2,737,000	Transocean 8.5%	15/5/2031	2,778,230	0.15	EUR 1,964,000	SGL ApS 8.438%	22/4/2030	2,188,914	0.12	
USD 2,876,400	Transocean 8.75%	15/2/2030	3,039,805	0.16					3,603,144	0.19
USD 409,000	Transocean Aquila 8%	30/9/2028	421,985	0.02	多明尼加共和國					
USD 90,000	Transocean Titan Financing 8.375%	1/2/2028	93,357	0.01	USD 2,082,000	Aeropuertos Dominicanos Siglo XXI 7%	30/6/2034	2,162,792	0.12	
USD 1,650,000	Warwick Capital CLO 6.59%	20/7/2037	1,650,000	0.09	愛沙尼亞					
USD 471,000	Wynn Macau 4.5%	7/3/2029	462,522	0.03	EUR 2,589,000	Eesti Energia 7.875%	15/7/2029	2,918,751	0.16	
USD 907,000	Wynn Macau 5.125%	15/12/2029*	835,447	0.05	芬蘭					
USD 200,000	Wynn Macau 5.125%	15/12/2029	184,222	0.01	EUR 979,000	Ahlstrom 3 Oy 3.625%	4/2/2028*	1,037,959	0.06	
USD 600,000	Wynn Macau 5.5%	15/1/2026	593,610	0.03	USD 1,603,000	Ahlstrom 3 Oy 4.875%	4/2/2028	1,511,744	0.08	
USD 557,000	Wynn Macau 5.5%	15/1/2026*	551,068	0.03	EUR 1,225,000	Citycon 3.625%	10/6/2026	955,801	0.05	
USD 242,000	Wynn Macau 5.5%	1/10/2027*	234,624	0.01	EUR 186,000	Citycon 7.875%	10/6/2029	170,218	0.01	
USD 2,031,000	Wynn Macau 5.625%	26/8/2028	1,945,678	0.10	EUR 1,000,000	Finnair 4.75%	24/5/2029*	1,098,525	0.06	
USD 550,000	Wynn Macau 5.625%	26/8/2028*	526,894	0.03					4,774,247	0.26
			112,084,697	6.00	法國					
智利					EUR 600,000	Accor 4.875%	6/6/2030	667,535	0.03	
USD 3,355,000	AES Andes 8.15%	10/6/2055	3,446,363	0.19	EUR 770,000	Altice France 3.375%	15/1/2028	608,405	0.03	
USD 3,729,000	Banco de Credito e Inversiones 8.75%	8/5/2029	4,008,675	0.21	USD 1,095,000	Altice France 5.125%	15/1/2029	762,368	0.04	
USD 4,001,000	Banco del Estado de Chile 7.95%	2/5/2029*	4,251,063	0.23	USD 2,112,000	Altice France 5.125%	15/7/2029	1,483,044	0.08	
USD 2,285,000	Empresa Nacional del Petroleo 5.95%	30/7/2034	2,379,256	0.13	USD 540,000	Altice France 5.5%	15/1/2028	383,633	0.02	
			14,085,357	0.76	USD 1,400,000	Altice France 5.5%	15/10/2029	977,210	0.05	
中國					EUR 1,351,000	Altice France 11.5%	1/2/2027	1,225,146	0.07	
USD 400,000	Guoren Property & Casualty Insurance 3.35%	1/6/2026	383,626	0.02	EUR 700,000	Atos 0%	6/11/2024	63,964	0.00	
哥倫比亞					EUR 500,000	Atos 1%	12/11/2029	47,433	0.00	
USD 598,000	Banco Davivienda 6.65%	22/4/2031*	494,555	0.03	EUR 1,300,000	Atos 1.75%	7/5/2025	122,389	0.01	
USD 2,055,000	Banco de Bogota 4.375%	3/8/2027*	1,984,904	0.10	EUR 700,000	Atos 2.5%	7/11/2028	65,506	0.01	
					EUR 1,392,000	Banijay Entertainment 7%	1/5/2029	1,627,064	0.09	
					USD 291,000	Banijay Entertainment 8.125%	1/5/2029	302,912	0.02	
					EUR 457,000	Bertrand Franchise Finance 6.5%	18/7/2030*	520,030	0.03	
					EUR 1,374,000	Bertrand Franchise Finance 7.489%	18/7/2030	1,538,729	0.08	
					GBP 1,600,000	Clariane 13.168%	15/6/2025	2,031,432	0.11	
					USD 2,238,000	Constellium 3.75%	15/4/2029	2,069,299	0.11	
					EUR 1,369,000	Constellium 5.375%	15/8/2032*	1,532,584	0.08	
					USD 1,096,000	Constellium 5.625%	15/6/2028	1,086,569	0.06	
					USD 1,117,000	Constellium 6.375%	15/8/2032	1,136,222	0.06	

* 本證券全部或部分代表借貸證券。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)
 (Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 600,000	Electricite de France 2.875% 15/12/2026	637,144	0.04	USD 1,600,000	Deutsche Bank 4.789% 30/4/2025	1,535,992	0.08
EUR 200,000	Electricite de France 3% 3/9/2027	210,775	0.01	EUR 400,000	Deutsche Bank 8.125% 30/10/2029	454,861	0.02
EUR 2,800,000	Electricite de France 3.375% 15/6/2030	2,828,357	0.15	EUR 1,206,000	HT Troplast 9.375% 15/7/2028*	1,353,459	0.07
EUR 2,000,000	Electricite de France 5.375% 29/1/2025	2,228,483	0.12	EUR 1,053,090	IHO Verwaltungs 3.75% 15/9/2026	1,167,856	0.06
GBP 3,600,000	Electricite de France 6% 29/1/2026	4,696,887	0.25	EUR 206,000	IHO Verwaltungs 3.875% 15/5/2027	224,811	0.01
EUR 1,127,000	Elior 3.75% 15/7/2026	1,228,825	0.07	EUR 1,023,000	IHO Verwaltungs 8.75% 15/5/2028	1,211,875	0.07
EUR 1,359,000	Forvia 2.75% 15/2/2027	1,457,221	0.08	EUR 380,000	INEOS Styrolution Ludwigshafen 2.25% 16/1/2027	401,233	0.02
EUR 690,000	Forvia 3.75% 15/6/2028*	748,914	0.04	EUR 1,200,000	Mahle 2.375% 14/5/2028	1,186,122	0.06
EUR 1,303,000	Forvia 5.5% 15/6/2031*	1,475,676	0.08	EUR 1,264,000	Mahle 6.5% 2/5/2031	1,422,401	0.08
EUR 157,000	Forvia 7.25% 15/6/2026	181,166	0.01	EUR 2,901,000	Nidda Healthcare 7% 21/2/2030*	3,306,091	0.18
EUR 1,856,000	Goldstory 6.75% 1/2/2030*	2,090,172	0.11	EUR 800,000	Novelis Sheet Ingot 3.375% 15/4/2029	848,782	0.05
EUR 753,000	Goldstory 7.631% 1/2/2030	835,888	0.04	EUR 2,191,750	PCF 4.75% 15/4/2029*	2,117,281	0.11
EUR 2,600,000	iliad 5.375% 14/6/2027	2,986,213	0.16	EUR 681,000	ProGroup 5.125% 15/4/2029	742,197	0.04
EUR 2,200,000	iliad 5.375% 15/2/2029	2,544,206	0.14	EUR 1,274,000	ProGroup 5.375% 15/4/2031	1,378,255	0.07
EUR 700,000	iliad 5.625% 15/2/2030	812,815	0.04	EUR 1,494,637	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	1,661,479	0.09
USD 1,892,000	Iliad 6.5% 15/10/2026	1,911,866	0.10	EUR 793,000	Techem Verwaltungsgesellschaft 675 mbH 5.375% 15/7/2029	896,720	0.05
EUR 1,904,000	Iliad 6.875% 15/4/2031	2,199,986	0.12	EUR 3,254,650	Tele Columbus 10% 1/1/2029	2,849,010	0.15
USD 1,200,000	Iliad 7% 15/10/2028	1,217,962	0.06	EUR 1,242,000	TK Elevator Holdco 6.625% 15/7/2028	1,352,193	0.07
USD 1,951,000	Iliad 8.5% 15/4/2031	2,072,552	0.12	USD 2,915,000	TK Elevator Holdco 7.625% 15/7/2028	2,921,492	0.16
EUR 1,945,000	Loxam 6.375% 15/5/2028*	2,247,166	0.12	EUR 1,620,000	TK Elevator Midco 4.375% 15/7/2027	1,767,283	0.10
EUR 861,000	Loxam 6.375% 31/5/2029	1,002,676	0.05	EUR 1,200,000	TUI 1.95% 26/7/2031	1,330,646	0.07
EUR 1,442,000	Nova Alexandre III 8.914% 15/7/2029*	1,619,896	0.08	EUR 1,289,000	TUI 5.875% 15/3/2029*	1,453,332	0.08
EUR 812,000	Paprec 6.5% 17/11/2027	945,092	0.05	EUR 175,000	TUI Cruises 6.25% 15/4/2029*	198,428	0.01
EUR 1,254,000	Paprec 7.25% 17/11/2029	1,470,430	0.08	EUR 1,180,358	TUI Cruises 6.5% 15/5/2026	1,320,982	0.07
EUR 830,000	Picard Groupe 6.375% 1/7/2029	950,404	0.05	EUR 1,100,000	ZF Finance 2% 6/5/2027	1,149,981	0.06
EUR 6,500,000	RCI Banque 2.625% 18/2/2030	7,172,375	0.38	EUR 1,100,000	ZF Finance 2.25% 3/5/2028	1,127,088	0.06
EUR 1,300,000	RCI Banque 5.5% 9/10/2034	1,471,480	0.08	EUR 600,000	ZF Finance 2.75% 25/5/2027	639,284	0.03
EUR 207,000	Tereos Finance Groupe I 4.75% 30/4/2027	230,153	0.01	EUR 1,000,000	ZF Finance 3.75% 21/9/2028	1,072,945	0.06
EUR 1,025,000	Tereos Finance Groupe I 7.25% 15/4/2028	1,196,795	0.07	EUR 400,000	ZF Finance 5.75% 3/8/2026	453,811	0.03
USD 1,007,000	Vallourec SACA 7.5% 15/4/2032*	1,061,408	0.06			56,496,460	3.03
EUR 29,833	Worldline 0% 30/7/2026	3,093,031	0.17				
		73,077,488	3.92				
	德國				希臘		
EUR 300,000	ADLER Real Estate 3% 27/4/2026	310,770	0.02	EUR 1,575,000	Alpha Bank 5% 12/5/2030	1,800,766	0.10
EUR 1,600,000	Bayer 4.5% 25/3/2082	1,757,178	0.09	EUR 1,875,000	National Bank of Greece 5.875% 28/6/2035	2,165,574	0.11
EUR 2,800,000	Bayer 6.625% 25/9/2083	3,237,615	0.17			3,966,340	0.21
EUR 700,000	Bayer 7% 25/9/2083	834,346	0.05		瓜地馬拉		
EUR 1,700,000	BRANICKS 2.25% 22/9/2026	921,874	0.05	USD 2,322,000	CT Trust 5.125% 3/2/2032*	2,100,922	0.12
EUR 255,000	Cheplapharm Arzneimittel 4.375% 15/1/2028*	272,577	0.02		格恩西島		
EUR 1,521,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	1,762,535	0.09	EUR 1,116,872	Globalworth Real Estate Investments 6.25% 31/3/2029*	1,209,759	0.07
EUR 400,000	Commerzbank 4.25% 9/10/2027*	404,007	0.02	EUR 188,000	Globalworth Real Estate Investments 6.25% 31/3/2030	196,344	0.01
EUR 3,200,000	Commerzbank 6.125% 9/10/2025	3,555,825	0.19			1,406,103	0.08
EUR 1,000,000	Commerzbank 6.5% 9/10/2029	1,116,401	0.06		香港		
EUR 600,000	Commerzbank 7.875% 9/10/2031*	693,453	0.04	USD 575,000	Nanyang Commercial Bank 6% 6/8/2034	580,023	0.03
EUR 1,800,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	1,674,924	0.09				
EUR 800,000	Deutsche Bank 4.5% 30/11/2026*	815,456	0.04				
EUR 1,600,000	Deutsche Bank 4.625% 30/10/2027	1,593,609	0.09				

* 本證券全部或部分代表借貸證券。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)
 (Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 1,325,000	匈牙利 MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	1,374,266	0.07	EUR 200,000	Contego CLO VII 7.648% 14/5/2032	223,875	0.01
USD 1,295,000	MVM Energetika Zrt 6.5% 13/3/2031	1,327,375	0.07	EUR 650,000	CVC Cordatus Loan Fund XXVII 10.265% 15/4/2035	735,077	0.04
USD 715,000	MVM Energetika Zrt 7.5% 9/6/2028	757,464	0.04	USD 466,000	Flutter Treasury Designated Activity 6.375% 29/4/2029	481,133	0.03
		3,459,105	0.18	EUR 160,000	Harvest CLO XXXII 7.298% 25/7/2037	178,217	0.01
	印度			USD 845,000	Jazz 4.375% 15/1/2029	805,729	0.05
USD 200,000	Adani Green Energy 4.375% 8/9/2024	199,930	0.01	USD 1,810,000	LCPR Senior Secured Financing 6.75% 15/10/2027	1,655,723	0.09
USD 300,000	Axis Bank 4.1% 8/9/2026	285,000	0.02	EUR 284,000	Margay CLO I 10.085% 15/7/2036	319,783	0.02
USD 200,000	Delhi International Airport 6.125% 31/10/2026	201,125	0.01	EUR 1,573,000	Neuberger Berman Loan Advisers Euro CLO 2 9.745% 15/4/2034	1,753,760	0.09
USD 200,000	Delhi International Airport 6.45% 4/6/2029	203,682	0.01	EUR 300,000	Palmer Square European CLO 2022-2 7.685% 15/1/2038	337,876	0.02
USD 200,000	GMR Hyderabad International Airport 4.25% 27/10/2027	190,358	0.01	EUR 1,036,000	Palmer Square European CLO 2023-1 9.885% 15/7/2036	1,163,488	0.06
USD 1,200,000	HDFC Bank 3.7% 25/8/2026*	1,138,572	0.06	EUR 140,000	Penta CLO 17 6.703% 15/8/2038	155,720	0.01
USD 300,000	IRB Infrastructure Developers 7.11% 11/3/2032	309,282	0.02	EUR 200,000	Providus CLO V 6.492% 15/2/2035	220,868	0.01
USD 190,000	JSW Hydro Energy 4.125% 18/5/2031*	172,411	0.01	EUR 800,000	Rockfield Park CLO 6.664% 16/7/2034	888,202	0.05
USD 200,000	JSW Steel 5.375% 4/4/2025	199,216	0.01	EUR 920,000	Rockfield Park CLO 9.614% 16/7/2034	1,032,680	0.06
USD 800,000	Manappuram Finance 7.375% 12/5/2028*	809,500	0.04	EUR 140,000	Tikehau CLO XII 6.62% 20/10/2038	155,553	0.01
USD 375,000	Piramal Capital & Housing Finance 7.8% 29/1/2028*	379,951	0.02	GBP 2,421,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	2,941,035	0.16
USD 200,000	ReNew Pvt 5.875% 5/3/2027	196,067	0.01	USD 1,691,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,607,942	0.08
USD 300,000	SAEL LTD GROUP ISSUERS 7.8% 31/7/2031	305,157	0.02			27,035,432	1.45
USD 200,000	Shriram Finance 6.625% 22/4/2027*	202,233	0.01				
		4,792,484	0.26				
	印尼				以色列		
USD 200,000	Japfa Comfeed Indonesia 5.375% 23/3/2026*	195,626	0.01	USD 1,010,000	Bank Leumi Le-Israel 7.129% 18/7/2033*	1,008,773	0.05
	愛爾蘭				義大利		
EUR 244,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	223,548	0.01	EUR 1,475,000	A2A 5% 11/6/2029	1,646,128	0.09
EUR 1,837,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	1,682,038	0.09	EUR 850,000	Banca Monte dei Paschi di Siena 4.75% 15/3/2029	962,526	0.05
USD 1,278,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	1,094,640	0.06	EUR 540,000	Banca Monte dei Paschi di Siena 7.708% 18/1/2028	649,688	0.04
EUR 450,000	Arini European CLO I 9.725% 15/7/2036	512,229	0.03	EUR 2,125,000	Banco BPM 2.875% 29/6/2031*	2,287,857	0.12
USD 2,072,000	ASG Finance Designated Activity 9.75% 15/5/2029	2,086,007	0.11	EUR 1,109,000	Banco BPM 3.375% 19/1/2032	1,198,660	0.07
EUR 200,000	Aurium CLO VIII 6.7% 23/6/2034	220,696	0.01	EUR 1,504,000	Cedacri Mergeco 8.167% 15/5/2028*	1,666,824	0.09
EUR 1,050,000	Avoca CLO XV 7.815% 15/4/2031	1,152,529	0.06	EUR 848,000	Cedacri Mergeco 9.042% 15/5/2028	944,632	0.05
EUR 1,395,000	Bank of Ireland 7.5% 19/5/2025	1,570,636	0.08	EUR 1,809,000	Duomo Bidco 7.803% 15/7/2031	2,030,249	0.11
EUR 1,800,000	BlueMountain Fuji Eur CLO IV 9.751% 25/2/2034	2,000,749	0.11	USD 1,800,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	1,804,005	0.09
EUR 200,000	Bridgepoint CLO 1 7.935% 15/1/2034	222,022	0.01	EUR 2,206,000	Fiber Bidco 6.125% 15/6/2031	2,426,986	0.13
EUR 1,000,000	Bridgepoint CLO 3 9.925% 15/1/2036	1,124,141	0.06	EUR 786,000	Fiber Bidco 7.695% 15/1/2030	877,065	0.05
EUR 236,000	Cairn CLO XVI 8.885% 15/1/2037	267,569	0.01	EUR 622,000	Fiber Midco 10% 15/6/2029	691,956	0.04
EUR 200,000	CIFC European Funding CLO I 6.885% 15/7/2032	221,967	0.01	EUR 1,910,000	FIS Fabbbrica Italiana Sintetici 5.625% 1/8/2027	2,087,266	0.11
				EUR 155,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	165,902	0.01
				EUR 1,864,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029*	2,089,354	0.11
				EUR 2,398,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	2,472,683	0.13
				EUR 448,000	Infrastrutture Wireless Italiane 1.75% 19/4/2031	446,520	0.02

* 本證券全部或部分代表借貸證券。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)
 (Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
EUR 2,017,478	Inter Media and Communication 6.75% 9/2/2027*	2,238,170	0.12	USD 2,500,000	APIDOS CLO XLVIII 8.315% 25/7/2037	2,522,030	0.14
USD 695,000	Intesa Sanpaolo 4.198% 1/6/2032	610,672	0.03	USD 1,861,000	Ardonagh Finance 8.875% 15/2/2032	1,927,904	0.10
USD 510,000	Intesa Sanpaolo 4.95% 1/6/2042	403,924	0.02	EUR 2,205,000	Ardonagh Finco 6.875% 15/2/2031	2,453,813	0.13
GBP 1,325,000	Intesa Sanpaolo 5.148% 10/6/2030	1,661,413	0.09	USD 2,625,000	Ardonagh Finco 7.75% 15/2/2031*	2,713,691	0.14
EUR 2,931,000	Intesa Sanpaolo 5.5% 1/3/2028*	3,215,523	0.17	USD 697,000	Aston Martin Capital 10% 31/3/2029	710,145	0.04
GBP 313,000	Intesa Sanpaolo 8.505% 20/9/2032*	459,932	0.03	GBP 1,718,000	Aston Martin Capital 10.375% 31/3/2029*	2,271,857	0.12
EUR 410,000	Lottomatica 5.375% 1/6/2030*	463,735	0.03	USD 1,000,000	Boyce Park CLO 11.532% 21/4/2035	998,967	0.05
EUR 622,000	Lottomatica 6.755% 1/6/2031	696,334	0.04	USD 2,000,000	Canyon CLO 2023-2 7.82% 15/5/2037	2,027,070	0.11
EUR 1,080,000	Lottomatica 7.505% 15/12/2030	1,206,855	0.06	USD 1,500,000	Canyon CLO 2023-2 8.92% 15/5/2037	1,511,338	0.08
EUR 3,500,000	Nexi 0% 24/2/2028	3,350,920	0.18	USD 2,000,000	Captree Park CLO 7.633% 20/7/2037	2,022,549	0.11
EUR 938,000	Optics Bidco 1.625% 18/1/2029	945,536	0.05	USD 2,000,000	Captree Park CLO 8.583% 20/7/2037	2,020,347	0.11
EUR 541,000	Optics Bidco 2.875% 28/1/2026	592,798	0.03	USD 1,250,000	CarVal CLO VII-C 7.432% 20/7/2037	1,254,323	0.07
EUR 400,000	Optics Bidco 5.25% 17/3/2055	434,005	0.02	USD 2,000,000	CarVal CLO VII-C 8.432% 20/7/2037	1,982,245	0.11
USD 1,344,000	Optics Bidco 6% 30/9/2034	1,317,086	0.08	USD 1,000,000	Carval CLO X-C 7.288% 20/7/2037	1,003,274	0.05
USD 718,000	Optics Bidco 6.375% 15/11/2033	722,664	0.04	GBP 788,000	CPUK Finance 3.588% 28/8/2025	1,017,959	0.06
EUR 780,000	Optics Bidco 6.875% 15/2/2028	942,153	0.05	GBP 493,000	CPUK Finance 4.5% 28/8/2027	612,042	0.03
EUR 1,863,000	Optics Bidco 7.875% 31/7/2028*	2,336,693	0.12	GBP 293,000	CPUK Finance 7.875% 28/8/2029	391,013	0.02
EUR 799,000	Pachelbel Bidco 7.125% 17/5/2031	931,651	0.05	GBP 2,420,000	Galaxy Bidco 6.5% 31/7/2026	3,159,197	0.17
EUR 989,000	Pachelbel Bidco 8.066% 17/5/2031	1,099,980	0.06	USD 2,000,000	GoldenTree Loan Management US CLO 20 7.533% 20/7/2037	2,018,775	0.11
EUR 1,422,000	Poste Italiane 2.625% 24/3/2029*	1,432,542	0.08	USD 2,000,000	GoldenTree Loan Management US CLO 21 7.425% 20/7/2037	2,019,835	0.11
EUR 1,986,000	TeamSystem 7.127% 31/7/2031	2,208,055	0.12	USD 2,000,000	GoldenTree Loan Management US CLO 21 8.375% 20/7/2037	2,017,041	0.11
EUR 1,429,000	Terna - Rete Elettrica Nazionale 4.75% 11/1/2030	1,598,582	0.08	USD 1,000,000	Golub Capital Partners CLO 74 B 7.515% 25/7/2037	1,009,913	0.05
EUR 1,700,000	UnipolSai Assicurazioni 4.9% 23/5/2034	1,896,197	0.10	USD 3,000,000	Golub Capital Partners CLO 74 B 8.515% 25/7/2037	2,988,063	0.16
		55,213,721	2.96	USD 2,000,000	MidOcean Credit CLO XII 7.729% 18/4/2036	2,008,625	0.11
	牙 買 加			USD 3,000,000	MidOcean Credit CLO XII 9.029% 18/4/2036	3,018,214	0.16
USD 4,136,941	Digicel Intermediate / Digicel International Finance / Dift US 12% 25/5/2027	4,139,497	0.22	USD 1,000,000	Midocean Credit CLO XV 7.597% 21/7/2037	1,006,350	0.05
	日 本			USD 1,000,000	Midocean Credit CLO XV 8.647% 21/7/2037	1,002,176	0.05
EUR 1,200,000	Rakuten 4.25% 22/4/2027	1,157,991	0.06	USD 1,500,000	Neuberger Berman Loan Advisers CLO 55 7.673% 22/4/2038	1,516,530	0.08
USD 1,151,000	Rakuten 9.75% 15/4/2029*	1,241,497	0.07	USD 2,000,000	Neuberger Berman Loan Advisers CLO 55 8.823% 22/4/2038	2,031,498	0.11
USD 636,000	Rakuten 11.25% 15/2/2027	690,308	0.04	USD 2,000,000	OCP CLO 2024-34 7.2% 15/10/2037	2,006,361	0.11
EUR 149,000	SoftBank 2.875% 6/1/2027	160,290	0.01	USD 1,000,000	OCP CLO 2024-34 8.22% 15/10/2037	1,004,058	0.05
EUR 2,561,000	SoftBank 3.125% 19/9/2025*	2,800,231	0.15	USD 1,000,000	Pikes Peak CLO 16 7.415% 25/7/2037	1,005,422	0.05
EUR 381,000	SoftBank 3.375% 6/7/2029	391,948	0.02				
EUR 1,870,000	SoftBank 3.875% 6/7/2032	1,886,525	0.10				
EUR 608,000	SoftBank 4% 19/9/2029*	644,993	0.03				
EUR 513,000	SoftBank 5% 15/4/2028	571,734	0.03				
EUR 1,811,000	SoftBank 5.375% 8/1/2029*	2,015,193	0.11				
EUR 1,428,000	SoftBank 5.75% 8/7/2032	1,583,687	0.09				
USD 200,000	SoftBank 6.875% 19/7/2027*	197,362	0.01				
		13,341,759	0.72				
	澤 西 島						
USD 1,000,000	AIMCO CLO 17 8.182% 20/7/2037	1,006,195	0.05				
USD 1,500,000	AIMCO CLO 18 8.132% 20/7/2037	1,479,209	0.08				
USD 2,000,000	APIDOS CLO XLVIII 7.365% 25/7/2037	2,009,402	0.11				

* 本證券全部或部分代表借貸證券。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)
 (Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 2,000,000	Pikes Peak CLO 16 8.515% 25/7/2037	1,999,711	0.11	USD 3,375,000	Cosan Luxembourg 7.25% 27/6/2031*	3,477,094	0.19
USD 1,500,000	Wellington Management CLO 3 8.227% 18/7/2037	1,506,157	0.08	USD 2,232,000	CSN Resources 4.625% 10/6/2031	1,757,700	0.09
		63,253,299	3.38	EUR 1,479,000	Ephios Subco 3 7.875% 31/1/2031	1,757,448	0.09
	哈薩克			EUR 1,700,000	European TopSoho 4% 21/9/2021***	601,011	0.03
USD 1,980,000	KazMunayGas National JSC 4.75% 19/4/2027	1,955,913	0.11	EUR 391,000	Garfunkelux Holdco 3 6.75% 1/11/2025	298,422	0.01
USD 2,175,000	KazMunayGas National JSC 6.375% 24/10/2048	2,137,275	0.11	GBP 1,158,000	Garfunkelux Holdco 3 7.75% 1/11/2025*	1,049,423	0.06
		4,093,188	0.22	USD 1,864,000	Herens Holdco 4.75% 15/5/2028	1,629,772	0.09
	賴比瑞亞			EUR 180,000	Herens Midco 5.25% 15/5/2029*	154,486	0.01
USD 2,318,000	Royal Caribbean Cruises 6% 1/2/2033	2,374,211	0.13	USD 332,000	ION Trading Technologies 9.5% 30/5/2029	352,599	0.02
USD 450,000	Royal Caribbean Cruises 6.25% 15/3/2032	464,754	0.03	USD 1,114,000	Kenbourne Invest 4.7% 22/1/2028***	618,270	0.03
		2,838,965	0.16	USD 1,719,000	Kenbourne Invest 6.875% 26/11/2024***	954,045	0.05
	盧森堡			EUR 639,000	Kleopatra 2 6.5% 1/9/2026	525,359	0.03
USD 4,197,000	3R Lux 9.75% 5/2/2031	4,534,001	0.24	EUR 1,737,000	Kleopatra Finco 4.25% 1/3/2026*	1,797,609	0.09
EUR 1,000,000	ADLER 21% 31/7/2025	1,313,021	0.07	EUR 987,000	Lion/Polaris Lux 4 7.334% 1/7/2029	1,102,085	0.06
USD 837,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	833,495	0.04	EUR 1,455,000	Lune 5.625% 15/11/2028*	1,395,604	0.07
EUR 745,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028	772,489	0.04	USD 4,143,000	Millicom International Cellular 7.375% 2/4/2032*	4,205,145	0.23
USD 2,303,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,132,258	0.11	USD 1,854,000	Minerva Luxembourg 8.875% 13/9/2033	2,001,415	0.11
USD 2,437,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,259,169	0.13	EUR 1,667,000	Motion Finco 7.375% 15/6/2030	1,863,090	0.10
GBP 2,454,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	2,963,801	0.16	USD 3,829,000	Petrorio Luxembourg 6.125% 9/6/2026	3,821,974	0.20
EUR 317,000	Altice Financing 2.25% 15/1/2025	345,329	0.02	USD 2,085,000	Puma International Financing 5% 24/1/2026	2,053,026	0.11
EUR 429,000	Altice Financing 3% 15/1/2028	377,205	0.02	USD 1,701,000	Raizen Fuels Finance 6.95% 5/3/2054	1,820,555	0.10
EUR 1,556,000	Altice Financing 4.25% 15/8/2029	1,339,476	0.07	EUR 1,421,000	Rossini 6.75% 31/12/2029	1,633,701	0.09
USD 1,378,000	Altice Financing 5% 15/1/2028	1,111,442	0.06	EUR 2,050,000	Rossini 7.549% 31/12/2029	2,288,055	0.12
USD 2,102,000	Altice Financing 5.75% 15/8/2029	1,621,469	0.09	EUR 1,897,000	SES 2.875% 27/5/2026*	2,005,824	0.11
USD 1,263,000	Altice Financing 9.625% 15/7/2027	1,210,255	0.06	USD 2,301,000	SK Invictus Intermediate II 5% 30/10/2029*	2,176,426	0.12
EUR 802,000	Aramark International Finance 3.125% 1/4/2025	882,855	0.05	USD 1,750,000	Stena International 7.25% 15/1/2031	1,805,082	0.09
EUR 500,000	Aroundtown 0% 16/7/2026	512,595	0.03	USD 1,199,000	Stena International 7.625% 15/2/2031	1,241,414	0.07
EUR 700,000	Aroundtown 0.375% 15/4/2027	700,644	0.04	EUR 1,351,000	Summer BC Holdco B 5.75% 31/10/2026	1,492,890	0.08
EUR 3,556,000	Aroundtown Finance 7.125% 16/1/2030	3,311,584	0.18	USD 2,400,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	2,329,650	0.12
USD 710,000	Camelot Finance 4.5% 1/11/2026	695,445	0.04			81,803,868	4.38
EUR 2,110,000	Cidron Aida Finco 5% 1/4/2028*	2,229,407	0.12		馬紹爾群島		
GBP 891,000	Cidron Aida Finco 6.25% 1/4/2028*	1,099,524	0.06	USD 2,111,000	Danaos 8.5% 1/3/2028	2,175,675	0.12
EUR 341,000	Cirsa Finance International 6.5% 15/3/2029*	391,381	0.02	USD 52,000	Seaspan 5.5% 1/8/2029*	49,286	0.00
EUR 442,000	Cirsa Finance International 7.875% 31/7/2028	518,936	0.03			2,224,961	0.12
EUR 854,000	Cirsa Finance International 8.136% 31/7/2028	956,765	0.05		模里西斯		
EUR 288,000	Cirsa Finance International 10.375% 30/11/2027	339,412	0.02	USD 161,636	Azure Power Energy 3.575% 19/8/2026	152,168	0.01
USD 1,150,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	1,142,736	0.06	USD 351,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024*	350,423	0.02
				USD 2,488,000	CA Magnum 5.375% 31/10/2026	2,429,681	0.13
				USD 800,000	CA Magnum 5.375% 31/10/2026*	781,248	0.04
				USD 750,000	Diamond II 7.95% 28/7/2026	758,878	0.04

* 本證券全部或部分代表借貸證券。
 *** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)

(Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 200,000	Greenko Solar Mauritius 5.95% 29/7/2026	199,813	0.01	EUR 390,000	OI European 6.25% 15/5/2028	448,636	0.03
USD 400,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	398,468	0.02	EUR 610,000	OI European 6.25% 15/5/2028*	700,291	0.04
USD 3,438,000	HTA 7.5% 4/6/2029*	3,467,636	0.18	USD 2,417,000	Petrobras Global Finance 6.5% 3/7/2033*	2,501,728	0.13
USD 400,000	India Clean Energy 4.5% 18/4/2027*	375,108	0.02	EUR 2,300,000	Prosus 2.778% 19/1/2034	2,184,456	0.12
USD 533,650	India Cleantech Energy 4.7% 10/8/2026	514,972	0.03	USD 782,000	Prosus 3.832% 8/2/2051	528,824	0.03
USD 1,166,625	India Green Power 4% 22/2/2027	1,105,395	0.06	EUR 173,000	Q-Park I 2% 1/3/2027	182,449	0.01
USD 200,000	Network i2i 3.975% 3/3/2026	192,922	0.01	EUR 722,000	Q-Park I 5.125% 1/3/2029*	821,396	0.04
USD 800,000	Network i2i 5.65% 15/1/2025	798,000	0.04	EUR 1,425,000	Q-Park I 5.125% 15/2/2030	1,605,826	0.09
USD 400,000	UPL 4.625% 16/6/2030	342,875	0.02	USD 760,000	Sensata Technologies 4% 15/4/2029	717,887	0.04
		11,867,587	0.63	EUR 350,304	Summer BidCo 10% 15/2/2029*	398,908	0.02
				USD 2,645,000	Sunrise FinCo I 4.875% 15/7/2031	2,467,348	0.13
				EUR 1,500,000	Telefonica Europe 3.875% 22/6/2026	1,655,496	0.09
				EUR 1,400,000	Telefonica Europe 5.752% 15/1/2032	1,614,574	0.09
				EUR 2,400,000	Telefonica Europe 6.135% 3/2/2030	2,822,880	0.15
				EUR 2,200,000	Telefonica Europe 7.125% 23/8/2028	2,675,874	0.14
				EUR 2,116,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	2,315,115	0.12
				EUR 2,337,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	2,549,650	0.14
				EUR 2,616,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	3,256,032	0.17
				EUR 683,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	887,928	0.05
				USD 6,520,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	6,261,938	0.34
				USD 1,832,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	1,798,420	0.10
				USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	208,144	0.01
				USD 1,908,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029	2,107,749	0.11
				USD 707,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	810,406	0.04
				EUR 870,000	Titan II 5.125% 15/7/2029	978,062	0.05
				EUR 1,054,000	Trivium Packaging Finance 7.292% 15/8/2026	1,171,503	0.06
				USD 200,000	Trivium Packaging Finance 8.5% 15/8/2027	200,180	0.01
				EUR 510,000	United 3.125% 15/2/2026	557,225	0.03
				EUR 412,000	United 4% 15/11/2027	448,248	0.02
				EUR 492,000	United 6.75% 15/2/2031*	574,462	0.03
				EUR 1,005,000	United 7.792% 15/2/2031	1,122,874	0.06
				USD 4,113,000	VEON 3.375% 25/11/2027	3,470,344	0.18
				EUR 1,412,000	VZ Secured Financing 3.5% 15/1/2032*	1,424,235	0.08
				EUR 500,000	ZF Europe Finance 2% 23/2/2026	535,774	0.03
				EUR 1,200,000	ZF Europe Finance 2.5% 23/10/2027	1,262,214	0.07
				EUR 600,000	ZF Europe Finance 4.75% 31/1/2029	668,003	0.03
				EUR 800,000	ZF Europe Finance 6.125% 13/3/2029	935,015	0.05

* 本證券全部或部分代表借貸證券。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)
 (Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 720,000	Ziggo 2.875% 15/1/2030	729,517	0.04	EUR 1,600,000	Banco de Credito Social Cooperativo 7.5% 14/9/2029	2,004,217	0.11
USD 644,000	Ziggo 4.875% 15/1/2030*	602,888	0.03	EUR 600,000	Banco de Sabadell 5.75% 15/3/2026*	660,760	0.03
USD 1,124,000	Ziggo Bond 5.125% 28/2/2030*	1,016,096	0.05	EUR 1,200,000	Banco de Sabadell 6% 16/8/2033	1,412,251	0.08
USD 1,085,000	Ziggo Bond 6% 15/1/2027	1,086,427	0.06	USD 400,000	Banco Santander 6.921% 8/8/2033	435,629	0.02
		83,364,322	4.46	EUR 1,600,000	Bankinter 7.375% 15/8/2028	1,856,649	0.10
	挪威			EUR 800,000	CaixaBank 5.25% 23/3/2026	875,142	0.05
EUR 1,642,000	Var Energi 7.862% 15/11/2083	2,002,358	0.11	EUR 400,000	CaixaBank 5.875% 9/10/2027	444,168	0.02
	巴拿馬			EUR 800,000	CaixaBank 7.5% 16/1/2030*	942,019	0.05
USD 4,454,080	AES Panama Generation 4.375% 31/5/2030*	3,982,192	0.21	EUR 1,400,000	Cellnex Telecom 0.75% 20/11/2031	1,337,789	0.07
USD 367,000	Carnival 4% 1/8/2028	350,944	0.02	EUR 2,000,000	Cellnex Telecom 2.125% 11/8/2030	2,320,649	0.13
EUR 390,000	Carnival 5.75% 15/1/2030*	454,589	0.02	EUR 1,043,000	Food Service Project 5.5% 21/1/2027	1,158,781	0.06
USD 2,262,000	Carnival 6% 1/5/2029*	2,274,436	0.12	EUR 1,002,000	Kaixo Bondco Telecom 5.125% 30/9/2029	1,118,745	0.06
USD 918,000	Carnival 7% 15/8/2029*	970,569	0.05	EUR 2,095,000	Lorca Telecom Bondco 4% 18/9/2027	2,316,352	0.12
USD 3,610,000	Telecomunicaciones Digitales 4.5% 30/1/2030	3,276,075	0.18	EUR 3,193,000	Lorca Telecom Bondco 5.75% 30/4/2029	3,695,380	0.20
		11,308,805	0.60	EUR 2,700,000	Naturgy Finance Iberia 2.374% 23/11/2026	2,858,926	0.15
	秘魯					26,568,329	1.42
USD 2,227,000	InRetail Consumer 3.25% 22/3/2028*	2,076,313	0.11		斯里蘭卡		
USD 3,644,000	Minsur 4.5% 28/10/2031	3,372,695	0.18	USD 350,000	Sri Lanka Government International Bond 0% 14/3/2024***	184,625	0.01
		5,449,008	0.29	USD 600,000	Sri Lanka Government International Bond 6.85% 3/11/2025	326,064	0.02
	菲律賓					510,689	0.03
USD 400,000	Rizal Commercial Banking 6.5% 27/8/2025	398,952	0.02		瑞典		
	葡萄牙			EUR 260,000	Heimstaden Bostad 1.125% 21/1/2026	273,572	0.01
EUR 3,000,000	Banco Espirito Santo 2.625% 8/5/2017***	963,608	0.05	EUR 2,525,000	Heimstaden Bostad 2.625% 1/2/2027	2,096,251	0.11
EUR 3,400,000	Banco Espirito Santo 4% 21/1/2019***	1,092,090	0.06	EUR 100,000	Heimstaden Bostad 3.375% 15/1/2026	90,108	0.01
EUR 4,400,000	Banco Espirito Santo 4.75% 15/1/2018***	1,413,292	0.08	EUR 3,061,000	Intrum 3% 15/9/2027	2,360,125	0.13
EUR 600,000	EDP 1.7% 20/7/2080	651,765	0.03	EUR 975,000	Intrum 9.25% 15/3/2028	760,686	0.04
EUR 2,000,000	EDP 1.875% 2/8/2081*	2,128,799	0.11	EUR 645,000	Verisure 3.875% 15/7/2026	710,827	0.04
EUR 1,100,000	EDP 4.75% 29/5/2054	1,226,774	0.07	EUR 415,000	Verisure 7.125% 1/2/2028*	481,605	0.02
		7,476,328	0.40	EUR 2,012,000	Verisure 9.25% 15/10/2027	2,352,052	0.13
	聖露西亞					9,125,226	0.49
USD 2,214	Digicel Midco / Difi US II 10.5% 25/11/2028	1,821	0.00		瑞士		
	新加坡			EUR 1,965,000	Julius Baer 6.625% 15/8/2029	2,194,055	0.12
USD 200,000	Continuum Energy Aura 9.5% 24/2/2027	208,131	0.01	USD 680,000	UBS 4.375% 10/2/2031*	583,025	0.03
USD 800,000	GLP 3.875% 4/6/2025	744,752	0.04	USD 1,580,000	UBS 7.75% 12/4/2031*	1,666,500	0.09
USD 619,377	JGC Ventures 5% 30/6/2025	257,816	0.01	USD 1,418,000	UBS 9.25% 13/11/2028	1,565,784	0.08
USD 93,693	JGC Ventures 5% 30/6/2025	23,423	0.00	USD 1,476,000	UBS 9.25% 13/11/2033	1,709,613	0.09
USD 244,000	Medco Bell 6.375% 30/1/2027*	243,408	0.02			7,718,977	0.41
USD 800,000	Medco Laurel Tree 6.95% 12/11/2028	801,260	0.04		泰國		
SGD 750,000	Olam 5.375% 18/7/2026	565,300	0.03	USD 1,700,000	Bangkok Bank 5% 23/9/2025	1,683,000	0.09
		2,844,090	0.15	USD 200,000	Kasikornbank 3.343% 2/10/2031	190,221	0.01
	韓國			USD 600,000	Kasikornbank 5.275% 14/10/2025	595,077	0.03
USD 200,000	Woori Bank 4.25% 4/10/2024	199,411	0.01	USD 1,600,000	Krung Thai Bank 4.4% 25/3/2026*	1,561,016	0.08
	西班牙			USD 400,000	TMBThanachart Bank 4.9% 2/12/2024	398,500	0.02
EUR 800,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026	894,361	0.05			4,427,814	0.23
EUR 1,200,000	Banco Bilbao Vizcaya Argentaria 6.875% 13/12/2030	1,348,467	0.07				
EUR 800,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	888,044	0.05				

* 本證券全部或部分代表借貸證券。
 *** 此證券處於違約狀態，詳見附註 2(b)。
 437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	土耳其			USD 3,198,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 8.125% 15/2/2032	3,267,937	0.18
USD 3,500,000	Eregli Demir ve Celik Fabrikalari TAS 8.375% 23/7/2029	3,579,485	0.19	USD 400,000	HSBC 4% 9/3/2026	386,775	0.02
USD 874,000	KOC 6.5% 11/3/2025	876,325	0.05	USD 485,000	HSBC 4.6% 17/12/2030	434,013	0.02
USD 1,988,000	Turkiye Varlik Fonu Yonetimi 8.25% 14/2/2029	2,070,631	0.11	EUR 2,618,000	HSBC 4.75% 4/7/2029	2,779,392	0.15
USD 2,081,000	Yapi ve Kredi Bankasi 9.743% 4/4/2029*	2,140,829	0.11	EUR 100,000	INEOS Quattro Finance 2 2.5% 15/1/2026	108,469	0.01
		8,667,270	0.46	EUR 2,437,000	INEOS Quattro Finance 2 8.5% 15/3/2029	2,871,461	0.15
	阿拉伯聯合大公國			GBP 1,624,000	Jerrold Finco 5.25% 15/1/2027	2,075,940	0.11
USD 2,154,000	Abu Dhabi Commercial Bank 8% 27/11/2028	2,302,031	0.12	EUR 2,016,000	Lloyds Banking 4.947% 27/6/2025*	2,230,122	0.12
	英國			USD 850,000	Lloyds Banking 8% 27/9/2029*	900,792	0.05
EUR 600,000	Agps Bondco 5% 14/1/2029	214,120	0.01	USD 170,000	Macquarie Airfinance 6.4% 26/3/2029	176,950	0.01
EUR 3,100,000	Agps Bondco 5.5% 13/11/2026	1,114,117	0.06	USD 450,000	Macquarie Airfinance 6.5% 26/3/2031	476,076	0.03
EUR 700,000	Agps Bondco 6% 5/8/2025	252,017	0.01	USD 816,000	Macquarie Airfinance 8.125% 30/3/2029	868,836	0.05
EUR 2,218,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	2,605,582	0.14	USD 1,426,000	Magellan Capital 8.375% 8/7/2029	1,425,729	0.08
USD 500,000	Allwyn Entertainment Financing UK 7.875% 30/4/2029*	515,237	0.03	GBP 1,278,000	Market Bidco Finco Reg-S 5.5% 4/11/2027	1,571,837	0.09
EUR 1,910,000	Amber Finco 6.625% 15/7/2029	2,197,695	0.12	USD 1,031,000	Merlin Entertainments 5.75% 15/6/2026	1,019,940	0.05
USD 2,075,000	Barclays 4.375% 15/3/2028	1,836,005	0.10	GBP 1,874,000	Mobico 4.25% 26/11/2025	2,278,953	0.12
GBP 200,000	Barclays 6.375% 15/12/2025	260,938	0.01	GBP 1,128,000	Nationwide Building Society 5.75% 20/6/2027	1,424,545	0.08
GBP 1,400,000	Barclays 7.125% 15/6/2025	1,844,971	0.10	USD 795,000	NatWest 8.125% 10/11/2033*	845,607	0.05
USD 690,000	Barclays 8% 15/3/2029*	719,573	0.04	USD 815,000	Odeon Finco 12.75% 1/11/2027	850,871	0.04
USD 2,265,000	Barclays 9.625% 15/12/2029*	2,497,964	0.13	USD 1,780,000	Phoenix 8.5% 12/12/2029	1,827,584	0.10
EUR 420,000	BCP V Modular Services Finance II 4.75% 30/11/2028	448,443	0.02	GBP 440,000	Pinewood Finco 3.625% 15/11/2027	545,630	0.03
GBP 1,541,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	1,904,928	0.10	GBP 2,087,000	Pinewood Finco 6% 27/3/2030	2,748,322	0.15
GBP 3,385,000	Bellis Acquisition 8.125% 14/5/2030	4,332,879	0.23	USD 2,450,000	Sisecam UK 8.25% 2/5/2029	2,540,454	0.14
GBP 1,091,000	Boparan Finance 7.625% 30/11/2025	1,383,118	0.07	USD 1,223,000	Sisecam UK 8.625% 2/5/2032	1,268,862	0.07
EUR 375,000	British Telecommunications 5.125% 3/10/2054	426,251	0.02	USD 200,000	Standard Chartered 4.3% 19/8/2028	176,062	0.01
GBP 1,884,000	British Telecommunications 8.375% 20/12/2083	2,684,028	0.14	USD 600,000	Standard Chartered 4.75% 14/1/2031	518,064	0.03
EUR 954,000	Carnival 1% 28/10/2029	891,012	0.05	USD 400,000	Standard Chartered 7.875% 8/3/2030*	413,752	0.02
GBP 1,147,000	CD&R Firefly Bidco 8.625% 30/4/2029	1,530,421	0.08	EUR 1,112,000	Stonegate Pub Financing 2019 10.173% 31/7/2029	1,253,508	0.07
GBP 741,000	Centrica 6.5% 21/5/2055	995,643	0.05	GBP 1,154,000	Stonegate Pub Financing 2019 10.75% 31/7/2029*	1,573,878	0.08
EUR 177,721	Codere New Topco 7.5% 30/11/2027	2,396	0.00	EUR 790,000	Thames Water Utilities Finance 4% 18/4/2027	667,225	0.04
GBP 1,855,000	Deuce Finco 5.5% 15/6/2027	2,364,531	0.13	USD 3,273,000	Trident Energy Finance 12.5% 30/11/2029	3,428,468	0.18
USD 1,079,000	eG Global Finance 12% 30/11/2028	1,179,203	0.06	GBP 1,177,000	Unique Pub Finance 6.464% 30/3/2032	1,613,704	0.09
USD 200,000	EnQuest 11.625% 1/11/2027	207,367	0.01	USD 1,470,000	Vedanta Resources Finance II 13.875% 9/12/2028*	1,477,809	0.08
GBP 7,036	Greene King Finance 7.044% 15/12/2034	8,219	0.00	GBP 600,000	Virgin Media Secured Finance 4.125% 15/8/2030	682,733	0.04
GBP 100,000	Greene King Finance 7.324% 15/3/2036	109,019	0.01	GBP 508,000	Virgin Media Secured Finance 4.25% 15/1/2030	591,109	0.03
GBP 902,000	Heathrow Finance 3.875% 1/3/2027	1,123,373	0.06	USD 472,000	Virgin Media Secured Finance 4.5% 15/8/2030	417,142	0.02
GBP 450,000	Heathrow Finance 4.125% 1/9/2029	538,917	0.03	GBP 286,000	Virgin Media Secured Finance 5.25% 15/5/2029	350,708	0.02
GBP 1,218,000	Heathrow Finance 6.625% 1/3/2031	1,594,293	0.09	GBP 1,100,000	Vmed O2 UK Financing I 4% 31/1/2029	1,287,638	0.07
USD 5,686,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	5,864,222	0.31	GBP 2,473,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,794,865	0.15

* 本證券全部或部分代表借貸證券。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 943,000	Vmed O2 UK Financing I 4.75% 15/7/2031	829,184	0.04	USD 865,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	893,974	0.05
EUR 920,000	Vmed O2 UK Financing I 5.625% 15/4/2032	1,020,444	0.06	USD 1,153,600	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	1,027,887	0.06
USD 597,000	Vmed O2 UK Financing I 7.75% 15/4/2032	607,719	0.03	USD 345,183	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030*	307,567	0.02
EUR 600,000	Vodafone 2.625% 27/8/2080	648,874	0.04	USD 532,000	API DE 4.125% 15/7/2029*	500,843	0.03
EUR 1,764,000	Vodafone 4.2% 3/10/2078*	1,953,799	0.11	USD 485,000	API DE 4.75% 15/10/2029	467,422	0.03
GBP 1,444,000	Vodafone 4.875% 3/10/2078	1,891,187	0.10	USD 681,000	APX 5.75% 15/7/2029	676,913	0.04
EUR 500,000	Vodafone 6.5% 30/8/2084*	604,623	0.03	USD 657,000	APX 6.75% 15/2/2027	659,535	0.04
GBP 1,463,000	Vodafone 8% 30/8/2086	2,103,043	0.11	USD 1,493,000	Aramark Services 5% 1/2/2028	1,468,324	0.08
EUR 1,390,000	Zegona Finance 6.75% 15/7/2029	1,579,586	0.09	USD 3,628,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	3,649,771	0.20
		105,056,703	5.65	USD 1,581,000	Archrock Partners / Archrock Partners Finance 6.625% 1/9/2032	1,607,540	0.09
美國				USD 206,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	208,280	0.01
USD 768,000	1 Automotive 6.375% 15/1/2030	780,862	0.04	USD 1,676,000	Arcosa 4.375% 15/4/2029	1,591,778	0.09
USD 260,000	Acadia Healthcare 5% 15/4/2029	253,261	0.02	USD 2,537,000	Arcosa 6.875% 15/8/2032	2,646,666	0.14
USD 312,000	Acadia Healthcare 5.5% 1/7/2028	310,181	0.02	EUR 400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	365,496	0.02
USD 905,000	Acrisure / Acrisure Finance 7.5% 6/11/2030	930,442	0.05	USD 415,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	377,012	0.02
USD 1,615,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,452,520	0.08	USD 4,583,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029*	3,961,127	0.21
USD 405,000	Acuris Finance US / Acuris Finance 9% 1/8/2029	406,519	0.02	USD 1,326,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,327,083	0.07
USD 470,000	ADT Security 4.875% 15/7/2032	447,859	0.02	USD 380,000	Ares Capital 5.875% 1/3/2029	386,939	0.02
USD 724,000	Advanced Drainage Systems 5% 30/9/2027	712,504	0.04	USD 935,000	Ares Capital 5.95% 15/7/2029	954,043	0.05
USD 1,548,000	AHP Health Partners 5.75% 15/7/2029	1,506,352	0.08	USD 594,000	Arsenal AIC Parent 8% 1/10/2030	639,149	0.03
USD 921,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	856,303	0.05	USD 3,658,000	Arsenal AIC Parent 11.5% 1/10/2031	4,144,938	0.22
USD 746,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	731,766	0.04	USD 380,000	Asbury Automotive 4.5% 1/3/2028	368,735	0.02
USD 2,796,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	2,698,875	0.14	USD 65,000	Asbury Automotive 4.75% 1/3/2030	62,379	0.00
USD 3,472,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	3,388,828	0.18	USD 602,000	Asbury Automotive 5% 15/2/2032	568,422	0.03
USD 6,937,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	6,920,129	0.37	USD 1,920,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,921,240	0.10
USD 1,964,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	2,008,475	0.11	USD 1,010,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	1,234,781	0.07
USD 3,393,000	Alliant Intermediate / Alliant Co-Issuer 7% 15/1/2031	3,508,400	0.19	USD 401,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	380,669	0.02
USD 6,093,000	Allied Universal Holdco 7.875% 15/2/2031	6,199,512	0.34	USD 527,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	496,134	0.03
USD 3,676,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	3,275,037	0.18	USD 1,145,000	AssuredPartners 7.5% 15/2/2032	1,173,798	0.06
USD 938,000	Amentum Escrow 7.25% 1/8/2032	982,834	0.05	USD 8,500,000	AthenaHealth 6.5% 15/2/2030	8,140,893	0.44
USD 1,826,000	American Airlines 8.5% 15/5/2029	1,897,951	0.10	USD 477,000	ATI 4.875% 1/10/2029	462,370	0.03
USD 8,172	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	8,009	0.00	USD 1,257,000	ATI 5.125% 1/10/2031	1,208,524	0.07
USD 833,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	876,420	0.05	USD 857,000	ATI 5.875% 1/12/2027	860,648	0.05
USD 759,000	AmWINS 4.875% 30/6/2029	725,293	0.04	USD 758,000	ATI 7.25% 15/8/2030	807,342	0.04
USD 422,000	AmWINS 6.375% 15/2/2029	432,521	0.02				
USD 597,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	590,347	0.03				

* 本證券全部或部分代表借貸證券。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)

(Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 320,000	Avantor Funding 2.625% 1/11/2025	350,344	0.02	USD 297,000	Buckeye Partners 5.6% 15/10/2044	252,303	0.01
EUR 100,000	Avantor Funding 3.875% 15/7/2028	110,144	0.01	USD 418,000	Buckeye Partners 5.85% 15/11/2043	380,943	0.02
USD 723,000	Avantor Funding 3.875% 1/11/2029	677,771	0.04	USD 328,000	Buckeye Partners 6.875% 1/7/2029	336,731	0.02
USD 1,206,000	Avantor Funding 4.625% 15/7/2028*	1,176,482	0.06	USD 596,000	Builders FirstSource 6.375% 1/3/2034	614,081	0.03
USD 1,257,000	Axalta Coating Systems 3.375% 15/2/2029	1,166,528	0.06	USD 311,000	Cable One 0% 15/3/2026	282,661	0.02
USD 2,363,000	Azul Secured Finance 11.93% 28/8/2028*	2,197,590	0.12	USD 1,254,000	Cable One 1.125% 15/3/2028	964,203	0.05
USD 1,502,000	BCPE Empire 7.625% 1/5/2027	1,474,041	0.08	USD 277,000	Cable One 4% 15/11/2030	215,241	0.01
USD 403,000	Beacon Roofing Supply 4.125% 15/5/2029	377,976	0.02	USD 944,000	Cablevision Lightpath 3.875% 15/9/2027	889,160	0.05
USD 558,000	Beacon Roofing Supply 6.5% 1/8/2030	574,188	0.03	USD 584,000	Cablevision Lightpath 5.625% 15/9/2028	529,537	0.03
USD 249,000	Beazer Homes USA 7.5% 15/3/2031	253,972	0.01	USD 2,034,000	Caesars Entertainment 4.625% 15/10/2029	1,925,219	0.10
USD 2,290,000	Big River Steel / BRS Finance 6.625% 31/1/2029	2,320,502	0.12	USD 2,930,000	Caesars Entertainment 6.5% 15/2/2032	3,013,118	0.16
USD 248,000	Blackstone Private Credit Fund 3.25% 15/3/2027	235,025	0.01	USD 3,406,000	Caesars Entertainment 7% 15/2/2030	3,532,813	0.19
USD 448,000	Blackstone Private Credit Fund 5.95% 16/7/2029	452,254	0.02	USD 1,848,000	Caesars Entertainment 8.125% 1/7/2027	1,887,952	0.10
USD 344,000	Blackstone Private Credit Fund 6.25% 25/1/2031	352,739	0.02	USD 230,000	Calpine 4.625% 1/2/2029	219,466	0.01
USD 2,427,000	Block 2.75% 1/6/2026	2,335,762	0.13	USD 210,000	Calpine 5% 1/2/2031	201,847	0.01
USD 277,000	Block 3.5% 1/6/2031	250,367	0.01	USD 1,119,000	Calpine 5.125% 15/3/2028*	1,094,386	0.05
USD 5,951,000	Block 6.5% 15/5/2032	6,187,397	0.33	USD 750,000	Camelot Return Merger Sub 8.75% 1/8/2028*	746,780	0.04
USD 52,000	Blue Owl Capital 3.4% 15/7/2026	50,079	0.00	USD 1,678,000	Capstone Borrower 8% 15/6/2030	1,768,085	0.09
USD 611,000	Blue Owl Capital 3.75% 22/7/2025	602,126	0.03	USD 1,224,643	Carvana 13% 1/6/2030	1,313,942	0.07
USD 441,000	Blue Owl Capital II 8.45% 15/11/2026	462,586	0.03	USD 3,167,024	Carvana 14% 1/6/2031	3,608,865	0.20
USD 305,000	Blue Owl Credit Income 6.6% 15/9/2029	311,059	0.02	USD 1,157,000	Catalent Pharma Solutions 3.125% 15/2/2029	1,129,599	0.06
USD 880,000	Blue Owl Credit Income 6.65% 15/3/2031	897,224	0.05	USD 1,128,000	Catalent Pharma Solutions 3.5% 1/4/2030	1,103,176	0.06
USD 1,099,000	Blue Owl Credit Income 7.75% 16/9/2027	1,156,682	0.06	USD 914,000	Catalent Pharma Solutions 5% 15/7/2027	912,240	0.05
USD 311,000	Blue Owl Technology Finance II 6.75% 4/4/2029	309,193	0.02	USD 853,000	CCO / CCO Capital 4.25% 1/2/2031	742,040	0.04
USD 742,000	Blue Racer Midstream / Blue Racer Finance 7% 15/7/2029	772,537	0.04	USD 889,000	CCO / CCO Capital 4.25% 15/1/2034*	719,465	0.04
USD 597,000	Blue Racer Midstream / Blue Racer Finance 7.25% 15/7/2032	626,603	0.03	USD 389,000	CCO / CCO Capital 4.5% 15/8/2030	348,093	0.02
USD 3,190,000	Boost Newco Borrower 7.5% 15/1/2031	3,403,032	0.18	USD 91,000	CCO / CCO Capital 4.75% 1/3/2030	83,323	0.00
USD 816,012	Borr IHC / Borr Finance 10% 15/11/2028	857,070	0.05	USD 722,000	CCO / CCO Capital 5.125% 1/5/2027	709,225	0.04
USD 578,607	Borr IHC / Borr Finance 10.375% 15/11/2030	621,140	0.03	USD 847,000	CCO / CCO Capital 5.375% 1/6/2029	803,603	0.04
USD 1,432,000	Boyne USA 4.75% 15/5/2029	1,374,760	0.07	USD 4,919,000	CCO / CCO Capital 6.375% 1/9/2029	4,862,254	0.26
USD 5,555,000	Brand Industrial Services 10.375% 1/8/2030	6,055,150	0.33	USD 3,120,000	CCO / CCO Capital 7.375% 1/3/2031	3,174,603	0.17
USD 406,000	Bread Financial 9.75% 15/3/2029	439,449	0.02	USD 783,000	CD&R Smokey Buyer 6.75% 15/7/2025	777,843	0.04
USD 742,000	Brightline East 11% 31/1/2030	678,172	0.04	USD 577,000	CDW / CDW Finance 5.55% 22/8/2034	582,200	0.03
USD 529,000	Brink's 6.5% 15/6/2029	548,310	0.03	USD 291,000	Central Garden & Pet 4.125% 15/10/2030	267,931	0.01
USD 798,000	Brink's 6.75% 15/6/2032	830,645	0.04	USD 779,000	Central Garden & Pet 4.125% 30/4/2031	708,709	0.04
USD 586,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco LL 4.5% 1/4/2027	568,527	0.03	USD 361,000	Central Garden & Pet 5.125% 1/2/2028	356,631	0.02
USD 379,000	Buckeye Partners 4.125% 1/3/2025	377,034	0.02	USD 2,314,000	Central Parent / CDK Global 7.25% 15/6/2029	2,328,782	0.12
				USD 1,654,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	1,692,513	0.09

* 本證券全部或部分代表借貸證券。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)
 (Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,031,000	Champions Financing 8.75% 15/2/2029	1,053,265	0.06	USD 656,000	CMG Media 8.875% 15/12/2027	354,268	0.02
USD 1,804,000	Chart Industries 7.5% 1/1/2030	1,899,112	0.10	USD 849,000	CNX Midstream Partners 4.75% 15/4/2030	793,347	0.04
USD 1,028,000	Chart Industries 9.5% 1/1/2031	1,118,024	0.06	USD 251,000	CNX Resources 7.375% 15/1/2031	262,836	0.01
EUR 1,741,000	Chemours 4% 15/5/2026	1,906,091	0.10	USD 1,674,000	Coherent 5% 15/12/2029*	1,621,949	0.08
USD 489,000	Chemours 4.625% 15/11/2029	433,414	0.02	USD 583,000	CommScope 4.75% 1/9/2029	467,857	0.03
USD 723,000	Chemours 5.375% 15/5/2027	703,551	0.04	USD 934,000	Compass Diversified 5.25% 15/4/2029	906,599	0.05
USD 728,000	Chemours 5.75% 15/11/2028	689,222	0.04	USD 4,090,000	CoreLogic 4.5% 1/5/2028	3,824,452	0.21
USD 2,387,000	Chobani / Chobani Finance 4.625% 15/11/2028	2,305,698	0.12	USD 711,000	Coty/HFC Prestige Products/ HFC Prestige International US 6.625% 15/7/2030	738,409	0.04
USD 4,702,000	Chobani / Chobani Finance 7.625% 1/7/2029	4,929,910	0.26	USD 722,000	Cougar JV Subsidiary 8% 15/5/2032	763,007	0.04
USD 2,016,000	CHS/Community Health Systems 4.75% 15/2/2031	1,715,222	0.09	USD 3,527,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	3,460,921	0.19
USD 2,142,000	CHS/Community Health Systems 5.25% 15/5/2030	1,922,459	0.11	USD 2,122,000	Crescent Energy Finance 7.375% 15/1/2033	2,180,020	0.12
USD 3,234,000	CHS/Community Health Systems 5.625% 15/3/2027	3,132,452	0.17	USD 1,254,000	Crescent Energy Finance 7.625% 1/4/2032	1,294,441	0.07
USD 1,857,000	CHS/Community Health Systems 6% 15/1/2029	1,765,625	0.09	USD 525,000	Crocs 4.125% 15/8/2031	473,566	0.02
USD 1,944,000	CHS/Community Health Systems 10.875% 15/1/2032	2,106,920	0.11	USD 334,000	Crocs 4.25% 15/3/2029	316,335	0.02
USD 610,000	Churchill Downs 4.75% 15/1/2028	597,188	0.03	USD 1,965,000	CSC 5.5% 15/4/2027	1,610,091	0.09
USD 3,158,000	Churchill Downs 5.75% 1/4/2030	3,139,333	0.17	USD 200,000	CSC 6.5% 1/2/2029	151,806	0.01
USD 1,428,000	Churchill Downs 6.75% 1/5/2031	1,468,798	0.08	USD 3,200,000	CSC 11.25% 15/5/2028	2,843,721	0.15
USD 298,000	Citigroup 7.625% 15/11/2028	316,484	0.02	USD 2,400,000	CSC 11.75% 31/1/2029	2,120,167	0.11
USD 1,311,000	Civitas Resources 8.375% 1/7/2028	1,383,993	0.07	USD 1,099,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028*	1,114,718	0.06
USD 882,000	Civitas Resources 8.625% 1/11/2030	959,678	0.05	USD 481,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	520,912	0.03
USD 1,907,000	Civitas Resources 8.75% 1/7/2031	2,059,615	0.11	USD 1,280,000	Darling Ingredients 6% 15/6/2030*	1,290,738	0.07
EUR 982,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	1,088,801	0.06	USD 587,000	DaVita 6.875% 1/9/2032	602,440	0.03
USD 5,887,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	5,954,730	0.32	USD 453,000	Dealer Tire / DT Issuer 8% 1/2/2028*	455,634	0.02
USD 4,177,000	Clarivate Science 3.875% 1/7/2028	3,994,359	0.22	USD 2,131,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	2,065,110	0.11
USD 3,178,000	Clarivate Science 4.875% 1/7/2029	3,064,418	0.16	USD 372,000	Dream Finders Homes 8.25% 15/8/2028	394,752	0.02
USD 1,020,000	Clear Channel Outdoor 5.125% 15/8/2027	996,806	0.05	USD 985,000	DT Midstream 4.125% 15/6/2029	936,703	0.05
USD 1,324,000	Clear Channel Outdoor 7.5% 1/6/2029	1,119,612	0.06	USD 1,499,000	DT Midstream 4.375% 15/6/2031	1,408,119	0.07
USD 1,858,000	Clear Channel Outdoor 7.75% 15/4/2028	1,620,762	0.09	USD 1,316,000	Dun & Bradstreet 5% 15/12/2029*	1,303,476	0.07
USD 3,567,000	Clear Channel Outdoor 7.875% 1/4/2030	3,716,533	0.20	USD 3,890,000	Element Solutions 3.875% 1/9/2028	3,686,594	0.19
USD 4,172,000	Clear Channel Outdoor 9% 15/9/2028*	4,439,480	0.24	EUR 540,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	626,314	0.03
USD 871,000	Clearway Energy Operating 3.75% 15/1/2032*	773,218	0.04	EUR 1,621,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	1,880,821	0.10
USD 157,000	Clearway Energy Operating 4.75% 15/3/2028	152,690	0.01	USD 7,827,000	EMRLD Borrower / Emerald Co-Issuer 6.625% 15/12/2030	8,025,171	0.43
USD 11,681,000	Cloud Software 6.5% 31/3/2029	11,526,582	0.62	USD 769,000	EMRLD Borrower / Emerald Co-Issuer 6.75% 15/7/2031	793,629	0.04
USD 10,109,000	Cloud Software 8.25% 30/6/2032	10,593,466	0.56	USD 275,000	Enact 6.25% 28/5/2029	283,786	0.02
USD 5,967,000	Cloud Software 9% 30/9/2029	6,016,371	0.33	USD 748,000	Encino Acquisition Partners 8.75% 1/5/2031	797,144	0.04
USD 2,355,000	Clydesdale Acquisition 6.625% 15/4/2029	2,352,950	0.13	USD 2,018,000	Entegris 4.75% 15/4/2029	1,981,371	0.11
USD 1,663,000	Clydesdale Acquisition 6.875% 15/1/2030	1,667,118	0.09	USD 100,000	EQM Midstream Partners 4.5% 15/1/2029	96,993	0.01
USD 2,099,000	Clydesdale Acquisition 8.75% 15/4/2030	2,096,638	0.11	USD 457,000	EQM Midstream Partners 4.75% 15/1/2031	440,717	0.03

* 本證券全部或部分代表借貸證券。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 329,000	EQM Midstream Partners 7.5% 1/6/2030	359,493	0.02	USD 10,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	9,975	0.00
USD 165,000	EquipmentShare.com 8.625% 15/5/2032	172,588	0.01	USD 47,000	Goodyear Tire & Rubber 5.625% 30/4/2033	41,514	0.00
USD 827,000	Esab 6.25% 15/4/2029	850,087	0.05	USD 403,000	GrafTech Global Enterprises 9.875% 15/12/2028	324,950	0.02
USD 853,000	Fair Isaac 4% 15/6/2028	819,454	0.04	USD 2,203,000	Gran Tierra Energy 9.5% 15/10/2029*	2,149,258	0.12
USD 884,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	828,984	0.04	EUR 400,000	Graphic Packaging International 2.625% 1/2/2029	418,086	0.02
USD 439,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030*	395,064	0.02	USD 2,013,000	Gray Television 10.5% 15/7/2029	2,068,795	0.11
USD 4,179,000	First-Citizens Bank & Trust 6% 1/4/2036	4,223,406	0.23	USD 1,401,000	GYP III 4.625% 1/5/2029	1,312,263	0.07
USD 593,000	Fortrea 7.5% 1/7/2030*	605,139	0.03	USD 483,000	HA Sustainable Infrastructure Capital 6.375% 1/7/2034	488,333	0.03
USD 1,947,000	Fortress Intermediate 3 7.5% 1/6/2031	2,021,654	0.11	USD 586,000	Hanesbrands 4.875% 15/5/2026	582,760	0.03
USD 1,923,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	1,912,189	0.10	USD 49,000	Hanesbrands 9% 15/2/2031	52,931	0.00
USD 3,538,000	Fortress Transportation and Infrastructure Investors 7% 1/5/2031	3,712,851	0.20	USD 767,000	HAT I / HAT II 3.375% 15/6/2026	735,171	0.04
USD 2,784,000	Fortress Transportation and Infrastructure Investors 7% 15/6/2032	2,916,507	0.16	USD 600,000	HAT I / HAT II 8% 15/6/2027	629,023	0.03
USD 4,194,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	4,507,205	0.24	USD 235,000	HCA 5.45% 15/9/2034	239,042	0.01
USD 325,000	Foundation Building Materials 6% 1/3/2029	292,312	0.02	USD 2,304,000	HealthEquity 4.5% 1/10/2029	2,202,037	0.11
USD 735,000	Foundry JV Holdco 6.25% 25/1/2035	757,703	0.04	USD 400,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	366,103	0.02
USD 390,000	Foundry JV Holdco 6.4% 25/1/2038	405,892	0.02	EUR 2,393,000	Helios Software / ION Corporate Solutions Finance 7.875% 1/5/2029*	2,723,723	0.15
USD 890,000	Freedom Mortgage 9.125% 15/5/2031	897,384	0.05	USD 508,000	Helios Software / ION Corporate Solutions Finance 8.75% 1/5/2029	529,265	0.03
USD 922,000	Freedom Mortgage 9.25% 1/2/2029	946,795	0.05	USD 570,000	Hess Midstream Operations 6.5% 1/6/2029	588,477	0.03
USD 1,685,000	Frontier Communications 5% 1/5/2028	1,639,766	0.08	USD 620,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	615,736	0.04
USD 586,000	Frontier Communications 5.875% 15/10/2027	584,727	0.03	USD 94,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	93,640	0.00
USD 1,339,000	Frontier Communications 8.625% 15/3/2031	1,419,756	0.08	USD 69,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	69,439	0.00
USD 5,330,000	Frontier Communications 8.75% 15/5/2030	5,634,135	0.30	USD 1,130,000	Hilcorp Energy I / Hilcorp Finance 6.875% 15/5/2034	1,142,327	0.06
USD 1,046,000	Garrett Motion / Garrett LX I 7.75% 31/5/2032	1,082,227	0.06	USD 3,310,000	Hilcorp Energy I / Hilcorp Finance 8.375% 1/11/2033	3,629,875	0.19
USD 990,000	Gates 6.875% 1/7/2029	1,020,109	0.06	USD 162,000	Hilton Domestic Operating 3.625% 15/2/2032	145,475	0.01
USD 531,000	GCI 4.75% 15/10/2028	503,452	0.02	USD 437,000	Hilton Domestic Operating 3.75% 1/5/2029	412,400	0.02
USD 1,388,000	Genesee & Wyoming 6.25% 15/4/2032	1,419,249	0.08	USD 727,000	Host Hotels & Resorts 5.5% 15/4/2035	721,917	0.04
USD 437,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	444,813	0.03	USD 608,000	Howard Hughes 4.125% 1/2/2029	562,258	0.03
USD 1,771,000	Genesis Energy / Genesis Energy Finance 7.875% 15/5/2032	1,816,358	0.10	USD 233,000	Howard Hughes 4.375% 1/2/2031	209,796	0.01
USD 983,000	Genesis Energy / Genesis Energy Finance 8.25% 15/1/2029	1,022,194	0.05	USD 1,058,000	Howard Midstream Energy Partners 7.375% 15/7/2032	1,096,186	0.06
USD 356,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	378,043	0.02	USD 813,000	Howard Midstream Energy Partners 8.875% 15/7/2028	869,164	0.05
USD 1,630,000	Global Payments 1.5% 1/3/2031	1,613,966	0.09	USD 590,000	HPS Corporate Lending Fund 6.75% 30/1/2029	611,940	0.03
USD 569,000	GN Bondco 9.5% 15/10/2031*	580,114	0.03	USD 10,976,000	HUB International 7.25% 15/6/2030	11,488,909	0.61
USD 476,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	443,632	0.02	USD 14,522,000	HUB International 7.375% 31/1/2032	15,067,737	0.81
				USD 1,927,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	1,952,953	0.11
				USD 1,119,000	Imola Merger 4.75% 15/5/2029	1,077,656	0.06
				USD 526,000	Insight Enterprises 6.625% 15/5/2032	546,290	0.03
				EUR 200,000	IQVIA 1.75% 15/3/2026	215,524	0.01

* 本證券全部或部分代表借貸證券。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)
 (Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 100,000	IQVIA 2.25% 15/3/2029	103,161	0.01	USD 4,070,000	Level 3 Financing 10.5% 15/4/2029	4,384,204	0.23
USD 465,000	IRB 7% 15/6/2025*	465,582	0.03	USD 4,331,000	Level 3 Financing 10.5% 15/5/2030	4,655,810	0.25
USD 77,000	Iron Mountain 5.25% 15/7/2030	75,318	0.00	USD 4,333,880	Level 3 Financing 11% 15/11/2029	4,758,882	0.26
USD 147,000	Iron Mountain 5.625% 15/7/2032	144,936	0.01	USD 428,000	Levi Strauss 3.5% 1/3/2031	386,263	0.02
USD 1,031,000	Iron Mountain Information Management Services 5% 15/7/2032	983,037	0.05	USD 708,000	LifePoint Health 9.875% 15/8/2030	777,400	0.04
USD 1,485,000	ITT 6.5% 1/8/2029	1,400,948	0.08	USD 907,000	LifePoint Health 10% 1/6/2032	986,801	0.05
USD 1,251,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,191,725	0.06	USD 3,056,000	LifePoint Health 11% 15/10/2030	3,452,152	0.18
USD 769,000	JELD-WEN 4.625% 15/12/2025*	769,381	0.04	USD 373,000	Light & Wonder International 7.25% 15/11/2029	387,333	0.02
USD 1,315,000	JELD-WEN 7% 1/9/2032	1,322,641	0.07	USD 667,000	Light & Wonder International 7.5% 1/9/2031	703,476	0.04
USD 1,050,000	K Hovnanian Enterprises 11.75% 30/9/2029	1,159,042	0.06	USD 916,000	Lindblad Expeditions 6.75% 15/2/2027	914,099	0.05
USD 2,331,000	Kaiser Aluminum 4.5% 1/6/2031	2,095,989	0.11	USD 457,000	Lindblad Expeditions 9% 15/5/2028	475,555	0.03
USD 935,000	Kaiser Aluminum 4.625% 1/3/2028	894,644	0.05	USD 921,000	Lions Gate Capital 1 5.5% 15/4/2029	832,968	0.04
USD 662,000	Kinetik 5.875% 15/6/2030	665,670	0.04	USD 624,000	LSF11 A5 HoldCo 6.625% 15/10/2029*	599,969	0.03
USD 1,331,820	Kobe US Midco 2 9.25% 1/11/2026	1,097,087	0.06	USD 661,300	Lumen Technologies 4.125% 15/4/2029	519,120	0.03
USD 884,000	Kosmos Energy 3.125% 15/3/2030	881,985	0.04	USD 661,300	Lumen Technologies 4.125% 15/4/2030	496,553	0.03
USD 1,640,000	Kosmos Energy 7.5% 1/3/2028*	1,596,712	0.09	USD 1,906,000	Madison IAQ 5.875% 30/6/2029	1,819,839	0.10
USD 1,036,000	Kosmos Energy 7.75% 1/5/2027	1,029,779	0.06	USD 945,000	Matador Resources 6.5% 15/4/2032	960,017	0.05
USD 1,047,000	Kosmos Energy 7.75% 1/5/2027	1,040,713	0.06	USD 509,000	Matador Resources 6.875% 15/4/2028	523,608	0.03
USD 315,000	Kraken Oil & Gas Partners 7.625% 15/8/2029	324,829	0.02	USD 755,000	Match II 3.625% 1/10/2031	669,692	0.04
USD 201,000	Kronos Acquisition 8.25% 30/6/2031	207,054	0.01	USD 34,000	Match II 4.125% 1/8/2030	31,357	0.00
EUR 341,000	Kronos International 3.75% 15/9/2025	374,990	0.02	USD 318,000	Match II 4.625% 1/6/2028	306,062	0.02
EUR 1,134,000	Kronos International 9.5% 15/3/2029*	1,365,287	0.07	USD 27,000	Match II 5.625% 15/2/2029	26,959	0.00
EUR 670,000	Kronos International 9.5% 15/3/2029	806,020	0.04	USD 12,529,000	Mauser Packaging Solutions 7.875% 15/4/2027	12,936,338	0.69
USD 932,000	LABL 5.875% 1/11/2028	862,978	0.05	USD 206,000	Mauser Packaging Solutions 9.25% 15/4/2027*	209,476	0.01
USD 208,000	LABL 6.75% 15/7/2026	207,597	0.01	USD 676,000	Mavis Tire Express Services Topco 6.5% 15/5/2029*	653,235	0.04
USD 1,658,000	LABL 9.5% 1/11/2028	1,696,658	0.09	USD 2,127,000	McAfee 7.375% 15/2/2030	2,041,506	0.11
USD 476,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	462,469	0.02	USD 1,029,000	Medline Borrower 3.875% 1/4/2029	974,182	0.05
USD 217,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	209,408	0.01	USD 4,365,000	Medline Borrower 5.25% 1/10/2029	4,289,505	0.23
USD 762,000	Ladder Capital Finance LLLP / Ladder Capital Finance 7% 15/7/2031	794,905	0.04	USD 84,000	Meritage Homes 1.75% 15/5/2028	92,730	0.01
USD 1,082,000	Lamb Weston 4.125% 31/1/2030	1,009,307	0.05	USD 791,000	Merlin Entertainments US 7.375% 15/2/2031*	789,306	0.04
USD 1,234,000	Lamb Weston 4.375% 31/1/2032	1,135,251	0.06	USD 2,305,000	MicroStrategy 6.125% 15/6/2028	2,246,137	0.12
USD 817,000	LCM Investments II 4.875% 1/5/2029	778,507	0.04	USD 1,225,000	Midcontinent Communications 8% 15/8/2032	1,225,475	0.07
USD 1,599,000	LCM Investments II 8.25% 1/8/2031	1,702,947	0.09	USD 640,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	609,947	0.03
EUR 3,169,124	Lehman Brothers 4.75% 16/1/2014***	14,391	0.00	USD 717,000	Minerals Technologies 5% 1/7/2028	696,935	0.04
EUR 536,015	Lehman Brothers 5.375% 17/10/2012***	2,434	0.00	USD 987,000	MKS Instruments 1.25% 1/6/2030	1,024,822	0.06
EUR 1,067,963	Lehman Brothers 6.375% 10/5/2011***	4,850	0.00	USD 278,000	Molina Healthcare 3.875% 15/11/2030	255,689	0.01
USD 1,498,000	Level 3 Financing 4.875% 15/6/2029	1,172,260	0.06	USD 266,000	Molina Healthcare 3.875% 15/5/2032	239,444	0.01
				USD 582,000	Moss Creek Resources 8.25% 1/9/2031	590,488	0.03

* 本證券全部或部分代表借貸證券。
 *** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
GBP 1,042,000	MPT Operating Partnership / MPT Finance 2.5% 24/3/2026*	1,187,418	0.06	USD 2,586,000	Olympus Water US 7.25% 15/6/2031	2,662,752	0.14
USD 3,041,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	2,077,080	0.11	EUR 2,199,000	Olympus Water US 9.625% 15/11/2028	2,613,451	0.14
USD 413,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029*	317,944	0.02	USD 4,536,000	Olympus Water US 9.75% 15/11/2028	4,838,802	0.26
USD 136,000	MPT Operating Partnership / MPT Finance 5% 15/10/2027	115,811	0.01	USD 518,000	ON Semiconductor 0.5% 1/3/2029	535,649	0.03
USD 67,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	62,984	0.00	USD 296,000	OneMain Finance 3.5% 15/1/2027	280,897	0.02
USD 572,000	Nabors Industries 7.375% 15/5/2027	581,433	0.03	USD 258,000	OneMain Finance 4% 15/9/2030	228,940	0.01
USD 318,000	Nabors Industries 8.875% 15/8/2031	318,945	0.02	USD 371,000	OneMain Finance 5.375% 15/11/2029	357,365	0.02
USD 548,000	Nabors Industries 9.125% 31/1/2030	588,024	0.03	USD 512,000	OneMain Finance 6.625% 15/1/2028	523,279	0.03
USD 4,685,000	Nationstar Mortgage 5% 1/2/2026	4,633,930	0.25	USD 614,000	OneMain Finance 7.125% 15/11/2031	621,248	0.03
USD 806,000	Nationstar Mortgage 5.125% 15/12/2030	765,983	0.04	USD 360,000	OneMain Finance 7.5% 15/5/2031	372,708	0.02
USD 54,000	Nationstar Mortgage 5.75% 15/11/2031	52,556	0.00	USD 2,548,000	OneMain Finance 7.875% 15/3/2030	2,673,188	0.15
USD 513,000	Nationstar Mortgage 6% 15/1/2027	513,195	0.03	USD 1,022,000	OneMain Finance 9% 15/1/2029	1,086,302	0.06
USD 1,819,000	Nationstar Mortgage 6.5% 1/8/2029	1,843,189	0.10	USD 915,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	874,721	0.05
USD 2,629,000	Nationstar Mortgage 7.125% 1/2/2032	2,729,887	0.15	USD 800,000	Organon & Co / Organon Foreign Debt Co-Issuer 7.875% 15/5/2034	844,969	0.05
USD 345,000	Navient 5.5% 15/3/2029	328,154	0.02	USD 556,000	OT Merger 7.875% 15/10/2029	252,277	0.01
USD 1,039,000	Navient 9.375% 25/7/2030	1,127,215	0.06	USD 1,621,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,533,440	0.08
USD 719,000	Neogen Food Safety 8.625% 20/7/2030	783,970	0.04	USD 643,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	604,292	0.03
USD 2,547,000	Neptune Bidco US 9.29% 15/4/2029	2,545,800	0.14	USD 782,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	775,329	0.04
USD 762,000	NESCO II 5.5% 15/4/2029	704,593	0.04	USD 867,000	Outfront Media Capital / Outfront Media Capital 7.375% 15/2/2031	922,275	0.05
USD 390,000	New Enterprise Stone & Lime 5.25% 15/7/2028	378,026	0.02	USD 845,000	Owens Corning 3.5% 15/2/2030	796,220	0.04
USD 475,000	New Enterprise Stone & Lime 9.75% 15/7/2028	485,079	0.03	USD 395,000	Owens-Brockway Glass Container 7.25% 15/5/2031	400,237	0.02
USD 210,000	New Fortress Energy 6.75% 15/9/2025	205,140	0.01	USD 723,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 7% 1/2/2030	742,033	0.04
USD 706,000	New Home 9.25% 1/10/2029	737,062	0.04	USD 913,000	PennyMac Financial Services 7.125% 15/11/2030	928,599	0.05
USD 1,010,000	NextEra Energy Capital 6.75% 15/6/2054	1,060,138	0.06	USD 813,000	PennyMac Financial Services 7.875% 15/12/2029	861,777	0.05
USD 4,000	NextEra Energy Operating Partners 4.25% 15/9/2024	3,986	0.00	USD 250,000	Periama 5.95% 19/4/2026	249,611	0.01
USD 2,841,000	NextEra Energy Partners 0.00% 15/11/2025	2,605,189	0.14	USD 1,029,000	Permian Resources Operating 5.875% 1/7/2029	1,031,976	0.06
USD 615,000	NextEra Energy Partners 2.5% 15/6/2026	570,231	0.03	USD 1,683,000	Permian Resources Operating 6.25% 1/2/2033	1,735,205	0.09
USD 2,046,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029	2,090,196	0.11	USD 1,007,000	Permian Resources Operating 7% 15/1/2032	1,057,182	0.06
USD 4,284,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	4,409,757	0.24	USD 2,669,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	2,633,755	0.14
USD 2,020,000	Noble Finance II 8% 15/4/2030	2,110,153	0.11	USD 1,879,000	PG&E 4.25% 1/12/2027	1,999,961	0.11
USD 2,934,000	Novelis 3.25% 15/11/2026	2,830,001	0.15	USD 99,000	Post 4.5% 15/9/2031	92,177	0.01
USD 1,799,000	Novelis 3.875% 15/8/2031	1,615,560	0.09	USD 24,000	Post 4.625% 15/4/2030	22,840	0.00
USD 1,948,000	Novelis 4.75% 30/1/2030	1,865,022	0.10	USD 824,000	Post 6.25% 15/2/2032	846,729	0.05
USD 307,000	NRG Energy 7% 15/3/2033	338,117	0.02	USD 800,000	Post 6.375% 1/3/2033	804,840	0.04
EUR 878,000	Olympus Water US 5.375% 1/10/2029	899,213	0.05				

* 本證券全部或部分代表借貸證券。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)

(Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 576,000	Prairie Acquiror 9% 1/8/2029	604,176	0.03	USD 59,000	Sensata Technologies 3.75% 15/2/2031	53,345	0.00
USD 531,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	395,539	0.02	USD 1,365,000	Sensata Technologies 4.375% 15/2/2030	1,289,577	0.07
USD 676,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	474,053	0.03	USD 1,303,000	Sensata Technologies 6.625% 15/7/2032	1,350,795	0.07
USD 2,321,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,315,534	0.12	USD 278,000	Service International 3.375% 15/8/2030	250,781	0.01
USD 1,122,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	889,568	0.05	USD 1,642,000	Service International 4% 15/5/2031	1,504,542	0.08
USD 422,000	Raising Cane's Restaurants 9.375% 1/5/2029	456,279	0.02	USD 1,536,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	1,520,682	0.08
USD 757,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	733,009	0.04	USD 2,653,000	Shift4 Payments / Shift4 Payments Finance Sub 6.75% 15/8/2032	2,746,173	0.15
USD 217,000	Resideo Funding 4% 1/9/2029	201,326	0.01	USD 2,328,000	SierraCol Energy Andina 6% 15/6/2028	2,115,570	0.11
USD 1,384,000	Resideo Funding 6.5% 15/7/2032	1,410,158	0.08	USD 774,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	728,990	0.04
USD 400,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029	361,328	0.02	USD 1,004,000	Sirius XM Radio 3.125% 1/9/2026	960,685	0.05
USD 800,000	Resorts World Las Vegas / RWLV Capital 4.625% 6/4/2031	695,704	0.04	USD 291,000	Sirius XM Radio 4% 15/7/2028	272,884	0.01
USD 614,000	Reworld 4.875% 1/12/2029*	570,208	0.03	USD 3,521,000	Sirius XM Radio 5% 1/8/2027	3,456,404	0.19
USD 237,000	Reworld 5% 1/9/2030	217,007	0.01	USD 2,876,000	Six Flags Entertainment 7.25% 15/5/2031	2,984,152	0.16
USD 422,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	406,053	0.02	USD 305,000	Six Flags Entertainment / Six Flags Theme Parks 6.625% 1/5/2032	315,008	0.02
USD 4,144,000	RHP Hotel Properties / RHP Finance 6.5% 1/4/2032	4,259,468	0.23	USD 813,000	SLM 3.125% 2/11/2026	778,845	0.04
USD 616,000	RLJ Lodging Trust 3.75% 1/7/2026	595,461	0.03	USD 334,000	SM Energy 6.5% 15/7/2028	336,891	0.02
USD 340,000	RLJ Lodging Trust 4% 15/9/2029	309,759	0.02	USD 594,000	SM Energy 7% 1/8/2032	608,322	0.03
USD 4,028,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	3,835,357	0.20	USD 2,135,000	Smyrna Ready Mix Concrete 6% 1/11/2028	2,132,017	0.11
USD 286,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	261,106	0.01	USD 3,862,000	Smyrna Ready Mix Concrete 8.875% 15/11/2031	4,154,558	0.22
USD 264,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	233,224	0.01	USD 660,000	Sotera Health 7.375% 1/6/2031	690,800	0.04
USD 925,000	RR Donnelley & Sons 9.5% 1/8/2029	920,212	0.05	USD 2,492,000	Sotheby's 7.375% 15/10/2027*	2,404,453	0.13
USD 458,000	Ryan Specialty 4.375% 1/2/2030	439,603	0.02	USD 1,633,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,447,972	0.08
USD 1,244,000	Sabre GLBL 8.625% 1/6/2027	1,198,034	0.06	USD 602,000	Spectrum Brands 3.375% 1/6/2029	618,870	0.03
USD 78,000	Sabre GLBL 11.25% 15/12/2027	78,762	0.00	USD 44,000	Spectrum Brands 3.875% 15/3/2031	39,123	0.00
USD 508,000	Sasol Financing USA 4.375% 18/9/2026	490,520	0.03	USD 1,154,000	SS&C Technologies 5.5% 30/9/2027	1,152,807	0.06
USD 1,402,000	Sasol Financing USA 5.5% 18/3/2031	1,233,739	0.07	USD 2,591,000	SS&C Technologies 6.5% 1/6/2032	2,676,365	0.15
USD 3,944,000	Sasol Financing USA 8.75% 3/5/2029*	4,121,480	0.22	USD 1,163,000	Standard Building Solutions 6.5% 15/8/2032	1,198,468	0.06
USD 1,713,000	SBA Communications 3.125% 1/2/2029	1,576,534	0.08	EUR 317,000	Standard Industries 2.25% 21/11/2026	335,856	0.02
USD 619,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	614,349	0.03	USD 472,000	Standard Industries 3.375% 15/1/2031	413,616	0.02
EUR 499,000	SCIL IV / SCIL USA 8.006% 1/11/2026*	556,377	0.03	USD 2,019,000	Standard Industries 4.375% 15/7/2030	1,889,336	0.10
EUR 1,102,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	1,324,453	0.07	USD 7,000	Standard Industries 4.75% 15/1/2028	6,835	0.00
USD 191,000	Sealed Air 5% 15/4/2029	188,354	0.01	USD 713,000	Staples 10.75% 1/9/2029	677,833	0.04
USD 638,000	Sealed Air 6.5% 15/7/2032	654,583	0.04	USD 865,000	Star 8.75% 1/8/2031	847,654	0.05
				USD 3,580,000	Star Parent 9% 1/10/2030	3,823,583	0.20
				USD 157,000	Starwood Property Trust 4.375% 15/1/2027	152,797	0.01
				USD 482,000	Starwood Property Trust 7.25% 1/4/2029	502,461	0.03
				USD 463,000	Station Casinos 4.5% 15/2/2028	445,657	0.02
				USD 1,520,000	Station Casinos 4.625% 1/12/2031	1,414,714	0.08

* 本證券全部或部分代表借貸證券。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 562,000	Station Casinos 6.625% 15/3/2032	574,119	0.03	USD 144,000	US Foods 4.625% 1/6/2030	137,912	0.01
USD 4,833,000	Stillwater Mining 4.5% 16/11/2029*	4,063,006	0.22	USD 273,000	US Foods 7.25% 15/1/2032	288,367	0.02
USD 364,000	STL 8.75% 15/2/2029	385,649	0.02	USD 1,125,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	1,135,799	0.06
USD 162,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	160,141	0.01	USD 1,326,000	USA Compression Partners / USA Compression Finance 7.125% 15/3/2029	1,363,752	0.07
USD 1,364,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	1,446,649	0.08	USD 1,199,000	Vail Resorts 6.5% 15/5/2032	1,246,900	0.07
USD 495,000	Summit Midstream 8.625% 31/10/2029	514,987	0.03	USD 1,847,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	1,748,104	0.09
USD 2,507,000	Surgey Center 7.25% 15/4/2032	2,636,153	0.14	USD 1,650,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	1,471,797	0.08
USD 1,154,000	Synaptics 4% 15/6/2029*	1,079,019	0.06	USD 731,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	678,802	0.04
USD 293,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	283,836	0.02	USD 1,870,000	Venture Global LNG 7% 15/1/2030	1,914,698	0.10
USD 46,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	43,923	0.00	USD 5,162,000	Venture Global LNG 8.375% 1/6/2031	5,489,495	0.29
USD 490,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	467,364	0.02	USD 8,140,000	Venture Global LNG 9.5% 1/2/2029	9,179,991	0.49
USD 1,405,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	1,435,765	0.08	USD 4,780,000	Venture Global LNG 9.875% 1/2/2032	5,324,316	0.28
USD 550,000	Talos Production 9% 1/2/2029	588,115	0.03	USD 1,316,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,207,568	0.06
USD 459,000	Talos Production 9.375% 1/2/2031	490,925	0.03	USD 1,891,000	Vertiv 4.125% 15/11/2028	1,815,941	0.10
USD 2,668,000	Tenet Healthcare 6.75% 15/5/2031	2,775,270	0.15	USD 123,000	VICI Properties 5.625% 15/5/2052	117,707	0.01
USD 973,000	Tenneco 8% 17/11/2028	912,796	0.05	USD 320,000	VICI Properties 6.125% 1/4/2054	328,551	0.02
USD 2,156,000	Terex 5% 15/5/2029	2,093,679	0.11	USD 2,041,000	Vital Energy 7.875% 15/4/2032	2,091,262	0.11
USD 1,370,000	TGNR Intermediate 5.5% 15/10/2029	1,330,013	0.07	USD 1,011,000	Vital Energy 9.75% 15/10/2030	1,111,490	0.06
USD 6,163,000	TK Elevator US Newco 5.25% 15/7/2027	6,066,333	0.32	USD 831,000	Wabash National 4.5% 15/10/2028	765,927	0.04
USD 361,000	Trident TPI 12.75% 31/12/2028	396,456	0.02	USD 316,000	Walgreens Boots Alliance 8.125% 15/8/2029	316,324	0.02
USD 3,621,000	Triumph 9% 15/3/2028	3,829,135	0.21	USD 2,245,000	Wand NewCo 3 7.625% 30/1/2032	2,353,958	0.12
USD 480,000	Twilio 3.625% 15/3/2029	445,087	0.02	USD 4,618,000	Waste Pro USA 5.5% 15/2/2026	4,617,290	0.25
USD 639,000	Twilio 3.875% 15/3/2031	586,369	0.03	USD 449,000	Watco / Watco Finance 7.125% 1/8/2032	465,273	0.03
USD 393,000	Uber Technologies 0% 15/12/2025	427,387	0.02	USD 537,000	WESCO Distribution 6.375% 15/3/2029	553,339	0.03
USD 1,807,000	Uber Technologies 0.875% 1/12/2028	2,191,676	0.12	USD 684,000	WESCO Distribution 6.625% 15/3/2032	707,225	0.04
EUR 1,528,000	UGI International 2.5% 1/12/2029	1,529,597	0.08	USD 8,175,000	White Cap Buyer 6.875% 15/10/2028	8,121,641	0.43
USD 10,470,000	UKG 6.875% 1/2/2031	10,827,142	0.58	USD 1,292,000	White Cap Parent 8.25% 15/3/2026	1,296,098	0.07
USD 448,000	United Airlines 4.375% 15/4/2026	438,349	0.02	USD 472,000	Williams Scotsman 4.625% 15/8/2028	457,118	0.02
USD 1,766,000	United Airlines 4.625% 15/4/2029	1,683,018	0.09	USD 655,000	Williams Scotsman 6.625% 15/6/2029	676,899	0.04
USD 291,000	United Natural Foods 6.75% 15/10/2028*	273,664	0.01	USD 770,000	Williams Scotsman 7.375% 1/10/2031	809,545	0.04
USD 562,000	United Rentals North America 6.125% 15/3/2034	574,588	0.03	USD 1,066,000	Wilsonart 11% 15/8/2032	1,037,112	0.06
USD 4,592,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	4,692,630	0.25	USD 1,664,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	1,625,518	0.09
USD 977,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	998,410	0.05	USD 1,343,000	WR Grace 4.875% 15/6/2027	1,315,681	0.07
USD 3,133,000	Univision Communications 6.625% 1/6/2027	3,105,279	0.16	USD 5,031,000	WR Grace 5.625% 15/8/2029	4,666,854	0.25
USD 2,632,000	Univision Communications 8% 15/8/2028	2,659,557	0.14	USD 498,000	WR Grace 7.375% 1/3/2031	517,714	0.03
USD 952,000	Univision Communications 8.5% 31/7/2031	950,710	0.05	USD 388,000	Wrangler Holdco 6.625% 1/4/2032	401,332	0.02
				USD 3,008,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,953,533	0.16

* 本證券全部或部分代表借貸證券。

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)
 (Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,172,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	1,243,496	0.07	EUR 100,000	愛爾蘭 Carval Euro CLO II-C 0% 15/2/2037**	110,759	0.00
USD 10,024,000	Zayo 4% 1/3/2027*	8,757,514	0.47	EUR 100,000	Palmer Square European Loan Funding 2024-2 0% 15/5/2034**	110,760	0.01
USD 2,397,000	Zayo 6.125% 1/3/2028*	1,876,978	0.10	EUR 1,150,000	Sona Fios CLO III 0% 20/4/2037**	1,273,735	0.07
USD 1,160,000	ZoomInfo Technologies/ ZoomInfo Finance 3.875% 1/2/2029*	1,068,611	0.06			1,495,254	0.08
		820,865,942	43.99				
總債券		1,797,071,371	96.30	EUR 718,000	盧森堡 Opus-Chartered Issuances 2.5% 4/7/2025**	795,254	0.04
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額		1,802,662,490	96.60				
其他可轉讓證券				USD 100,000	美國 Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014**,***	-	0.00
普通股 (股份)				EUR 13,830,000	WinStar Communications 12.75% 15/4/2010**,***	-	0.00
6,177 英國 New Topco**		-	0.00			-	0.00
普通股 (股份) 總額		-	0.00	總債券		2,290,508	0.12
債券				其他可轉讓證券總額		2,290,508	0.12
USD 386,831 印度 Videocon Industries 2.8% 31/12/2020**,***		-	0.00	普通股 / 優先股 (股份) 總額		1,804,952,998	96.72
				其他淨資產		61,255,626	3.28
				淨資產總額 (美金)		1,866,208,624	100.00

* 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。
 *** 此證券處於違約狀態，詳見附註 2(b)。

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
EUR	1,105,058	USD	1,210,832	Barclays	18/9/2024	13,968
EUR	331,861	USD	357,951	JP Morgan	18/9/2024	9,871
EUR	2,945,000	USD	3,218,605	Bank of America	4/9/2024	43,414
EUR	9,722,000	USD	10,712,907	Barclays	4/9/2024	55,633
EUR	3,193,835	USD	3,565,723	HSBC Bank	4/9/2024	(28,083)
GBP	922,000	USD	1,186,119	JP Morgan	4/9/2024	25,907
GBP	1,709,082	USD	2,241,437	Bank of America	4/9/2024	5,258
USD	564,398	EUR	521,000	HSBC Bank	19/9/2024	(13,084)
USD	5,464,721	EUR	5,021,000	Barclays	18/9/2024	(100,349)
USD	6,182,897	EUR	5,715,000	JP Morgan	18/9/2024	(151,373)
USD	488,711	EUR	452,000	Citigroup	18/9/2024	(12,267)
USD	723,928	EUR	663,669	HSBC Bank	18/9/2024	(11,656)
USD	541,933	SGD	726,000	Bank of America	18/9/2024	(15,506)
USD	499,015	EUR	459,000	Goldman Sachs	18/9/2024	(9,722)
USD	73,324,499	GBP	57,044,000	Bank of America	4/9/2024	(1,663,393)
USD	6,321,881	EUR	5,828,951	Citigroup	4/9/2024	(134,537)
USD	359,419,167	EUR	331,483,356	Bank of America	4/9/2024	(7,747,249)
USD	16,257	GBP	12,653	Citigroup	4/9/2024	(376)
USD	4,690,398	EUR	4,327,970	JP Morgan	4/9/2024	(103,462)
USD	1,134,306	GBP	883,724	JP Morgan	4/9/2024	(27,404)
USD	1,150,687	EUR	1,047,663	HSBC Bank	4/9/2024	(9,754)
USD	1,337,778	GBP	1,019,000	Citibank	4/9/2024	(1,761)
USD	1,152,651	GBP	876,000	HSBC Bank	2/10/2024	792

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	340,161,881	EUR	306,850,000	JP Morgan	2/10/2024	(156,706)
USD	19,181,278	EUR	17,306,000	BNP Paribas	2/10/2024	(12,313)
USD	70,145,310	GBP	53,280,000	Bank of America	2/10/2024	87,055
未實現淨減值						(9,957,097)
澳幣避險股份類別						
AUD	40,092,957	USD	26,308,426	BNY Mellon	13/9/2024	891,156
USD	906,402	AUD	1,342,648	BNY Mellon	13/9/2024	(4,474)
未實現淨增值						886,682
加拿大幣避險股份類別						
CAD	8,692	USD	6,329	BNY Mellon	13/9/2024	119
未實現淨增值						119
瑞士法郎避險股份類別						
CHF	4,383	USD	5,131	BNY Mellon	13/9/2024	33
未實現淨增值						33
離岸人民幣避險股份類別						
CNY	2,995,106	USD	419,156	BNY Mellon	13/9/2024	4,406
USD	16,213	CNY	115,479	BNY Mellon	13/9/2024	(118)
未實現淨增值						4,288
歐元避險股份類別						
EUR	404,845,327	USD	443,100,955	BNY Mellon	13/9/2024	5,507,454
USD	6,458,666	EUR	5,904,667	BNY Mellon	13/9/2024	(84,284)
未實現淨增值						5,423,170
英鎊避險股份類別						
GBP	19,447,710	USD	24,705,601	BNY Mellon	13/9/2024	861,700
USD	148,978	GBP	114,320	BNY Mellon	13/9/2024	(1,315)
未實現淨增值						860,385
港幣避險股份類別						
HKD	56,675,851	USD	7,283,389	BNY Mellon	13/9/2024	(12,563)
USD	156,014	HKD	1,216,286	BNY Mellon	13/9/2024	(21)
未實現淨減值						(12,584)
日圓避險股份類別						
JPY	2,583,749,437	USD	17,771,357	BNY Mellon	13/9/2024	4,889
USD	82,332	JPY	12,015,960	BNY Mellon	13/9/2024	(338)
未實現淨增值						4,551
紐元避險股份類別						
NZD	8,047	USD	5,018	BNY Mellon	13/9/2024	15
未實現淨增值						15
波蘭幣避險股份類別						
PLN	33,546,594	USD	8,485,255	BNY Mellon	13/9/2024	199,967
USD	77,437	PLN	300,654	BNY Mellon	13/9/2024	(402)
未實現淨增值						199,565
瑞典幣避險股份類別						
SEK	31,096,231	USD	2,962,804	BNY Mellon	13/9/2024	66,774
USD	77,087	SEK	808,453	BNY Mellon	13/9/2024	(1,678)
未實現淨增值						65,096
新加坡幣避險股份類別						
SGD	8,848,437	USD	6,691,377	BNY Mellon	13/9/2024	100,537
USD	122,719	SGD	161,519	BNY Mellon	13/9/2024	(1,261)
未實現淨增值						99,276

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)
 (Global High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
南非幣避險股份類別						
USD	129,521	ZAR	2,311,775	BNY Mellon	13/9/2024	(928)
ZAR	209,373,055	USD	11,347,692	BNY Mellon	13/9/2024	467,009
未實現淨增值						466,081
未實現淨減值總額 (美金曝險部位 - 美金 1,489,833,788)						(1,960,420)

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
(2)	USD	US Ultra Bond (CBT)	2024 年 12 月	266,062	640
54	USD	US Treasury 5 Year Note (CBT)	2024 年 12 月	5,913,844	(10,968)
合計				6,179,906	(10,328)

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	EUR (893,000)	Fund provides default protection on Forvia SE; and receives Fixed 5%	Barclays	20/6/2029	(18,098)	105,316
CDS	EUR (868,735)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	188,154	(28,108)
CDS	EUR (767,000)	Fund provides default protection on Sunrise Holdco; and receives Fixed 5%	Bank of America	20/6/2029	32,155	109,458
CDS	EUR (300,000)	Fund provides default protection on Adler Real Estate GmbH; and receives Fixed 5%	Goldman Sachs	20/6/2026	(1,121)	(10,949)
CDS	EUR (775,447)	Fund provides default protection on Elevator Holdcogmbh; and receives Fixed 5%	Goldman Sachs	20/12/2026	16,673	49,868
CDS	EUR (690,000)	Fund provides default protection on Forvia SE; and receives Fixed 5%	Goldman Sachs	20/6/2029	1,135	81,375
CDS	EUR 1,503,000	Fund receives default protection on Matterhorn Telecom; and pays Fixed 5%	Goldman Sachs	20/6/2029	(25,648)	(202,610)
CDS	EUR (499,917)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	7,024	25,226
CDS	EUR (357,083)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	5,495	18,019
CDS	EUR (440,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(36,095)	21,652
CDS	EUR (862,080)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	(27,376)	(27,892)
CDS	USD (39,998,217)	Fund provides default protection on CDX.NA.HY.42.V1; and receives Fixed 5%	Goldman Sachs	20/6/2029	72,414	2,792,993
TRS	USD 45,000,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD-SOFR-OIS Compound 1D Overnight + 0bps	Morgan Stanley	20/12/2024	642,375	506,279
TRS	USD 5,862,500	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/3/2025	94,502	63,372
TRS	USD 5,862,500	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/3/2025	76,516	44,489
總金額 (美金曝險部位 - 美金 106,742,837)					1,028,105	3,548,488

CDS：信用違約交換
 TRS：總收益交換

貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund)

至 2024 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				EUR 1,115,000	French Republic Government Bond OAT 0.7% 25/7/2030*	1,551,764	0.86
基金				EUR 250,000	French Republic Government Bond OAT 0.95% 25/7/2043	272,700	0.15
162,615	愛爾蘭 BlackRock ICS US Dollar Liquidity Fund*	162,615	0.09	EUR 875,000	French Republic Government Bond OAT 1.8% 25/7/2040	1,525,464	0.84
總基金數		162,615	0.09	EUR 1,620,000	French Republic Government Bond OAT 1.85% 25/7/2027	2,487,300	1.37
債券				EUR 500,280	French Republic Government Bond OAT 3% 25/5/2054	501,056	0.28
澳洲				EUR 805,000	French Republic Government Bond OAT 3.15% 25/7/2032	1,625,385	0.90
AUD 425,000	Australia Government Bond 0.25% 21/11/2032	301,223	0.17	EUR 643,000	French Republic Government Bond OAT 3.4% 25/7/2029	1,184,271	0.65
AUD 355,000	Australia Government Bond 0.75% 21/11/2027	295,103	0.16			17,916,799	9.89
AUD 300,000	Australia Government Bond 1.25% 21/8/2040	239,210	0.13	德國			
AUD 360,000	Australia Government Bond 2% 21/8/2035	337,043	0.18	EUR 1,345,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026	1,848,666	1.02
AUD 535,000	Australia Government Bond 2.5% 20/9/2030	555,864	0.31	EUR 695,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2033*	903,029	0.50
AUD 605,000	Australia Government Bond 3% 20/9/2025	618,107	0.34	EUR 1,410,000	Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/4/2030*	1,985,976	1.10
		2,346,550	1.29			4,737,671	2.62
比利時				國際			
EUR 977,280	Kingdom of Belgium Government Bond 3.3% 22/6/2054	1,055,237	0.58	EUR 170,000	European Union 2.5% 4/10/2052*	160,245	0.09
加拿大				EUR 1,128,124	European Union 3% 4/3/2053	1,173,387	0.65
CAD 410,000	Canadian Government Real Return Bond 2% 1/12/2041	463,547	0.26			1,333,632	0.74
CAD 422,000	Canadian Government Real Return Bond 3% 1/12/2036	571,384	0.31	以色列			
CAD 482,000	Canadian Government Real Return Bond 4% 1/12/2031	746,735	0.41	USD 204,000	Israel Government International Bond 5.75% 12/3/2054	196,344	0.11
CAD 60,000	Canadian Government Real Return Bond 4.25% 1/12/2026	86,781	0.05	義大利			
		1,868,447	1.03	EUR 1,210,000	Italy Buoni Poliennali Del Tesoro 0.1% 15/5/2033	1,353,997	0.75
開曼群島				EUR 1,047,000	Italy Buoni Poliennali Del Tesoro 0.4% 15/5/2030	1,322,909	0.73
USD 270,000	AREIT 2024-CRE9 7.028% 17/5/2041	269,423	0.15	EUR 615,000	Italy Buoni Poliennali Del Tesoro 0.65% 15/5/2026	804,256	0.44
丹麥				EUR 1,010,000	Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	1,367,895	0.76
DKK 2,935,000	Denmark I/L Government Bond 0.1% 15/11/2030*	495,370	0.27	EUR 1,035,000	Italy Buoni Poliennali Del Tesoro 1.3% 15/5/2028	1,436,254	0.79
法國				EUR 750,000	Italy Buoni Poliennali Del Tesoro 1.5% 15/5/2029	865,049	0.48
EUR 845,000	French Republic Government Bond OAT 0.1% 1/3/2026	1,102,846	0.61	EUR 415,000	Italy Buoni Poliennali Del Tesoro 1.8% 15/5/2036	456,228	0.25
EUR 1,120,000	French Republic Government Bond OAT 0.1% 1/3/2028*	1,426,021	0.79	EUR 835,000	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2035	1,462,232	0.81
EUR 1,405,000	French Republic Government Bond OAT 0.1% 1/3/2029*	1,821,713	1.00	EUR 310,000	Italy Buoni Poliennali Del Tesoro 2.4% 15/5/2039	365,856	0.20
EUR 755,000	French Republic Government Bond OAT 0.1% 25/7/2031	956,835	0.53	EUR 1,125,000	Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	1,798,798	0.99
EUR 475,000	French Republic Government Bond OAT 0.1% 1/3/2032	564,422	0.31	EUR 835,000	Italy Buoni Poliennali Del Tesoro 3.1% 15/9/2026	1,280,186	0.71
EUR 645,000	French Republic Government Bond OAT 0.1% 1/3/2036	729,042	0.40			12,513,660	6.91
EUR 845,000	French Republic Government Bond OAT 0.1% 25/7/2036*	1,033,419	0.57	日本			
EUR 445,000	French Republic Government Bond OAT 0.1% 25/7/2038	505,813	0.28	JPY 86,950,000	Japan Government Thirty Year Bond 1.8% 20/3/2054	558,655	0.31
EUR 250,000	French Republic Government Bond OAT 0.55% 1/3/2039	267,334	0.15	JPY 30,850,000	Japan Government Thirty Year Bond 2.2% 20/6/2054	216,289	0.12
EUR 310,000	French Republic Government Bond OAT 0.6% 25/7/2034	361,414	0.20	JPY 50,600,000	Japanese Government CPI Linked Bond 0.005% 10/3/2031	405,664	0.22

* 投資關聯方基金，詳見附註 10。
 * 本證券全部或部分代表借貸證券。

貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
JPY 52,400,000	Japanese Government CPI Linked Bond 0.005% 10/3/2032	412,365	0.23	SEK 2,755,000	瑞典 Sweden Inflation Linked Bond 0.125% 1/6/2026	348,678	0.19
JPY 65,400,000	Japanese Government CPI Linked Bond 0.005% 10/3/2033	490,934	0.27	SEK 2,170,000	Sweden Inflation Linked Bond 0.125% 1/12/2027	270,062	0.15
JPY 15,200,000	Japanese Government CPI Linked Bond 0.005% 10/3/2034	110,624	0.06	SEK 1,235,000	Sweden Inflation Linked Bond 0.125% 1/6/2030	144,155	0.08
JPY 100,000,000	Japanese Government CPI Linked Bond 0.1% 10/3/2026	772,904	0.43	SEK 2,595,000	Sweden Inflation Linked Bond 0.125% 1/6/2032	327,837	0.18
JPY 83,200,000	Japanese Government CPI Linked Bond 0.1% 10/3/2027	655,426	0.36	SEK 2,285,000	Sweden Inflation Linked Bond 3.5% 1/12/2028	403,813	0.22
JPY 110,400,000	Japanese Government CPI Linked Bond 0.1% 10/3/2028	869,002	0.48			1,494,545	0.82
JPY 85,300,000	Japanese Government CPI Linked Bond 0.1% 10/3/2029	671,658	0.37	GBP 1,385,500	英國 United Kingdom Gilt 4.375% 31/7/2054	1,780,466	0.98
JPY 32,000,000	Japanese Government CPI Linked Bond 0.2% 10/3/2030	258,516	0.14	GBP 890,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2026	1,737,146	0.96
		5,422,037	2.99	GBP 1,180,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2028	2,143,600	1.18
	墨西哥			GBP 970,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2029	2,065,556	1.14
MXN 62,000	Mexican Bonos 7.75% 23/11/2034	274,765	0.15	GBP 735,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2031	1,264,263	0.70
MXN 50,000	Mexican Bonos 8.5% 1/3/2029	242,276	0.13	GBP 885,000	United Kingdom Inflation-Linked Gilt 0.125% 22/11/2036	1,614,266	0.89
MXN 75,000	Mexican Bonos 8.5% 31/5/2029	363,261	0.20	GBP 895,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2039	1,361,895	0.75
USD 895,000	Mexico Government International Bond 3.5% 12/2/2034	756,248	0.42	GBP 820,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2041	1,280,927	0.71
USD 440,000	Mexico Government International Bond 6.35% 9/2/2035	458,784	0.26	GBP 1,040,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2044	1,779,078	0.98
		2,095,334	1.16	GBP 925,000	United Kingdom Inflation-Linked Gilt 0.625% 22/3/2040	2,059,250	1.14
	紐西蘭			GBP 805,000	United Kingdom Inflation-Linked Gilt 0.625% 22/11/2042	1,786,727	0.99
NZD 130,000	New Zealand Government Inflation Linked Bond 2% 20/9/2025	107,911	0.06	GBP 805,000	United Kingdom Inflation-Linked Gilt 0.75% 22/11/2033	1,125,788	0.62
NZD 490,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2035	398,706	0.22	GBP 962,481	United Kingdom Inflation-Linked Gilt 0.75% 22/3/2034*	2,147,472	1.19
NZD 311,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	242,791	0.14	GBP 859,456	United Kingdom Inflation-Linked Gilt 1.125% 22/11/2037	2,253,294	1.24
NZD 320,000	New Zealand Government Inflation Linked Bond 3% 20/9/2030	276,686	0.15	GBP 895,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2027	2,425,492	1.34
		1,026,094	0.57	GBP 990,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2032	2,483,352	1.37
	西班牙			GBP 608,109	United Kingdom Inflation-Linked Gilt 2% 26/1/2035	1,993,970	1.10
EUR 1,175,000	Spain Government Inflation Linked Bond 0.65% 30/11/2027	1,618,944	0.89	GBP 333,616	United Kingdom Inflation-Linked Gilt 4.125% 22/7/2030	1,513,367	0.84
EUR 1,331,000	Spain Government Inflation Linked Bond 0.7% 30/11/2033	1,751,859	0.97			32,815,909	18.12
EUR 1,125,000	Spain Government Inflation Linked Bond 1% 30/11/2030	1,569,036	0.87	USD 2,270,000	美國 United States Treasury Inflation Indexed Bonds 0.125% 15/10/2025	2,678,479	1.48
EUR 325,000	Spain Government Inflation Linked Bond 2.05% 30/11/2039	381,178	0.21	USD 630,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026*	698,224	0.39
		5,321,017	2.94	USD 2,610,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	2,772,245	1.53
				USD 2,690,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2030	3,037,712	1.68
				USD 2,775,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2030	3,133,196	1.73
				USD 2,870,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031*	3,154,142	1.74

* 本證券全部或部分代表借貸證券。

貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 3,065,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2031	3,252,867	1.80	USD 3,270,000	United States Treasury Inflation Indexed Bonds 1.75% 15/1/2034	3,344,969	1.85
USD 3,385,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2032	3,429,550	1.89	USD 1,315,000	United States Treasury Inflation Indexed Bonds 1.875% 15/7/2034	1,335,455	0.74
USD 1,680,000	United States Treasury Inflation Indexed Bonds 0.25% 15/7/2029*	1,940,814	1.07	USD 890,000	United States Treasury Inflation Indexed Bonds 2% 15/1/2026	1,398,292	0.77
USD 2,450,000	United States Treasury Inflation Indexed Bonds 0.375% 15/1/2027*	3,069,535	1.69	USD 2,885,000	United States Treasury Inflation Indexed Bonds 2.125% 15/4/2029	2,990,011	1.65
USD 2,500,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2027	3,093,551	1.71	USD 1,000,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2040*	1,499,874	0.83
USD 355,000	United States Treasury Inflation Indexed Bonds 0.5% 15/1/2028	433,839	0.24	USD 1,585,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2041*	2,351,994	1.30
USD 2,480,000	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2026	3,196,375	1.76	USD 1,030,000	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2027*	1,619,510	0.89
USD 3,210,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	3,215,105	1.78	USD 2,255,000	United States Treasury Inflation Indexed Bonds 2.375% 15/10/2028	2,384,005	1.32
USD 1,495,000	United States Treasury Inflation Indexed Bonds 0.625% 15/2/2043	1,613,859	0.89	USD 971,500	United States Treasury Inflation Indexed Bonds 2.5% 15/1/2029	1,472,145	0.81
USD 2,075,000	United States Treasury Inflation Indexed Bonds 0.75% 15/7/2028*	2,514,876	1.39	USD 315,000	United States Treasury Inflation Indexed Bonds 3.375% 15/4/2032	625,064	0.35
USD 1,490,000	United States Treasury Inflation Indexed Bonds 0.75% 15/2/2042*	1,702,470	0.94	USD 1,122,100	United States Treasury Inflation Indexed Bonds 3.625% 15/4/2028	2,319,666	1.28
USD 2,381,900	United States Treasury Inflation Indexed Bonds 0.875% 15/1/2029*	2,868,077	1.58	USD 1,260,000	United States Treasury Inflation Indexed Bonds 3.875% 15/4/2029	2,642,185	1.46
USD 3,285,000	United States Treasury Inflation Indexed Bonds 1.125% 15/1/2033*	3,308,478	1.83	USD 1,150,000	United States Treasury Note/ Bond 2.625% 31/7/2029*	1,093,825	0.60
USD 2,555,000	United States Treasury Inflation Indexed Bonds 1.25% 15/4/2028	2,628,363	1.45	USD 2,664,700	United States Treasury Note/ Bond 4.625% 15/5/2044	2,798,351	1.54
USD 3,115,000	United States Treasury Inflation Indexed Bonds 1.375% 15/7/2033	3,141,608	1.73			88,896,486	49.08
USD 1,520,000	United States Treasury Inflation Indexed Bonds 1.375% 15/2/2044	1,845,979	1.02		總債券	179,804,555	99.27
USD 2,530,000	United States Treasury Inflation Indexed Bonds 1.625% 15/10/2027	2,679,729	1.48		允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	179,967,170	99.36
USD 1,075,000	United States Treasury Inflation Indexed Bonds 1.75% 15/1/2028	1,612,067	0.89		普通股／優先股（股份）總額	179,967,170	99.36
					其他淨資產	1,155,376	0.64
					淨資產總額（美金）	181,122,546	100.00

* 本證券全部或部分代表借貸證券。

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值／ (減 值) (美 金)
AUD	103,000	USD	69,775	RBS	4/9/2024	86
BRL	878,692	USD	155,376	Barclays	18/9/2024	(476)
CAD	78,000	USD	56,406	State Street	4/9/2024	1,435
EUR	782,646	USD	847,202	State Street	4/9/2024	19,693
EUR	131,720	USD	144,845	RBS	4/9/2024	1,054
GBP	701,272	USD	900,571	BNP Paribas	4/9/2024	21,294
GBP	61,000	USD	80,505	Société Générale	4/9/2024	(317)

貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
JPY	19,006,000	USD	131,826	Royal Bank of Canada	4/9/2024	(1,235)
USD	139,848	MXN	2,668,227	Citigroup	18/9/2024	4,682
USD	10,938	BRL	59,695	Barclays	18/9/2024	415
USD	66,717	BRL	363,662	Goldman Sachs	18/9/2024	2,609
USD	83,099	BRL	455,335	Morgan Stanley	18/9/2024	2,831
USD	2,236,959	AUD	3,418,000	Deutsche Bank	4/9/2024	(81,356)
USD	480,500	DKK	3,304,000	Deutsche Bank	4/9/2024	(10,172)
USD	1,034,499	NZD	1,756,000	Deutsche Bank	4/9/2024	(63,803)
USD	1,414,733	SEK	15,234,000	Bank of America	4/9/2024	(68,764)
USD	32,493,962	GBP	25,277,000	Bank of America	4/9/2024	(734,230)
USD	43,056,092	EUR	39,696,823	Bank of America	4/9/2024	(913,958)
USD	1,853,499	CAD	2,565,000	Standard Chartered Bank	4/9/2024	(48,590)
USD	4,999,093	JPY	770,025,000	Standard Chartered Bank	4/9/2024	(291,764)
USD	47,236	CAD	65,193	JP Morgan	4/9/2024	(1,108)
USD	603,971	EUR	557,302	JP Morgan	4/9/2024	(13,323)
USD	16,386	SEK	175,327	JP Morgan	4/9/2024	(687)
USD	480,399	GBP	374,681	JP Morgan	4/9/2024	(12,142)
USD	42,690	AUD	65,319	JP Morgan	4/9/2024	(1,614)
USD	13,814	NZD	23,257	JP Morgan	4/9/2024	(732)
USD	126,592	EUR	115,000	Standard Chartered Bank	4/9/2024	(787)
USD	60,111	EUR	55,000	Barclays	4/9/2024	(810)
USD	213,291	JPY	31,382,000	UBS	4/9/2024	(2,335)
USD	214,764	GBP	167,000	Goldman Sachs	4/9/2024	(4,767)
USD	199,223	GBP	153,000	UBS	4/9/2024	(1,905)
USD	136,058	GBP	103,000	Morgan Stanley	4/9/2024	658
USD	2,304,888	AUD	3,379,000	Bank of America	2/10/2024	11,428
USD	1,025,660	NZD	1,634,000	Goldman Sachs	2/10/2024	3,595
USD	1,511,196	SEK	15,410,000	Bank of America	2/10/2024	8,339
USD	5,432,632	JPY	782,174,000	Bank of America	2/10/2024	36,387
USD	490,801	DKK	3,304,000	State Street	2/10/2024	(660)
USD	32,922,367	GBP	25,020,000	UBS	2/10/2024	23,389
USD	1,886,140	CAD	2,540,000	Goldman Sachs	2/10/2024	901
USD	43,514,214	EUR	39,260,000	BNP Paribas	2/10/2024	(27,933)
未實現淨減值						(2,144,672)
歐元避險股份類別						
EUR	121,714,530	USD	133,207,884	BNY Mellon	13/9/2024	1,663,775
USD	1,908,210	EUR	1,732,505	BNY Mellon	13/9/2024	(11,583)
未實現淨增值						1,652,192
未實現淨減值總額 (美金曝險部位 - 美金 320,347,715)						(492,480)

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
2	EUR	Euro BOBL	2024 年 9 月	260,573	(443)
(9)	EUR	Euro BUXL	2024 年 9 月	1,341,741	(36,063)
(3)	CAD	Canadian 10 Year Bond	2024 年 12 月	274,315	1,223
(5)	USD	US Long Bond (CBT)	2024 年 12 月	619,062	4,531
(5)	USD	US Treasury 10 Year Note (CBT)	2024 年 12 月	569,141	(78)
(34)	USD	US Ultra 10 Year Note	2024 年 12 月	4,005,094	13,276
(8)	USD	US Ultra Bond (CBT)	2024 年 12 月	1,064,250	4,046
10	USD	US Treasury 2 Year Note (CBT)	2024 年 12 月	2,075,859	(2,707)
14	USD	US Treasury 5 Year Note (CBT)	2024 年 12 月	1,533,219	(2,844)
(2)	USD	30 Day Federal Funds	2025 年 1 月	797,439	(125)
(147)	USD	3 Month SOFR	2026 年 3 月	35,590,537	(17,923)
合計				48,131,230	(37,107)

貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD (5,411,396)	Fund provides default protection on CDX.NA.HY.42.V1; and receives Fixed 5%	Bank of America	20/6/2029	22,882	377,867
IFS	USD 1,820,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.129%	Bank of America	9/1/2026	2,871	2,871
IFS	USD 2,390,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.166%	Bank of America	16/1/2026	2,596	2,452
IFS	USD 585,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.2072%	Bank of America	30/1/2026	326	326
IFS	USD 1,100,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.4052%	Bank of America	12/3/2026	(4,550)	(4,550)
IFS	USD 1,825,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.4812%	Bank of America	20/3/2026	(10,659)	(10,627)
IFS	USD 675,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.479%	Bank of America	2/7/2026	(8,117)	(8,117)
IFS	USD 2,070,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.0372%	Bank of America	9/8/2026	(2,038)	(2,038)
IFS	USD 2,750,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.6065%	Bank of America	12/12/2027	(12,198)	(12,198)
IFS	USD 685,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.1762%	Bank of America	7/8/2028	206	206
IFS	USD 455,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.2751%	Bank of America	28/8/2028	(177)	(177)
IFS	USD 1,095,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.563%	Bank of America	7/5/2029	(15,139)	(14,993)
IFS	GBP 550,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.75%	Bank of America	15/8/2029	(96)	218
IFS	EUR 720,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.8688%	Bank of America	15/8/2029	(422)	717
IFS	EUR 670,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.929%	Bank of America	15/8/2029	(1,611)	(1,482)
IFS	USD 49,995	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.367%	Bank of America	9/8/2054	(41)	(41)
IFS	USD 50,500	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.3675%	Bank of America	9/8/2054	(47)	(47)
IFS	USD 101,505	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.35875%	Bank of America	12/8/2054	137	137
IFS	GBP 35,875	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.169%	Bank of America	15/8/2054	661	661
IFS	GBP 35,875	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.176%	Bank of America	15/8/2054	742	742
IFS	GBP 35,875	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.181%	Bank of America	15/8/2054	799	799
IFS	GBP 35,875	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.186%	Bank of America	15/8/2054	857	857
IRS	BRL 2,410,000	Fund receives Fixed 11.56%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2029	(2,143)	(2,143)
IRS	BRL 8,200,000	Fund receives Fixed 11.745%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2035	10,900	10,900
IRS	BRL 1,000,000	Fund receives Fixed 11.92%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2035	2,602	2,602
IRS	JPY 328,570,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.27%	Bank of America	11/3/2026	2,259	2,258
IRS	JPY 309,340,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.4075%	Bank of America	21/5/2026	265	265
IRS	JPY 69,000,000	Fund receives Fixed 0.853%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	11/3/2034	(476)	(476)
IRS	JPY 65,110,000	Fund receives Fixed 0.99%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	21/5/2034	2,158	2,158
IRS	USD 870,370	Fund receives Fixed 3.7818%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	18/6/2034	13,430	13,430
IRS	USD 870,370	Fund receives Fixed 3.7678%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	15/7/2034	12,990	12,990
IRS	USD 469,998	Fund receives Fixed 3.697%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	2/8/2034	5,684	5,643
IRS	USD 2,350,000	Fund receives Fixed 3.3573%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	5/8/2034	(5,289)	(5,289)

貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	USD 1,914,814	Fund receives Fixed 3.5528%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	5/8/2034	11,410	11,410
IRS	USD 863,860	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.456%	Bank of America	8/8/2034	(1,654)	(1,640)
IRS	USD 950,058	Fund receives Fixed 3.507%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	9/8/2034	3,650	3,838
IRS	USD 534,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.40601%	Bank of America	15/11/2049	175	175
IRS	EUR 983,400	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49%	Bank of America	19/2/2054	(16,132)	(16,132)
IRS	EUR 983,400	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5055%	Bank of America	20/2/2054	(17,918)	(17,918)
IRS	EUR 1,006,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.513%	Bank of America	20/2/2054	(19,200)	(19,200)
IRS	EUR 474,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5105%	Bank of America	1/3/2054	(8,950)	(8,950)
IRS	EUR 200,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4555%	Bank of America	22/3/2054	(2,513)	(2,513)
IRS	EUR 772,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.543%	Bank of America	22/4/2054	(16,709)	(17,509)
IRS	EUR 172,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4277%	Bank of America	19/6/2054	(1,632)	(1,632)
IRS	EUR 168,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4292%	Bank of America	20/6/2054	(1,630)	(1,630)
IRS	EUR 114,000	Fund receives Fixed 2.4428%; and pays Floating EUR EURIBOR 6 Month	Bank of America	24/6/2054	1,287	1,287
總金額 (美金曝險部位 - 美金 34,025,471)					(50,454)	305,507

CDS: 信用違約交換
 IFS: 通膨率交換
 IRS: 利率交換

至 2024 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
6,112,000	Call	OTC USD/CNH	Bank of America	USD 7.75	6/3/2026	(12,462)	32,155
52,000	Put	OTC USD/CNH	Citibank	USD 7.345	17/1/2025	(1,123)	1,998
52,000	Put	OTC USD/CNH	Citibank	USD 7.345	31/1/2025	(1,435)	1,893
101	Call	3 Month SOFR	Exchange Traded	USD 95.25	15/11/2024	90,697	126,250
101	Call	3 Month SOFR	Exchange Traded	USD 95.75	15/11/2024	30,097	44,187
總金額 (美金曝險部位 - 美金 33,602,755)						105,774	206,483

至 2024 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現減值 (美金)	市場價值 (美金)
(202)	Call	3 Month SOFR	Exchange Traded	USD 95.5	15/11/2024	(110,244)	(150,238)
總金額 (美金曝險部位 - 美金 35,734,559)						(110,244)	(150,238)

至 2024 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
USD 2,513,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/10/2025; and pays 4.43% Fixed annually from 21/10/2025	Goldman Sachs	17/10/2024	(40,425)	202
USD 1,256,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/10/2025; and pays 4.43% Fixed annually from 21/10/2025	Goldman Sachs	17/10/2024	(18,480)	101

貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund) 續

至 2024 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
USD 1,044,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/12/2025; and pays 3.93% Fixed annually from 20/12/2025	Citibank	18/12/2024	(13,661)	7,765
USD 9,614,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 17/9/2025; and pays Floating USD SOFR annually from 17/9/2025	Citibank	13/9/2024	(2,145)	13,334
USD 9,614,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 17/9/2025; and pays Floating USD SOFR annually from 17/9/2025	Citibank	13/9/2024	(2,145)	13,334
總金額 (美金曝險部位 - 美金 7,682,312)				(76,856)	34,736

至 2024 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
USD (9,614,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 6/9/2025; and pays 3.75% Fixed annually from 6/9/2025	Citibank	4/9/2024	1,496	(8,599)
USD (9,614,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 6/9/2025; and pays 3.75% Fixed annually from 6/9/2025	Citibank	4/9/2024	1,497	(8,599)
USD (2,350,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.858% Fixed annually from 16/9/2025; and pays Floating USD SOFR annually from 16/9/2025	Deutsche Bank	12/9/2024	(54,816)	(90,771)
USD (2,350,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/9/2025; and pays 3.885% Fixed annually from 16/9/2025	Deutsche Bank	12/9/2024	35,842	(113)
USD (1,175,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/9/2025; and pays 3.885% Fixed annually from 17/9/2025	Citibank	13/9/2024	(30,250)	(48,110)
USD (1,175,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/9/2025; and pays 3.885% Fixed annually from 17/9/2025	Citibank	13/9/2024	17,808	(52)
USD (588,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/9/2025; and pays 3.825% Fixed annually from 19/9/2025	Bank of America	17/9/2024	(11,639)	(21,252)
USD (588,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/9/2025; and pays 3.825% Fixed annually from 19/9/2025	Bank of America	17/9/2024	9,486	(128)
USD (1,044,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/9/2025; and pays 3.86% Fixed annually from 20/9/2025	Citibank	18/9/2024	12,941	(133)
USD (588,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/10/2025; and pays 3.838% Fixed annually from 1/10/2025	Goldman Sachs	27/9/2024	(13,627)	(22,395)
USD (588,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/10/2025; and pays 3.838% Fixed annually from 1/10/2025	Goldman Sachs	27/9/2024	8,424	(344)
USD (21,106,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5.1% Fixed annually from 21/10/2025; and pays Floating USD SOFR annually from 21/10/2025	Goldman Sachs	17/10/2024	37,009	(94)
USD (10,553,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5.1% Fixed annually from 21/10/2025; and pays Floating USD SOFR annually from 21/10/2025	Goldman Sachs	17/10/2024	17,285	(47)
總金額 (美金曝險部位 - 美金 12,614,064)				31,456	(200,637)

貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund) 續

至 2024 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
	美國		
USD 3,980,356	Fannie Mae or Freddie Mac 5% TBA	3,958,365	2.19
USD 1,999,006	Fannie Mae or Freddie Mac 5.5% TBA	2,015,316	1.11
將予宣佈證券總額			
(美金曝險部位 - 美金 5,973,681)		5,973,681	3.30

貝萊德環球前瞻股票基金 (Global Long-Horizon Equity Fund)

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				292,057	Applied Materials	57,704,622	4.08
普通股 (股份)				1,369,449	Baker Hughes	47,766,381	3.38
丹麥				808,482	Boston Scientific	65,745,756	4.65
376,185	Novo Nordisk	52,182,002	3.69	766,793	Charles Schwab	50,086,919	3.54
法國				437,155	Howmet Aerospace	42,342,833	3.00
238,213	Air Liquide	44,615,970	3.15	109,464	Hubbell	43,162,750	3.05
71,203	LVMH Moet Hennessy Louis Vuitton	53,406,795	3.78	435,428	Ingersoll Rand	39,484,611	2.79
				379,592	Intercontinental Exchange	61,091,536	4.32
德國				119,694	Mastercard	57,773,900	4.09
272,376	Beiersdorf*	39,535,491	2.80	248,357	Microsoft	103,475,461	7.32
印度				583,702	Mondelez International	41,477,864	2.93
1,487,670	HDFC Bank	29,034,587	2.05	497,939	Otis Worldwide	46,975,565	3.32
瑞典				163,458	Salesforce	41,760,250	2.95
1,177,350	Assa Abloy	37,878,729	2.68	68,197	ServiceNow	57,277,296	4.05
英國				212,030	Texas Instruments	45,387,142	3.21
253,618	AstraZeneca	44,301,334	3.13	67,953	Thermo Fisher Scientific	41,763,235	2.95
952,449	Diageo	31,088,199	2.20	107,871	UnitedHealth	63,423,833	4.49
				144,169	Zoetis	26,495,379	1.87
美國						1,078,190,971	76.23
409,334	Amazon.com	71,764,437	5.07	普通股 (股份) 總額		1,410,234,078	99.71
115,750	American Express	30,180,655	2.13	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		1,410,234,078	99.71
187,928	Apple	43,050,546	3.04	普通股 / 優先股 (股份) 總額		1,410,234,078	99.70
				其他淨資產		4,179,778	0.30
				淨資產總額 (美金)		1,414,413,856	100.00

* 本證券全部或部分代表借貸證券。

貝萊德環球前瞻股票基金 (Global Long-Horizon Equity Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

						未實現增值／ (減值) (美金)
貨幣	購買	貨幣	出售	交易對手	到期日	
新加坡幣避險股份類別						
SGD	23,358	USD	17,670	BNY Mellon	13/9/2024	259
USD	218	SGD	287	BNY Mellon	13/9/2024	(2)
未實現淨增值						257
未實現淨增值總額 (美金曝險部位 - 美金 18,137)						257

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	28.70
科技	24.65
金融	16.13
工業	14.84
通訊	5.07
週期性消費品	3.78
能源	3.38
基本材料	3.15
其他淨資產	0.30
	100.00

貝萊德印度基金 (India Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				902,652	Mahindra & Mahindra	30,192,705	4.90
普通股（股份）				425,881	Mankind Pharma	12,632,284	2.05
印度				4,383,689	NTPC	21,753,478	3.53
705,310	Aavas Financiers	14,470,539	2.35	1,329,250	Oil & Natural Gas	5,241,957	0.85
5,395,612	Aditya Birla Capital	14,160,134	2.30	177,008	Olectra Greentech	3,296,348	0.53
368,060	Akums Drugs & Pharmaceuticals	3,791,791	0.62	3,554,572	REC	26,265,807	4.26
528,139	Astral	12,086,187	1.96	831,552	Reliance Industries	29,934,732	4.86
955,029	Axis Bank	13,382,391	2.17	412,719	SRF	12,620,048	2.05
3,770,824	Bharat Heavy Electricals	13,063,033	2.12	2,322,150	Swan Energy	18,755,228	3.04
541,509	Bharti Airtel	10,259,593	1.67	2,230,114	Syrma SGS Technology	11,655,609	1.89
877,827	Bharti Hexacom	13,104,411	2.13	342,705	Tata Consultancy Services	18,607,006	3.02
1,089,432	Bikaji Foods International	10,717,503	1.74	55,820	Tbo Tek	1,179,144	0.19
1,131,258	Cipla	22,321,342	3.62	267,785	TeamLease Services	10,050,808	1.63
185,639	Cummins India	8,288,446	1.35	260,589	Titagarh Rail System	4,423,764	0.72
175,925	Eicher Motors	10,404,948	1.69	600,683	TVS Motor	20,148,758	3.27
7,669,570	GAIL India	21,735,459	3.53	195,242	UltraTech Cement	26,309,440	4.27
781,531	Godrej Consumer Products	13,802,152	2.24	614,069,554		99.67	
464,234	Godrej Properties	16,102,929	2.61	美國			
540,154	HDFC Bank	10,542,088	1.71	145,098	Cognizant Technology Solutions	11,253,076	1.82
1,921,347	HDFC Life Insurance	16,922,355	2.75	普通股（股份）總額			
1,976,678	Hindalco Industries	16,529,420	2.68			625,322,630	101.49
1,591,117	ICICI Bank	23,319,088	3.78	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
1,112,225	IndusInd Bank	18,900,382	3.07			625,322,630	101.49
1,388,742	Infosys	32,183,828	5.23	普通股／優先股（股份）總額			
217,038	InterGlobe Aviation	12,498,843	2.03			(9,199,359)	(1.49)
3,473,995	ITC	20,788,985	3.37	其他淨負債			
777,683	Macrotech Developers	11,626,591	1.89			616,123,271	100.00
				淨資產總額（美金）			

貝萊德印度基金 (India Fund) 續

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值 (美金)
187	USD	Nifty 50 Index	2024 年 9 月	9,496,608	78,940
合計				9,496,608	78,940

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
金融	26.89
週期性消費品	14.93
非週期性消費品	13.64
工業	12.84
科技	10.07
公共事業	7.06
能源	5.71
通訊	5.62
基本材料	4.73
其他淨負債	(1.49)
	100.00

貝萊德日本靈活股票基金 (Japan Flexible Equity Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (日 圓)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (日 圓)	淨 資 產 %	
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				655,100	Mitsui	2,045,877,300	1.92	
普通股（股份）				762,600	Murata Manufacturing*	2,312,965,800	2.17	
	日本			193,300	Nafco	513,211,500	0.48	
377,000	Advantest	2,503,657,000	2.35	119,200	NEC	1,533,508,000	1.44	
773,400	Amada*	1,160,100,000	1.09	817,900	Nihon Kohden*	1,603,492,950	1.51	
280,000	Chugoku Marine Paints	562,800,000	0.53	371,100	Nintendo	2,932,432,200	2.75	
754,800	Coca-Cola Bottlers Japan*	1,557,152,400	1.46	265,800	Nishimatsuya Chain	670,879,200	0.63	
484,800	Credit Saison	1,563,480,000	1.47	103,000	Nitori*	2,237,160,000	2.10	
163,100	Dai-Dan*	494,193,000	0.46	382,000	ORIX	1,392,008,000	1.31	
271,800	Dai-ichi Life*	1,135,308,600	1.06	414,600	Pan Pacific International	1,537,336,800	1.44	
593,500	Daiichi Sankyo	3,625,098,000	3.41	399,500	Recruit	3,614,276,500	3.39	
1,018,200	Daiwa*	1,093,546,800	1.03	881,100	Renesas Electronics	2,215,085,400	2.08	
1,069,000	Denso*	2,395,094,500	2.25	543,900	Resonac*	1,935,740,100	1.82	
308,600	DMG Mori*	1,068,990,400	1.00	169,500	Sanwa*	562,231,500	0.53	
287,100	Eisai	1,756,764,900	1.65	556,100	Sekisui House	2,087,599,400	1.96	
337,000	Fukuoka Financial*	1,291,384,000	1.21	594,100	Shin-Etsu Chemical	3,815,310,200	3.58	
279,800	Hamamatsu Photonics	1,086,743,200	1.02	25,000	SMC*	1,675,000,000	1.57	
1,000,000	Hitachi	3,572,000,000	3.35	265,400	SoftBank	2,230,687,000	2.09	
1,886,300	Honda Motor*	2,995,444,400	2.81	387,100	Sony*	5,496,820,000	5.16	
641,500	Idemitsu Kosan*	679,348,500	0.64	393,300	Sumitomo Mitsui Financial*	3,756,015,000	3.52	
653,000	Inpex*	1,416,683,500	1.33	1,511,700	Suzuki Motor*	2,560,063,950	2.40	
163,900	Japan Eyewear*	631,015,000	0.59	535,700	Tokio Marine*	2,949,564,200	2.77	
387,800	Kao*	2,538,151,000	2.38	1,508,500	Tokyu Fudosan*	1,574,874,000	1.48	
419,100	Kawasaki Heavy Industries*	2,158,784,100	2.03	520,900	Toyota Motor	1,437,423,550	1.35	
335,400	Kinden*	1,046,448,000	0.98	354,400	Yokohama Rubber*	1,178,380,000	1.11	
798,800	Kubota*	1,625,558,000	1.53	普通股（股份）總額			104,992,522,400	98.55
653,800	Kyushu Electric Power*	1,009,140,300	0.95	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			104,992,522,400	98.55
558,400	Makita	2,718,849,600	2.55	普通股／優先股（股份）總額			104,992,522,400	98.55
772,500	Mitsubishi*	2,327,542,500	2.19	其他淨資產			1,542,697,520	1.45
653,100	Mitsubishi Gas Chemical*	1,765,002,750	1.65	淨資產總額（日圓）			106,535,219,920	100.00
161,700	Mitsubishi Logistics*	826,933,800	0.78					
2,957,700	Mitsubishi UFJ Financial*	4,519,365,600	4.24					

* 本證券全部或部分代表借貸證券。

貝萊德日本靈活股票基金 (Japan Flexible Equity Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (日圓)
歐元避險股份類別						
EUR	85,266,987	JPY	13,584,901,827	BNY Mellon	13/9/2024	148,447,430
JPY	216,683,456	EUR	1,345,020	BNY Mellon	13/9/2024	52,904
未實現淨增值						148,500,334
港幣避險股份類別						
HKD	43,868	JPY	819,987	BNY Mellon	13/9/2024	(2,008)
JPY	7,821	HKD	423	BNY Mellon	13/9/2024	(61)
未實現淨減值						(2,069)
美金避險股份類別						
JPY	294,263,012	USD	2,033,355	BNY Mellon	13/9/2024	(1,283,621)
USD	53,244,614	JPY	7,748,510,131	BNY Mellon	13/9/2024	(9,506,414)
未實現淨減值						(10,790,035)
未實現淨增值總額 (日圓曝險部位 - 日圓 21,981,804,829)						137,708,230

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
週期性消費品	28.55
金融	18.09
工業	18.04
非週期性消費品	14.39
基本材料	7.58
科技	6.89
通訊	2.09
能源	1.97
公共事業	0.95
其他淨資產	1.45
	100.00

437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德日本特別時機基金

(Japan Small & MidCap Opportunities Fund)

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (日圓)	淨資產 %	持股量	說明	市場價值 (日圓)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				140,700	Nankai Electric Railway*	331,981,650	1.25
普通股 (股份)				735,500	Net Protections	224,327,500	0.84
日本				66,000	Nichias*	373,560,000	1.41
112,500	77 Bank*	470,812,500	1.77	69,200	Nichirei	302,819,200	1.14
83,600	Amvis	207,328,000	0.78	20,900	Nippon Avionics	258,324,000	0.97
66,300	As One	194,789,400	0.73	1,049	NIPPON REIT Investment	341,449,500	1.29
129,700	Bic Camera*	216,080,200	0.81	169,900	Nippon Seiki	212,544,900	0.80
164,100	Chugoku Marine Paints	329,841,000	1.24	55,600	Nippon Soda	281,892,000	1.06
556,300	CMK	254,785,400	0.96	97,700	Nohmi Bosai	226,468,600	0.85
115,700	Credit Saison	373,132,500	1.40	92,100	Nomura Real Estate*	384,425,400	1.45
133,800	Dai-Dan*	405,414,000	1.52	76,800	Noritake	304,896,000	1.15
30,200	Daikokutenbussan	349,414,000	1.31	66,300	OSAKA Titanium Technologies*	170,987,700	0.64
399,600	Daiwa*	429,170,400	1.61	158,400	PAL*	374,457,600	1.41
124,200	DKS	404,892,000	1.52	195,900	Plaid	207,262,200	0.78
27,700	Enplas*	196,116,000	0.74	96,900	Rohto Pharmaceutical	336,824,400	1.27
71,100	FFRI Security*	125,136,000	0.47	492,700	Round One*	436,039,500	1.64
157,400	Food & Life*	426,711,400	1.61	127,300	Ryohin Keikaku*	348,929,300	1.31
67,300	Fujimi	167,375,100	0.63	118,200	San-A	299,046,000	1.13
139,800	Fukuoka Financial	535,713,600	2.02	188,700	Sanki Engineering	440,048,400	1.66
174,200	giftee	224,718,000	0.84	87,300	Sanwa*	289,574,100	1.09
75,400	Gunze*	419,224,000	1.58	89,800	Seika	361,894,000	1.36
66,800	Hodogaya Chemical	342,016,000	1.29	78,600	Seiren	184,552,800	0.70
228,900	Hokuhoku Financial*	398,057,100	1.50	16,400	SHIFT	223,696,000	0.84
135,600	Inpex	294,184,200	1.11	142,300	Simplex	356,176,900	1.34
128,000	Insource	136,704,000	0.51	60,400	Sinfonia Technology	264,250,000	0.99
69,200	Isetan Mitsukoshi*	151,755,600	0.57	100,400	Sinko Industries	451,800,000	1.70
538,400	Istyle*	283,198,400	1.06	110,900	Sundrug	470,216,000	1.77
90,300	Japan Eyewear*	347,655,000	1.31	37,500	SWCC*	201,375,000	0.76
98,600	Japan Material	174,916,400	0.66	89,100	T&D	218,161,350	0.82
4,568	Japan Metropolitan Fund Invest*	422,083,200	1.59	49,500	Taiyo Yuden*	178,002,000	0.67
142,500	Kajima*	378,836,250	1.42	118,700	Timee	242,385,400	0.91
70,200	Kaneka	264,443,400	0.99	71,900	Tokyo Keiki*	213,974,400	0.80
132,900	Kinden*	414,648,000	1.56	78,600	Tokyo Tatemono*	190,958,700	0.72
33,200	Kohoku Kogyo	108,232,000	0.41	238,900	Tokyu Fudosan*	249,411,600	0.94
184,900	Konoike Transport	453,189,900	1.70	15,800	Toyo Gosei*	134,616,000	0.51
152,800	Kotobuki Spirits*	269,080,800	1.01	20,700	Toyo Suisan Kaisha*	188,059,500	0.71
221,600	Kyushu Electric Power	342,039,600	1.29	26,600	Toyo Tanso*	152,152,000	0.57
325,200	Kyushu Financial*	245,200,800	0.92	88,600	Trusco Nakayama	210,425,000	0.79
96,500	Kyushu Leasing Service	106,632,500	0.40	121,800	Tsuburaya Fields*	263,940,600	0.99
106,600	Kyushu Railway	416,806,000	1.57	64,100	UACJ	321,782,000	1.21
110,700	Mani*	217,691,550	0.82	37,000	Union Tool	217,930,000	0.82
5,300	Maruwa	204,845,000	0.77	2,372	United Urban Investment	341,330,800	1.28
62,400	Max	219,960,000	0.83	75,000	YAMABIKO	174,000,000	0.65
54,000	Medley*	187,380,000	0.71	87,600	ZERIA Pharmaceutical	202,443,600	0.76
98,200	Mercari*	233,077,700	0.88	普通股 (股份) 總額		26,175,142,100	98.46
76,300	Mitsubishi Logistics*	390,198,200	1.47	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		26,175,142,100	98.46
174,300	Mitsui High-Tec*	181,359,150	0.68	普通股 / 優先股 (股份) 總額		26,175,142,100	98.46
40,200	Money Forward	223,672,800	0.84	其他淨資產		408,659,067	1.54
99,900	Morinaga	274,675,050	1.03	淨資產總額 (日圓)		26,583,801,167	100.00
237,700	m-up	302,354,400	1.14				
107,600	Nagano Keiki	300,204,000	1.13				

* 本證券全部或部分代表借貸證券。

貝萊德日本特別時機基金

(Japan Small & MidCap Opportunities Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (日圓)
歐元避險股份類別						
EUR	2,778,119	JPY	442,766,502	BNY Mellon	13/9/2024	4,685,363
JPY	18,302,638	EUR	113,447	BNY Mellon	13/9/2024	30,689
未實現淨增值						4,716,052
港幣避險股份類別						
HKD	43,130	JPY	805,937	BNY Mellon	13/9/2024	(1,727)
JPY	9,943	HKD	532	BNY Mellon	13/9/2024	17
未實現淨減值						(1,710)
美金避險股份類別						
JPY	614,452,545	USD	4,208,537	BNY Mellon	13/9/2024	2,752,658
USD	20,770,867	JPY	3,020,852,925	BNY Mellon	13/9/2024	(1,844,072)
未實現淨增值						908,586
未實現淨增值總額 (日圓曝險部位 - 日圓 4,087,399,758)						5,622,928

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
工業	31.94
金融	18.55
週期性消費品	15.34
非週期性消費品	14.84
基本材料	7.25
科技	4.22
通訊	3.92
公共事業	1.29
能源	1.11
其他淨資產	1.54
	100.00

貝萊德拉丁美洲基金 (Latin American Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %		
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具					智 利						
					426,383	Sociedad Quimica y Minera de Chile ADR*		16,820,809	2.63		
普通股／優先股（股份）					哥 倫 比 亞						
巴 西					398,485	Bancolombia ADR*		12,982,641	2.03		
8,017,043	Alpargatas		11,127,604	1.74	盧 森 堡						
1,279,098	Ambev		2,888,945	0.45	58,876	Globant*		11,741,641	1.83		
2,174,217	Azzas 2154		18,832,452	2.94	墨 西 哥						
15,359,989	B3 - Brasil Bolsa Balcao		33,769,542	5.27	3,684,800	America Movil		3,036,600	0.47		
6,114,641	Banco Bradesco		16,812,198	2.62	174,484	America Movil ADR		2,885,965	0.45		
8,458,636	Banco Bradesco ADR		23,430,422	3.66	13,163,144	Fibra Uno Administracion		15,639,779	2.44		
7,968,966	CCR		18,420,717	2.88	167,159	Fomento Economico Mexicano ADR		17,289,255	2.70		
3,892,211	Cyrela Brazil Realty Empreendimentos e Participacoes		15,024,895	2.34	1,387,554	Grupo Aeroportuario del Pacifico		24,417,207	3.81		
4,313,582	Ez Tec Empreendimentos e Participacoes		10,618,563	1.66	43,368	Grupo Aeroportuario del Pacifico ADR		7,724,708	1.21		
32,501,342	Hapvida Participacoes e Investimentos		24,277,646	3.79	5,968,638	Grupo Financiero Banorte		41,119,346	6.42		
3,304,997	Itau Unibanco ADR*		21,465,955	3.35	1,722,028	Grupo Mexico		8,843,380	1.38		
6,681,807	Lojas Renner		20,035,331	3.13	13,263,100	Wal-Mart de Mexico		42,339,296	6.61		
1,998,278	Petroleo Brasileiro		13,867,985	2.17	163,295,53625.49						
858,955	Petroleo Brasileiro ADR		13,069,000	2.04	新 加 坡						
1,305,908	Petroleo Brasileiro ADR*		18,093,356	2.82	9,447,600	Seatrium*		10,726,323	1.67		
3,200,064	Rede D'Or Sao Luiz		18,207,450	2.84	普通股／優先股（股份）總額						
4,321,527	Rumo		16,598,215	2.59	624,862,00597.54						
9,511,809	Sendas Distribuidora		15,940,218	2.49	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額						
779,710	Vale		8,195,226	1.28	624,862,00597.54						
2,801,954	Vale ADR		29,420,517	4.59	普通股／優先股（股份）總額						
					350,096,237	54.65	624,862,00597.54				
加 拿 大					其他淨資產						
97,360	Franco-Nevada		11,907,128	1.86	15,790,1272.46						
1,499,569	MAG Silver*		19,780,693	3.09	淨資產總額（美金）						
					31,687,821	4.95	640,652,132100.00				
開 曼 群 島											
986,375	StoneCo*		13,286,471	2.07							
754,817	XP		14,224,526	2.22							
					27,510,997	4.29					

* 本證券全部或部分代表借貸證券。

貝萊德拉丁美洲基金 (Latin American Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	3,837,644	USD	2,520,626	BNY Mellon	13/9/2024	82,882
USD	164,319	AUD	243,428	BNY Mellon	13/9/2024	(826)
未實現淨增值						82,056
瑞士法郎避險股份類別						
CHF	257,843	USD	301,746	BNY Mellon	13/9/2024	2,080
USD	15,409	CHF	13,032	BNY Mellon	13/9/2024	53
未實現淨增值						2,133
歐元避險股份類別						
EUR	324,005	USD	354,747	BNY Mellon	13/9/2024	4,285
USD	18,070	EUR	16,255	BNY Mellon	13/9/2024	56
未實現淨增值						4,341
英鎊避險股份類別						
GBP	794,601	USD	1,010,312	BNY Mellon	13/9/2024	34,326
USD	108,073	GBP	82,862	BNY Mellon	13/9/2024	(865)
未實現淨增值						33,461
港幣避險股份類別						
HKD	909,109	USD	116,825	BNY Mellon	13/9/2024	(196)
USD	8,448	HKD	65,821	BNY Mellon	13/9/2024	2
未實現淨減值						(194)
波蘭幣避險股份類別						
PLN	9,008,256	USD	2,280,297	BNY Mellon	13/9/2024	51,944
USD	236,467	PLN	913,765	BNY Mellon	13/9/2024	(107)
未實現淨增值						51,837
新加坡幣避險股份類別						
SGD	3,787,172	USD	2,865,282	BNY Mellon	13/9/2024	41,689
USD	283,991	SGD	370,836	BNY Mellon	13/9/2024	(658)
未實現淨增值						41,031
未實現淨增值總額 (美金曝險部位 - 美金 10,500,989)						214,665

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
金融	35.81
週期性消費品	16.91
基本材料	14.83
非週期性消費品	10.94
能源	8.69
工業	7.61
科技	1.83
通訊	0.92
其他淨資產	2.46
	100.00

至 2024 年 8 月 31 日止之投資組合

持 股 量 說 明			市 場 價 值 (美 金)	淨 資 產 %	持 股 量 說 明			市 場 價 值 (美 金)	淨 資 產 %		
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具											
普通股（股份）及認股權證											
加拿大											
33,290	Canadian Pacific Kansas City*		2,747,091	1.62	瑞 士						
63,363	Dollarama		6,353,401	3.74	31,932	Bunge Global		3,212,040	1.89		
91,971	Growth International		3,757,105	2.21	39,063	DSM-Firmenich		5,323,883	3.13		
113,217	Jamieson Wellness		2,611,808	1.53	948	Givaudan		4,883,686	2.87		
69,540	Nutrien		3,348,351	1.97	28,245	Nestle		3,039,104	1.79		
397,400	SunOpta*		2,368,504	1.39	68,846	SGS*		7,696,153	4.53		
					175,203	SIG*		3,699,362	2.18		
			21,186,260	12.46				27,854,228	16.39		
丹麥					英 國						
48,458	Novo Nordisk		6,721,787	3.96	324,891	Compass		10,258,593	6.03		
法 國					259,662	Tate & Lyle		2,322,809	1.37		
50,256	Danone		3,511,243	2.06				12,581,402	7.40		
5,234	Robertet		5,130,483	3.02	美 國						
			8,641,726	5.08	30,752	Avery Dennison		6,789,119	4.00		
德 國					8,459	Costco Wholesale		7,529,272	4.43		
31,055	Symrise		4,103,489	2.41	42,023	Crown		3,791,315	2.23		
冰 島					7,133	Deere		2,737,217	1.61		
431,593	Marel		1,558,380	0.92	6,633	Eli Lilly		6,256,577	3.68		
愛爾蘭					292,366	Graphic Packaging*		8,680,347	5.11		
35,377	Kerry		3,559,813	2.09	25,901	John Bean Technologies		2,331,608	1.37		
133,523	Smurfit WestRock		6,315,638	3.72	30,344	Packaging of America		6,319,138	3.72		
			9,875,451	5.81	14,982	Union Pacific		3,796,139	2.23		
曼 島					34,532	Zoetis		6,346,291	3.74		
21,626,382	Agronomics		1,620,451	0.95				54,577,023	32.12		
5,687,215	Agronomics (Wts 8/12/2024)		9	0.00	普通股（股份）及認股權證總額				163,938,598	96.46	
			1,620,460	0.95	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額				163,938,598	96.46	
荷 蘭					其他可轉讓證券						
152,833	Koninklijke Ahold Delhaize		5,227,279	3.08	普通股（股份）						
挪 威					開曼群島						
48,596	Salmar*		2,518,104	1.48	720,000	China Forestry H Usd0.001**		1	0.00		
葡 萄 牙					普通股（股份）總額					1	0.00
224,907	Jeronimo Martins SGPS		4,160,071	2.45	其他可轉讓證券總額					1	0.00
瑞 典					普通股／優先股（股份）總額					163,938,599	96.46
193,804	Beijer Ref*		3,312,938	1.95	其他淨資產					6,018,211	3.54
					淨資產總額（美金）					169,956,810	100.00

437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德營養科學基金 (Nutrition Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
歐元避險股份類別						
EUR	5,458,998	USD	5,977,288	BNY Mellon	13/9/2024	71,820
USD	46,205	EUR	41,638	BNY Mellon	13/9/2024	64
未實現淨增值						71,884
英鎊避險股份類別						
GBP	1,051,916	USD	1,337,418	BNY Mellon	13/9/2024	45,503
USD	6,406	GBP	4,966	BNY Mellon	13/9/2024	(123)
未實現淨增值						45,380
日圓避險股份類別						
JPY	498,910	USD	3,431	BNY Mellon	13/9/2024	1
未實現淨增值						1
波蘭幣避險股份類別						
PLN	1,910,471	USD	483,674	BNY Mellon	13/9/2024	10,948
USD	16,964	PLN	65,611	BNY Mellon	13/9/2024	(23)
未實現淨增值						10,925
新加坡幣避險股份類別						
SGD	8,070,695	USD	6,105,583	BNY Mellon	13/9/2024	89,350
USD	189,792	SGD	248,593	BNY Mellon	13/9/2024	(1,026)
未實現淨增值						88,324
未實現淨增值總額 (美金曝險部位 - 美金 14,378,437)						216,514

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
包裝與容器	16.96
食品生產商	15.71
化學品	13.40
藥物	12.91
零售業	8.17
多樣化機械	6.69
餐飲服務	6.03
商業服務	4.53
家居用品	4.00
運輸	3.85
農業	1.89
其他製造業	1.37
投資公司	0.95
其他淨資產	3.54
	100.00

貝萊德永續能源基金 (基金之配息來源可能為本金)

(Sustainable Energy Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				522,416	瑞 士 TE Connectivity	80,122,942	1.52
普通股（股份）				15,926,556	英 國 National Grid	209,467,223	3.96
1,584,800	加 拿 大 Canadian Pacific Kansas City*	130,703,425	2.48	680,128	Spirax	68,932,201	1.31
3,663,018	Canadian Solar*	46,154,027	0.87	8,386,052	SSE	209,012,853	3.96
		176,857,452	3.35			487,412,277	9.23
3,137,892	中 國 Contemporary Amperex Technology	81,707,132	1.55	566,310	美 國 Analog Devices	132,845,000	2.51
				249,353	ANSYS	80,059,767	1.52
				443,526	Cadence Design Systems	119,086,731	2.25
7,513,655	丹 麥 Vestas Wind Systems	171,941,131	3.26	284,584	Carlisle	118,651,607	2.25
				535,337	Enphase Energy*	65,096,979	1.23
				346,497	First Solar*	78,932,017	1.50
565,831	法 國 Air Liquide	105,977,000	2.01	978,226	GE Vernova	190,460,602	3.61
1,524,235	Cie de Saint-Gobain*	133,505,718	2.53	336,050	Hubbell*	132,507,875	2.51
3,091,972	Dassault Systemes	122,020,458	2.31	1,000,698	Ingersoll Rand*	90,743,295	1.72
314,234	Schneider Electric	80,328,610	1.52	1,952,685	NextEra Energy	156,390,542	2.96
		441,831,786	8.37	1,612,058	NEXTracker	65,804,208	1.24
				2,208,394	ON Semiconductor*	172,983,502	3.28
				520,362	PTC	92,572,400	1.75
2,218,329	德 國 Infineon Technologies	81,228,808	1.54	289,968	Quanta Services*	79,181,562	1.50
5,048,933	RWE*	183,255,629	3.47	331,100	Regal Rexnord*	55,022,198	1.04
		264,484,437	5.01	438,008	Rogers*	47,169,081	0.89
				7,469,191	Shoals Technologies	40,370,977	0.76
				356,657	Silicon Laboratories*	43,116,265	0.82
				1,926,578	Sunrun*	38,974,673	0.74
268,516	愛 爾 蘭 Eaton	81,234,145	1.54	522,359	Union Pacific	132,355,323	2.50
1,325,740	Kingspan	115,561,819	2.19	518,050	Vertiv*	42,661,418	0.81
332,115	Linde	157,688,202	2.99			1,974,986,022	37.39
298,978	Trane Technologies	106,268,740	2.01		普通股（股份）總額	5,175,769,602	98.02
		460,752,906	8.73		允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	5,175,769,602	98.02
					其他可轉換證券		
17,379,177	義 大 利 Enel*	132,491,572	2.51		普通股（股份）		
1,894,794	Prysmian*	133,475,142	2.53	3,281,600	美 國 Mascoma Npv**	—	0.00
		265,966,714	5.04		普通股（股份）總額	—	0.00
10,220,400	日 本 Renesas Electronics	176,518,860	3.34		債券		
891,620	澤 西 島 Aptiv	63,403,098	1.20	USD 708,486	美 國 Mascoma 8% 05/08/20 0% 5/8/2020**,***	—	0.00
115,154	荷 蘭 ASML	104,165,250	1.97		總債券	—	0.00
3,282,631	STMicroelectronics	105,148,149	1.99		其他可轉讓證券總額	—	0.00
		209,313,399	3.96		普通股／優先股（股份）總額	5,175,769,602	98.02
25,824,512	葡 萄 牙 EDP*	108,691,854	2.06		其他淨資產	104,654,531	1.98
230,632	韓 國 LG Chem	55,506,370	1.05		淨資產總額（美金）	5,280,424,133	100.00
257,807	Samsung SDI	68,318,804	1.29				
		123,825,174	2.34				
5,484,131	西 班 牙 EDP Renovaveis*	87,954,418	1.67				

* 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。
 *** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德永續能源基金 (基金之配息來源可能為本金)

(Sustainable Energy Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	3,646,403	USD	2,394,622	BNY Mellon	13/9/2024	79,145
USD	61,705	AUD	92,618	BNY Mellon	13/9/2024	(1,128)
未實現淨增值						78,017
加拿大幣避險股份類別						
CAD	1,105,052	USD	805,006	BNY Mellon	13/9/2024	14,682
USD	20,369	CAD	27,749	BNY Mellon	13/9/2024	(214)
未實現淨增值						14,468
離岸人民幣避險股份類別						
CNY	91,503,706	USD	12,800,836	BNY Mellon	13/9/2024	139,413
USD	543,838	CNY	3,883,176	BNY Mellon	13/9/2024	(5,314)
未實現淨增值						134,099
歐元避險股份類別						
EUR	101,455,786	USD	111,095,800	BNY Mellon	13/9/2024	1,327,207
USD	16,864,284	EUR	15,236,489	BNY Mellon	13/9/2024	(19,330)
未實現淨增值						1,307,877
英鎊避險股份類別						
GBP	1,597,085	USD	2,031,103	BNY Mellon	13/9/2024	68,536
USD	70,055	GBP	53,916	BNY Mellon	13/9/2024	(827)
未實現淨增值						67,709
港幣避險股份類別						
HKD	66,180,095	USD	8,504,533	BNY Mellon	13/9/2024	(14,428)
USD	238,721	HKD	1,859,272	BNY Mellon	13/9/2024	198
未實現淨減值						(14,230)
紐元避險股份類別						
NZD	317,599	USD	190,604	BNY Mellon	13/9/2024	8,044
USD	4,854	NZD	7,974	BNY Mellon	13/9/2024	(133)
未實現淨增值						7,911
新加坡幣避險股份類別						
SGD	87,912,870	USD	66,517,779	BNY Mellon	13/9/2024	962,696
USD	3,420,745	SGD	4,488,814	BNY Mellon	13/9/2024	(24,809)
未實現淨增值						937,887
未實現淨增值總額 (美金曝險部位 - 美金 228,055,441)						2,533,738

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
工業	33.31
科技	23.28
公共事業	20.59
能源	8.36
基本材料	6.94
週期性消費品	4.04
非週期性消費品	1.50
其他淨資產	1.98
	100.00

貝萊德環球動力股票基金 (本基金非屬環境、社會及治理相關主題基金)
 (Sustainable Global Dynamic Equity Fund)⁽⁴⁾

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				43,871	瑞 士 Bunge Global	4,412,984	0.98
普 通 股 （ 股 份 ）				44,684	臺 灣 Taiwan Semiconductor Manufacturing ADR	7,673,583	1.71
112,820	加 拿 大 Cameco*	4,566,954	1.02	24,153	英 國 AstraZeneca	4,218,983	0.94
52,248	Enbridge*	2,080,528	0.46	68,978	Compass	2,178,014	0.49
		6,647,482	1.48	174,466	National Grid	2,294,590	0.51
194,000	中 國 BYD	6,000,329	1.34	119,457	RELX	5,579,354	1.24
64,600	Contemporary Amperex Technology	1,682,111	0.37			14,270,941	3.18
		7,682,440	1.71		美 國		
	丹 麥 Novo Nordisk	3,438,712	0.77	13,386	Adobe	7,667,367	1.71
	芬 蘭 Neste	1,790,063	0.40	61,895	Alphabet†	10,196,582	2.28
	法 國			35,853	Amazon.com	6,285,748	1.40
39,285	Accor	1,662,155	0.37	24,626	American Tower	5,500,956	1.23
59,858	Cie de Saint-Gobain	5,242,882	1.17	49,469	Apple†	11,332,358	2.53
13,674	EssilorLuxottica	3,277,435	0.73	31,860	Applied Materials	6,294,899	1.40
7,652	LVMH Moet Hennessy Louis Vuitton	5,739,488	1.28	10,332	Autodesk	2,782,253	0.62
19,015	Sanofi	2,139,791	0.48	95,067	Bank of America	3,832,151	0.85
16,048	Schneider Electric	4,102,400	0.91	74,476	Boston Scientific	6,056,388	1.35
		22,164,151	4.94	11,579	Broadcom	1,885,872	0.42
	德 國			7,670	Cadence Design Systems	2,059,395	0.46
11,974	adidas	3,112,674	0.69	64,141	Carrier Global	4,622,001	1.03
1,323	Bayerische Motoren Werke	123,060	0.03	30,019	CF Industries	2,477,768	0.55
37,500	Mercedes-Benz	2,593,851	0.58	44,730	Charles Schwab	2,921,763	0.65
		5,829,585	1.30	40,455	Comcast	1,596,759	0.36
	香 港			107,156	Confluent*	2,263,135	0.51
324,800	AIA	2,309,477	0.52	7,169	Costco Wholesale	6,381,055	1.42
	愛 爾 蘭			17,159	Danaher	4,592,606	1.02
82,313	CRH	7,315,979	1.63	86,573	Delta Air Lines	3,673,293	0.82
2,675	Eaton	809,268	0.18	3,115	DR Horton	583,190	0.13
22,763	Trane Technologies	8,090,881	1.80	16,864	Edwards Lifesciences	1,191,610	0.27
		16,216,128	3.61	9,266	Eli Lilly	8,740,155	1.95
	義 大 利			35,303	Fortive	2,610,657	0.58
1,389,205	Intesa Sanpaolo	5,800,814	1.30	41,711	Freeport-McMoRan	1,838,204	0.41
132,488	UniCredit	5,479,389	1.22	10,187	Goldman Sachs	5,178,256	1.16
		11,280,203	2.52	20,072	Ingersoll Rand	1,820,129	0.41
	日 本			3,976	Intuit	2,491,998	0.56
45,454	Hoya	6,431,198	1.44	16,817	Intuitive Surgical	8,257,484	1.84
9,028	Keyence	4,317,388	0.96	20,553	JPMorgan Chase*	4,579,825	1.02
111,900	Mitsubishi UFJ Financial	1,174,658	0.26	101,933	LKQ	4,258,761	0.95
167,400	Toyota Motor	3,173,539	0.71	43,196	Marsh & McLennan	9,782,598	2.18
		15,096,783	3.37	29,623	Mastercard	14,298,430	3.19
	荷 蘭			69,124	Merck	8,133,821	1.81
25,376	Akzo Nobel	1,625,109	0.36	33,012	Micron Technology	3,235,506	0.72
11,265	ASML	10,190,020	2.27	53,997	Microsoft	22,497,310	5.02
145,944	ING Groep	2,647,777	0.59	79,343	NextEra Energy	6,354,580	1.42
		14,462,906	3.22	187,947	NVIDIA	22,726,551	5.07
	韓 國			37,035	Oracle	5,211,565	1.16
21,209	SK Hynix	2,757,797	0.62	7,781	Palo Alto Networks	2,801,160	0.62
	西 班 牙			34,373	Progressive	8,576,751	1.91
111,597	Cellnex Telecom	4,366,942	0.97	5,004	Salesforce	1,278,422	0.28
				55,007	Sempra	4,500,123	1.00
				5,788	ServiceNow	4,861,225	1.08
				9,598	Stryker	3,451,729	0.77
				25,075	Sun Country	272,315	0.06
				1,954	Tesla	409,949	0.09
				10,396	Thermo Fisher Scientific	6,389,277	1.42
				13,907	TJX	1,627,814	0.36
				1,712	Toll Brothers	244,114	0.06
				2,572	Uber Technologies	187,576	0.04
				6,547	Union Pacific	1,658,879	0.37
				18,856	UnitedHealth	11,086,574	2.48
				46,617	Veralto	5,214,111	1.16

† 本證券全部或部分已質押或提供擔保，詳見附註 13。
 * 本證券全部或部分代表借貸證券。

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。
 437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德環球動力股票基金 (本基金非屬環境、社會及治理相關主題基金)
 (Sustainable Global Dynamic Equity Fund)⁽⁴⁾ 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
9,673	Visa	2,669,361	0.60	392,536	Included Health**	290,477	0.07
80,374	Walmart	6,142,181	1.37	151,300	JumpCloud**	329,834	0.07
32,782	Walt Disney	2,947,430	0.65	30,196	Loadsmart**	208,051	0.05
		290,531,970	64.78	14,725	Lookout**	15,314	0.00
普通股（股份）總額		430,932,147	96.08	119,463	Lookout Series F**	244,899	0.05
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額		430,932,147	96.08	278	Mythic**	–	0.00
				1,700	Neon Payments**	693,532	0.16
				10,380	SambaNova Systems**	474,262	0.10
				25,939	Source Global**	252,386	0.06
其他可轉讓證券						7,954,603	1.78
普通股／優先股（股份）				普通股／優先股（股份）總額		7,954,603	1.78
	印度			債券			
97	Think & Learn Pvt**	–	0.00	開曼群島			
138	Think & Learn Pvt**	–	0.00	CNY 5,600,000 Fresh Express Delivery 0% 18/10/2010**,**		–	0.00
		–	0.00	印度			
53,031	英國 NMC Health**	–	0.00	USD 1,215,000 REI Agro 5.5% 13/11/2014**,**		–	0.00
美國				總債券		–	0.00
6,147	ByteDance**	995,691	0.22	其他可轉讓證券總額		7,954,603	1.78
39,321	Databricks**	2,877,511	0.64	普通股／優先股（股份）總額		438,886,750	97.86
5,400	Databricks**	395,172	0.09	其他淨資產		9,612,597	2.14
50,360	Deep Instinct**	222,591	0.05	淨資產總額（美金）		448,499,347	100.00
1,544	Epic Games**	926,400	0.21				
11,770	Farmer's Business Network**	28,483	0.01				

** 證券依附註 2(j) 詳列之公平計價調整。
 *** 此證券處於違約狀態，詳見附註 2(b)。

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值／ (減 值) (美 金)
AUD	11,424,870	USD	7,564,098	Barclays	18/9/2024	187,709
BRL	15,623,745	USD	2,881,759	HSBC Bank	18/9/2024	(127,527)
CAD	13,946,246	USD	10,157,913	UBS	18/9/2024	188,631
CHF	5,707,784	USD	6,429,454	Deutsche Bank	18/9/2024	300,255
CHF	1,721,038	USD	1,946,866	BNP Paribas	18/9/2024	82,308
CHF	571,417	USD	672,716	JP Morgan	18/9/2024	1,007
CHF	594,234	USD	706,853	Morgan Stanley	18/9/2024	(6,227)
DKK	21,718,300	USD	3,144,976	Citigroup	18/9/2024	82,963
EUR	2,195,844	USD	2,389,838	JP Morgan	18/9/2024	43,945
EUR	1,994,772	USD	2,184,517	Barclays	18/9/2024	26,406
GBP	614,786	USD	783,449	UBS	18/9/2024	24,831
GBP	1,587,820	USD	2,027,964	Barclays	18/9/2024	59,598
GBP	690,989	USD	874,610	Royal Bank of Canada	18/9/2024	33,857
HKD	31,581,492	USD	4,052,562	State Street	19/9/2024	18
INR	673,265,239	USD	8,027,677	Citigroup	18/9/2024	(2,165)
JPY	161,236,822	USD	1,043,033	Barclays	18/9/2024	67,087
JPY	364,448,085	USD	2,393,729	HSBC Bank	18/9/2024	115,506
JPY	779,036,758	USD	5,395,213	JP Morgan	18/9/2024	(31,525)
KRW	5,458,512,497	USD	3,976,363	UBS	19/9/2024	115,455
SEK	35,141,268	USD	3,363,522	Royal Bank of Canada	18/9/2024	61,090
SGD	2,224,767	USD	1,651,286	State Street	18/9/2024	56,938
TWD	270,512,535	USD	8,393,972	Citigroup	18/9/2024	83,705
USD	2,650,959	JPY	410,683,693	HSBC Bank	18/9/2024	(176,608)
USD	24,863,414	EUR	23,042,029	Deutsche Bank	18/9/2024	(675,425)

(4) 基金名稱於該年度內變更，詳情請參閱備註 1。
 437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德環球動力股票基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable Global Dynamic Equity Fund)⁽⁴⁾ 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	2,592,355	EUR	2,399,620	Barclays	18/9/2024	(67,285)
USD	2,132,176	HKD	16,600,683	UBS	19/9/2024	1,954
USD	1,747,835	EUR	1,608,373	BNP Paribas	18/9/2024	(34,819)
USD	1,903,252	GBP	1,497,672	Citigroup	18/9/2024	(65,789)
USD	1,476,627	DKK	10,057,385	JP Morgan	18/9/2024	(18,179)
USD	746,010	BRL	4,134,773	Goldman Sachs	18/9/2024	17,111
USD	938,627	GBP	712,291	BNP Paribas	18/9/2024	2,153
ZAR	32,093,285	USD	1,712,464	State Street	18/9/2024	97,728
未實現淨增值						444,706
離岸人民幣避險股份類別						
CNY	67,315	USD	9,417	BNY Mellon	13/9/2024	103
USD	225	CNY	1,607	BNY Mellon	13/9/2024	(3)
未實現淨增值						100
歐元避險股份類別						
EUR	12,147,857	USD	13,301,793	BNY Mellon	13/9/2024	159,231
USD	304,800	EUR	277,455	BNY Mellon	13/9/2024	(2,648)
未實現淨增值						156,583
未實現淨增值總額 (美金曝險部位 - 美金 136,968,452)						601,389

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
73	JPY	Nikkei 225 Index	2024 年 9 月	19,513,809	139,186
9	AUD	KOSPI SPI 200 Index	2024 年 9 月	1,228,175	49,444
10	CAD	S&P/TSX 60 Index	2024 年 9 月	2,071,691	147,026
(49)	EUR	CAC40 Index	2024 年 9 月	4,164,305	(204,728)
2	GBP	FTSE 100 Index	2024 年 9 月	221,212	6,218
(79)	USD	S&P 500 E-Mini Index	2024 年 9 月	22,280,963	(553,406)
9	USD	Nifty 50 Index	2024 年 9 月	457,056	3,614
合計				49,937,211	(412,646)

至 2024 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
10	Call	Adobe	Exchange Traded	USD 610	20/9/2024	(1,672)	12,450
308	Call	Alphabet	Exchange Traded	USD 195	20/9/2024	(163,464)	1,694
78	Call	Alphabet	Exchange Traded	USD 205	20/9/2024	(36,912)	312
147	Put	Amazon.com	Exchange Traded	USD 160	20/9/2024	(23,464)	8,600
169	Call	Amazon.com	Exchange Traded	USD 195	20/9/2024	(95,216)	3,972
68	Call	Amazon.com	Exchange Traded	USD 215	20/9/2024	(37,993)	238
246	Call	Apple	Exchange Traded	USD 220	20/9/2024	148,528	291,510
135	Call	Apple	Exchange Traded	USD 235	20/9/2024	(84,473)	40,027
24	Call	Applied Materials	Exchange Traded	USD 260	20/9/2024	(32,466)	108
14	Call	Autodesk	Exchange Traded	USD 260	20/9/2024	7,809	17,500
150	Call	Confluent	Exchange Traded	USD 33	20/9/2024	(16,084)	750
5	Call	Costco Wholesale	Exchange Traded	USD 920	20/9/2024	(6,774)	2,963
7	Call	Eli Lilly	Exchange Traded	USD 960	20/9/2024	(18,181)	11,445
50	Call	JPMorgan Chase	Exchange Traded	USD 215	20/9/2024	23,264	46,375
21	Call	Mastercard	Exchange Traded	USD 465	20/9/2024	33,763	43,890
118	Put	Merck	Exchange Traded	USD 110	20/9/2024	(25,313)	4,130

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。
437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德環球動力股票基金 (本基金非屬環境、社會及治理相關主題基金)
 (Sustainable Global Dynamic Equity Fund)⁽⁴⁾ 續

至 2024 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
87	Call	Micron Technology	Exchange Traded	USD 120	20/9/2024	(31,637)	2,132
24	Call	Micron Technology	Exchange Traded	USD 140	20/9/2024	(20,226)	108
174	Put	Microsoft	Exchange Traded	USD 400	20/9/2024	(76,287)	44,805
68	Call	Microsoft	Exchange Traded	USD 445	20/9/2024	(77,801)	5,304
84	Call	Novo Nordisk	Exchange Traded	USD 140	20/9/2024	(4,177)	31,710
100	Call	Novo Nordisk	Exchange Traded	USD 145	20/9/2024	(41,207)	19,450
227	Put	NVIDIA	Exchange Traded	USD 100	20/9/2024	(93,335)	12,258
250	Put	NVIDIA	Exchange Traded	USD 105	20/9/2024	(155,738)	25,625
265	Put	NVIDIA	Exchange Traded	USD 108	20/9/2024	(92,134)	37,232
173	Call	NVIDIA	Exchange Traded	USD 120	20/9/2024	(35,591)	112,017
61	Call	Oracle	Exchange Traded	USD 155	20/9/2024	(7,974)	9,791
33	Call	UnitedHealth	Exchange Traded	USD 580	20/9/2024	14,776	52,635
158	Call	Walmart	Exchange Traded	USD 75	20/9/2024	20,188	32,548
88	Put	Walmart	Exchange Traded	USD 195	20/9/2024	(8,749)	308
265	Call	Apple	Exchange Traded	USD 230	27/9/2024	35,235	158,337
136	Put	Alphabet	Exchange Traded	USD 155	18/10/2024	(24,966)	29,104
102	Call	Alphabet	Exchange Traded	USD 170	18/10/2024	(15,642)	38,760
102	Call	Amazon.com	Exchange Traded	USD 175	18/10/2024	19,509	75,990
88	Call	Amazon.com	Exchange Traded	USD 185	18/10/2024	(15,596)	28,160
73	Call	Apple	Exchange Traded	USD 225	18/10/2024	24,075	80,117
139	Call	Apple	Exchange Traded	USD 230	18/10/2024	(48,960)	110,505
264	Call	Apple	Exchange Traded	USD 235	18/10/2024	11,952	144,540
70	Call	Broadcom	Exchange Traded	USD 180	18/10/2024	(14,716)	31,500
147	Call	JPMorgan Chase	Exchange Traded	USD 220	18/10/2024	55,900	128,992
23	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 690	18/10/2024	6,497	49,548
172	Put	Merck	Exchange Traded	USD 110	18/10/2024	(25,065)	15,566
44	Call	Microsoft	Exchange Traded	USD 440	18/10/2024	(14,068)	20,790
109	Call	Walt Disney	Exchange Traded	USD 110	18/10/2024	(32,997)	1,581
118	Call	Edwards Lifesciences	Exchange Traded	USD 72.5	15/11/2024	16,149	50,150
24	Call	Humana	Exchange Traded	USD 395	15/11/2024	(16,202)	18,600
總金額 (美金曝險部位 - 美金 32,064,932)						(977,435)	1,854,127

至 2024 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(246)	Call	Apple	Exchange Traded	USD 230	20/9/2024	(60,820)	(126,690)
(136)	Call	Apple	Exchange Traded	USD 245	20/9/2024	9,353	(10,744)
(132)	Put	Apple	Exchange Traded	USD 205	20/9/2024	8,352	(6,270)
(118)	Put	Merck	Exchange Traded	USD 100	20/9/2024	4,328	(1,298)
(263)	Put	Microsoft	Exchange Traded	USD 370	20/9/2024	37,842	(11,177)
(47)	Call	NextEra Energy	Exchange Traded	USD 80	20/9/2024	(2,784)	(9,447)
(125)	Call	NVIDIA	Exchange Traded	USD 130	20/9/2024	52,523	(32,125)
(346)	Call	NVIDIA	Exchange Traded	USD 140	20/9/2024	74,758	(30,794)
(173)	Put	NVIDIA	Exchange Traded	USD 90	20/9/2024	30,581	(3,806)
(265)	Call	Apple	Exchange Traded	USD 240	27/9/2024	(16,756)	(56,180)
(136)	Put	Alphabet	Exchange Traded	USD 140	18/10/2024	9,499	(7,820)
(50)	Put	Alphabet	Exchange Traded	USD 145	18/10/2024	3,314	(4,275)
(88)	Put	Amazon.com	Exchange Traded	USD 155	18/10/2024	(548)	(9,416)
(264)	Call	Apple	Exchange Traded	USD 250	18/10/2024	(3,711)	(36,564)
(38)	Put	Apple	Exchange Traded	USD 195	18/10/2024	4,836	(2,793)
(147)	Put	Apple	Exchange Traded	USD 200	18/10/2024	2,980	(14,626)
(70)	Put	Broadcom	Exchange Traded	USD 140	18/10/2024	719	(18,375)
(147)	Call	JPMorgan Chase	Exchange Traded	USD 235	18/10/2024	(18,335)	(33,442)
(147)	Put	JPMorgan Chase	Exchange Traded	USD 190	18/10/2024	7,390	(10,217)

(4) 基金名稱於該年度內變更，詳情請參閱備註 1。
 437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德環球動力股票基金 (本基金非屬環境、社會及治理相關主題基金)
 (Sustainable Global Dynamic Equity Fund)⁽⁴⁾ 續

至 2024 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(10)	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 590	18/10/2024	6,868	(3,445)
(118)	Put	Merck	Exchange Traded	USD 100	18/10/2024	6,404	(2,655)
(44)	Put	Microsoft	Exchange Traded	USD 380	18/10/2024	(1,440)	(10,582)
(208)	Call	NVIDIA	Exchange Traded	USD 150	18/10/2024	61,102	(31,200)
(530)	Put	NVIDIA	Exchange Traded	USD 78	18/10/2024	31,188	(19,080)
(147)	Put	NVIDIA	Exchange Traded	USD 85	18/10/2024	3,490	(8,012)
(56)	Put	Tesla	Exchange Traded	USD 175	18/10/2024	6,315	(21,280)
(42)	Put	Tesla	Exchange Traded	USD 200	18/10/2024	(13,321)	(45,570)
(109)	Put	Walt Disney	Exchange Traded	USD 90	18/10/2024	(14,631)	(28,558)
(118)	Call	Edwards Lifesciences	Exchange Traded	USD 80	15/11/2024	(10,029)	(21,240)
(118)	Put	Edwards Lifesciences	Exchange Traded	USD 60	15/11/2024	3,128	(11,800)
(24)	Put	Humana	Exchange Traded	USD 310	17/11/2025	4,577	(23,400)
總金額 (美金曝險部位 - 美金 10,522,877)						227,172	(652,881)

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。
 437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

持 股 量 說 明		市 場 價 值 (美 金)	淨 資 產 %	持 股 量 說 明		市 場 價 值 (美 金)	淨 資 產 %		
允 許 於 正 式 交 易 所 上 市 或 於 其 他 受 規 管 市 場 交 易 的 可 轉 換 證 券 和 貨 幣 市 場 工 具				EUR 1,581,000 Kingdom of Belgium Government Bond 2.75% 22/4/2039				1,676,249	0.17
債 券				EUR 320,000 Kingdom of Belgium Government Bond 3.45% 22/6/2043				363,480	0.04
澳 洲								7,228,349	0.75
EUR 200,000	AusNet Services 1.5% 26/2/2027	213,307	0.02	百 慕 達					
EUR 600,000	Australia & New Zealand Banking 3.951% 21/5/2027	664,797	0.07	USD 78,719	Digicel 0% 31/12/2030	24,132	0.00		
AUD 1,220,000	Australia Government Bond 3% 21/3/2047	656,643	0.07	USD 125,000	NCL 8.125% 15/1/2029	133,867	0.02		
AUD 6,344,000	Australia Government Bond 4.25% 21/6/2034	4,408,365	0.46	USD 25,000	NCL 8.375% 1/2/2028	26,400	0.00		
AUD 6,270,000	Australia Government Bond 4.25% 21/12/2035	4,343,782	0.45	USD 1,083,000	OHA Credit Funding 12 8.282% 20/7/2036	1,098,568	0.11		
USD 25,000	FMG Resources August 2006 4.375% 1/4/2031	22,949	0.00	USD 2,381,000	RR 24 7.031% 15/1/2036	2,389,729	0.25		
AUD 500,000	La Trobe Financial Capital Markets Trust 2024-3 0% 13/11/2055	339,125	0.04	USD 300,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	284,380	0.03		
USD 106,000	Mineral Resources 9.25% 1/10/2028	112,147	0.01	USD 1,190,000	Symphony CLO 38 8.183% 24/4/2036	1,201,568	0.12		
AUD 1,000,000	Pepper Residential Trust No. 40 Mtge 5.622% 12/11/2065	678,379	0.07	USD 633,000	Trinitas CLO XXIV 7.128% 25/4/2037	631,907	0.07		
AUD 1,000,000	Resimac Bastille Trust Series 2024-2NC 5.662% 6/3/2056	678,345	0.07					5,790,551	0.60
		12,117,839	1.26	巴 西					
				USD 400,000	Banco do Brasil 6.25% 18/4/2030*	416,406	0.05		
				BRL 32,920	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	579,062	0.06		
				BRL 106,180	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	1,837,269	0.19		
								2,832,737	0.30
奧 地 利				加 拿 大					
EUR 200,000	ams-OSRAM 10.5% 30/3/2029*	233,074	0.02	USD 22,000	1011778 BC ULC / New Red Finance 3.5% 15/2/2029	20,548	0.00		
EUR 300,000	Republic of Austria Government Bond 0% 20/10/2040*	204,451	0.02	USD 22,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	21,076	0.00		
EUR 1,460,000	Republic of Austria Government Bond 0.75% 20/10/2026	1,559,193	0.16	USD 25,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	22,921	0.00		
EUR 690,000	Republic of Austria Government Bond 1.5% 2/11/2086*	467,236	0.05	USD 30,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	29,107	0.01		
EUR 350,000	Republic of Austria Government Bond 1.85% 23/5/2049	304,932	0.03	USD 122,000	Bombardier 7.5% 1/2/2029	128,653	0.01		
EUR 990,000	Republic of Austria Government Bond 2.1% 20/9/2117	852,325	0.09	USD 25,000	Bombardier 8.75% 15/11/2030	27,281	0.00		
EUR 1,426,000	Republic of Austria Government Bond 2.9% 23/5/2029	1,609,283	0.17	CAD 872,000	Canadian Government Bond 1.75% 1/12/2053	467,331	0.05		
		5,230,494	0.54	CAD 960,000	Canadian Government Bond 2% 1/12/2051	553,816	0.06		
比 利 時				CAD 420,000	Canadian Government Bond 2.75% 1/12/2048	287,149	0.03		
EUR 450,000	Anheuser-Busch InBev 3.95% 22/3/2044	500,299	0.05	CAD 3,200,000	Canadian Government Bond 3.5% 1/3/2034	2,454,397	0.25		
GBP 100,000	Anheuser-Busch InBev 4% 24/9/2025*	130,334	0.02	CAD 833,000	Canadian Government Bond 3.5% 1/12/2045	644,588	0.07		
GBP 100,000	KBC 1.25% 21/9/2027	121,923	0.01	CAD 8,					

437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)
 (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
CAD 1,810,000	Province of Ontario Canada 4.6% 2/12/2055	1,445,836	0.15	USD 472,822	Octagon Investment Partners 18-R 6.508% 16/4/2031	473,043	0.05
USD 1,695,000	Province of Ontario Canada 5.05% 24/4/2034	1,800,546	0.19	USD 320,000	Orion CLO 2024-3 6.89% 25/7/2037	321,602	0.03
CAD 750,000	Province of Quebec Canada 4.45% 1/9/2034	584,260	0.06	USD 320,000	Palmer Square CLO 2020-3 7.418% 15/11/2036	321,408	0.03
CAD 4,598,000	Province of Saskatchewan Canada 2.95% 2/6/2058	2,651,923	0.27	USD 800,000	Peace Park CLO 6.674% 20/10/2034	801,056	0.08
USD 363,000	Rogers Communications 5.3% 15/2/2034*	367,804	0.04	USD 250,000	Pikes Peak CLO 4 6.763% 15/7/2034	250,048	0.02
GBP 100,000	Toronto-Dominion Bank 2.875% 5/4/2027*	125,008	0.01	USD 250,000	Regatta XVI Funding 9.463% 15/1/2033	253,172	0.03
		19,314,380	2.00	USD 585,000	Regatta XXI Funding 7.244% 20/10/2034	587,782	0.06
	開曼群島			USD 293,672	Rockford Tower CLO 2018-1 6.49% 20/5/2031	294,098	0.03
USD 350,000	ACAS CLO 2015-1 7.141% 18/10/2028	350,356	0.04	USD 640,000	RR 8 6.675% 15/7/2037	641,737	0.07
USD 2,500,000	AGL CLO 3 6.863% 15/1/2033	2,505,958	0.26	USD 200,000	Saudi Electricity Sukuk Programme 4.632% 11/4/2033	199,471	0.02
USD 500,000	AGL CLO 3 7.263% 15/1/2033	500,980	0.05	USD 77,000	Seagate HDD Cayman 9.625% 1/12/2032	88,745	0.01
USD 1,413,000	AGL CLO 3 8.863% 15/1/2033	1,425,834	0.15	GBP 200,000	Trafford Centre Finance 5.952% 28/7/2035	187,981	0.02
USD 325,000	AGL Core CLO 2 7.083% 20/7/2037	325,224	0.03	USD 690,000	TRESTLES CLO II 6.893% 25/7/2037	691,621	0.07
USD 500,000	AGL Core CLO 4 6.614% 20/4/2033	499,406	0.05	USD 476,000	Trinitas CLO XII 7.285% 25/4/2033	476,505	0.05
USD 400,000	Apidos CLO XX 7.098% 16/7/2031	399,879	0.04	USD 1,750,000	Trinitas CLO XIV 7.235% 25/1/2034	1,754,284	0.18
USD 2,015,000	Apidos CLO XXXII 6.382% 20/1/2033	2,016,995	0.21	USD 2,000,000	Trinitas CLO XIV 7.685% 25/1/2034	2,006,001	0.21
USD 750,000	Apidos CLO XXXIX 6.582% 21/4/2035	750,597	0.08	USD 650,000	Trinitas CLO XXIX 6.799% 23/7/2037	652,894	0.07
USD 640,000	Apidos Loan Fund 2024-1 6.59% 25/4/2035	640,878	0.07	USD 835,000	Voya CLO 2014-4 7.163% 14/7/2031	835,069	0.09
USD 480,000	AREIT 2024-CRE9 7.028% 17/5/2041	478,976	0.05	USD 176,881	Voya CLO 2018-1 6.491% 19/4/2031	177,074	0.02
USD 640,000	Bain Capital Credit CLO 2020-1 6.529% 18/4/2033	640,694	0.07	USD 1,000,000	Voya CLO 2018-2 6.813% 15/7/2031	1,001,217	0.10
USD 834,000	Bain Capital Credit CLO 2020-4 7.032% 20/10/2036	839,421	0.09	USD 282,607	Voya CLO 2018-3 6.501% 15/10/2031	282,751	0.03
USD 2,010,000	Ballyrock CLO 14 6.679% 20/7/2037	2,012,010	0.21			35,106,714	3.63
USD 467,729	Ballyrock CLO 2020-2 6.554% 20/10/2031	467,760	0.05		智利		
USD 615,582	CIFC Funding 2014-III 6.744% 22/10/2031	616,397	0.06	USD 200,000	Celulosa Arauco y Constitucion 4.2% 29/1/2030	191,798	0.02
USD 950,000	CIFC Funding 2017-IV 7.095% 24/10/2030	949,939	0.10	USD 200,000	Chile Government International Bond 2.45% 31/1/2031	177,500	0.02
USD 1,000,000	Eaton Vance CLO 2015-1 6.794% 20/1/2030	1,002,611	0.10	USD 500,000	Chile Government International Bond 3.1% 7/5/2041	385,875	0.04
USD 250,000	Eaton Vance CLO 2015-1 6.994% 20/1/2030	250,345	0.03	USD 200,000	Chile Government International Bond 3.125% 21/1/2026	195,700	0.02
USD 200,000	Fantasia 10.875% 9/1/2023***	3,500	0.00	USD 500,000	Chile Government International Bond 3.5% 25/1/2050*	379,875	0.04
USD 200,000	Fantasia 11.875% 1/6/2023***	3,800	0.00	EUR 2,010,000	Chile Government International Bond 3.875% 9/7/2031	2,271,249	0.23
USD 640,000	Flatiron CLO 28 6.587% 15/7/2036	642,337	0.07	USD 500,000	Inversiones CMPC 4.375% 4/4/2027	495,750	0.05
USD 200,000	FWD 8.4% 5/4/2029	207,200	0.02	USD 200,000	Nacional del Cobre de Chile 4.25% 17/7/2042	165,299	0.02
USD 200,000	Gaci First Investment 5% 13/10/2027	202,586	0.02			4,263,046	0.44
USD 200,000	Gaci First Investment 5.25% 13/10/2032*	206,406	0.02		中國		
USD 1,250,000	Galaxy XXII CLO 6.748% 16/4/2034	1,250,865	0.13	CNY 60,000,000	China Government Bond 2.18% 15/8/2026	8,559,468	0.89
USD 320,000	Goldentree Loan Management US CLO 9 6.782% 20/4/2037	320,405	0.03				
USD 1,000,000	KKR CLO 17 6.643% 15/4/2034	999,691	0.10				
USD 400,000	KSA Sukuk 3.628% 20/4/2027	394,452	0.04				
USD 400,000	MAF Sukuk 4.5% 3/11/2025	399,032	0.04				
USD 1,510,000	MF1 2024-FL15 7.03% 18/8/2041	1,504,621	0.15				

* 本證券全部或部分代表借貸證券。
 *** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)

(Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
GBP 200,000	Electricite de France 6% 29/1/2026	260,938	0.03	EUR 100,000	Commerzbank 4.625% 17/1/2031	115,204	0.01
EUR 1,300,000	Engie 3.875% 6/1/2031	1,475,072	0.15	EUR 200,000	Commerzbank 6.125% 9/10/2025	222,239	0.02
EUR 300,000	Engie 4.25% 6/3/2044	333,953	0.04	EUR 200,000	Commerzbank 6.5% 9/10/2029	223,280	0.02
EUR 300,000	Engie 4.5% 6/9/2042	345,783	0.04	GBP 100,000	Deutsche Bank 2.625% 16/12/2024	129,872	0.01
EUR 100,000	Engie 5.125% 14/3/2033	113,306	0.01	EUR 200,000	Deutsche Bank 3.25% 24/5/2028	220,370	0.02
EUR 100,000	Forvia 3.75% 15/6/2028*	108,538	0.01	GBP 100,000	Deutsche Bank 4% 24/6/2026	130,016	0.02
EUR 200,000	Forvia 5.5% 15/6/2031	226,504	0.02	EUR 100,000	Deutsche Bank 4% 24/6/2032	110,007	0.01
EUR 25,000	French Republic Government Bond OAT 0% 25/3/2025	27,197	0.00	EUR 200,000	Deutsche Bank 8.125% 30/10/2029	227,430	0.03
EUR 2,340,000	French Republic Government Bond OAT 0.5% 25/6/2044	1,537,975	0.16	EUR 281,000	E.ON 3.75% 15/1/2036	313,690	0.03
EUR 390,000	French Republic Government Bond OAT 0.5% 25/5/2072*	159,049	0.02	EUR 220,000	E.ON 4.125% 25/3/2044	248,073	0.03
EUR 880,000	French Republic Government Bond OAT 1.5% 25/5/2050	654,452	0.07	EUR 100,000	EnBW Energie Baden- Wuerttemberg 5.25% 23/1/2084	114,692	0.01
EUR 240,000	French Republic Government Bond OAT 2% 25/5/2048	204,790	0.02	EUR 200,000	Eurogrid 3.279% 5/9/2031	218,787	0.02
EUR 1,777,000	French Republic Government Bond OAT 3% 25/6/2049	1,832,736	0.19	EUR 1,100,000	Eurogrid 3.722% 27/4/2030	1,234,112	0.13
EUR 10,000	French Republic Government Bond OAT 3.25% 25/5/2045	10,875	0.00	EUR 300,000	Eurogrid 3.915% 1/2/2034	337,063	0.03
EUR 519,000	French Republic Government Bond OAT 4% 25/4/2060	631,876	0.07	EUR 133,641	FCT Autonoria DE 2023 4.758% 26/1/2043	148,834	0.02
EUR 100,000	Goldstory 7.631% 1/2/2030	111,008	0.01	EUR 75,000	Fraport Frankfurt Airport Services Worldwide 4.25% 11/6/2032	85,260	0.01
EUR 100,000	iliad 5.375% 15/2/2029	115,646	0.01	EUR 100,000	Gruenenthal 3.625% 15/11/2026	109,499	0.01
EUR 300,000	iliad 5.625% 15/2/2030*	348,349	0.04	EUR 100,000	HT Troplast 9.375% 15/7/2028*	112,227	0.01
EUR 200,000	Iliad 6.875% 15/4/2031*	231,091	0.02	EUR 106,000	IHO Verwaltungs 3.75% 15/9/2026	117,552	0.01
EUR 100,000	Loxam 3.75% 15/7/2026	110,285	0.01	EUR 132,456	IHO Verwaltungs 8.75% 15/5/2028	156,911	0.02
EUR 100,000	Nova Alexandre III 8.914% 15/7/2029*	112,337	0.01	EUR 1,100,000	Jefferies 4.558% 22/7/2026	1,221,401	0.13
EUR 200,000	Orange 2.375% 15/1/2025	219,725	0.02	EUR 2,500,000	Kreditanstalt fuer Wiederaufbau 0% 15/9/2028*	2,508,517	0.26
EUR 100,000	Paprec 7.25% 17/11/2029	117,259	0.02	EUR 5,000	Kreditanstalt fuer Wiederaufbau 0.375% 23/4/2030	4,917	0.00
EUR 100,000	Picard Groupe 6.375% 1/7/2029*	114,507	0.01	EUR 2,514,000	Kreditanstalt fuer Wiederaufbau 0.875% 4/7/2039	2,123,493	0.22
EUR 400,000	RCI Banque 2.625% 18/2/2030	441,377	0.05	EUR 100,000	Mahle 6.5% 2/5/2031	112,532	0.01
EUR 100,000	RCI Banque 5.5% 9/10/2034	113,191	0.01	EUR 200,000	Merck 1.625% 25/6/2079	221,147	0.02
EUR 400,000	RED & Black Auto Loans France 2024 4.144% 27/6/2039	444,045	0.05	EUR 100,000	Merck 3.875% 27/8/2054	110,472	0.01
EUR 2,100,000	Societe Des Grands Projets EPIC 1.125% 25/5/2034*	1,927,132	0.20	EUR 144,000	Nidda Healthcare 7% 21/2/2030	164,108	0.02
GBP 100,000	Societe Generale 1.875% 3/10/2024	130,998	0.02	EUR 100,000	PCF 4.75% 15/4/2029	96,602	0.01
GBP 100,000	TotalEnergies Capital International 1.66% 22/7/2026	124,955	0.01	EUR 100,000	ProGroup 5.125% 15/4/2029	108,986	0.01
EUR 100,000	Veolia Environnement 1.625% 1/6/2026	105,858	0.01	EUR 100,000	Red & Black Auto Germany 10 UG 4.835% 15/9/2032	111,260	0.01
		15,551,627	1.62	EUR 640,000	State of North Rhine- Westphalia Germany 1.65% 16/5/2047*	547,350	0.06
	德國			EUR 101,265	Tele Columbus 10% 1/1/2029	88,644	0.01
EUR 300,000	Bayer 1.375% 6/7/2032	277,839	0.03	EUR 2,000,000	Volkswagen Bank 4.25% 7/1/2026	2,239,043	0.23
EUR 1,090,000	Bayer 4% 26/8/2026	1,226,819	0.13	EUR 200,000	ZF Finance 5.75% 3/8/2026	226,905	0.03
EUR 100,000	Bayer 4.5% 25/3/2082	109,824	0.01			63,218,677	6.56
EUR 619,000	Bayer 4.625% 26/5/2033*	720,800	0.08		希臘		
EUR 100,000	Bayer 5.375% 25/3/2082	110,416	0.01	EUR 100,000	Alpha Bank 5% 12/5/2030*	114,335	0.01
EUR 100,000	Bayer 7% 25/9/2083*	119,192	0.01	EUR 1,010,000	Hellenic Republic Government Bond 3.375% 15/6/2034	1,123,946	0.12
EUR 14,097,000	Bundesobligation 0% 10/10/2025*	15,184,739	1.57	EUR 1,063,000	Hellenic Republic Government Bond 4.125% 15/6/2054	1,200,015	0.12
EUR 27,510,000	Bundesobligation 1.3% 15/10/2027*	29,690,204	3.08	EUR 100,000	National Bank of Greece 5.875% 28/6/2035*	115,497	0.01
EUR 1,150,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2052	641,725	0.07			2,553,793	0.26
EUR 200,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	231,760	0.02				
EUR 400,000	Commerzbank 4.443% 12/3/2027	444,864	0.05				

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 200,000	香港 Hong Kong Government International Bond 4.625% 11/1/2033	209,000	0.02	USD 3,630,000	International Bank for Reconstruction & Development 0.75% 26/8/2030	3,039,734	0.31
	USD 200,000 Lenovo 6.536% 27/7/2032	217,107	0.02			16,382,788	1.70
	USD 200,000 Xiaomi Best Time International 4.1% 14/7/2051	154,161	0.02	EUR 200,000	愛爾蘭 AIB 6.25% 23/6/2025	223,568	0.02
		580,268	0.06				
HUF 168,640,000	匈牙利 Hungary Government Bond 3% 21/8/2030*	407,115	0.04			91,618	0.01
	HUF 97,860,000 Hungary Government Bond 7% 24/10/2035	290,262	0.03			554,791	0.06
	EUR 1,315,000 Hungary Government International Bond 1.75% 5/6/2035	1,136,694	0.12			279,131	0.03
		1,834,071	0.19			348,447	0.03
INR 384,390,000	印度 India Government Bond 7.18% 24/7/2037	4,688,507	0.49			276,559	0.03
	EUR 200,000 Power Finance 1.841% 21/9/2028	202,492	0.02			327,345	0.03
	USD 200,000 REC 3.875% 7/7/2027	194,303	0.02			563,739	0.06
		5,085,302	0.53			165,174	0.02
USD 400,000	印尼 Indonesia Government International Bond 5.125% 15/1/2045	407,304	0.04			275,926	0.03
	IDR 7,535,000,000 Indonesia Treasury Bond 6.125% 15/5/2028	482,583	0.05			553,536	0.06
	IDR 9,384,000,000 Indonesia Treasury Bond 6.875% 15/7/2054	610,795	0.06			547,436	0.06
	IDR 9,308,000,000 Indonesia Treasury Bond 7% 15/5/2027	611,650	0.06			614,496	0.06
	IDR 20,623,000,000 Indonesia Treasury Bond 7.125% 15/6/2038	1,386,641	0.15			527,355	0.05
	IDR 19,728,000,000 Indonesia Treasury Bond 7.5% 15/5/2038	1,358,813	0.14			552,527	0.06
	IDR 25,876,000,000 Indonesia Treasury Bond 8.25% 15/5/2029	1,787,629	0.19			166,932	0.02
	IDR 8,502,000,000 Indonesia Treasury Bond 8.25% 15/5/2036	618,492	0.07			150,464	0.02
	USD 350,000 Pertamina Persero 4.175% 21/1/2050	288,204	0.03			230,426	0.02
	USD 200,000 Pertamina Persero 5.625% 20/5/2043	202,375	0.02			177,120	0.02
	USD 880,000 Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032*	889,143	0.09			277,185	0.03
	USD 1,000,000 Perusahaan Penerbit SBSN Indonesia III 5.6% 15/11/2033*	1,070,560	0.11			583,256	0.06
		9,714,189	1.01			1,108,938	0.11
						222,255	0.02
						277,393	0.03
						144,391	0.02
						129,564	0.01
						192,143	0.02
						133,200	0.01
						121,480	0.01
						174,583	0.02
						1,314,611	0.14
						11,305,589	1.17
EUR 660,000	國際 Asian Development Bank 1.95% 22/7/2032	694,019	0.07	EUR 1,186,000	Voya Euro CLO IV 5.435% 15/10/2034		
	USD 2,260,000 Asian Development Bank 4.875% 26/9/2028	2,299,035	0.24				
	EUR 550,000 European Investment Bank 0.25% 15/6/2040	402,219	0.04				
	EUR 1,211,000 European Investment Bank 2.625% 4/9/2034	1,329,119	0.14				
	EUR 2,622,000 European Investment Bank 2.75% 28/7/2028	2,935,045	0.31				
	EUR 5,400,000 European Union 0.4% 4/2/2037	4,406,873	0.46				
	EUR 1,580,000 European Union 1.25% 4/2/2043*	1,276,744	0.13				

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)

(Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	義大利			EUR 100,000	UnipolSai Assicurazioni 4.9% 23/5/2034	111,541	0.01
EUR 100,000	A2A 5% 11/6/2029	111,602	0.01	EUR 90,229	Youni Italy 2024-1 5.308% 20/4/2034	100,846	0.01
EUR 900,000	ASTM 1.5% 25/1/2030	893,086	0.10			15,771,161	1.63
EUR 122,000	Auto ABS Italian Stella Loans 2024-1 4.784% 29/12/2036	135,353	0.01		日本		
EUR 100,000	Azzurra Aeroporti 2.625% 30/5/2027	105,996	0.01	USD 800,000	Japan Bank for International Cooperation 4.875% 18/10/2028	828,346	0.09
EUR 100,000	Banca Monte dei Paschi di Siena 4.75% 15/3/2029	113,238	0.01	JPY 100,000,000	Japan Expressway and Debt Repayment Agency 0.306% 31/3/2050	448,339	0.05
EUR 100,000	Banca Monte dei Paschi di Siena 6.75% 5/9/2027	116,322	0.01	JPY 940,850,000	Japan Government Five Year Bond 0.2% 20/6/2028	6,411,135	0.66
EUR 115,000	Banco BPM 3.25% 14/1/2031*	125,272	0.02	JPY 4,400,000	Japan Government Five Year Bond 0.5% 20/6/2029	30,242	0.00
EUR 150,000	Banco BPM 6% 14/6/2028	176,012	0.02	JPY 607,200,000	Japan Government Forty Year Bond 0.5% 20/3/2059	2,473,998	0.26
EUR 339,473	Brignole 4.388% 24/2/2042	377,033	0.04	JPY 57,900,000	Japan Government Forty Year Bond 0.7% 20/3/2061	246,300	0.03
EUR 92,752	Brignole 4.808% 24/2/2042	103,081	0.01	JPY 560,000,000	Japan Government Forty Year Bond 0.8% 20/3/2058	2,605,389	0.27
EUR 100,000	Cedacri Mergeco 9.042% 15/5/2028*	111,395	0.01	JPY 121,200,000	Japan Government Forty Year Bond 0.9% 20/3/2057	591,974	0.06
EUR 100,000	doValue 3.375% 31/7/2026	106,578	0.01	JPY 191,800,000	Japan Government Forty Year Bond 1% 20/3/2062	899,962	0.09
EUR 100,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028*	111,910	0.01	JPY 59,350,000	Japan Government Forty Year Bond 1.3% 20/3/2063	304,670	0.03
EUR 1,335,000	Eni 4.25% 19/5/2033	1,545,113	0.16	JPY 525,000,000	Japan Government Ten Year Bond 0.1% 20/9/2031	3,482,128	0.36
EUR 200,000	Fiber Bidco 7.695% 15/1/2030	223,172	0.02	JPY 73,400,000	Japan Government Ten Year Bond 0.4% 20/6/2033	488,360	0.05
EUR 100,000	FIS Fabbbrica Italiana Sintetici 5.625% 1/8/2027	109,281	0.01	JPY 456,150,000	Japan Government Ten Year Bond 0.8% 20/9/2033	3,135,279	0.33
EUR 100,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	107,034	0.01	JPY 125,600,000	Japan Government Thirty Year Bond 0.6% 20/9/2050	618,858	0.06
EUR 200,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	224,180	0.03	JPY 110,150,000	Japan Government Thirty Year Bond 0.7% 20/12/2048	577,137	0.06
EUR 100,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028*	103,114	0.01	JPY 566,950,000	Japan Government Thirty Year Bond 0.7% 20/9/2051	2,816,638	0.29
EUR 99,139	Inter Media and Communication 6.75% 9/2/2027*	109,984	0.01	JPY 230,200,000	Japan Government Thirty Year Bond 1.3% 20/6/2052	1,328,616	0.14
GBP 219,000	Intesa Sanpaolo 5.148% 10/6/2030*	274,603	0.03	JPY 402,900,000	Japan Government Thirty Year Bond 1.4% 20/3/2053	2,367,037	0.25
EUR 2,256,000	Italy Buoni Poliennali Del Tesoro 1.45% 1/3/2036*	1,967,212	0.20	JPY 151,850,000	Japan Government Twenty Year Bond 0.3% 20/9/2039	887,075	0.09
EUR 2,526,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	1,804,680	0.19	JPY 603,650,000	Japan Government Twenty Year Bond 0.4% 20/6/2040	3,524,692	0.37
EUR 866,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050*	703,843	0.07	JPY 3,500,000	Japan Government Twenty Year Bond 0.6% 20/12/2037	22,131	0.00
EUR 5,000	Italy Buoni Poliennali Del Tesoro 2.7% 1/3/2047*	4,409	0.00	JPY 33,200,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	215,497	0.02
EUR 1,540,000	Italy Buoni Poliennali Del Tesoro 2.95% 1/9/2038	1,530,014	0.16	JPY 88,250,000	Japan Government Twenty Year Bond 1.3% 20/12/2043	566,889	0.06
EUR 5,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048	4,974	0.00	JPY 92,450,000	Japan Government Twenty Year Bond 1.6% 20/3/2044	623,118	0.06
EUR 270,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	284,289	0.03	USD 200,000	Mitsubishi UFJ Financial 2.309% 20/7/2032	170,981	0.02
EUR 1,750,000	Italy Buoni Poliennali Del Tesoro 4% 30/10/2031	2,024,684	0.21	USD 200,000	Mitsubishi UFJ Financial 2.852% 19/1/2033*	175,835	0.02
EUR 250,000	Italy Buoni Poliennali Del Tesoro 4.5% 1/10/2053	287,288	0.03	USD 200,000	Mitsubishi UFJ Financial 5.441% 22/2/2034*	208,627	0.02
EUR 152,784	Koromo Italy 4.398% 26/2/2035	169,719	0.02	EUR 350,000	SoftBank 3.875% 6/7/2032	353,093	0.04
EUR 100,000	Miltonia Mortgage Finance 4.986% 28/4/2062	108,889	0.01	EUR 200,000	SoftBank 5.375% 8/1/2029	222,550	0.02
EUR 200,000	Nexi 2.125% 30/4/2029*	207,017	0.02	USD 360,000	Sumitomo Mitsui Financial 5.558% 9/7/2034	376,804	0.04
EUR 100,000	Pachelbel Bidco 8.066% 17/5/2031	111,221	0.01	USD 381,000	Takeda Pharmaceutical 2.05% 31/3/2030	335,135	0.03
EUR 108,000	Quarzo 5.3% 15/6/2041	119,638	0.01			37,336,835	3.87
EUR 436,000	Terna - Rete Elettrica Nazionale 0.75% 24/7/2032	396,939	0.04				
EUR 152,000	Terna - Rete Elettrica Nazionale 3.5% 17/1/2031*	168,879	0.02				
EUR 150,000	UniCredit 4.45% 16/2/2029	171,079	0.02				
USD 200,000	UniCredit 7.296% 2/4/2034	210,641	0.02				

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)
 (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	澤西島						
USD 44,000	Adient Global 8.25% 15/4/2031	46,824	0.01	USD 121,000	Intelsat Jackson 6.5% 15/3/2030	116,965	0.01
USD 500,000	AGL CLO 20 8.232% 20/7/2035	501,066	0.05	EUR 100,000	Lion/Polaris Lux 4 7.334% 1/7/2029	111,660	0.01
EUR 109,000	Ardonagh Finco 6.875% 15/2/2031*	121,300	0.01	USD 174,000	Medtronic Global 4.5% 30/3/2033	173,488	0.02
GBP 100,000	Aston Martin Capital 10.375% 31/3/2029*	132,239	0.01	EUR 200,000	Motion Finco 7.375% 15/6/2030	223,526	0.03
USD 474,000	Bain Capital CLO 2024-1 6.875% 16/4/2037	476,702	0.05	EUR 480,000	Nestle Finance International 3.25% 23/1/2037	526,186	0.05
USD 468,000	CarVal CLO IX-C 6.962% 20/4/2037	473,217	0.05	EUR 900,000	Nestle Finance International 3.375% 15/11/2034	1,017,503	0.11
GBP 100,000	CPUK Finance 7.875% 28/8/2029	133,452	0.02	EUR 100,000	Pony Compartment German Auto Loans 2024-1 4.475% 14/1/2033	110,530	0.01
GBP 110,000	Galaxy Bidco 6.5% 31/7/2026	143,600	0.02	USD 1,000,000	Raizen Fuels Finance 6.45% 5/3/2034*	1,054,055	0.11
USD 500,000	Golub Capital Partners CLO 70 B 7.035% 25/10/2036	502,624	0.05	EUR 100,000	Rossini 7.549% 31/12/2029	111,612	0.01
USD 490,000	Golub Capital Partners CLO 74 B 6.815% 25/7/2037	492,372	0.05	USD 200,000	Rumo Luxembourg 5.25% 10/1/2028	197,084	0.02
GBP 240,000	Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	320,224	0.03	USD 200,000	Stena International 7.25% 15/1/2031	206,295	0.02
		3,343,620	0.35	EUR 100,000	Summer BC Holdco B 5.75% 31/10/2026	110,503	0.01
	哈薩克			EUR 91,260	TREVA Equipment Finance - Compartment 2024-1 4.495% 20/1/2035	101,205	0.01
USD 200,000	Kazakhstan Government International Bond 4.875% 14/10/2044	198,620	0.02			8,371,456	0.87
USD 200,000	Kazakhstan Government International Bond 5.125% 21/7/2025	200,446	0.02		馬來西亞		
		399,066	0.04	MYR 1,836,000	Malaysia Government Bond 4.642% 7/11/2033	452,630	0.05
	盧森堡			MYR 4,420,000	Malaysia Government Bond 4.893% 8/6/2038	1,126,089	0.12
EUR 200,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028*	207,380	0.02	MYR 5,600,000	Malaysia Government Investment Issue 4.07% 30/9/2026	1,315,302	0.13
GBP 200,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	241,549	0.03	MYR 5,200,000	Malaysia Government Investment Issue 4.245% 30/9/2030	1,241,502	0.13
EUR 100,000	Altice Financing 4.25% 15/8/2029	86,084	0.01	MYR 1,300,000	Malaysia Government Investment Issue 4.28% 23/3/2054	305,037	0.03
EUR 100,000	Aroundtown 0.375% 15/4/2027	100,092	0.01	MYR 500,000	Malaysia Government Investment Issue 4.662% 31/3/2038	124,696	0.01
EUR 188,160	Auto1 Car Funding 4.335% 15/12/2033	209,025	0.02	USD 500,000	Malaysia Sukuk Global 3.179% 27/4/2026*	491,348	0.05
GBP 100,000	Cidron Aida Finco 6.25% 1/4/2028	123,403	0.01			5,056,604	0.52
USD 200,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	198,737	0.02		馬爾他		
EUR 100,000	Dana Financing Luxembourg 8.5% 15/7/2031*	119,686	0.01	USD 11,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030*	9,058	0.00
EUR 100,000	Ephios Subco 3 7.875% 31/1/2031	118,827	0.01	USD 55,000	VistaJet Malta Finance / Vista Management 9.5% 1/6/2028	51,557	0.01
EUR 2,390,000	European Financial Stability Facility 1.75% 17/7/2053	1,970,967	0.21			60,615	0.01
EUR 640,000	European Financial Stability Facility 2.375% 21/6/2032	694,408	0.07		墨西哥		
EUR 100,000	Garfunkelux Holdco 3 6.75% 1/11/2025	76,323	0.01	MXN 214,358	Mexican Bonos 7% 3/9/2026	1,028,118	0.11
EUR 23,997	Germany Compartment Consumer 2020-1 5.375% 14/11/2034	26,752	0.00	MXN 79,254	Mexican Bonos 7.5% 26/5/2033	350,384	0.04
EUR 23,997	Germany Compartment Consumer 2020-1 6.125% 14/11/2034	26,801	0.01	MXN 213,228	Mexican Bonos 7.75% 29/5/2031	979,499	0.10
EUR 100,000	Germany Compartment Consumer 2024-1 4.918% 14/1/2038	110,810	0.01	MXN 50,000	Mexican Bonos 7.75% 23/11/2034	221,585	0.02
				MXN 500,000	Mexican Bonos 8% 24/5/2035	2,248,153	0.23
				MXN 35,193	Mexican Bonos 8.5% 1/3/2029	170,528	0.02
				EUR 190,000	Mexico Government International Bond 1.35% 18/9/2027	198,596	0.02

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 260,000	Mexico Government International Bond 2.25% 12/8/2036	225,378	0.02	USD 207,000	NXP / NXP Funding / NXP USA 5% 15/1/2033*	207,849	0.02
EUR 570,000	Mexico Government International Bond 4.49% 25/5/2032*	638,874	0.07	EUR 100,000	OI European 6.25% 15/5/2028*	114,802	0.01
USD 600,000	Mexico Government International Bond 4.6% 23/1/2046	483,021	0.05	USD 460,000	Prosus 4.987% 19/1/2052*	374,999	0.04
USD 650,000	Mexico Government International Bond 4.875% 19/5/2033*	619,145	0.06	EUR 100,000	Q-Park I 5.125% 15/2/2030*	112,690	0.01
USD 230,000	Mexico Government International Bond 6.338% 4/5/2053	226,703	0.02	EUR 500,000	REWE International Finance 4.875% 13/9/2030	587,984	0.06
USD 750,000	Mexico Government International Bond 6.4% 7/5/2054*	746,216	0.08	EUR 200,000	Sartorius Finance 4.5% 14/9/2032*	230,611	0.03
		8,136,200	0.84	EUR 600,000	Sartorius Finance 4.875% 14/9/2035	708,020	0.08
荷蘭				USD 446,000	Shell International Finance 2.75% 6/4/2030	413,045	0.04
EUR 260,000	ABB Finance 3.375% 15/1/2034*	290,217	0.03	EUR 1,500,000	Siemens Financieringsmaatschappij 3.125% 22/5/2032*	1,662,955	0.17
EUR 1,600,000	ABN AMRO Bank 4.285% 15/1/2027*	1,783,725	0.19	USD 300,000	Suzano International Finance 5.5% 17/1/2027	303,054	0.03
USD 287,000	Alcoa Nederland 7.125% 15/3/2031	302,385	0.03	EUR 100,000	Telefonica Europe 5.752% 15/1/2032	115,327	0.01
EUR 200,000	Boels Topholding 5.75% 15/5/2030	228,004	0.02	EUR 200,000	Telefonica Europe 6.135% 3/2/2030*	235,240	0.03
GBP 100,000	Cooperatieve Rabobank 1.875% 12/7/2028	121,334	0.01	EUR 200,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027*	209,449	0.02
EUR 1,300,000	Cooperatieve Rabobank 4.233% 25/4/2029*	1,488,136	0.16	EUR 100,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	124,466	0.01
EUR 200,000	Cooperatieve Rabobank 4.375% 29/6/2027	215,870	0.02	USD 200,000	Trivium Packaging Finance 5.5% 15/8/2026	197,733	0.02
EUR 133,888	Domi 2023-1 4.662% 15/2/2055	150,339	0.02	EUR 100,000	United 6.75% 15/2/2031	116,760	0.01
EUR 125,000	Dutch Property Finance 2020-2 5.036% 28/1/2058	138,713	0.01	EUR 200,000	Volkswagen International Finance 3.875% 17/6/2029	208,754	0.02
EUR 178,000	Dutch Property Finance 2021-1 4.786% 28/7/2058	196,937	0.02	EUR 200,000	VZ Secured Financing 3.5% 15/1/2032*	201,733	0.02
EUR 483,000	EnBW International Finance 4.3% 23/5/2034	563,911	0.06	EUR 150,000	VZ Vendor Financing II 2.875% 15/1/2029	151,589	0.02
EUR 100,000	Global Switch Finance 1.375% 7/10/2030	100,664	0.01	EUR 200,000	ZF Europe Finance 2% 23/2/2026	214,310	0.02
EUR 100,000	Goodyear Europe 2.75% 15/8/2028*	101,658	0.01	USD 200,000	Ziggo 4.875% 15/1/2030	187,232	0.02
EUR 100,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	101,565	0.01			22,357,009	2.32
EUR 1,487,000	IMCD 4.875% 18/9/2028	1,718,022	0.18	紐西蘭			
GBP 100,000	ING Groep 3% 18/2/2026	128,152	0.01	NZD 1,000,000	New Zealand Government Bond 4.25% 15/5/2034	624,319	0.06
EUR 1,400,000	ING Groep 4.5% 23/5/2029	1,607,489	0.17	NZD 2,400,000	New Zealand Government Bond 4.25% 15/5/2036	1,479,961	0.15
USD 200,000	ING Groep 6.5% 16/4/2025	199,995	0.02	NZD 555,000	New Zealand Government Bond 4.5% 15/4/2027	352,648	0.04
EUR 100,000	Koninklijke KPN 2% 8/11/2024	109,713	0.01	NZD 1,000,000	New Zealand Government Bond 4.5% 15/5/2030	642,386	0.07
EUR 156,000	Mila 2024-1 4.277% 16/9/2041	173,416	0.02			3,099,314	0.32
EUR 190,000	MSD Netherlands Capital 3.75% 30/5/2054	206,050	0.02	挪威			
EUR 1,110,000	Netherlands Government Bond 0% 15/7/2030	1,070,589	0.11	NOK 6,650,000	Norway Government Bond 1.75% 17/2/2027	606,034	0.06
EUR 1,620,000	Netherlands Government Bond 0.25% 15/7/2029	1,624,178	0.17	NOK 13,000,000	Norway Government Bond 3% 15/8/2033	1,200,263	0.13
EUR 693,000	Netherlands Government Bond 2.75% 15/1/2047*	772,082	0.08	EUR 200,000	Var Energi 7.862% 15/11/2083	243,892	0.03
EUR 1,040,000	Netherlands Government Bond 4% 15/1/2037	1,312,899	0.14			2,050,189	0.22
EUR 100,000	Nobian Finance 3.625% 15/7/2026	109,377	0.01	巴拿馬			
USD 684,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	640,012	0.07	USD 1,135,000	Panama Government International Bond 3.298% 19/1/2033*	923,039	0.10
USD 227,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	222,975	0.02	USD 400,000	Panama Government International Bond 3.875% 17/3/2028*	378,600	0.04
				USD 200,000	Panama Government International Bond 4.5% 15/5/2047	146,708	0.01
						1,448,347	0.15

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 460,000	秘魯 Peruvian Government International Bond 2.783% 23/1/2031	408,236	0.04	USD 500,000	卡達 Qatar Government International Bond 3.25% 2/6/2026*	490,905	0.05
USD 600,000	秘魯 Peruvian Government International Bond 2.844% 20/6/2030	544,374	0.06	USD 280,000	卡達 Qatar Government International Bond 3.75% 16/4/2030*	275,940	0.03
USD 260,000	秘魯 Peruvian Government International Bond 3% 15/1/2034	221,842	0.02	USD 200,000	卡達 Qatar Government International Bond 4.625% 2/6/2046	192,756	0.02
PEN 3,913,000	秘魯 Peruvian Government International Bond 6.95% 12/8/2031	1,106,375	0.12	USD 200,000	卡達 Qatar Government International Bond 5.103% 23/4/2048*	205,112	0.02
PEN 835,000	秘魯 Peruvian Government International Bond 7.6% 12/8/2039	236,793	0.02			1,164,713	0.12
		2,517,620	0.26		羅馬尼亞 RCS & RDS 2.5% 5/2/2025 RCS & RDS 3.25% 5/2/2028	109,929 212,797	0.01 0.02
USD 500,000	菲律賓 Philippine Government International Bond 3.7% 1/3/2041*	427,178	0.05	RON 1,870,000	Romania Government Bond 4.15% 26/1/2028*	390,685	0.04
USD 200,000	菲律賓 Philippine Government International Bond 5.95% 13/10/2047	221,694	0.02	EUR 2,530,000	Romanian Government International Bond 2.375% 19/4/2027*	2,716,833	0.28
		648,872	0.07			3,430,244	0.35
PLN 1,859,000	波蘭 Republic of Poland Government Bond 2% 25/8/2036	446,834	0.05	USD 270,000	沙烏地阿拉伯 Saudi Government International Bond 3.25% 22/10/2030	252,072	0.03
PLN 5,930,000	波蘭 Republic of Poland Government Bond 2.5% 25/7/2026	1,473,775	0.15	USD 770,000	沙烏地阿拉伯 Saudi Government International Bond 3.45% 2/2/2061	535,804	0.05
PLN 3,300,000	波蘭 Republic of Poland Government Bond 2.5% 25/7/2027	800,012	0.08	USD 400,000	沙烏地阿拉伯 Saudi Government International Bond 3.625% 4/3/2028	390,974	0.04
PLN 460,000	波蘭 Republic of Poland Government Bond 2.75% 25/10/2029*	106,707	0.01	USD 400,000	沙烏地阿拉伯 Saudi Government International Bond 4.5% 17/4/2030	399,672	0.04
PLN 1,522,000	波蘭 Republic of Poland Government Bond 5% 25/10/2034*	381,354	0.04			1,578,522	0.16
PLN 4,709,000	波蘭 Republic of Poland Government Bond 5.75% 25/4/2029	1,251,322	0.13	USD 1,432,000	新加坡 Pfizer Investment Enterprises 5.34% 19/5/2063	1,436,393	0.15
EUR 500,000	波蘭 Republic of Poland Government International Bond 1.375% 22/10/2027	534,598	0.06	SGD 830,000	Singapore Government Bond 2.625% 1/8/2032	636,143	0.07
EUR 500,000	波蘭 Republic of Poland Government International Bond 1.5% 9/9/2025*	546,061	0.06	SGD 700,000	Singapore Government Bond 2.75% 1/4/2042	532,396	0.05
USD 500,000	波蘭 Republic of Poland Government International Bond 3.25% 6/4/2026	492,605	0.05	SGD 1,050,000	Singapore Government Bond 3.5% 1/3/2027	824,167	0.09
		6,033,268	0.63			3,429,099	0.36
EUR 200,000	葡萄牙 EDP 1.7% 20/7/2080	217,255	0.02	EUR 580,000	斯洛伐克 Slovakia Government Bond 0.75% 9/4/2030	574,351	0.06
EUR 100,000	EDP 4.75% 29/5/2054	111,525	0.01	EUR 530,000	Slovakia Government Bond 3.625% 8/6/2033*	600,322	0.06
EUR 610,000	Portugal Obrigacoes do Tesouro OT 1.95% 15/6/2029	660,653	0.07			1,174,673	0.12
EUR 1,570,000	Portugal Obrigacoes do Tesouro OT 2.125% 17/10/2028	1,721,188	0.18	EUR 110,000	斯洛維尼亞 Slovenia Government Bond 1.75% 3/11/2040	99,701	0.01
EUR 357,000	Portugal Obrigacoes do Tesouro OT 4.1% 15/4/2037*	435,981	0.04	EUR 520,000	Slovenia Government Bond 3.625% 11/3/2033	607,601	0.06
		3,146,602	0.32			707,302	0.07
				ZAR 12,439,000	南非 Republic of South Africa Government Bond 7% 28/2/2031*	615,743	0.07

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
ZAR 27,498,846	Republic of South Africa Government Bond 8% 31/1/2030	1,476,544	0.15	EUR 100,000	Lorca Telecom Bondco 4% 18/9/2027	110,566	0.01
ZAR 13,361,110	Republic of South Africa Government Bond 8.75% 31/1/2044	604,993	0.06	EUR 110,000	Lorca Telecom Bondco 5.75% 30/4/2029	127,307	0.01
ZAR 9,697,097	Republic of South Africa Government Bond 9% 31/1/2040*	459,990	0.05	EUR 100,000	Naturgy Finance Iberia 2.374% 23/11/2026	105,886	0.01
		3,157,270	0.33	EUR 1,150,000	Spain Government Bond 0.1% 30/4/2031	1,068,428	0.11
	韓國			EUR 520,000	Spain Government Bond 0.5% 31/10/2031	490,053	0.05
USD 600,000	Korea International Bond 2.75% 19/1/2027	582,651	0.06	EUR 370,000	Spain Government Bond 0.7% 30/4/2032	349,603	0.04
KRW 743,530,000	Korea Treasury Bond 1.125% 10/9/2025	545,883	0.06	EUR 3,421,000	Spain Government Bond 0.85% 30/7/2037	2,810,023	0.29
KRW 2,190,680,000	Korea Treasury Bond 1.125% 10/9/2039	1,276,932	0.13	EUR 1,013,000	Spain Government Bond 1% 31/10/2050*	626,628	0.06
KRW 2,686,940,000	Korea Treasury Bond 1.25% 10/3/2026	1,957,801	0.20	EUR 110,000	Spain Government Bond 2.35% 30/7/2033	115,919	0.01
KRW 4,904,750,000	Korea Treasury Bond 1.875% 10/6/2029	3,497,854	0.36	EUR 1,503,000	Spain Government Bond 3.45% 31/10/2034	1,713,976	0.18
KRW 1,200,000,000	Korea Treasury Bond 2% 10/3/2046	757,505	0.08	EUR 1,400,000	Spain Government Bond 3.45% 30/7/2066	1,440,556	0.15
KRW 1,702,290,000	Korea Treasury Bond 2% 10/3/2049	1,063,978	0.11	EUR 5,980,000	Spain Government Bond 3.55% 31/10/2033	6,903,660	0.72
KRW 420,000,000	Korea Treasury Bond 2.125% 10/3/2047	270,586	0.03	EUR 28,000	Spain Government Bond 5.15% 31/10/2044	37,954	0.00
KRW 2,169,270,000	Korea Treasury Bond 2.25% 10/12/2025	1,608,112	0.17	GBP 200,000	Telefonica Emisiones 5.375% 2/2/2026	264,926	0.03
KRW 530,000,000	Korea Treasury Bond 2.375% 10/9/2038	369,891	0.04			19,507,801	2.02
KRW 1,552,320,000	Korea Treasury Bond 3.25% 10/6/2033	1,184,965	0.12		瑞典		
KRW 794,210,000	Korea Treasury Bond 3.25% 10/3/2054	628,321	0.07	EUR 100,000	Dometic 2% 29/9/2028	98,854	0.01
		13,744,479	1.43	EUR 100,000	Fastighets Balder 1.125% 29/1/2027*	103,073	0.01
	西班牙			EUR 350,000	Stadshypotek 0.5% 11/7/2025	379,180	0.04
EUR 40,251	Autonoria Spain 2021 FT 7.508% 31/1/2039	44,611	0.01	EUR 1,600,000	Svenska Handelsbanken 4.205% 8/3/2027*	1,777,160	0.19
EUR 63,931	Autonoria Spain 2022 FT 6.408% 27/1/2040	72,799	0.01	GBP 100,000	Swedbank 1.375% 8/12/2027*	121,949	0.01
EUR 63,930	Autonoria Spain 2022 FT 10.608% 29/1/2040	75,558	0.01	SEK 7,040,000	Sweden Government Bond 0.5% 24/11/2045	485,676	0.05
EUR 100,000	Banco de Credito Social Cooperativo 1.75% 9/3/2028	105,433	0.01	SEK 4,110,000	Sweden Government Bond 0.75% 12/5/2028*	385,101	0.04
EUR 100,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	111,005	0.01	SEK 12,000,000	Sweden Government Bond 1.75% 11/11/2033	1,143,068	0.12
EUR 100,000	Banco de Sabadell 2% 17/1/2030*	109,898	0.01	SEK 2,300,000	Sweden Government Bond 3.5% 30/3/2039	259,171	0.03
EUR 400,000	Banco de Sabadell 4% 15/1/2030	453,636	0.05	EUR 700,000	Volvo Treasury 3.918% 22/5/2026	776,259	0.08
EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	116,979	0.01			5,529,491	0.58
EUR 100,000	Banco de Sabadell 5.5% 8/9/2029	118,662	0.01		瑞士		
GBP 300,000	Banco Santander 3.125% 6/10/2026*	385,668	0.04	CHF 1,420,000	Swiss Confederation Government Bond 0% 26/6/2034	1,593,656	0.17
EUR 800,000	Banco Santander 3.5% 9/1/2030*	892,501	0.09	CHF 460,000	Swiss Confederation Government Bond 0.25% 23/6/2035	526,975	0.05
EUR 100,000	Bankinter 5% 25/6/2034	112,811	0.01	CHF 380,000	Swiss Confederation Government Bond 0.875% 22/5/2047	488,594	0.05
EUR 200,000	CaixaBank 5.25% 23/3/2026	218,786	0.03	CHF 200,000	Swiss Confederation Government Bond 2% 25/6/2064	388,233	0.04
EUR 400,000	Cellnex Finance 2% 15/2/2033*	386,549	0.04	USD 200,000	UBS 2.095% 11/2/2032	167,864	0.02
EUR 100,000	Food Service Project 5.5% 21/1/2027	111,101	0.01	USD 429,000	UBS 2.746% 11/2/2033	367,296	0.04
EUR 23,767	FT Santander Consumer Spain Auto 2020-1 5.667% 21/3/2033	26,319	0.00	USD 966,000	UBS 3.091% 14/5/2032	857,738	0.09
				USD 1,881,000	UBS 5.959% 12/1/2034	1,985,307	0.20
						6,375,663	0.66

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)
 (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
泰國				EUR 972,000 British Telecommunications 4.25% 6/1/2033			
USD 200,000	Bangkok Bank 3.733% 25/9/2034*	183,923	0.02	GBP 100,000	British Telecommunications 8.375% 20/12/2083*	142,464	0.01
USD 200,000	Bangkok Bank 5% 23/9/2025	198,000	0.02	GBP 115,000	Canada Square Funding 6 6.491% 17/1/2059	150,343	0.02
THB 12,800,000	Thailand Government Bond 1.585% 17/12/2035	340,980	0.04	GBP 130,000	Canada Square Funding 6 6.891% 17/1/2059	168,874	0.02
THB 186,065,000	Thailand Government Bond 2.4% 17/3/2029	5,521,201	0.57	GBP 132,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	174,137	0.02
THB 25,320,000	Thailand Government Bond 2.875% 17/6/2046	714,825	0.07	GBP 115,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	151,725	0.02
THB 10,510,000	Thailand Government Bond 3.3% 17/6/2038	330,656	0.04	GBP 100,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	132,114	0.01
THB 25,820,000	Thailand Government Bond 3.35% 17/6/2033	810,723	0.08	EUR 200,000	Carnival 1% 28/10/2029	186,795	0.02
		8,100,308	0.84	GBP 100,000	CD&R Firefly Bidco 8.625% 30/4/2029	133,428	0.01
土耳其				GBP 100,000	Centrica 6.5% 21/5/2055	134,365	0.01
TRY 14,714,000	Turkiye Government Bond 26.2% 5/10/2033	423,592	0.04	EUR 350,000	Channel Link Enterprises Finance 2.706% 30/6/2050	367,260	0.04
TRY 4,929,000	Turkiye Government Bond 31.08% 8/11/2028	147,324	0.02	GBP 100,000	Dowson 2022-2 10.21% 20/8/2029	133,685	0.02
TRY 17,041,000	Turkiye Government Bond 37% 18/2/2026	492,396	0.05	GBP 470,587	East One 2024-1 6.496% 27/12/2055	622,452	0.07
		1,063,312	0.11	GBP 100,000	East One 2024-1 6.796% 27/12/2055	130,923	0.01
阿拉伯聯合大公國				GBP 117,000	East One 2024-1 7.096% 27/12/2055	152,207	0.02
USD 500,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	500,462	0.05	EUR 100,000	EC Finance 3% 15/10/2026	108,059	0.01
USD 670,000	Abu Dhabi Government International Bond 3.125% 16/4/2030	637,810	0.07	GBP 216,000	Edenbrook Mortgage Funding 6.07% 22/3/2057	284,384	0.03
USD 760,000	Abu Dhabi Government International Bond 4.125% 11/10/2047*	675,286	0.07	GBP 110,000	Edenbrook Mortgage Funding 7.15% 22/3/2057	144,713	0.02
		1,813,558	0.19	GBP 100,000	Edenbrook Mortgage Funding 7.75% 22/3/2057	131,340	0.01
英國				GBP 232,000	Exmoor Funding 2024-1 6.082% 25/3/2094	305,574	0.03
USD 1,059,000	Anglo American Capital 4% 11/9/2027	1,036,962	0.11	GBP 100,000	Exmoor Funding 2024-1 6.7% 25/3/2094	131,529	0.01
EUR 550,000	Anglo American Capital 4.125% 15/3/2032	620,728	0.06	GBP 207,713	Friary No 8 5.577% 21/10/2071	273,928	0.03
USD 200,000	Anglo American Capital 6% 5/4/2054	206,452	0.02	GBP 637,000	Funding IX 5.86% 16/7/2029	839,301	0.09
GBP 180,000	Asimi Funding 2024-1 6.201% 16/9/2031	237,155	0.03	GBP 100,000	Funding IX 6.26% 16/7/2029	131,957	0.01
GBP 271,188	Atlas Funding 2023-1 6.11% 20/1/2061	358,991	0.04	GBP 100,000	Gatwick Airport Finance 4.375% 7/4/2026*	127,903	0.01
GBP 100,000	Atlas Funding 2023-1 6.86% 20/1/2061	133,190	0.01	GBP 100,000	Gemgarto 2021-1 6.425% 16/12/2067	131,468	0.01
GBP 282,000	Atlas Funding 2024-1 6.056% 20/9/2061	371,311	0.04	GBP 160,000	Gemgarto 2023-1 6.625% 16/12/2073	212,206	0.02
EUR 200,000	Barclays 1.106% 12/5/2032*	186,860	0.02	GBP 172,653	Greene King Finance 4.064% 15/3/2035	210,745	0.02
USD 1,165,000	Barclays 2.894% 24/11/2032	1,007,996	0.11	GBP 181,000	Harben Finance 6.241% 28/9/2055	235,445	0.03
GBP 100,000	Barclays 3% 8/5/2026	127,509	0.01	GBP 179,000	Harben Finance 6.591% 28/9/2055	231,143	0.03
GBP 100,000	Barclays 3.25% 12/2/2027*	125,893	0.01	GBP 200,000	Heathrow Finance 3.875% 1/3/2027*	249,085	0.03
EUR 600,000	Barclays 4.323% 8/5/2028	666,455	0.07	GBP 100,000	Heathrow Finance 6.625% 1/3/2031*	130,894	0.01
EUR 871,000	Barclays 5.262% 29/1/2034	1,051,256	0.11	GBP 100,000	Hermitage 2023 7.41% 21/9/2033	133,550	0.01
USD 741,000	Barclays 5.69% 12/3/2030	764,967	0.08	GBP 93,781	Hermitage 2024 6.21% 21/4/2033	123,385	0.01
USD 253,000	Barclays 5.746% 9/8/2033	262,738	0.03	GBP 93,781	Hermitage 2024 6.56% 21/4/2033	123,407	0.01
USD 321,000	Barclays 6.224% 9/5/2034*	342,349	0.04	GBP 100,000	Hops Hill NO 4 6.903% 21/4/2056	131,316	0.01
USD 310,000	Barclays 6.692% 13/9/2034*	341,192	0.04				
GBP 1,060,000	Barclays 7.09% 6/11/2029	1,488,858	0.15				
USD 200,000	Barclays 9.625% 15/12/2029	220,571	0.02				
GBP 117,000	Bellis Acquisition 8.125% 14/5/2030*	149,763	0.01				
EUR 1,600,000	BG Energy Capital 2.25% 21/11/2029	1,692,301	0.17				
GBP 200,000	BG Energy Capital 5.125% 1/12/2025	263,276	0.03				
GBP 177,797	Brants Bridge 2023-1 6.037% 14/6/2066	234,359	0.03				

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)

(Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
GBP 100,000	Hops Hill NO 4 7.503% 21/4/2056	129,743	0.01	EUR 1,082,000	Standard Chartered 0.8% 17/11/2029*	1,072,388	0.11
GBP 100,000	Hops Hill No2 7.21% 27/11/2054	133,791	0.01	GBP 100,000	Stratton Mortgage Funding 2024-2 6.601% 28/6/2050	130,424	0.01
GBP 100,000	Hops Hill No2 7.81% 27/11/2054	134,605	0.01	GBP 193,372	Stratton Mortgage Funding 2024-3 5.994% 25/6/2049	254,840	0.03
GBP 1,604,000	HSBC 1.75% 24/7/2027	1,984,684	0.21	GBP 152,000	Stratton Mortgage Funding 2024-3 6.369% 25/6/2049	199,924	0.02
EUR 400,000	HSBC 4.7% 24/9/2026	446,013	0.05	GBP 277,431	Together Asset Backed Securitisation 2023-1ST2 6.19% 20/4/2065	368,122	0.04
GBP 640,000	HSBC 6.8% 14/9/2031	911,106	0.09	GBP 200,664	Tower Bridge Funding 2022-1 5.835% 20/12/2063	263,912	0.03
EUR 100,000	INEOS Finance 6.375% 15/4/2029*	114,844	0.01	GBP 100,000	Tower Bridge Funding 2024-1 9.027% 20/1/2066	134,297	0.01
EUR 200,000	INEOS Quattro Finance 2 8.5% 15/3/2029*	235,656	0.03	GBP 138,000	Twin Bridges 2021-1 6.737% 12/3/2055	182,391	0.02
GBP 100,000	Informa 3.125% 5/7/2026	126,855	0.01	GBP 100,000	Twin Bridges 2021-1 7.237% 12/3/2055	131,406	0.01
GBP 317,813	Jupiter Mortgage NO 1 6.027% 20/7/2055	419,409	0.04	GBP 100,000	Twin Bridges 2022-2 7.137% 12/6/2055	133,061	0.01
GBP 130,000	Jupiter Mortgage NO 1 7.277% 20/7/2055	173,552	0.02	GBP 386,757	Unique Pub Finance 5.659% 30/6/2027	505,349	0.05
GBP 100,000	Jupiter Mortgage NO 1 8.027% 20/7/2055	133,352	0.01	GBP 2,780,000	United Kingdom Gilt 0.875% 31/7/2033	2,824,652	0.29
GBP 140,000	Lanebrook Mortgage Transaction 2020-1 7.387% 12/6/2057	184,297	0.02	GBP 840,000	United Kingdom Gilt 0.875% 31/1/2046	566,190	0.06
GBP 200,000	Lloyds Banking 2.25% 16/10/2024	261,715	0.03	GBP 2,170,000	United Kingdom Gilt 1.125% 22/10/2073	1,076,076	0.11
EUR 200,000	Lloyds Banking 4.947% 27/6/2025	221,242	0.02	GBP 1,140,000	United Kingdom Gilt 1.5% 31/7/2053	781,843	0.08
GBP 191,000	London Cards No 2 6.36% 28/3/2034	253,034	0.03	GBP 1,998,000	United Kingdom Gilt 1.75% 22/1/2049	1,577,931	0.17
GBP 139,000	Market Bidco Finco 5.5% 4/11/2027	170,959	0.02	GBP 3,700,000	United Kingdom Gilt 4.375% 31/7/2054	4,754,763	0.49
GBP 50,000	Mitchells & Butlers Finance 7.488% 15/6/2036	56,018	0.01	USD 200,000	Vmed O2 UK Financing I 4.25% 31/1/2031	174,141	0.02
EUR 433,000	Mobico 4.875% 26/9/2031*	474,951	0.05	GBP 300,000	Vmed O2 UK Financing I 4.5% 15/7/2031	339,046	0.04
GBP 100,000	Mortimer BTL 2021-1 6.56% 23/6/2053	131,491	0.01	EUR 450,000	Vodafone 3% 27/8/2080	464,376	0.05
EUR 1,430,000	Motability Operations 3.875% 24/1/2034	1,610,716	0.17			47,304,592	4.91
GBP 200,000	Nationwide Building Society 5.75% 20/6/2027	252,579	0.03	美國			
GBP 100,000	NatWest 2.875% 19/9/2026	128,294	0.01	USD 881,000	1211 Avenue of the Americas Trust 2015-1211 3.901% 10/8/2035	859,754	0.09
GBP 100,000	NatWest 3.125% 28/3/2027	127,785	0.01	USD 750,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	717,325	0.07
GBP 136,000	Newday Funding Master Issuer - Series 2021-3 6.31% 15/11/2029	178,945	0.02	USD 840,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	808,351	0.08
GBP 100,000	Newday Funding Master Issuer - Series 2022-2 9.96% 15/7/2030	135,121	0.02	USD 613,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	519,628	0.05
GBP 275,000	Newday Funding Master Issuer - Series 2024-2 6.1% 15/7/2032	362,132	0.04	USD 870,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	796,709	0.08
GBP 100,000	Newday Funding Master Issuer - Series 2024-2 7.1% 15/7/2032	131,095	0.01	USD 820,000	280 Park Avenue 2017-280P Mortgage Trust 7.162% 15/9/2034	750,702	0.08
EUR 34,153	Paragon Mortgages No 12 4.022% 15/11/2038	35,740	0.00	USD 187,149	280 Park Avenue 2017-280P Mortgage Trust 7.745% 15/9/2034	174,471	0.02
GBP 364,519	Parkmore Point RMBS 2022-1 6.519% 25/7/2045	479,994	0.05	USD 4,640,000	AbbVie 3.2% 21/11/2029	4,405,525	0.46
GBP 110,000	Pinewood Finco 6% 27/3/2030	144,856	0.02	USD 285,000	AbbVie 5.05% 15/3/2034	294,806	0.03
GBP 100,000	Pinnacle Bidco 10% 11/10/2028*	141,235	0.02	USD 75,000	AbbVie 5.4% 15/3/2054	78,457	0.01
GBP 224,370	PMF 2024-1 5.94% 16/7/2060	296,456	0.03	USD 25,000	AdaptHealth 4.625% 1/8/2029	22,835	0.00
GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	127,735	0.01	USD 25,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	24,168	0.00
GBP 150,000	Sage AR Funding No 1 7.13% 17/11/2030	196,872	0.02				
GBP 100,000	Santander UK 3.625% 14/1/2026	129,500	0.01				

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 25,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	25,349	0.00	USD 333,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	302,518	0.03
USD 15,000	Allegiant Travel 7.25% 15/8/2027	14,295	0.00	USD 1,103,956	AREIT 2022-CRE7 7.584% 17/6/2039	1,106,495	0.11
USD 25,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	24,132	0.00	USD 15,000	Asbury Automotive 4.625% 15/11/2029	14,310	0.00
USD 110,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	112,491	0.01	USD 297,000	Astrazeneca Finance 2.25% 28/5/2031	259,865	0.03
USD 191,000	Allied Universal Holdco 7.875% 15/2/2031	194,339	0.02	USD 1,048,000	AT&T 2.55% 1/12/2033	871,757	0.09
USD 814,244	Alternative Loan Trust 2005-76 5.912% 25/1/2046	725,362	0.08	GBP 200,000	AT&T 2.9% 4/12/2026	252,395	0.03
USD 794,000	Amazon.com 2.5% 3/6/2050	514,065	0.05	USD 1,132,000	AT&T 3.65% 1/6/2051	848,243	0.09
USD 638,000	Amazon.com 2.7% 3/6/2060	402,407	0.04	USD 1,311,000	AT&T 3.65% 15/9/2059	932,698	0.10
USD 419,000	Amazon.com 4.7% 1/12/2032	430,683	0.05	USD 347,000	AT&T 5.4% 15/2/2034	359,833	0.03
USD 216,000	Amazon.com 4.8% 5/12/2034	223,390	0.02	GBP 200,000	AT&T 5.5% 15/3/2027*	266,076	0.03
USD 95,000	AMC Networks 4.25% 15/2/2029*	67,266	0.01	EUR 100,000	Avantor Funding 2.625% 1/11/2025	109,483	0.01
USD 11,083	American Airlines/AAdvantage Loyalty IP 5.5% 20/4/2026	11,034	0.00	USD 25,000	Avantor Funding 4.625% 15/7/2028*	24,388	0.00
USD 25,000	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029	24,500	0.00	USD 22,000	Avient 7.125% 1/8/2030	22,895	0.00
USD 32,000	American Axle & Manufacturing 5% 1/10/2029	29,867	0.00	USD 15,000	Avis Budget Car Rental / Avis Budget Finance 4.75% 1/4/2028	13,911	0.00
USD 271,000	American Express 4.42% 3/8/2033	265,205	0.03	USD 11,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	10,073	0.00
USD 670,000	American Express 5.043% 26/7/2028*	680,115	0.07	USD 25,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031*	24,895	0.00
USD 1,184,078	American Homes 4 Rent 2015-SFR2 Trust 3.732% 17/10/2052	1,167,228	0.12	USD 96,000	Ball 6.875% 15/3/2028	99,493	0.01
USD 99,000	American International 3.4% 30/6/2030	92,538	0.01	USD 505,000	Baltimore Gas and Electric 5.4% 1/6/2053	515,491	0.06
USD 216,000	American International 5.125% 27/3/2033	221,145	0.02	USD 450,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	429,145	0.04
EUR 640,000	American Tower 0.4% 15/2/2027	660,981	0.07	USD 1,668,444	Banc of America Funding 2006-I Trust 5.83% 20/12/2046	1,354,027	0.14
EUR 775,000	American Tower 0.875% 21/5/2029	761,067	0.08	EUR 1,858,000	Bank of America 0.654% 26/10/2031	1,740,727	0.18
USD 470,000	American Tower 2.1% 15/6/2030*	409,937	0.04	EUR 202,000	Bank of America 0.694% 22/3/2031	192,679	0.02
USD 2,041,000	American Tower 2.3% 15/9/2031	1,739,974	0.18	USD 99,000	Bank of America 0.981% 25/9/2025	98,710	0.01
USD 125,000	American Tower 4.05% 15/3/2032	118,871	0.01	USD 2,589,000	Bank of America 1.922% 24/10/2031	2,207,930	0.23
USD 25,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	26,303	0.00	USD 128,000	Bank of America 2.299% 21/7/2032	109,369	0.01
USD 774,000	Amgen 2% 15/1/2032	648,886	0.07	EUR 314,000	Bank of America 2.824% 27/4/2033	330,403	0.03
USD 2,092,000	Amgen 2.45% 21/2/2030*	1,893,024	0.20	USD 1,080,000	Bank of America 2.972% 4/2/2033	955,406	0.10
USD 2,545,000	Amgen 5.25% 2/3/2030	2,640,931	0.28	USD 211,000	Bank of America 2.972% 21/7/2052	148,071	0.02
GBP 100,000	Amgen 5.5% 7/12/2026	133,685	0.02	USD 1,706,000	Bank of America 3.194% 23/7/2030	1,600,025	0.17
USD 25,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	24,721	0.00	EUR 968,000	Bank of America 4.134% 12/6/2028	1,104,693	0.12
USD 70,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	72,345	0.01	USD 889,000	Bank of America 4.271% 23/7/2029	880,540	0.09
USD 160,000	Aon North America 5.75% 1/3/2054	167,184	0.02	EUR 600,000	Bank of America 4.7% 22/9/2026	668,914	0.07
USD 25,000	Aramark Services 5% 1/2/2028	24,587	0.00	USD 98,000	Bank of America 5.015% 22/7/2033	99,477	0.01
USD 25,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	25,150	0.00	USD 514,000	Bank of America 5.202% 25/4/2029	525,458	0.05
EUR 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	197,436	0.02	USD 70,000	Bath & Body Works 6.625% 1/10/2030	70,907	0.01

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)

(Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,169,086	Bayview Commercial Asset Trust 2006-1 5.797% 25/4/2036	1,106,067	0.11	USD 130,000	CenterPoint Energy Houston Electric 3.35% 1/4/2051	95,157	0.01
USD 375,257	Bayview Commercial Asset Trust 2007-4 6.067% 25/9/2037	358,709	0.04	USD 37,000	CenterPoint Energy Houston Electric 3.95% 1/3/2048	30,229	0.00
USD 2,035,000	BBCMS 2018-TALL Mortgage Trust 6.256% 15/3/2037	1,921,680	0.20	USD 25,000	Charles River Laboratories International 3.75% 15/3/2029	23,427	0.00
USD 200,000	BBCMS 2018-TALL Mortgage Trust 6.505% 15/3/2037	183,496	0.02	USD 335,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	205,699	0.02
USD 549,995	BDS 2022-FL12 7.472% 19/8/2038	551,169	0.06	USD 756,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	472,405	0.05
USD 1,115,042	Bear Stearns ALT-A Trust 2007-1 5.712% 25/1/2047	916,165	0.10	USD 23,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033*	20,999	0.00
EUR 200,000	Belden 3.875% 15/3/2028	219,096	0.02	USD 164,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	125,995	0.01
USD 416,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	370,676	0.04	USD 374,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	313,340	0.03
USD 655,682	Benchmark 2018-B5 Mortgage Trust 4.57% 15/7/2051	601,907	0.06	EUR 200,000	Chemours 4% 15/5/2026*	218,965	0.02
USD 1,415,000	BHMS 2018-ATLS 6.884% 15/7/2035	1,415,021	0.15	USD 49,000	Chemours 4.625% 15/11/2029	43,430	0.01
USD 25,000	Block 2.75% 1/6/2026	24,060	0.00	USD 3,064	CHL Mortgage Pass-Through Trust 2004-29 5.932% 25/2/2035	2,864	0.00
USD 455,000	Bristol-Myers Squibb 5.1% 22/2/2031	471,762	0.05	USD 25,000	CHS/Community Health Systems 4.75% 15/2/2031	21,270	0.00
USD 205,000	Broadcom 2.45% 15/2/2031	179,572	0.02	USD 155,000	CHS/Community Health Systems 5.25% 15/5/2030	139,114	0.02
USD 474,000	Broadcom 3.137% 15/11/2035	397,440	0.04	USD 25,000	CHS/Community Health Systems 5.625% 15/3/2027	24,215	0.00
USD 1,042,000	Broadcom 3.419% 15/4/2033*	932,328	0.10	USD 250,000	Citibank 5.57% 30/4/2034	263,600	0.03
USD 834,000	Broadcom 3.469% 15/4/2034	740,426	0.08	GBP 200,000	Citigroup 1.75% 23/10/2026	247,263	0.03
USD 868,000	Broadcom 4.15% 15/11/2030	846,492	0.09	USD 135,000	Citigroup 2.561% 1/5/2032	117,372	0.01
USD 417,000	Broadcom 4.15% 15/4/2032	399,286	0.04	USD 136,000	Citigroup 2.572% 3/6/2031	121,255	0.01
USD 15,000	Builders FirstSource 6.375% 15/6/2032	15,451	0.00	USD 210,000	Citigroup 2.666% 29/1/2031	189,527	0.02
USD 756,000	Burlington Northern Santa Fe 3.05% 15/2/2051	535,093	0.06	USD 130,000	Citigroup 2.976% 5/11/2030	119,895	0.01
USD 180,000	Burlington Northern Santa Fe 5.5% 15/3/2055	190,339	0.02	USD 143,000	Citigroup 3.057% 25/1/2033	126,359	0.01
USD 890,000	BX Commercial Mortgage Trust 2024-BIO2 5.594% 13/8/2041	904,359	0.09	USD 124,000	Citigroup 3.785% 17/3/2033	114,882	0.01
USD 1,415,000	BX Trust 2018-GW 6.434% 15/5/2035	1,412,177	0.15	USD 124,000	Citigroup 3.98% 20/3/2030	120,598	0.01
USD 440,000	BCP Trust 2017-GM 3.379% 13/6/2039	419,913	0.04	USD 129,000	Citigroup 4.412% 31/3/2031	127,135	0.01
USD 1,220,000	BCP Trust 2017-GM 3.539% 13/6/2039	1,142,082	0.12	USD 941,000	Citigroup 4.91% 24/5/2033	938,707	0.10
USD 730,000	BCP Trust 2017-GM 3.539% 13/6/2039	674,948	0.07	USD 409,000	Citigroup 5.449% 11/6/2035*	421,929	0.04
USD 25,000	Calpine 4.625% 1/2/2029	23,855	0.00	USD 803,000	Citigroup 6.27% 17/11/2033	872,638	0.09
USD 543,000	Cameron LNG 3.302% 15/1/2035	464,384	0.05	USD 204,000	Citigroup Commercial Mortgage Trust 2016-C2 3.176% 10/8/2049	191,481	0.02
USD 280,000	Cameron LNG 3.402% 15/1/2038	235,433	0.03	USD 915,000	Citigroup Commercial Mortgage Trust 2018-C5 4.408% 10/6/2051	886,514	0.09
USD 403,000	Capital One Financial 2.618% 2/11/2032	339,815	0.04	USD 215,024	Citigroup Mortgage Loan Trust 2006-FX1 7.275% 25/10/2036	123,646	0.01
EUR 2,611,000	Carrier Global 4.125% 29/5/2028*	2,975,402	0.31	USD 413,850	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	384,949	0.04
EUR 200,000	Catalent Pharma Solutions 2.375% 1/3/2028	215,695	0.02	USD 25,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	25,798	0.00
USD 180,000	CCO / CCO Capital 4.25% 1/2/2031	156,585	0.02	USD 92,000	Clear Channel Outdoor 9% 15/9/2028	97,898	0.01
USD 169,000	CCO / CCO Capital 4.5% 15/8/2030	151,228	0.02	USD 85,000	Cleveland-Cliffs 6.75% 15/4/2030	86,202	0.01
USD 25,000	CCO / CCO Capital 4.5% 1/5/2032	21,340	0.00				
USD 169,000	CCO / CCO Capital 4.75% 1/3/2030	154,744	0.02				
USD 25,000	CCO / CCO Capital 5.125% 1/5/2027	24,558	0.00				
USD 210,000	CCO / CCO Capital 5.375% 1/6/2029	199,240	0.02				

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 712,000	Cloud Software 6.5% 31/3/2029	702,588	0.07	USD 15,000	Eli Lilly 5.2% 14/8/2064	15,355	0.00
USD 192,000	Coca-Cola 5.2% 14/1/2055	198,219	0.02	EUR 100,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	116,028	0.01
USD 1,374,000	Comcast 1.5% 15/2/2031	1,145,736	0.12	USD 25,000	Encompass Health 4.5% 1/2/2028	24,450	0.00
USD 276,000	Comcast 3.4% 15/7/2046	210,258	0.02	EUR 200,000	Encore Capital 4.875% 15/10/2025	222,158	0.02
USD 1,295,000	Comcast 3.969% 1/11/2047	1,069,404	0.11	USD 32,000	Energizer 4.375% 31/3/2029	30,083	0.01
USD 716,000	Comcast 4.25% 15/1/2033	694,412	0.07	USD 50,000	Entegris 4.75% 15/4/2029	49,092	0.01
USD 1,837,717	COMM 2015-CCRE27 Mortgage Trust 4.487% 10/10/2048	1,719,916	0.18	USD 25,000	EQM Midstream Partners 6.5% 1/7/2027	25,639	0.00
USD 635,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	609,490	0.06	USD 1,009,000	Equinix 3.9% 15/4/2032	954,277	0.10
USD 25,000	Compass Diversified 5.25% 15/4/2029	24,267	0.00	USD 128,000	Exelon 4.7% 15/4/2050	114,632	0.01
USD 4,000	Coty/HFC Prestige Products/ HFC Prestige International US 6.625% 15/7/2030	4,154	0.00	USD 588,919	Fannie Mae Pool 1.5% 1/11/2041	487,267	0.05
USD 750,000	Credit Suisse USA 7.125% 15/7/2032	859,091	0.09	USD 1,334,978	Fannie Mae Pool 1.5% 1/12/2041	1,113,208	0.12
USD 25,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	24,770	0.00	USD 190,071	Fannie Mae Pool 1.5% 1/11/2050	149,308	0.02
USD 170,000	Crown Castle 2.25% 15/1/2031	145,580	0.02	USD 255,715	Fannie Mae Pool 1.5% 1/3/2051	200,834	0.02
USD 394,000	Crown Castle 2.5% 15/7/2031	338,190	0.04	USD 196,656	Fannie Mae Pool 2% 1/11/2031	185,130	0.02
USD 872,000	Crown Castle 3.3% 1/7/2030	805,982	0.08	USD 556,983	Fannie Mae Pool 2% 1/4/2036	507,939	0.05
USD 351,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.706% 15/11/2048	326,246	0.03	USD 120,068	Fannie Mae Pool 2% 1/3/2037	109,491	0.01
USD 220,000	CSAIL 2017-CX10 Commercial Mortgage Trust 3.458% 15/11/2050	207,581	0.02	USD 699,472	Fannie Mae Pool 2% 1/6/2041	607,177	0.06
USD 885,000	CSAIL 2018-C14 Commercial Mortgage Trust 5.04% 15/11/2051	831,758	0.09	USD 810,485	Fannie Mae Pool 2% 1/2/2042	701,862	0.07
USD 200,000	CSC 4.5% 15/11/2031	133,778	0.02	USD 105,485	Fannie Mae Pool 2% 1/4/2042	91,326	0.01
USD 200,000	CSC 5.5% 15/4/2027	163,877	0.02	USD 1,746,964	Fannie Mae Pool 2% 1/8/2042	1,513,208	0.16
USD 544,000	CSX 4.1% 15/11/2032	529,247	0.06	USD 161,504	Fannie Mae Pool 2% 1/9/2050	133,466	0.01
USD 307,000	CVS Health 4.3% 25/3/2028	303,646	0.03	USD 290,839	Fannie Mae Pool 2% 1/10/2050	240,715	0.03
USD 1,279,000	CVS Health 5.125% 20/7/2045	1,164,546	0.12	USD 85,086	Fannie Mae Pool 2% 1/12/2050	71,120	0.01
USD 278,245	CWABS Asset-Backed Certificates Trust 2006-25 5.532% 25/6/2037	262,338	0.03	USD 277,640	Fannie Mae Pool 2% 1/12/2050	231,991	0.02
USD 65,000	DaVita 3.75% 15/2/2031	57,960	0.01	USD 301,988	Fannie Mae Pool 2% 1/1/2051	249,280	0.03
USD 26,000	DaVita 4.625% 1/6/2030	24,568	0.00	USD 234,884	Fannie Mae Pool 2% 1/2/2051	194,183	0.02
USD 360,000	DBGS 2018-BIOD Mortgage Trust 6.521% 15/5/2035	357,345	0.04	USD 184,437	Fannie Mae Pool 2% 1/3/2051	154,160	0.02
USD 286,203	DBGS 2018-BIOD Mortgage Trust 7.333% 15/5/2035	282,289	0.03	USD 102,506	Fannie Mae Pool 2% 1/3/2051	85,648	0.01
USD 700,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	650,443	0.07	USD 90,765	Fannie Mae Pool 2% 1/4/2051	76,010	0.01
USD 25,000	Delta Air Lines 7.375% 15/1/2026	25,606	0.00	USD 139,012	Fannie Mae Pool 2% 1/4/2051	116,191	0.01
USD 43,000	Directv Financing 8.875% 1/2/2030	43,649	0.01	USD 158,488	Fannie Mae Pool 2% 1/4/2051	132,472	0.01
USD 22,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	21,320	0.00	USD 49,447	Fannie Mae Pool 2% 1/4/2051	41,310	0.00
USD 25,000	DT Midstream 4.125% 15/6/2029	23,774	0.00	USD 703,098	Fannie Mae Pool 2% 1/8/2051	579,852	0.06
USD 25,000	Edgewell Personal Care 4.125% 1/4/2029	23,706	0.00	USD 323,946	Fannie Mae Pool 2% 1/11/2051	270,758	0.03
USD 1,776,000	Edison International 6.95% 15/11/2029*	1,945,985	0.20	USD 102,681	Fannie Mae Pool 2% 1/11/2051	86,070	0.01
USD 252,000	Elevance Health 3.6% 15/3/2051	190,512	0.02	USD 84,876	Fannie Mae Pool 2% 1/11/2051	71,077	0.01
USD 484,000	Elevance Health 5.125% 15/2/2053	465,815	0.05	USD 187,033	Fannie Mae Pool 2% 1/11/2051	156,567	0.02
USD 100,000	Elevance Health 5.65% 15/6/2054	103,726	0.01	USD 292,504	Fannie Mae Pool 2% 1/11/2051	240,676	0.03
USD 217,000	Eli Lilly 5.1% 9/2/2064	219,037	0.02	USD 63,724	Fannie Mae Pool 2% 1/11/2051	52,485	0.01
				USD 116,914	Fannie Mae Pool 2% 1/12/2051	97,685	0.01
				USD 49,302	Fannie Mae Pool 2% 1/12/2051	41,838	0.00
				USD 77,041	Fannie Mae Pool 2% 1/12/2051	63,424	0.01
				USD 172,164	Fannie Mae Pool 2% 1/12/2051	144,009	0.02
				USD 258,139	Fannie Mae Pool 2% 1/12/2051	214,867	0.02
				USD 262,409	Fannie Mae Pool 2% 1/12/2051	219,250	0.02
				USD 240,419	Fannie Mae Pool 2% 1/1/2052	201,257	0.02
				USD 242,331	Fannie Mae Pool 2% 1/1/2052	202,781	0.02
				USD 207,938	Fannie Mae Pool 2% 1/1/2052	173,997	0.02
				USD 317,304	Fannie Mae Pool 2% 1/1/2052	266,194	0.03
				USD 63,980	Fannie Mae Pool 2% 1/1/2052	52,614	0.01
				USD 122,987	Fannie Mae Pool 2% 1/2/2052	102,996	0.01
				USD 282,117	Fannie Mae Pool 2% 1/2/2052	236,041	0.02
				USD 145,967	Fannie Mae Pool 2% 1/2/2052	122,127	0.01
				USD 266,007	Fannie Mae Pool 2% 1/3/2052	222,152	0.02
				USD 184,681	Fannie Mae Pool 2% 1/3/2052	154,461	0.02
				USD 412,252	Fannie Mae Pool 2.5% 1/6/2031	393,918	0.04
				USD 327,487	Fannie Mae Pool 2.5% 1/7/2050	285,305	0.03
				USD 323,278	Fannie Mae Pool 2.5% 1/7/2050	281,639	0.03

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 332,834	Fannie Mae Pool 2.5% 1/7/2050	289,964	0.03	USD 49,535	Fannie Mae Pool 4.5% 1/7/2049	48,895	0.01
USD 356,715	Fannie Mae Pool 2.5% 1/8/2050	310,768	0.03	USD 67,562	Fannie Mae Pool 4.5% 1/7/2052	65,970	0.01
USD 109,814	Fannie Mae Pool 2.5% 1/8/2050	95,669	0.01	USD 930,673	Fannie Mae Pool 5% 1/10/2035	950,133	0.10
USD 248,537	Fannie Mae Pool 2.5% 1/11/2050	218,064	0.02	USD 118,419	Fannie Mae Pool 5% 1/3/2050	119,946	0.01
USD 62,862	Fannie Mae Pool 2.5% 1/1/2051	54,726	0.01	USD 59,247	Fannie Mae Pool 5% 1/9/2052	59,538	0.01
USD 674,782	Fannie Mae Pool 2.5% 1/10/2051	591,937	0.06	USD 4,340	Fannie Mae Pool 5.5% 1/2/2035	4,441	0.00
USD 163,722	Fannie Mae Pool 2.5% 1/11/2051	143,072	0.01	USD 328,248	Fannie Mae Pool 5.5% 1/8/2037	338,676	0.04
USD 534,254	Fannie Mae Pool 2.5% 1/11/2051	468,743	0.05	USD 229,756	Fannie Mae Pool 5.5% 1/8/2037	237,218	0.02
USD 549,661	Fannie Mae Pool 2.5% 1/1/2052	481,279	0.05	USD 573,812	Fannie Mae Pool 5.5% 1/7/2053	580,550	0.06
USD 964,412	Fannie Mae Pool 2.5% 1/1/2052	835,756	0.09	USD 139,504	Fannie Mae Pool 5.5% 1/10/2053	141,459	0.01
USD 138,114	Fannie Mae Pool 2.5% 1/1/2052	120,491	0.01	USD 314,558	Fannie Mae Pool 6% 1/5/2041	330,398	0.03
USD 98,257	Fannie Mae Pool 2.5% 1/2/2052	85,905	0.01	USD 270,906	Fannie Mae Pool 6.5% 1/10/2053	280,449	0.03
USD 357,207	Fannie Mae Pool 2.5% 1/2/2052	310,960	0.03	USD 707,380	Fannie Mae Pool 6.5% 1/6/2054	728,709	0.08
USD 417,250	Fannie Mae Pool 2.5% 1/2/2052	363,960	0.04	USD 1,098,398	Fannie Mae Pool 6.5% 1/7/2054	1,131,649	0.12
USD 66,277	Fannie Mae Pool 2.5% 1/2/2052	58,122	0.01	USD 1,903,798	Fannie Mae REMICS 6.399% 25/6/2054	1,907,369	0.20
USD 25,723	Fannie Mae Pool 3% 1/7/2029	25,066	0.00	USD 1,586,616	Fannie Mae REMICS 6.399% 25/6/2054	1,589,233	0.17
USD 135,982	Fannie Mae Pool 3% 1/7/2029	132,519	0.01	USD 238,972	Fannie Mae-Aces 3.661% 25/9/2028	233,949	0.02
USD 146,054	Fannie Mae Pool 3% 1/10/2029	142,090	0.01	USD 615,927	FBR Securitization Trust 6.097% 25/11/2035	607,967	0.06
USD 78,135	Fannie Mae Pool 3% 1/1/2030	75,876	0.01	USD 1,500,000	Federal Farm Credit Banks Funding 2.1% 19/11/2040	1,049,476	0.11
USD 32,678	Fannie Mae Pool 3% 1/6/2030	31,772	0.00	USD 1,130,000	Federal Home Loan Banks 2% 4/5/2035	904,547	0.09
USD 976,739	Fannie Mae Pool 3% 1/3/2047	891,470	0.09	USD 500,000	Federal Home Loan Mortgage 4% 18/11/2024	498,915	0.05
USD 360,169	Fannie Mae Pool 3% 1/8/2050	325,781	0.03	USD 2,423,000	Federal Home Loan Mortgage 6.25% 15/7/2032	2,805,779	0.29
USD 355,386	Fannie Mae Pool 3% 1/11/2051	318,457	0.03	USD 492,000	FirstEnergy Transmission 4.55% 1/4/2049	430,707	0.05
USD 158,223	Fannie Mae Pool 3% 1/12/2051	142,722	0.01	USD 2,000	FirstEnergy Transmission 5.45% 15/7/2044	1,951	0.00
USD 616,924	Fannie Mae Pool 3% 1/3/2052	555,960	0.06	USD 172,000	Fiserv 5.45% 15/3/2034	177,965	0.02
USD 52,121	Fannie Mae Pool 3% 1/4/2052	47,123	0.01	USD 115,000	Fiserv 5.6% 2/3/2033	120,752	0.01
USD 84,795	Fannie Mae Pool 3% 1/5/2052	76,264	0.01	USD 250,000	Florida Development Finance 12% 15/7/2032	266,876	0.03
USD 183,645	Fannie Mae Pool 3.5% 1/10/2030	180,519	0.02	USD 1,125,000	Florida Power & Light 2.45% 3/2/2032	982,290	0.10
USD 4,706	Fannie Mae Pool 3.5% 1/11/2032	4,611	0.00	USD 955,000	Florida Power & Light 3.15% 1/10/2049	694,853	0.07
USD 261,083	Fannie Mae Pool 3.5% 1/12/2047	244,855	0.03	USD 155,000	Florida Power & Light 3.99% 1/3/2049	130,555	0.01
USD 157,776	Fannie Mae Pool 3.5% 1/1/2048	148,406	0.02	USD 330,000	Florida Power & Light 4.8% 15/5/2033	334,219	0.04
USD 119,631	Fannie Mae Pool 3.5% 1/2/2048	112,525	0.01	USD 40,000	Florida Power & Light 5.6% 15/6/2054	43,004	0.00
USD 11,761	Fannie Mae Pool 4% 1/9/2033	11,698	0.00	USD 200,000	Ford Motor 3.25% 12/2/2032	170,647	0.02
USD 30,502	Fannie Mae Pool 4% 1/10/2033	30,533	0.00	USD 456,000	Ford Motor 6.1% 19/8/2032	469,877	0.05
USD 107,241	Fannie Mae Pool 4% 1/4/2045	104,130	0.01	USD 345,000	Ford Motor Credit 6.125% 8/3/2034	350,770	0.04
USD 118,038	Fannie Mae Pool 4% 1/8/2049	113,568	0.01	USD 311,056	Freddie Mac Gold Pool 2.5% 1/12/2027	301,625	0.03
USD 130,100	Fannie Mae Pool 4% 1/9/2050	126,350	0.01	USD 881,363	Freddie Mac Gold Pool 4% 1/8/2044	862,623	0.09
USD 31,614	Fannie Mae Pool 4% 1/9/2050	30,304	0.00	USD 475,938	Freddie Mac Gold Pool 4% 1/2/2045	467,474	0.05
USD 173,272	Fannie Mae Pool 4% 1/8/2052	167,091	0.02				
USD 83,637	Fannie Mae Pool 4.5% 1/8/2042	83,950	0.01				
USD 29,058	Fannie Mae Pool 4.5% 1/1/2043	29,167	0.00				
USD 71,560	Fannie Mae Pool 4.5% 1/8/2045	71,266	0.01				

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)
 (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 260,605	Freddie Mac Gold Pool 4% 1/6/2045	255,065	0.03	USD 488,787	Freddie Mac Pool 4% 1/1/2045	478,850	0.05
USD 134,387	Freddie Mac Gold Pool 4.5% 1/9/2039	134,028	0.01	USD 8,788	Freddie Mac Pool 4% 1/7/2048	8,482	0.00
USD 69,806	Freddie Mac Gold Pool 4.5% 1/2/2040	69,751	0.01	USD 140,615	Freddie Mac Pool 4% 1/5/2050	136,396	0.01
USD 36,155	Freddie Mac Gold Pool 5% 1/10/2036	37,048	0.00	USD 324,664	Freddie Mac Pool 4.5% 1/10/2047	322,803	0.03
USD 406	Freddie Mac Gold Pool 6.5% 1/8/2032	422	0.00	USD 64,053	Freddie Mac Pool 4.5% 1/7/2052	62,552	0.01
USD 82,401	Freddie Mac Pool 1.5% 1/8/2050	64,915	0.01	USD 379,373	Freddie Mac Pool 4.5% 1/7/2052	370,478	0.04
USD 209,759	Freddie Mac Pool 1.5% 1/10/2050	164,899	0.02	USD 123,212	Freddie Mac Pool 4.5% 1/8/2052	120,259	0.01
USD 1,112,621	Freddie Mac Pool 1.5% 1/11/2051	872,287	0.09	USD 35,273	Freddie Mac Pool 4.5% 1/12/2052	34,402	0.00
USD 88,571	Freddie Mac Pool 2% 1/2/2036	80,884	0.01	USD 449,664	Freddie Mac Pool 4.5% 1/6/2053	441,113	0.05
USD 550,299	Freddie Mac Pool 2% 1/1/2037	501,823	0.05	USD 324,903	Freddie Mac Pool 5% 1/7/2053	323,826	0.03
USD 116,188	Freddie Mac Pool 2% 1/3/2042	100,574	0.01	USD 122,651	Freddie Mac Pool 5.5% 1/3/2054	123,668	0.01
USD 54,269	Freddie Mac Pool 2% 1/8/2050	45,240	0.00	USD 981,818	Freddie Mac Pool 6% 1/10/2053	1,003,337	0.10
USD 84,051	Freddie Mac Pool 2% 1/11/2050	70,323	0.01	USD 296,226	Freddie Mac Pool 6% 1/11/2053	302,367	0.03
USD 517,304	Freddie Mac Pool 2% 1/3/2051	425,990	0.04	USD 213,146	Freddie Mac Pool 6.5% 1/1/2054	220,488	0.02
USD 258,635	Freddie Mac Pool 2% 1/4/2051	216,416	0.02	USD 216,512	Freddie Mac Pool 6.5% 1/1/2054	224,073	0.02
USD 151,509	Freddie Mac Pool 2% 1/5/2051	126,638	0.01	USD 32,918	Freddie Mac Pool 6.5% 1/7/2054	33,929	0.00
USD 8,948,317	Freddie Mac Pool 2% 1/5/2051	7,386,039	0.77	USD 1,578,777	Freddie Mac REMICS 6.549% 25/6/2054	1,588,335	0.16
USD 44,688	Freddie Mac Pool 2% 1/9/2051	37,351	0.00	USD 1,183,150	Freddie Mac REMICS 6.549% 25/6/2054	1,190,334	0.12
USD 205,189	Freddie Mac Pool 2% 1/9/2051	170,839	0.02	USD 650,938	Freddie Mac REMICS 6.599% 25/3/2054	654,356	0.07
USD 42,619	Freddie Mac Pool 2% 1/10/2051	35,108	0.00	USD 1,760,365	Freddie Mac Strips 6.549% 25/5/2054	1,766,140	0.18
USD 568,835	Freddie Mac Pool 2% 1/10/2051	472,829	0.05	USD 33,000	Freedom Mortgage 9.25% 1/2/2029	33,887	0.00
USD 68,431	Freddie Mac Pool 2% 1/12/2051	57,157	0.01	USD 30,000	Freedom Mortgage 12% 1/10/2028	32,671	0.00
USD 144,865	Freddie Mac Pool 2% 1/12/2051	121,040	0.01	USD 7,000	Freedom Mortgage 12.25% 1/10/2030	7,774	0.00
USD 179,099	Freddie Mac Pool 2% 1/12/2051	149,981	0.02	USD 1,265,000	FREMF 2018-K72 Mortgage Trust 4.119% 25/12/2050	1,229,829	0.13
USD 28,063	Freddie Mac Pool 2% 1/12/2051	23,727	0.00	USD 80,000	Frontier Communications 5% 1/5/2028	77,852	0.01
USD 431,191	Freddie Mac Pool 2% 1/1/2052	361,042	0.04	USD 162,000	Frontier Communications 8.75% 15/5/2030	171,244	0.02
USD 314,784	Freddie Mac Pool 2% 1/1/2052	264,080	0.03	USD 875,000	FS Rialto 2022-FL6 Issuer 7.922% 17/8/2037	879,292	0.09
USD 229,825	Freddie Mac Pool 2% 1/1/2052	192,362	0.02	USD 99,000	Gap 3.625% 1/10/2029	88,685	0.01
USD 77,994	Freddie Mac Pool 2% 1/2/2052	64,249	0.01	USD 313,000	Gen Digital 6.75% 30/9/2027	321,424	0.03
USD 59,250	Freddie Mac Pool 2.5% 1/7/2050	51,528	0.01	USD 360,000	General Motors Financial 5.6% 18/6/2031	369,658	0.04
USD 506,749	Freddie Mac Pool 2.5% 1/2/2051	442,963	0.05	USD 593,000	General Motors Financial 5.75% 8/2/2031	613,917	0.06
USD 294,952	Freddie Mac Pool 2.5% 1/5/2051	259,605	0.03	USD 341,000	General Motors Financial 5.95% 4/4/2034	354,499	0.04
USD 442,147	Freddie Mac Pool 2.5% 1/5/2051	386,161	0.04	USD 25,000	Genesis Energy / Genesis Energy Finance 8% 15/1/2027	25,719	0.00
USD 288,085	Freddie Mac Pool 2.5% 1/11/2051	251,392	0.03	USD 25,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	26,548	0.01
USD 213,316	Freddie Mac Pool 2.5% 1/12/2051	186,086	0.02	USD 932,000	Gilead Sciences 2.8% 1/10/2050	619,488	0.07
USD 617,653	Freddie Mac Pool 3% 1/8/2050	561,111	0.06	USD 608	Ginnie Mae I Pool 6.5% 15/4/2031	627	0.00
USD 126,078	Freddie Mac Pool 3% 1/8/2050	113,936	0.01	USD 2,222	Ginnie Mae I Pool 6.5% 15/7/2031	2,295	0.00
USD 317,292	Freddie Mac Pool 3% 1/9/2050	289,483	0.03				
USD 82,132	Freddie Mac Pool 3% 1/7/2051	74,429	0.01				
USD 106,309	Freddie Mac Pool 3% 1/10/2051	95,645	0.01				
USD 60,516	Freddie Mac Pool 3% 1/2/2052	54,949	0.01				
USD 597,757	Freddie Mac Pool 3% 1/8/2052	538,985	0.06				
USD 64,740	Freddie Mac Pool 3.5% 1/1/2034	62,905	0.01				
USD 1,955,968	Freddie Mac Pool 3.5% 1/9/2046	1,845,882	0.19				
USD 158,100	Freddie Mac Pool 3.5% 1/1/2048	148,710	0.02				

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 941,816	Ginnie Mae II Pool 2% 20/8/2050	796,871	0.08	USD 80,000	Goodyear Tire & Rubber 5% 15/7/2029	74,379	0.01
USD 119,077	Ginnie Mae II Pool 2% 20/11/2050	100,699	0.01	USD 103,000	Gray Television 4.75% 15/10/2030	59,135	0.01
USD 351,224	Ginnie Mae II Pool 2.5% 20/4/2051	308,282	0.03	USD 760,000	GS Mortgage II Series 2005- ROCK 5.366% 3/5/2032	750,805	0.08
USD 471,482	Ginnie Mae II Pool 2.5% 20/10/2051	413,549	0.04	USD 1,260,000	GS Mortgage II Series 2005- ROCK 5.515% 3/5/2032	1,249,443	0.13
USD 328,169	Ginnie Mae II Pool 2.5% 20/12/2051	287,967	0.03	USD 1,162,000	GS Mortgage Trust 2016-GS2 3.759% 10/5/2049	1,112,190	0.12
USD 268,764	Ginnie Mae II Pool 2.5% 20/7/2052	235,928	0.02	USD 671,531	GSMPs Mortgage Loan Trust 2005-RP1 4.108% 25/1/2035	570,883	0.06
USD 85,289	Ginnie Mae II Pool 3% 20/4/2050	77,655	0.01	USD 452,277	GSMPs Mortgage Loan Trust 2005-RP3 4.069% 25/9/2035	385,282	0.04
USD 107,206	Ginnie Mae II Pool 3% 20/5/2050	97,600	0.01	USD 6,037	GSR Mortgage Loan Trust 2005-AR2 4.329% 25/4/2035	5,623	0.00
USD 498,136	Ginnie Mae II Pool 3% 20/6/2051	451,996	0.05	USD 25,000	H&E Equipment Services 3.875% 15/12/2028	23,178	0.00
USD 158,363	Ginnie Mae II Pool 3% 20/12/2051	143,653	0.02	USD 33,000	Hanesbrands 4.875% 15/5/2026	32,818	0.00
USD 98,192	Ginnie Mae II Pool 3% 20/1/2052	89,076	0.01	USD 25,000	Hanesbrands 9% 15/2/2031*	27,006	0.00
USD 897,270	Ginnie Mae II Pool 3.5% 20/11/2046	847,793	0.09	USD 123,000	HCA 2.375% 15/7/2031	104,990	0.01
USD 637,852	Ginnie Mae II Pool 4% 20/6/2047	617,368	0.06	USD 971,000	HCA 3.5% 1/9/2030	907,129	0.10
USD 546,074	Ginnie Mae II Pool 4% 20/12/2052	523,261	0.05	USD 1,616,000	HCA 3.625% 15/3/2032	1,474,013	0.15
USD 540,484	Ginnie Mae II Pool 4.5% 20/5/2041	543,286	0.06	USD 739,000	HCA 5.5% 1/6/2033	758,992	0.08
USD 41,449	Ginnie Mae II Pool 4.5% 20/9/2048	41,118	0.00	USD 84,000	Hertz 5% 1/12/2029	57,300	0.01
USD 15,524	Ginnie Mae II Pool 4.5% 20/4/2050	15,407	0.00	USD 25,000	Hess Midstream Operations 5.625% 15/2/2026	24,982	0.00
USD 218,111	Ginnie Mae II Pool 5% 20/7/2040	221,074	0.02	USD 25,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	24,828	0.00
USD 1,249,000	Global Payments 2.15% 15/1/2027	1,183,146	0.12	USD 44,000	Hilton Domestic Operating 4% 1/5/2031	40,722	0.01
USD 455,000	Global Payments 4.95% 15/8/2027	460,279	0.05	USD 73,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 5% 1/6/2029	69,078	0.01
USD 220,000	Goldman Sachs 1.992% 27/1/2032	185,539	0.02	USD 22,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	21,885	0.00
USD 1,847,000	Goldman Sachs 2.383% 21/7/2032	1,578,399	0.16	USD 25,000	Hologic 3.25% 15/2/2029	23,123	0.00
USD 191,000	Goldman Sachs 2.615% 22/4/2032	166,683	0.01	USD 206,000	Home Depot 2.7% 15/4/2030	189,856	0.02
USD 160,000	Goldman Sachs 2.65% 21/10/2032	138,537	0.01	USD 55,000	Home Depot 5.3% 25/6/2054	56,755	0.01
USD 932,000	Goldman Sachs 3.102% 24/2/2033	827,141	0.09	USD 25,000	Home Depot 5.4% 25/6/2064	26,060	0.00
GBP 1,119,000	Goldman Sachs 3.625% 29/10/2029*	1,401,419	0.15	USD 700,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	674,858	0.07
EUR 1,937,000	Goldman Sachs 4% 21/9/2029*	2,224,072	0.23	USD 44,000	Howard Hughes 5.375% 1/8/2028	42,913	0.00
USD 1,400,000	Goldman Sachs 5.049% 23/7/2030	1,423,613	0.15	USD 1,866,977	HSI Asset Securitization Trust 2007-NC1 5.672% 25/4/2037	1,218,395	0.13
USD 868,000	Goldman Sachs 5.33% 23/7/2035	887,338	0.09	USD 385,000	Humana 2.15% 3/2/2032	320,506	0.03
USD 1,078,000	Goldman Sachs 5.727% 25/4/2030	1,125,200	0.12	EUR 580,000	Illinois Tool Works 3.375% 17/5/2032	648,804	0.07
USD 714,000	Goldman Sachs 5.851% 25/4/2035	756,508	0.08	USD 25,000	Imola Merger 4.75% 15/5/2029	24,076	0.00
GBP 100,000	Goldman Sachs 7.25% 10/4/2028	141,823	0.02	USD 536,971	IndyMac INDX Mortgage Loan Trust 2006-AR15 5.632% 25/7/2036	515,071	0.05
USD 151,519	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	124,881	0.01	USD 154,000	Iron Mountain 4.5% 15/2/2031	144,892	0.02
USD 1,449,703	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,384,333	0.14	USD 69,000	Iron Mountain 7% 15/2/2029	71,611	0.01
				USD 4,767,030	IXIS Real Estate Capital Trust 2006-HE2 5.912% 25/8/2036	1,327,177	0.14
				EUR 350,000	John Deere Capital 3.45% 16/7/2032	392,493	0.04
				USD 503,493	JP Morgan Mortgage Trust 2017-2 3.649% 25/5/2047	460,993	0.05
				USD 425,000	JPMBB Commercial Mortgage Trust 2016-C1 4.358% 17/3/2049	368,998	0.04

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
GBP 200,000	JPMorgan Chase 0.991% 28/4/2026	255,829	0.03	USD 853,000	MF1 2022-FL10 7.971% 17/9/2037	856,857	0.09
USD 139,000	JPMorgan Chase 2.545% 8/11/2032	120,684	0.01	USD 1,280,000	MF1 2024-FL14 7.079% 19/3/2039	1,275,441	0.13
USD 2,411,000	JPMorgan Chase 2.963% 25/1/2033	2,141,193	0.22	USD 75,000	MidAmerican Energy 5.3% 1/2/2055	75,645	0.01
EUR 333,000	JPMorgan Chase 3.761% 21/3/2034	373,047	0.04	USD 88,000	MidAmerican Energy 5.85% 15/9/2054	95,791	0.01
EUR 1,800,000	JPMorgan Chase 4.457% 13/11/2031	2,110,781	0.22	EUR 658,000	Moody's 0.95% 25/2/2030*	648,607	0.07
USD 1,313,000	JPMorgan Chase 4.565% 14/6/2030	1,315,579	0.14	EUR 1,400,000	Moody's 1.75% 9/3/2027*	1,503,515	0.16
USD 315,000	JPMorgan Chase 4.979% 22/7/2028	319,311	0.03	USD 286,000	Moody's 3.1% 29/11/2061	187,884	0.02
USD 470,000	JPMorgan Chase 5.012% 23/1/2030	478,924	0.05	EUR 1,155,000	Morgan Stanley 0.497% 7/2/2031*	1,093,579	0.11
USD 815,000	JPMorgan Chase 5.294% 22/7/2035	840,252	0.09	USD 26,000	Morgan Stanley 1.794% 13/2/2032	21,698	0.00
USD 5,000	JPMorgan Chase 5.299% 24/7/2029	5,138	0.00	USD 1,856,000	Morgan Stanley 2.239% 21/7/2032	1,575,178	0.17
USD 1,574,000	JPMorgan Chase 5.336% 23/1/2035	1,625,755	0.17	USD 961,000	Morgan Stanley 2.511% 20/10/2032	826,696	0.09
USD 30,000	JPMorgan Chase 5.766% 22/4/2035	32,000	0.00	USD 133,000	Morgan Stanley 2.699% 22/1/2031	120,599	0.01
USD 815,000	JPMorgan Chase 6.07% 22/10/2027	841,323	0.09	USD 318,000	Morgan Stanley 2.943% 21/1/2033	280,661	0.03
USD 311,000	JPMorgan Chase 6.087% 23/10/2029	329,272	0.03	EUR 400,000	Morgan Stanley 4.367% 19/3/2027	444,443	0.05
USD 379,000	KLA 5.25% 15/7/2062	384,422	0.04	EUR 827,000	Morgan Stanley 4.656% 2/3/2029	956,033	0.10
USD 58,000	Kohl's 4.625% 1/5/2031	47,958	0.01	EUR 2,161,000	Morgan Stanley 4.813% 25/10/2028	2,512,725	0.26
GBP 100,000	Kraft Heinz Foods 4.125% 1/7/2027*	129,753	0.02	USD 377,000	Morgan Stanley 5.164% 20/4/2029	384,516	0.04
EUR 100,000	Kronos International 9.5% 15/3/2029*	120,396	0.01	USD 281,000	Morgan Stanley 5.25% 21/4/2034	287,002	0.03
USD 30,000	Lamar Media 3.75% 15/2/2028	28,806	0.00	USD 27,000	Morgan Stanley 5.424% 21/7/2034	27,850	0.00
USD 25,000	Lamar Media 4.875% 15/1/2029	24,583	0.00	USD 262,000	Morgan Stanley 5.449% 20/7/2029	270,283	0.03
USD 43,000	Lithia Motors 3.875% 1/6/2029	39,964	0.01	USD 850,000	Morgan Stanley 5.656% 18/4/2030	886,131	0.09
USD 59,000	Lithia Motors 4.375% 15/1/2031	54,444	0.01	USD 1,964,000	Morgan Stanley 5.831% 19/4/2035	2,084,559	0.22
USD 25,000	Live Nation Entertainment 4.75% 15/10/2027	24,381	0.00	USD 223,000	Morgan Stanley 6.407% 1/11/2029	238,009	0.03
USD 26,000	Live Nation Entertainment 6.5% 15/5/2027	26,512	0.00	USD 555,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.994% 15/12/2049	531,127	0.06
USD 356,000	Lowe's 3% 15/10/2050	237,072	0.03	USD 1,000,000	Morgan Stanley Capital I 2017- HR2 3.89% 15/12/2050	953,368	0.10
USD 682,000	Lowe's 4.25% 1/4/2052	565,592	0.06	USD 1,449,748	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	1,375,517	0.14
USD 124,000	Lowe's 5.125% 15/4/2050	118,829	0.01	USD 289,971	Morgan Stanley Capital I Trust 2018-L1 4.867% 15/10/2051	277,523	0.03
USD 7,000	Macy's Retail 5.875% 1/4/2029	6,878	0.00	USD 634,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	572,983	0.06
USD 170,000	Marsh & McLennan 5.45% 15/3/2053	176,000	0.02	USD 103,192	Mosaic Solar Loan Trust 2020-1 3.1% 20/4/2046	90,634	0.01
USD 216,000	Marsh & McLennan 6.25% 1/11/2052	250,085	0.03	USD 276,041	Mosaic Solar Loan Trust 2020-2 1.44% 20/8/2046	238,007	0.03
USD 848,322	Mastr Asset Backed Trust 2004-OPT2 6.092% 25/9/2034	772,874	0.08	USD 167,435	Mosaic Solar Loan Trust 2020-2 2.21% 20/8/2046	139,197	0.02
USD 312,324	Mastr Asset Backed Trust 2005-WF1 7.117% 25/6/2035	314,504	0.03	USD 194,395	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	187,665	0.02
USD 398,000	Mauser Packaging Solutions 7.875% 15/4/2027	410,940	0.04	USD 235,000	Nasdaq 6.1% 28/6/2063	256,883	0.03
EUR 450,000	McDonald's 4.125% 28/11/2035	515,636	0.05	EUR 1,030,000	National Grid North America 4.668% 12/9/2033	1,208,252	0.13
USD 101,000	Medline Borrower 3.875% 1/4/2029	95,619	0.01	USD 25,000	Navient 11.5% 15/3/2031	28,117	0.00
USD 25,000	Medline Borrower 5.25% 1/10/2029	24,568	0.00	USD 495,410	Navient Private Education Refi Loan Trust 2020-C 7.051% 15/11/2068	499,620	0.05
EUR 500,000	Medtronic 3.875% 15/10/2036	567,405	0.06				
USD 1,221,000	Meta Platforms 4.65% 15/8/2062	1,112,110	0.12				

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 25,000	Neptune Bidco US 9.29% 15/4/2029	24,988	0.00	EUR 200,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	211,668	0.02
USD 371,979	New Century Home Equity Loan Trust Series 2005-B 6.112% 25/10/2035	361,394	0.04	USD 77,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	72,841	0.01
USD 140,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	108,902	0.01	USD 1,214,000	Pacific Gas and Electric 2.5% 1/2/2031	1,045,491	0.11
GBP 150,000	New York Life Global Funding 4.35% 16/9/2025	195,872	0.02	USD 450,000	Pacific Gas and Electric 4.55% 1/7/2030	441,033	0.05
USD 639,042	Newcastle Mortgage Trust 2007-1 5.622% 25/4/2037	628,552	0.07	USD 755,000	Pacific Gas and Electric 4.95% 1/7/2050	663,972	0.07
USD 25,000	Newell Brands 5.7% 1/4/2026	24,978	0.00	USD 25,000	Pactiv Evergreen Group Issuer/ Pactiv Evergreen Issuer 4% 15/10/2027	23,920	0.00
USD 37,000	Newell Brands 6.375% 15/9/2027	37,326	0.01	USD 77,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	73,491	0.01
USD 11,000	Newell Brands 6.625% 15/9/2029	11,019	0.00	USD 204,000	PECO Energy 2.85% 15/9/2051	135,269	0.01
USD 25,000	News 3.875% 15/5/2029	23,514	0.00	USD 490,000	PECO Energy 4.375% 15/8/2052	430,045	0.05
USD 25,000	Nexstar Media 4.75% 1/11/2028	23,383	0.00	USD 104,000	PECO Energy 4.6% 15/5/2052	93,977	0.01
USD 1,851,000	NextEra Energy Capital 2.25% 1/6/2030	1,637,430	0.17	USD 25,000	PennyMac Financial Services 7.875% 15/12/2029	26,500	0.00
USD 352,000	NextEra Energy Capital 2.75% 1/11/2029	325,347	0.03	USD 31,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	30,712	0.01
USD 223,000	NextEra Energy Capital 5.05% 28/2/2033	225,714	0.02	USD 350,000	Penske Truck Leasing / PTL Finance 5.35% 12/1/2027	355,337	0.04
USD 425,000	NextEra Energy Capital 5.749% 1/9/2025	428,717	0.04	USD 200,000	Periama 5.95% 19/4/2026	199,689	0.02
USD 40,000	Nordstrom 4.25% 1/8/2031	35,675	0.01	USD 25,000	Pilgrim's Pride 4.25% 15/4/2031	23,572	0.00
USD 454,000	Norfolk Southern 2.3% 15/5/2031	398,131	0.04	USD 25,000	Pilgrim's Pride 6.25% 1/7/2033	26,479	0.00
USD 1,096,000	Norfolk Southern 3% 15/3/2032	986,602	0.10	USD 30,000	PNC Financial Services 5.676% 22/1/2035	31,418	0.00
USD 26,000	Novelis 3.875% 15/8/2031	23,349	0.00	USD 92,000	Post 4.5% 15/9/2031	85,659	0.01
USD 25,000	NRG Energy 3.375% 15/2/2029	22,963	0.00	USD 25,000	Post 4.625% 15/4/2030	23,792	0.00
USD 11,000	NuStar Logistics 6.375% 1/10/2030	11,529	0.00	USD 25,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	24,941	0.00
USD 254,000	NVIDIA 2% 15/6/2031	222,996	0.02	USD 940,000	Prologis 5.125% 15/1/2034	965,403	0.10
USD 741,000	Ohio Power 5% 1/6/2033	743,571	0.08	USD 209,000	Public Service Electric and Gas 3.1% 15/3/2032	190,108	0.02
USD 1,010,000	Olympic Tower 2017-OT Mortgage Trust 3.566% 10/5/2039	902,829	0.09	USD 9,000	Public Service Electric and Gas 3.6% 1/12/2047	7,121	0.00
USD 690,000	Olympic Tower 2017-OT Mortgage Trust 4.077% 10/5/2039	584,872	0.06	USD 914,000	Public Service Electric and Gas 3.7% 1/5/2028	895,326	0.09
EUR 200,000	Olympus Water US 9.625% 15/11/2028	237,694	0.03	USD 475,000	Public Service Electric and Gas 4.65% 15/3/2033	476,678	0.05
USD 37,000	Oncor Electric Delivery 3.8% 30/9/2047	30,160	0.00	USD 375,000	Public Service Electric and Gas 4.9% 15/12/2032	383,598	0.04
USD 25,000	OneMain Finance 7.125% 15/3/2026	25,497	0.00	USD 545,000	QUALCOMM 2.15% 20/5/2030	488,662	0.05
USD 195,000	OneMain Finance 7.875% 15/3/2030	204,581	0.02	USD 260,260	Ready Capital Mortgage Financing 2022-FL9 7.745% 25/6/2037	260,821	0.03
USD 25,000	OneMain Finance 9% 15/1/2029	26,573	0.00	USD 138,323	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	137,492	0.01
USD 150,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	135,875	0.01	USD 170,000	Reworld 4.875% 1/12/2029*	157,875	0.02
USD 170,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	151,938	0.02	USD 1,052,000	Ryder System 5.25% 1/6/2028	1,075,367	0.11
USD 1,158,000	Oracle 2.875% 25/3/2031	1,039,437	0.11	USD 25,000	Sabre GLBL 8.625% 1/6/2027	24,076	0.00
USD 2,481,000	Oracle 2.95% 1/4/2030	2,282,774	0.24	USD 15,000	Sabre GLBL 11.25% 15/12/2027	15,147	0.00
USD 674,000	Oracle 3.85% 15/7/2036	595,883	0.06	USD 269,000	Salesforce 1.95% 15/7/2031	230,522	0.02
USD 200,000	Oracle 3.95% 25/3/2051	156,229	0.02	USD 2,425,000	San Diego County Water Authority 5% 1/5/2052	2,674,784	0.28
USD 122,000	Oracle 4.3% 8/7/2034	115,773	0.01				
USD 169,000	Oracle 6.15% 9/11/2029	181,632	0.02				
USD 739,000	Oracle 6.25% 9/11/2032	808,083	0.08				

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 299,000	San Diego Gas & Electric 1.7% 1/10/2030	255,897	0.03	USD 218,769	SoFi Professional Loan Program 2017-F 2.84% 25/1/2041	214,894	0.02
USD 768,000	San Diego Gas & Electric 3% 15/3/2032	691,578	0.07	USD 314,000	Southern California Edison 2.5% 1/6/2031	276,231	0.03
USD 85,000	SBA Communications 3.125% 1/2/2029	78,228	0.01	USD 1,412,000	Southern California Edison 2.75% 1/2/2032	1,241,650	0.13
EUR 100,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	120,186	0.01	USD 806,000	Southern California Edison 5.2% 1/6/2034	822,316	0.09
USD 18,000	Scotts Miracle-Gro 4.375% 1/2/2032*	16,289	0.00	USD 857,000	Southern California Edison 5.95% 1/11/2032	921,266	0.10
USD 25,000	Scotts Miracle-Gro 4.5% 15/10/2029	23,772	0.00	USD 1,312,000	Sprint Capital 8.75% 15/3/2032	1,620,585	0.17
USD 22,000	Sensata Technologies 3.75% 15/2/2031	19,891	0.00	USD 25,000	SS&C Technologies 5.5% 30/9/2027	24,974	0.00
USD 22,000	Service International 4% 15/5/2031	20,158	0.00	USD 25,000	Standard Industries 3.375% 15/1/2031	21,908	0.00
USD 494,000	Sesac Finance 5.216% 25/7/2049	489,714	0.05	USD 22,000	Standard Industries 4.375% 15/7/2030	20,587	0.00
USD 168,000	Sherwin-Williams 2.9% 15/3/2052	112,475	0.01	USD 25,000	Starwood Property Trust 4.375% 15/1/2027	24,331	0.00
USD 25,000	Sirius XM Radio 3.875% 1/9/2031	21,495	0.00	USD 435,000	Starwood Property Trust 7.25% 1/4/2029	453,466	0.05
USD 140,000	Sirius XM Radio 4% 15/7/2028	131,285	0.01	USD 384,985	Structured Adjustable Rate Mortgage Loan Trust Series 2005-17 4.976% 25/8/2035	332,453	0.03
USD 33,000	Sirius XM Radio 4.125% 1/7/2030	29,695	0.00	USD 25,000	Sunoco / Sunoco Finance 7% 15/9/2028	26,113	0.01
USD 25,000	Sirius XM Radio 5% 1/8/2027	24,541	0.00	USD 25,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	25,547	0.00
USD 25,000	Sirius XM Radio 5.5% 1/7/2029	24,348	0.00	USD 11,000	TEGNA 5% 15/9/2029	10,234	0.00
USD 78,000	Six Flags Entertainment 7.25% 15/5/2031	80,933	0.01	USD 4,000	Tempur Sealy International 3.875% 15/10/2031	3,538	0.00
USD 259,152	SLM Private Credit Student Loan Trust 2004-A 6.001% 15/6/2033	257,806	0.03	USD 235,000	Tenet Healthcare 6.125% 15/6/2030	238,574	0.03
USD 1,189,172	SLM Private Credit Student Loan Trust 2005-B 5.931% 15/6/2039	1,166,973	0.12	USD 25,000	Tenet Healthcare 6.75% 15/5/2031	26,005	0.00
USD 1,528,369	SLM Private Credit Student Loan Trust 2006-A 5.891% 15/6/2039	1,487,601	0.15	USD 130,000	Texas Instruments 4.9% 14/3/2033	135,379	0.02
USD 311,792	SLM Private Credit Student Loan Trust 2006-B 5.801% 15/12/2039	301,673	0.03	USD 537,000	Thermo Fisher Scientific 1.75% 15/10/2028	489,435	0.05
USD 861,894	SLM Private Education Loan Trust 2010-C 10.201% 15/10/2041	900,798	0.09	USD 3,544,000	T-Mobile USA 3.875% 15/4/2030	3,414,775	0.36
USD 339,716	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	334,796	0.04	USD 1,085,000	T-Mobile USA 5.05% 15/7/2033	1,102,583	0.12
USD 885,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	810,649	0.08	USD 972,000	T-Mobile USA 5.15% 15/4/2034	992,003	0.10
USD 1,595,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	1,368,475	0.14	USD 585,000	Toyota Motor Credit 4.55% 9/8/2029	590,872	0.06
USD 1,090,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	936,422	0.10	USD 210,000	Toyota Motor Credit 4.8% 5/1/2034	211,819	0.02
USD 1,471,487	SMB Private Education Loan Trust 2021-A 6.181% 15/1/2053	1,463,840	0.15	USD 4,000	Travel + Leisure 4.5% 1/12/2029	3,728	0.00
USD 1,469,031	SMB Private Education Loan Trust 2022-B 6.804% 16/2/2055	1,475,975	0.15	USD 25,000	Travel + Leisure 6.625% 31/7/2026	25,530	0.00
USD 1,232,694	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,223,757	0.13	USD 1,380,085	Tricon American Homes 2019- SFR1 Trust 2.75% 17/3/2038	1,338,342	0.14
USD 182,000	SoFi Professional Loan Program 2017-D 3.61% 25/9/2040	170,574	0.02	USD 22,000	Uber Technologies 4.5% 15/8/2029	21,617	0.00
USD 292,000	SoFi Professional Loan Program 2017-E 4.16% 26/11/2040	280,804	0.03	USD 25,000	Uber Technologies 7.5% 15/9/2027	25,527	0.00
				USD 186,000	Union Pacific 3.799% 6/4/2071	140,515	0.02
				USD 1,258,000	Union Pacific 3.839% 20/3/2060	986,885	0.10
				USD 25,000	United Airlines 4.375% 15/4/2026	24,461	0.00
				USD 37,000	United Airlines 4.625% 15/4/2029	35,261	0.00
				USD 25,000	United Rentals North America 3.75% 15/1/2032	22,622	0.00

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 96,000	United Rentals North America 5.25% 15/1/2030	95,222	0.01	USD 1,218,426	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 6.122% 25/9/2046	988,706	0.10
USD 25,000	United Rentals North America 5.5% 15/5/2027	25,100	0.00	USD 2,261,725	WaMu Mortgage Pass-Through Certificates Series 2006- AR13 Trust 6.042% 25/10/2046	1,920,850	0.20
USD 2,335,000	United States Cash Management Bill - Reopening 0% 19/9/2024	2,329,571	0.24	USD 3,939	WaMu Mortgage Pass-Through Certificates Series 2006- AR13 Trust 6.662% 25/10/2046	3,613	0.00
USD 5,000,000	United States Cash Management Bill - Reopening 0% 3/10/2024	4,978,557	0.52	USD 1,339,526	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.96% 25/6/2047	1,081,492	0.11
USD 11,890,000	United States Treasury Bill 0% 10/9/2024	11,877,913	1.23	USD 2,073,222	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 6.012% 25/10/2046	1,760,892	0.18
USD 4,795,000	United States Treasury Floating Rate Note 5.289% 31/1/2026	4,795,919	0.50	USD 1,094,993	Washington Mutual Asset- Backed Certificates WMABS Series 2006-HE2 Trust 5.872% 25/5/2036	861,531	0.09
USD 4,800	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	5,545	0.00	EUR 803,000	Wells Fargo 1.625% 2/6/2025*	876,125	0.09
USD 2,600,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	2,881,561	0.30	EUR 1,796,000	Wells Fargo 1.741% 4/5/2030	1,846,185	0.19
USD 2,060,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031†	2,263,948	0.24	USD 396,000	Wells Fargo 2.879% 30/10/2030	363,666	0.04
USD 111,000	United States Treasury Note/ Bond 1.125% 15/2/2031	94,599	0.01	USD 793,000	Wells Fargo 3.35% 2/3/2033	717,008	0.07
USD 640,000	United States Treasury Note/ Bond 1.375% 15/11/2040†	429,000	0.04	USD 70,000	Wells Fargo 5.389% 24/4/2034	71,768	0.01
USD 26,000	United Wholesale Mortgage 5.5% 15/4/2029	25,420	0.00	USD 645,000	Wells Fargo 5.499% 23/1/2035	667,500	0.07
USD 765,000	UnitedHealth 2.875% 15/8/2029	718,841	0.08	USD 1,260,000	Wells Fargo 5.557% 25/7/2034	1,306,162	0.13
USD 388,000	UnitedHealth 3.875% 15/12/2028	383,039	0.04	USD 940,000	Wells Fargo 5.707% 22/4/2028	965,544	0.10
USD 1,674,000	UnitedHealth 5.3% 15/2/2030*	1,756,146	0.18	USD 822,000	Wells Fargo 6.303% 23/10/2029	873,112	0.09
USD 370,000	UnitedHealth 5.75% 15/7/2064	392,140	0.04	USD 110,000	Wells Fargo 6.491% 23/10/2034	121,596	0.01
USD 78,000	Uniti Group / Uniti Finance / CSL Capital 4.75% 15/4/2028	68,618	0.01	USD 255,000	Wells Fargo Commercial Mortgage Trust 2016-LC24 3.621% 15/10/2049	229,874	0.02
USD 43,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	43,942	0.01	USD 1,390,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	1,244,968	0.13
USD 148,000	Univision Communications 4.5% 1/5/2029	130,086	0.01	USD 25,000	Western Digital 4.75% 15/2/2026	24,795	0.00
USD 25,000	Univision Communications 8% 15/8/2028	25,262	0.00	USD 319,804	WFRBS Commercial Mortgage Trust 2014-C21 3.891% 15/8/2047	310,153	0.03
EUR 1,400,000	US Bancorp 4.351% 21/5/2028	1,546,075	0.16	USD 278,178	WinWater Mortgage Loan Trust 2014-1 3.924% 20/6/2044	265,978	0.03
USD 25,000	US Foods 6.875% 15/9/2028	26,025	0.00	USD 25,000	WMG Acquisition 3.875% 15/7/2030	23,216	0.00
USD 52,000	US Foods 7.25% 15/1/2032	54,927	0.01	USD 25,000	Xerox 5.5% 15/8/2028	21,398	0.00
USD 99,000	Venture Global Calcasieu Pass 6.25% 15/1/2030	103,019	0.01	USD 73,000	Yum! Brands 3.625% 15/3/2031	67,101	0.01
GBP 100,000	Verizon Communications 1.125% 3/11/2028*	114,780	0.01			350,939,389	36.41
USD 692,000	Verizon Communications 1.5% 18/9/2030	588,355	0.06	USD 200,000	烏拉圭 Uruguay Government International Bond 4.375% 27/10/2027*	202,449	0.02
USD 596,000	Verizon Communications 1.68% 30/10/2030	507,078	0.05	USD 199,847	Uruguay Government International Bond 5.1% 18/6/2050*	200,076	0.02
USD 108,000	Verizon Communications 2.355% 15/3/2032	92,060	0.01	UYU 2,850,407	Uruguay Government International Bond 9.75% 20/7/2033	71,211	0.01
USD 516,000	Verizon Communications 3.7% 22/3/2061	384,551	0.04			473,736	0.05
USD 1,047,000	Verizon Communications 4.4% 1/11/2034	1,011,357	0.11	總債券		908,947,440	94.29
USD 1,499,000	Verizon Communications 4.78% 15/2/2035	1,482,981	0.15				
USD 15,000	Walgreens Boots Alliance 3.2% 15/4/2030	12,084	0.00				
USD 836,000	Walt Disney 2% 1/9/2029	752,578	0.08				
USD 237,000	Walt Disney 3.8% 22/3/2030	231,335	0.03				

† 本證券全部或部分已質押或提供擔保，詳見附註 13。

* 本證券全部或部分代表借貸證券。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)

(Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美金)	淨 資 產 %
商業票據				法國			
USD 1,320,000	法國 LVMH Moet 0% 5/2/2025	1,291,830	0.13	USD 1,250,000	Credit Agricole Corporate and Investment Bank/New York 5.5% 31/1/2025	1,252,712	0.13
USD 1,395,000	德國 Bayer 0% 10/9/2024	1,392,459	0.14	USD 2,205,000	Natixis (New York Branch) 5.99% 17/10/2024	2,206,312	0.23
USD 1,750,000	紐西蘭 Westpac NZ 0% 16/5/2025	1,691,966	0.18			3,459,024	0.36
USD 1,250,000	英國 Lloyds Bank 0% 3/2/2025	1,223,548	0.13	美國			
	美國			USD 1,320,000	Bank of America 5.22% 6/2/2025	1,320,745	0.14
USD 1,395,000	HSBC USA 0% 9/9/2024	1,392,724	0.14	定期存單總額			
USD 1,395,000	HSBC USA 0% 11/10/2024	1,386,136	0.14	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
USD 925,000	HSBC USA 0% 27/11/2024	912,987	0.10	930,336,231			
USD 975,000	HSBC USA 0% 12/2/2025	952,672	0.10				
USD 2,500,000	HSBC USA 0% 19/8/2025	2,385,586	0.25	其他可轉讓證券			
USD 1,040,000	ING US Funding 0% 10/9/2024	1,038,160	0.11				
		8,068,265	0.84	債券			
總商業票據		13,668,068	1.42		開曼群島		
定期存單				USD 865,000	Oaktree CLO 2024-27 0% 22/10/2037**	865,000	0.09
	加拿大			美國			
USD 1,100,000	Bank of Nova Scotia (Houston Branch) 6% 18/10/2024	1,100,749	0.11	USD 474,000	Contium Energy PTE 5% 13/9/2027**	482,911	0.05
USD 1,840,000	Toronto Dominion Bank (New York Branch) 6% 9/9/2024	1,840,205	0.19	總債券			
		2,940,954	0.30	1,347,911			
				其他可轉讓證券總額			
				1,347,911			
				普通股／優先股（股份）總額			
				931,684,142			
				其他淨資產			
				32,290,650			
				淨資產總額（美金）			
				963,974,792			
				100.00			

** 證券依附註 2(j) 詳列之公平計價調整。

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值／ (減 值) (美金)
AUD	4,655,000	USD	3,046,434	JP Morgan	18/9/2024	111,997
BRL	17,792,078	USD	3,288,253	Barclays	18/9/2024	(151,777)
BRL	47,790,000	USD	8,595,741	HSBC Bank	18/9/2024	(171,080)
BRL	14,107,295	USD	2,526,315	Citibank	18/9/2024	(39,410)
BRL	7,580,000	USD	1,333,803	Deutsche Bank	18/9/2024	2,438
BRL	8,436,898	USD	1,474,982	BNY Mellon	2/10/2024	9,918
BRL	1,008,423	USD	175,500	Morgan Stanley	4/9/2024	2,556
BRL	2,596,700	USD	460,000	Citigroup	4/9/2024	(1,503)
BRL	8,200,000	USD	1,455,472	BNP Paribas	18/9/2024	(9,935)
BRL	19,446,379	USD	3,588,396	Goldman Sachs	23/9/2024	(162,265)
BRL	1,011,610	USD	183,500	Barclays	23/9/2024	(5,271)
BRL	1,705,845	USD	302,000	Bank of America	23/9/2024	(1,458)
CAD	2,998,626	USD	2,180,000	Morgan Stanley	18/9/2024	44,643
CAD	2,958,122	USD	2,155,000	Citibank	18/9/2024	39,594
CAD	5,965,000	EUR	3,976,424	State Street	4/9/2024	18,904
CAD	9,370,000	USD	6,757,032	Citigroup	4/9/2024	191,341
CAD	11,310,000	USD	8,236,633	Bank of America	4/9/2024	150,357
CHF	594,878	USD	670,000	Toronto-Dominion	18/9/2024	31,386
CHF	4,410,000	USD	4,991,026	Citibank	18/9/2024	208,543
CLP	281,194,200	USD	301,000	Deutsche Bank	25/9/2024	7,335

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

						未實現增值／ (減值) (美金)
貨幣	購買	貨幣	出售	交易對手	到期日	
CLP	162,340,625	USD	176,191	Morgan Stanley	23/9/2024	1,823
CNH	9,925,000	USD	1,374,441	State Street	19/9/2024	30,161
CNH	12,783,602	USD	1,770,000	Bank of America	19/9/2024	39,156
CNH	21,972,226	USD	3,022,997	Citibank	19/9/2024	86,548
CNH	8,540,740	USD	1,202,000	Bank of America	23/9/2024	7,270
COP	8,850,000,000	USD	2,127,477	BNP Paribas	23/10/2024	(2,472)
COP	4,496,666,000	USD	1,084,056	HSBC Bank	24/2/2025	(22,119)
COP	3,459,400,000	USD	869,633	Citigroup	21/2/2025	(52,335)
COP	1,967,360,000	USD	491,103	State Street	18/9/2024	(16,408)
COP	12,523,130,000	USD	2,984,967	Morgan Stanley	18/9/2024	36,681
COP	3,096,026,000	USD	778,737	Toronto-Dominion	19/9/2024	(31,827)
COP	1,919,118,538	USD	475,376	Bank of America	23/9/2024	(12,673)
CZK	20,865,108	USD	902,580	BNP Paribas	25/9/2024	21,104
CZK	19,279,196	USD	849,934	Standard Chartered Bank	23/9/2024	3,502
EUR	250,469	PLN	1,090,000	Deutsche Bank	18/9/2024	(4,571)
EUR	1,379,500	USD	1,486,231	Société Générale	18/9/2024	42,750
EUR	19,150,000	JPY	3,192,375,855	Standard Chartered Bank	18/9/2024	(754,514)
EUR	8,700,000	USD	9,374,315	Standard Chartered Bank	18/9/2024	268,408
EUR	168,053	PLN	720,000	HSBC Bank	18/9/2024	(130)
EUR	2,570,000	USD	2,791,200	HSBC Bank	18/9/2024	57,282
EUR	17,600,000	USD	19,219,392	Citibank	18/9/2024	287,725
EUR	14,970,000	GBP	12,643,508	Citibank	18/9/2024	(30,725)
EUR	2,145,000	USD	2,334,251	Deutsche Bank	18/9/2024	43,179
EUR	2,570,000	USD	2,798,550	State Street	19/9/2024	50,064
EUR	2,100,000	USD	2,274,506	HSBC Bank	19/9/2024	53,154
EUR	665,602	AUD	1,110,000	State Street	4/9/2024	(15,624)
EUR	8,695,000	USD	9,452,600	Barclays	18/9/2024	184,581
EUR	280,646	USD	307,487	Deutsche Bank	17/10/2024	3,999
EUR	188,810	GBP	161,236	HSBC Bank	23/9/2024	(2,675)
EUR	6,000	HUF	2,371,016	Goldman Sachs	23/9/2024	(33)
EUR	685,000	USD	765,786	Société Générale	23/9/2024	(6,386)
EUR	271,000	USD	302,231	Barclays	23/9/2024	(1,797)
GBP	12,662,038	EUR	14,970,000	State Street	18/9/2024	55,087
GBP	12,580,000	USD	16,266,834	Citibank	18/9/2024	272,529
GBP	2,170,000	USD	2,793,639	HSBC Bank	19/9/2024	59,362
GBP	1,830,000	USD	2,349,119	Barclays	19/9/2024	56,868
GBP	4,100,000	EUR	4,853,842	Bank of America	4/9/2024	13,363
GBP	166,785	USD	216,753	UBS	23/9/2024	2,536
HUF	511,048,082	USD	1,415,372	Deutsche Bank	25/9/2024	25,410
HUF	185,281,714	USD	503,756	Goldman Sachs	25/9/2024	18,603
IDR	80,527,388,718	USD	4,915,593	BNP Paribas	18/9/2024	285,588
IDR	12,361,247,631	USD	767,317	BNP Paribas	25/9/2024	30,420
IDR	44,051,045,000	USD	2,713,622	Citibank	18/9/2024	131,589
IDR	4,680,550,000	USD	301,000	Bank of America	23/9/2024	1,135
INR	79,660,000	USD	950,618	Citibank	18/9/2024	(1,048)
INR	23,095,392	USD	275,270	BNP Paribas	23/9/2024	13
JPY	5,597,530,000	USD	36,161,642	Toronto-Dominion	18/9/2024	2,377,493
JPY	3,256,960,953	EUR	19,150,000	Citibank	18/9/2024	1,199,184
JPY	2,470,781,419	USD	15,859,295	Citibank	18/9/2024	1,152,097
JPY	1,863,845,000	EUR	11,469,453	Deutsche Bank	4/9/2024	102,415
JPY	1,264,080,000	USD	8,722,080	BNY Mellon	4/9/2024	(36,561)
KRW	2,629,160,000	USD	1,915,962	Nomura	19/9/2024	54,913
KRW	1,910,000,000	USD	1,381,235	Citibank	19/9/2024	50,542
KRW	585,401,026	USD	440,500	BNP Paribas	23/9/2024	(1,520)
MXN	8,296,000	USD	444,558	Morgan Stanley	18/9/2024	(24,302)
MXN	147,865,002	USD	7,922,321	State Street	18/9/2024	(431,830)
MXN	84,615,501	USD	4,580,000	JP Morgan	18/9/2024	(293,578)
MXN	25,268,487	USD	1,360,000	Goldman Sachs	18/9/2024	(79,958)

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
MXN	64,536,744	USD	3,604,712	Goldman Sachs	25/9/2024	(338,986)
MXN	98,666,008	USD	5,465,700	Citibank	18/9/2024	(467,512)
MXN	7,249,693	USD	390,408	Toronto-Dominion	25/9/2024	(23,555)
MXN	27,891,548	USD	1,465,806	Goldman Sachs	24/10/2024	(60,811)
MXN	40,100,000	USD	2,061,930	Goldman Sachs	4/9/2024	(26,143)
MYR	8,732,207	USD	2,002,113	Barclays	23/9/2024	21,027
NOK	17,810,000	SEK	17,422,053	UBS	18/9/2024	(16,288)
NOK	2,050,000	SEK	2,013,920	BNP Paribas	18/9/2024	(2,710)
NOK	1,050,000	SEK	1,032,428	Morgan Stanley	18/9/2024	(1,477)
NOK	3,098,680	USD	294,000	Bank of America	23/9/2024	(1,405)
PEN	6,040,000	USD	1,577,374	Barclays	18/9/2024	33,425
PEN	919,179	USD	245,704	HSBC Bank	23/9/2024	(570)
PHP	16,898,090	USD	298,000	JP Morgan	23/9/2024	2,767
PLN	6,025,000	USD	1,486,185	Nomura	18/9/2024	73,568
PLN	850,000	EUR	196,441	UBS	18/9/2024	2,321
PLN	15,938,340	USD	4,073,159	Nomura	25/9/2024	52,531
PLN	480,000	EUR	111,334	BNP Paribas	18/9/2024	864
PLN	480,000	EUR	111,212	Toronto-Dominion	18/9/2024	1,000
PLN	2,667,063	USD	686,211	UBS	25/9/2024	4,166
PLN	3,845,955	USD	997,840	State Street	25/9/2024	(2,303)
PLN	1,171,257	EUR	274,000	Standard Chartered Bank	23/9/2024	(567)
PLN	2,717,514	USD	708,903	State Street	23/9/2024	(5,445)
RON	1,124,784	USD	250,334	UBS	23/9/2024	17
SEK	1,152,932	NOK	1,170,000	Société Générale	18/9/2024	1,890
SEK	1,246,245	NOK	1,260,000	UBS	18/9/2024	2,486
SEK	1,248,156	NOK	1,260,000	JP Morgan	18/9/2024	2,673
SEK	561,153	NOK	570,000	Deutsche Bank	18/9/2024	869
THB	53,506,191	USD	1,558,834	UBS	23/9/2024	24,699
TRY	12,085,710	USD	310,817	Goldman Sachs	4/12/2024	7,530
TRY	5,204,290	USD	129,982	Barclays	4/12/2024	7,102
TRY	8,232,000	USD	192,460	BNP Paribas	6/12/2024	23,940
TRY	30,364,000	USD	731,046	UBS	6/12/2024	67,150
TRY	41,497,000	USD	1,078,311	UBS	25/9/2024	107,071
TRY	11,059,550	USD	295,000	Citigroup	23/10/2024	10,241
TRY	11,592,525	USD	311,000	Citigroup	28/10/2024	6,987
TRY	38,055,506	USD	1,026,585	UBS	23/10/2024	23,739
TRY	5,749,880	USD	155,000	Barclays	28/10/2024	2,721
TRY	88,315,000	USD	2,531,278	Citibank	18/9/2024	13,733
TRY	164,000	USD	4,771	UBS	4/9/2024	38
TRY	21,957,039	USD	603,000	Goldman Sachs	23/10/2024	3,010
TRY	22,790,000	USD	653,083	UBS	18/9/2024	3,666
TWD	44,400,000	USD	1,378,073	BNP Paribas	18/9/2024	13,392
TWD	45,898,020	USD	1,400,000	Citibank	18/9/2024	38,412
TWD	8,607,888	USD	271,200	Morgan Stanley	23/9/2024	(1,206)
USD	2,557,533	MXN	44,971,570	State Street	24/10/2024	292,157
USD	2,621,499	BRL	13,659,323	BNY Mellon	2/10/2024	217,449
USD	981,540	TRY	38,596,000	Barclays	6/12/2024	(33,056)
USD	436,176	TRY	17,290,000	UBS	4/12/2024	(19,255)
USD	764,818	TRY	27,665,000	Barclays	25/9/2024	(25,446)
USD	16,145,621	GBP	12,680,000	RBS	18/9/2024	(525,215)
USD	3,359,469	MXN	62,681,061	Barclays	18/9/2024	184,194
USD	4,967,249	CHF	4,410,000	Goldman Sachs	18/9/2024	(232,320)
USD	857,376	MXN	16,000,000	Goldman Sachs	18/9/2024	46,853
USD	15,859,295	JPY	2,455,352,704	Standard Chartered Bank	18/9/2024	(1,045,870)
USD	15,316,545	BRL	82,859,223	Royal Bank of Canada	18/9/2024	709,705
USD	1,377,187	ZAR	25,835,000	BNP Paribas	18/9/2024	(80,012)
USD	15,174,980	EUR	14,085,000	State Street	18/9/2024	(436,256)
USD	3,787,439	EUR	3,515,000	Standard Chartered Bank	18/9/2024	(108,443)

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

						未實現增值／ (減值) (美金)
貨幣	購買	貨幣	出售	交易對手	到期日	
USD	727,799	CNH	5,255,000	Deutsche Bank	19/9/2024	(15,897)
USD	1,365,037	HUF	504,270,000	Nomura	18/9/2024	(56,973)
USD	2,696,671	IDR	44,051,045,000	HSBC Bank	18/9/2024	(148,540)
USD	2,221,772	INR	186,290,000	HSBC Bank	18/9/2024	1,142
USD	9,428,181	IDR	153,962,855,480	BNP Paribas	18/9/2024	(516,122)
USD	2,474,165	TRY	88,315,000	BNP Paribas	18/9/2024	(70,845)
USD	3,667,558	COP	14,692,250,000	State Street	18/9/2024	122,533
USD	1,595,604	PEN	6,040,000	Deutsche Bank	18/9/2024	(15,194)
USD	3,509,778	MYR	16,530,000	Barclays	18/9/2024	(318,605)
USD	2,300,000	CNH	16,610,940	HSBC Bank	19/9/2024	(50,807)
USD	16,047,985	KRW	22,021,686,000	Nomura	19/9/2024	(459,943)
USD	683,023	TRY	25,606,522	Citigroup	23/10/2024	(23,712)
USD	289,643	KRW	397,620,000	BNP Paribas	19/9/2024	(8,421)
USD	920,000	MXN	16,562,252	Toronto-Dominion	18/9/2024	80,995
USD	1,704,076	CZK	39,593,943	Bank of America	25/9/2024	(48,720)
USD	369,551	IDR	5,748,920,132	Deutsche Bank	23/9/2024	(1,549)
USD	538,922	THB	18,458,092	Bank of America	25/9/2024	(7,441)
USD	302,000	ZAR	5,389,250	Bank of America	23/9/2024	(1,851)
USD	301,667	MXN	5,746,673	Goldman Sachs	23/9/2024	10,780
USD	302,000	KRW	402,173,400	Deutsche Bank	23/9/2024	418
USD	301,347	AUD	447,000	HSBC Bank	23/9/2024	(1,981)
USD	310,555	HUF	109,822,602	JP Morgan	25/9/2024	936
USD	226,000	ZAR	4,056,542	HSBC Bank	23/9/2024	(2,712)
USD	1,403,657	NZD	2,280,000	Barclays	4/9/2024	(22,384)
USD	660,480	AUD	980,000	UBS	4/9/2024	(4,222)
USD	604,000	TRY	21,272,216	UBS	26/9/2024	(2,886)
USD	303,139	EUR	271,000	Goldman Sachs	23/9/2024	2,705
USD	455,926	MYR	1,983,732	Goldman Sachs	25/9/2024	(3,747)
USD	454,000	TRY	16,446,150	UBS	23/10/2024	90
USD	183,500	BRL	1,009,690	Barclays	4/9/2024	5,220
USD	1,234,737	EUR	1,110,000	BNP Paribas	4/9/2024	5,249
USD	813,796	IDR	13,201,583,958	BNP Paribas	25/9/2024	(38,173)
USD	1,161,443	COP	4,739,267,973	BNY Mellon	25/9/2024	19,142
USD	2,259,833	JPY	329,820,000	HSBC Bank	4/9/2024	(6,367)
USD	271,353	TRY	9,608,335	Barclays	7/10/2024	955
USD	905,354	GBP	710,000	Toronto-Dominion	4/9/2024	(27,986)
USD	598,000	TRY	21,560,232	Barclays	23/10/2024	2,942
USD	419,664	PEN	1,576,049	Deutsche Bank	25/9/2024	(649)
USD	606,826	MXN	11,582,861	Barclays	25/9/2024	20,704
USD	2,429,153	EUR	2,220,000	Deutsche Bank	19/9/2024	(31,517)
USD	2,617,084	COP	10,878,169,235	Citigroup	13/9/2024	(9,653)
USD	10,990,062	AUD	16,859,706	Bank of America	4/9/2024	(445,317)
USD	38,781,994	GBP	30,192,640	Barclays	4/9/2024	(908,113)
USD	7,806,431	EUR	7,140,000	Standard Chartered Bank	4/9/2024	(102,166)
USD	95,306	JPY	13,960,000	Standard Chartered Bank	4/9/2024	(614)
USD	339,108	EUR	310,000	UBS	4/9/2024	(4,262)
USD	458,981	GBP	360,000	Bank of America	4/9/2024	(14,261)
USD	1,236,716	COP	5,105,905,000	Citigroup	19/9/2024	4,926
USD	2,700,000	MXN	51,027,540	Goldman Sachs	19/9/2024	115,467
USD	275,292	PEN	1,026,838	Citigroup	13/9/2024	1,446
USD	452,000	BRL	2,473,118	Morgan Stanley	4/9/2024	15,324
USD	1,541,533	PLN	6,033,371	Morgan Stanley	25/9/2024	(20,223)
USD	19,033,699	EUR	17,275,000	UBS	18/9/2024	(113,202)
USD	452,000	TRY	15,778,190	Goldman Sachs	19/9/2024	(2,119)
USD	686,077	CZK	15,570,074	UBS	25/9/2024	(3,199)
USD	538,036	PLN	2,071,183	UBS	25/9/2024	1,903
USD	1,010,135	ZAR	17,913,454	UBS	23/9/2024	156
USD	1,457,133	MXN	27,371,952	Barclays	23/9/2024	71,611

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	5,334,459	PLN	20,540,540	UBS	23/9/2024	17,317
USD	4,715	AUD	7,000	Deutsche Bank	23/9/2024	(35)
USD	874,971	EUR	788,330	Deutsche Bank	23/9/2024	1,018
USD	204,672	SEK	2,106,989	Toronto-Dominion	23/9/2024	(714)
USD	467,393	HUF	166,427,383	Goldman Sachs	23/9/2024	(1,842)
USD	3,021,738	INR	253,280,000	State Street	18/9/2024	2,569
USD	1,405,000	CAD	1,938,789	Royal Bank of Canada	19/9/2024	(33,409)
USD	1,243	ZAR	23,015	Goldman Sachs	25/9/2024	(55)
USD	2,620,000	CAD	3,626,670	Morgan Stanley	19/9/2024	(70,667)
USD	5,215,000	GBP	4,060,011	Deutsche Bank	4/9/2024	(122,138)
USD	4,107,736	EUR	3,786,043	Deutsche Bank	4/9/2024	(85,862)
USD	2,652,678	CHF	2,328,000	Bank of America	4/9/2024	(87,614)
USD	2,146,324	ZAR	39,183,719	HSBC Bank	4/9/2024	(66,327)
USD	91,939,950	CNH	662,598,257	UBS	4/9/2024	(1,666,118)
USD	1,913,048	DKK	13,151,000	Deutsche Bank	4/9/2024	(39,985)
USD	1,318,437	CZK	30,939,001	JP Morgan	4/9/2024	(50,535)
USD	51,549,474	JPY	7,721,806,736	Morgan Stanley	4/9/2024	(1,507,214)
USD	1,244,817	HUF	455,070,000	JP Morgan	4/9/2024	(39,061)
USD	6,041,650	THB	214,771,000	UBS	4/9/2024	(304,597)
USD	4,711,896	PLN	18,651,000	JP Morgan	4/9/2024	(117,483)
USD	6,420,238	MXN	121,157,243	Goldman Sachs	4/9/2024	269,359
USD	2,381,980	SEK	25,473,000	Toronto-Dominion	4/9/2024	(98,598)
USD	1,537,959	NZD	2,598,000	ANZ	4/9/2024	(86,977)
USD	425,000	ZAR	7,761,997	Toronto-Dominion	4/9/2024	(13,309)
USD	2,035,922	SGD	2,720,000	Bank of America	4/9/2024	(50,791)
USD	855,000	CAD	1,181,727	ANZ	4/9/2024	(21,316)
USD	33,367,864	CAD	46,128,402	Nomura	4/9/2024	(838,895)
USD	1,764,695	NOK	19,220,000	Royal Bank of Canada	4/9/2024	(49,415)
USD	376,644	RON	1,730,000	Citigroup	4/9/2024	(8,433)
USD	195,878,495	EUR	180,538,333	Royal Bank of Canada	4/9/2024	(4,094,178)
USD	1,609,136	CNH	11,600,000	Toronto-Dominion	4/9/2024	(29,611)
USD	833,241	CAD	1,150,000	Toronto-Dominion	4/9/2024	(19,548)
USD	2,991,147	EUR	2,760,000	Toronto-Dominion	4/9/2024	(65,957)
USD	281,092	JPY	42,010,000	State Street	4/9/2024	(7,559)
USD	526,188	THB	18,592,868	Citigroup	25/9/2024	(24,164)
USD	418,915	PEN	1,565,485	Goldman Sachs	25/9/2024	1,419
USD	298,000	TWD	9,738,640	BNP Paribas	5/9/2024	(6,531)
USD	208,302	HUF	75,194,804	State Street	25/9/2024	(3,693)
USD	1,131,855	MXN	20,260,020	HSBC Bank	25/9/2024	106,646
USD	1,856,756	ZAR	33,623,430	State Street	25/9/2024	(38,656)
USD	3,560,456	BRL	19,467,150	Deutsche Bank	25/9/2024	131,456
USD	1,449,367	COP	5,816,526,601	Citibank	25/9/2024	47,415
USD	127,032	UYU	5,145,832	Citibank	25/9/2024	(793)
USD	222,650	PEN	833,759	Barclays	25/9/2024	297
USD	209,521	EUR	191,189	HSBC Bank	17/10/2024	(2,677)
USD	96,894	EUR	88,431	Toronto-Dominion	17/10/2024	(1,255)
USD	403,714	MXN	7,258,456	JP Morgan	25/9/2024	36,418
USD	854,070	COP	3,459,400,000	Barclays	25/9/2024	20,254
USD	277,039	TRY	9,804,802	Barclays	19/9/2024	(5,157)
USD	2,512,653	BRL	14,031,007	Citibank	18/9/2024	39,197
USD	14,654,240	EUR	13,419,500	Citibank	18/9/2024	(219,383)
USD	2,985,000	CNH	21,696,051	Citibank	19/9/2024	(85,461)
USD	1,354,307	TWD	44,400,000	Citibank	18/9/2024	(37,159)
USD	5,339,565	MXN	96,389,052	Citibank	18/9/2024	456,723
USD	5,010,000	CHF	4,426,766	Citibank	18/9/2024	(209,336)
USD	1,400,000	ZAR	25,655,372	Citibank	18/9/2024	(47,067)
USD	935,000	INR	78,351,224	Citibank	18/9/2024	1,031
USD	2,520,000	TRY	87,921,530	Citibank	18/9/2024	(13,672)

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)

(Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	2,715,000	IDR	44,073,409,500	Citibank	18/9/2024	(131,656)
USD	1,365,081	KRW	1,887,661,200	Citibank	19/9/2024	(49,950)
USD	2,180,000	CAD	2,992,439	Citibank	18/9/2024	(40,053)
USD	35,929,070	JPY	5,597,530,000	Citibank	18/9/2024	(2,610,064)
USD	574,666	BRL	3,228,010	BNP Paribas	25/9/2024	6,075
ZAR	45,028,426	USD	2,399,716	State Street	18/9/2024	140,070
ZAR	24,221,551	USD	1,339,386	Citibank	25/9/2024	26,027
ZAR	25,835,000	USD	1,409,802	Citibank	18/9/2024	47,397
ZAR	4,897,424	USD	276,000	Citibank	23/9/2024	122
ZAR	5,397,574	USD	303,000	Barclays	25/9/2024	1,271
未實現淨減值						(10,670,315)
瑞士法郎避險股份類別						
CHF	4,666,342	USD	5,464,040	BNY Mellon	13/9/2024	34,495
未實現淨增值						34,495
離岸人民幣避險股份類別						
CNY	519,977	USD	72,727	BNY Mellon	13/9/2024	807
未實現淨增值						807
丹麥克朗避險股份類別						
DKK	569	USD	83	BNY Mellon	13/9/2024	1
未實現淨增值						1
歐元避險股份類別						
EUR	107,610,519	USD	117,756,708	BNY Mellon	13/9/2024	1,486,313
USD	148,788	EUR	134,559	BNY Mellon	13/9/2024	(318)
未實現淨增值						1,485,995
英鎊避險股份類別						
GBP	235,325,232	USD	298,834,722	BNY Mellon	13/9/2024	10,540,052
USD	414,995	GBP	320,586	BNY Mellon	13/9/2024	(6,469)
未實現淨增值						10,533,583
挪威克朗避險股份類別						
NOK	782,759,168	USD	72,062,389	BNY Mellon	13/9/2024	1,833,690
未實現淨增值						1,833,690
紐元避險股份類別						
NZD	9,957	USD	5,968	BNY Mellon	13/9/2024	259
未實現淨增值						259
新加坡幣避險股份類別						
SGD	710,988	USD	541,518	BNY Mellon	13/9/2024	4,227
USD	58	SGD	76	BNY Mellon	13/9/2024	–
未實現淨增值						4,227
未實現淨增值總額 (美金曝險部位 – 美金 1,785,686,632)						3,222,742

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
21	EUR	Euro BOBL	2024 年 9 月	2,736,016	19,770
(26)	EUR	Euro Bund	2024 年 9 月	3,854,544	(21,886)
(15)	EUR	Euro BUXL	2024 年 9 月	2,236,236	(95,231)
(2)	EUR	Euro Schatz	2024 年 9 月	235,275	(1,598)
40	EUR	Euro-BTP	2024 年 9 月	5,265,067	57,983
22	EUR	Euro-OAT	2024 年 9 月	3,070,499	71,994

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)

(Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
12	JPY	Japanese 10 Year Bond (OSE)	2024 年 9 月	11,925,804	143,034
(7)	AUD	Australian 10 Year Bond	2024 年 9 月	553,686	(16,961)
119	AUD	Australian 3 Year Bond	2024 年 9 月	8,624,485	67,009
155	EUR	Short-Term Euro-BTP	2024 年 9 月	18,216,682	202,579
45	CAD	Canadian 10 Year Bond	2024 年 12 月	4,114,721	(18,353)
279	USD	US Long Bond (CBT)	2024 年 12 月	34,543,688	(250,823)
872	USD	US Treasury 10 Year Note (CBT)	2024 年 12 月	99,258,125	(169,970)
(680)	USD	US Ultra 10 Year Note	2024 年 12 月	80,101,875	412,770
26	USD	US Ultra Bond (CBT)	2024 年 12 月	3,458,813	(7,882)
83	GBP	Long Gilt	2024 年 12 月	10,784,200	(46,180)
(281)	USD	US Treasury 2 Year Note (CBT)	2024 年 12 月	58,331,648	55,152
(81)	USD	US Treasury 5 Year Note (CBT)	2024 年 12 月	8,870,766	16,453
合計				356,182,130	417,860

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD (9,000,000)	Fund provides default protection on United Mexican States; and receives Fixed 1%	JP Morgan	20/12/2024	(73,762)	21,722
CDS	EUR (72,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	1,388	7,947
CDS	USD 4,146,000	Fund receives default protection on CDX.NA.HY.42.V1; and pays Fixed 5%	Bank of America	20/6/2029	(22,615)	(289,507)
CDS	USD 22,000,000	Fund receives default protection on CDX.NA.IG.42.V1; and pays Fixed 1%	Bank of America	20/6/2029	(13,951)	(483,436)
CDS	EUR 9,250,000	Fund receives default protection on ITRAXX.EUR.41.V1; and pays Fixed 1%	Bank of America	20/6/2029	(57,443)	(219,759)
CDS	EUR 4,062,688	Fund receives default protection on ITRAXX.XO.41.V1; and pays Fixed 5%	Bank of America	20/6/2029	(54,324)	(391,125)
IRS	COP 11,275,081,998	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.81%	JP Morgan	10/5/2025	(1,122)	(1,122)
IRS	BRL 145,880,000	Fund receives Fixed 11.52%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	(41,970)	(41,970)
IRS	BRL 11,390,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.485%	BNP Paribas	4/1/2027	7,688	7,688
IRS	BRL 4,560,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(18,189)	(18,189)
IRS	BRL 102,514,000	Fund receives Fixed 10.98%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2025	(1,737)	(1,737)
IRS	COP 1,833,139,584	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.02%	Barclays	21/3/2025	578	578
IRS	BRL 781,234	Fund receives Fixed 10.05%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(2,850)	(2,850)
IRS	BRL 17,292,000	Fund receives Fixed 10.975%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(7,789)	(7,789)
IRS	BRL 13,026,000	Fund receives Fixed 11.525%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	(4,882)	(4,882)
IRS	BRL 6,636,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.573%	BNP Paribas	4/1/2027	2,469	2,469
IRS	USD 21,900,000	Fund receives Fixed 3.3755%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	47,943	47,943
IRS	MXN 65,790,000	Fund receives Floating MXN-TIE 1 Month; and pays Fixed 10.4675%	Bank of America	6/8/2025	(2,440)	(2,440)
IRS	MXN 389,820,000	Fund receives Fixed 10.32%; and pays Floating MXN-TIE 1 Month	Bank of America	2/7/2026	98,331	98,331
IRS	JPY 1,444,140,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	Bank of America	7/7/2026	12,890	12,890
IRS	JPY 339,340,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	Bank of America	7/7/2026	2,723	2,723
IRS	JPY 339,300,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	Bank of America	7/7/2026	2,399	2,398

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	JPY 339,360,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	Bank of America	7/7/2026	2,358	2,358
IRS	JPY 1,017,860,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	Bank of America	7/7/2026	6,866	6,866
IRS	JPY 519,180,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	Bank of America	7/7/2026	3,484	3,484
IRS	JPY 498,820,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	Bank of America	7/7/2026	2,787	2,787
IRS	USD 11,100,000	Fund receives Fixed 4.349%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	22/7/2026	57,399	57,399
IRS	JPY 606,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.635%	Bank of America	8/10/2026	(1,471)	(1,471)
IRS	JPY 606,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.6515%	Bank of America	8/10/2026	(1,811)	(1,811)
IRS	JPY 2,644,361,084	Fund receives Fixed 0.035%; and pays Floating JPY TONAR 1 Day	Bank of America	18/1/2027	(66,971)	(94,874)
IRS	GBP 2,580,000	Fund receives Fixed 3.44723%; and pays Floating GBP SONIA 1 Day	Bank of America	16/3/2027	(3,214)	(1,923)
IRS	JPY 414,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.672%	Bank of America	22/9/2027	(1,973)	(1,973)
IRS	JPY 1,098,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.705%	Bank of America	29/9/2027	(7,559)	(7,559)
IRS	GBP 4,700,000	Fund receives Fixed 4.11%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	13/10/2027	16,680	16,412
IRS	GBP 1,440,000	Fund receives Fixed 4.39%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	7,391	7,390
IRS	GBP 1,440,000	Fund receives Fixed 4.398%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	7,456	7,457
IRS	USD 20,720,000	Fund receives Fixed 4.1788%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2027	187,004	200,088
IRS	GBP 6,900,000	Fund receives Fixed 3.70225%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	1/12/2027	7,742	8,080
IRS	GBP 5,480,000	Fund receives Fixed 3.175%; and pays Floating GBP SONIA 1 Day	Bank of America	26/1/2028	(9,972)	(9,918)
IRS	GBP 9,360,000	Fund receives Fixed 3.32047%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	5/2/2028	(1,990)	(8,993)
IRS	USD 25,698,400	Fund receives Fixed 3.8761%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	5/2/2028	179,455	179,455
IRS	GBP 3,460,000	Fund receives Fixed 3.46724%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	6/12/2028	1,198	755
IRS	USD 7,760,000	Fund receives Fixed 3.223%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	6,472	6,472
IRS	GBP 4,840,000	Fund receives Fixed 3.3086%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	7/2/2029	46	(3,054)
IRS	GBP 4,820,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 3.6366%	Bank of America	1/8/2029	13,206	13,206
IRS	GBP 10,820,000	Fund receives Fixed 0.701161%; and pays Floating GBP SONIA 1 Day	Bank of America	13/9/2051	(3,048,092)	(3,677,936)
IRS	USD 1,620,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.307%	Bank of America	6/2/2054	(920)	(920)
IRS	USD 3,600,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3877%	Bank of America	6/2/2054	(17,251)	(17,251)
IRS	ZAR 46,288,948	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.02%	Bank of America	26/3/2026	(11,489)	(11,489)
IRS	ZAR 68,591,594	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.145%	Bank of America	7/5/2026	(20,461)	(20,461)
IRS	COP 3,771,327,556	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.73%	Morgan Stanley	10/5/2025	(27)	(27)
IRS	BRL 6,337	Fund receives Fixed 10.683879%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	(5)	(5)
IRS	BRL 6,590,624	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(29,526)	(29,526)
總金額 (美金曝險部位 - 美金 250,753,143)					(2,849,853)	(4,637,099)

CDS: 信用違約交換
IRS: 利率交換

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
302,000	Put	OTC USD/KRW	Bank of America	USD 1,345	12/9/2024	1,723	3,489
21,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	12/11/2024	(1,872)	811
21,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	19/11/2024	(1,851)	946
41,000	Put	OTC EUR/USD	Barclays	EUR 1.04	9/12/2024	(3,268)	1,525
674,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.065	5/9/2024	(2,151)	-
290,000	Put	OTC EUR/JPY	Citibank	EUR 145	4/9/2024	(23,746)	-
894,000	Call	OTC USD/BRL	Deutsche Bank	USD 5.75	12/11/2024	(3,766)	21,630
669,000	Put	OTC USD/BRL	Goldman Sachs	USD 5.45	12/9/2024	(6,916)	857
376,000	Put	OTC USD/TRY	Goldman Sachs	USD 42.5	6/12/2024	25,233	45,241
302,667	Put	OTC USD/BRL	HSBC Bank	USD 5.6	5/9/2024	(2,526)	1,141
28,000	Put	OTC EUR/NOK	HSBC Bank	EUR 11.5	26/9/2024	2,345	5,404
82,172	Put	OTC EUR/USD	HSBC Bank	EUR 1.06	4/11/2024	(7,166)	3,862
44,000	Call	OTC USD/CNH	HSBC Bank	USD 7.65	9/12/2024	(1,838)	472
585,000	Call	OTC USD/CNH	JP Morgan	USD 7.25	24/9/2024	(3,717)	121
410,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	12/11/2024	(1,497)	470
410,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	19/11/2024	(1,501)	599
669,000	Call	OTC USD/BRL	Morgan Stanley	USD 5.75	12/9/2024	3,185	5,179
601,000	Put	OTC USD/ZAR	Morgan Stanley	USD 18	12/9/2024	5,478	11,997
589,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	9/10/2024	31,117	45,467
744,000	Call	OTC USD/COP	Morgan Stanley	USD 4,200	12/11/2024	(3,132)	16,829
901,000	Put	OTC USD/CNH	Standard Chartered Bank	USD 7.05	19/9/2024	747	3,860
541,000	Put	OTC USD/TRY	UBS	USD 38.5	27/9/2024	(3,236)	2,688
720,000	Put	OTC USD/TRY	UBS	USD 35.5	30/10/2024	237	2,800
總金額 (美金曝險部位 - 美金 1,060,602)						1,882	175,388

至 2024 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(302,000)	Call	OTC USD/KRW	Bank of America	USD 1,380	17/10/2024	968	(684)
(447,000)	Call	OTC USD/BRL	Deutsche Bank	USD 6	12/11/2024	1,576	(5,190)
(669,000)	Call	OTC USD/BRL	Goldman Sachs	USD 5.75	12/9/2024	(2,048)	(5,179)
(335,000)	Put	OTC USD/BRL	Goldman Sachs	USD 5.35	12/9/2024	1,661	(100)
(563,000)	Put	OTC USD/TRY	Goldman Sachs	USD 40.5	6/12/2024	(24,949)	(41,763)
(290,000)	Put	OTC EUR/JPY	HSBC Bank	EUR 145	4/9/2024	11,722	-
(302,667)	Call	OTC USD/BRL	HSBC Bank	USD 5.95	4/10/2024	1,103	(1,865)
(877,500)	Call	OTC USD/CNH	JP Morgan	USD 7.35	24/9/2024	2,270	(12)
(225,000)	Call	OTC USD/THB	Morgan Stanley	USD 35.1	12/9/2024	1,884	(66)
(451,000)	Call	OTC USD/ZAR	Morgan Stanley	USD 18.5	12/9/2024	3,395	(345)
(450,000)	Call	OTC USD/THB	Morgan Stanley	USD 34.5	19/9/2024	2,190	(1,093)
(452,000)	Put	OTC USD/TWD	Morgan Stanley	USD 31.75	19/9/2024	1,506	(2,357)
(884,000)	Call	OTC USD/MXN	Morgan Stanley	USD 19.1	9/10/2024	(28,221)	(38,931)
(447,000)	Call	OTC USD/COP	Morgan Stanley	USD 4,500	12/11/2024	1,165	(2,878)
(599,000)	Call	OTC USD/TWD	UBS	USD 32.2	11/9/2024	2,950	(980)
總金額 (美金曝險部位 - 美金 0.00)						(22,828)	(101,443)

至 2024 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
USD 13,440,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 27/1/2026; and pays Floating USD SOFR annually from 27/1/2026	Goldman Sachs	23/1/2025	(40,766)	142,068
AUD 4,070,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed semi-annually from 11/8/2025; and pays Floating AUD BBSW quarterly from 11/5/2025	JP Morgan	10/2/2025	(4,183)	12,291

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund) 續

至 2024 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
USD 15,000,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.45% Fixed annually from 25/10/2025; and pays Floating USD SOFR annually from 25/10/2025	Goldman Sachs	23/10/2024	50,883	243,896
USD 30,000,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.7% Fixed annually from 28/10/2025; and pays Floating USD SOFR annually from 28/10/2025	Goldman Sachs	24/10/2024	60,501	157,977
總金額 (美金曝險部位 - 美金 31,584,236)				66,435	556,232

至 2024 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
USD (9,730,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/10/2025; and pays 3.15% Fixed annually from 25/10/2025	Citibank	23/10/2024	(33,002)	(57,706)
USD (30,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 3.35% Fixed annually from 28/10/2025	Goldman Sachs	24/10/2024	(30,662)	(70,097)
AUD (8,140,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating AUD BBSW quarterly from 11/5/2025; and pays 2.5% Fixed semi-annually from 11/8/2025	JP Morgan	10/2/2025	7,640	(2,989)
總金額 (美金曝險部位 - 美金 13,400,316)				(56,024)	(130,792)

至 2024 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
美國			
USD 1,629,000	Fannie Mae or Freddie Mac 1.5% TBA	1,441,355	0.15
USD 809,000	Fannie Mae or Freddie Mac 2% TBA	733,508	0.08
USD 1,071,000	Fannie Mae or Freddie Mac 2.5% TBA	995,482	0.10
USD 618,000	Fannie Mae or Freddie Mac 3% TBA	587,643	0.06
USD 3,854,537	Fannie Mae or Freddie Mac 3% TBA	3,430,237	0.36
USD 126,000	Fannie Mae or Freddie Mac 3.5% TBA	122,383	0.01
USD 13,850,025	Fannie Mae or Freddie Mac 3.5% TBA	12,795,375	1.33
USD 2,361,000	Fannie Mae or Freddie Mac 4% TBA	2,245,399	0.23
USD 1,489,700	Fannie Mae or Freddie Mac 4.5% TBA	1,453,058	0.15
USD 1,913,000	Fannie Mae or Freddie Mac 5% TBA	1,902,431	0.20
USD 3,729,700	Ginnie Mae 2% TBA	3,151,494	0.33
USD 3,431,400	Ginnie Mae 2.5% TBA	3,010,004	0.31
USD 2,558,600	Ginnie Mae 3% TBA	2,320,930	0.24

至 2024 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
USD 602,000	Ginnie Mae 4% TBA	576,757	0.06
USD 1,074,000	Ginnie Mae 4.5% TBA	1,053,775	0.11
USD 1,483,000	Ginnie Mae 5% TBA	1,481,447	0.16
USD 7,362,900	Fannie Mae or Freddie Mac 2.5% TBA	6,298,780	0.65
USD 1,761,000	Ginnie Mae 3.5% TBA	1,644,238	0.17
USD 117,000	Fannie Mae or Freddie Mac 4% TBA	115,524	0.01
USD 386,000	Fannie Mae or Freddie Mac 4.5% TBA	385,268	0.04
USD 2,611,000	Fannie Mae or Freddie Mac 5.5% TBA	2,632,304	0.27
USD 1,893,000	Fannie Mae or Freddie Mac 6% TBA	1,928,604	0.20
USD 241,800	Fannie Mae or Freddie Mac 6.5% TBA	248,960	0.03
USD 1,741,000	Ginnie Mae 5.5% TBA	1,754,931	0.18
USD 1,385,000	Ginnie Mae 6% TBA	1,406,388	0.15
USD 979,000	Ginnie Mae 6.5% TBA	999,286	0.10
USD (332,992)	Fannie Mae or Freddie Mac 2% TBA	(273,513)	(0.03)
將予宣佈證券總額 (美金曝險部位 - 美金 54,989,073)		54,442,048	5.65

貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）（Systematic Global Equity High Income Fund）

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				8,160,208	Chongqing Rural Commercial Bank	5,751,805	0.09
基金				1,955,000	COSCO SHIPPING	2,682,419	0.04
愛爾蘭				7,678,760	Focus Media Information Technology	6,215,100	0.10
166,531,600	BlackRock ICS US Treasury Fund~	166,531,600	2.61	8,789,821	Gree Electric Appliances of Zhuhai	49,291,602	0.78
總基金數				233,100	Hebei Yangyuan Zhihui Beverage	610,785	0.01
普通股／優先股（股份）				1,056,029	Henan Shuanghui Investment & Development	3,463,701	0.06
澳洲				30,223,000	Industrial & Commercial Bank of China	17,401,230	0.27
3,490,234	BHP	96,512,814	1.52	110,017	Jiangsu Yanghe Distillery	1,272,448	0.02
1,691,725	Fortescue	20,963,222	0.33	84,700	Luzhou Laojiao	1,427,097	0.02
143,785	Rio Tinto*	10,878,597	0.17	991,000	Midea	9,063,915	0.14
總基金數				1,219,900	New China Life Insurance	2,646,797	0.04
奧地利				1,442,959	Ningxia Baofeng Energy	3,104,247	0.05
242,609	Erste Bank	13,282,468	0.21	3,749,000	People's Insurance of China	1,418,187	0.02
564,153	OMV	24,569,238	0.39	6,924,000	PetroChina	6,277,295	0.10
24,361	Verbund*	2,078,974	0.03	3,676,000	PICC Property & Casualty	4,760,942	0.07
總基金數				2,397,000	Postal Savings Bank of China*	1,287,888	0.02
百慕達				3,720,300	Postal Savings Bank of China	2,485,659	0.04
874,500	CK Infrastructure	6,492,836	0.10	524,000	Shanjin International Gold	1,188,719	0.02
13,496	Credicorp	2,358,426	0.04	201,154	Shenzhen Mindray Bio-Medical Electronics	7,126,210	0.11
123,500	Jardine Matheson	4,450,940	0.07	449,001	Wuliangye Yibin	7,802,984	0.12
4,330,000	Kunlun Energy	4,336,456	0.07	1,290,201	Xinjiang Daqo New Energy	3,300,488	0.05
總基金數				299,400	Yeastlink Network Technology	1,394,354	0.02
巴西				277,460	Yunnan Baiyao	2,118,746	0.04
943,049	Ambev	2,129,951	0.03	71,800	Zhejiang Supor	505,075	0.01
3,811,419	BB Seguridade Participacoes	24,526,184	0.39	1,067,000	Zoomlion Heavy Industry Science and Technology	952,542	0.02
382,597	CPFL Energia	2,219,432	0.03	捷克共和國			
189,971	Klabin	713,207	0.01	34,355	CEZ	1,308,794	0.02
323,972	Petroleo Brasileiro	2,462,893	0.04	118,808	Komerční Banka*	4,026,730	0.06
4,424,205	Petroleo Brasileiro	30,703,841	0.48	總基金數			
302,170	WEG	2,841,956	0.05	5,335,524			
總基金數				0.08			
加拿大				丹麥			
91,244	Franco-Nevada	11,168,009	0.18	579,997	Novo Nordisk	80,453,513	1.26
84,893	Royal Bank of Canada	10,157,117	0.16	芬蘭			
390,629	TELUS	6,343,635	0.10	50,993	Kone	2,746,040	0.04
12,135	Thomson Reuters*	2,062,723	0.03	2,131,047	Nordea Bank	25,208,416	0.40
17,141	Toronto-Dominion Bank	1,028,796	0.02	521,291	Sampo*	23,193,342	0.36
118,912	Tourmaline Oil*	5,375,270	0.08	25,758	UPM-Kymmene	872,716	0.02
總基金數				52,020,514			
開曼群島				法國			
8,891,000	HKT Trust & HKT	11,298,488	0.18	487,187	Credit Agricole*	7,621,938	0.12
27,452	PDD ADR	2,635,941	0.04	11,813	Danone	825,340	0.01
1,844,000	Tingyi Cayman Islands*	2,478,097	0.04	4,225,101	Engie	74,103,111	1.16
7,941,000	Want Want China	4,592,485	0.07	45,720	Sanofi	5,144,951	0.08
總基金數				344,945	Thales	58,264,091	0.92
中國				總基金數			
7,971,000	Agricultural Bank of China	3,526,371	0.06	145,959,431			
685,267	Avary Shenzhen	3,465,335	0.05	2.29			
57,777,000	Bank of China	26,227,343	0.41	德國			
12,304,000	Bank of Communications	8,914,373	0.14	76,856	Allianz	23,928,744	0.38
6,894,200	Beijing-Shanghai High Speed Railway	5,287,935	0.08	575,220	Evonik Industries*	12,742,224	0.20
770,600	BOC International China	970,949	0.02	31,057	GEA	1,461,941	0.02
1,122,616	BYD	39,551,677	0.62	28,574	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	15,466,593	0.24
1,319,700	CGN Power	891,057	0.01	21,314	Scout24	1,637,166	0.03
12,311,000	China CITIC Bank	7,119,769	0.11	總基金數			
20,404,000	China Construction Bank	14,442,768	0.23	55,236,668			
2,373,000	China Everbright Bank	712,049	0.01	0.87			
310,500	China Merchants Bank	1,288,048	0.02	香港			
18,702,000	China Petroleum & Chemical	12,710,422	0.20	246,500	Beijing Enterprises	799,712	0.01
總基金數				3,966,500	BOC Hong Kong	12,512,342	0.20

~ 投資關聯方基金，詳見附註 10。
 * 本證券全部或部分代表借貸證券。

貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）（Systematic Global Equity High Income Fund）續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
63,800	Hang Seng Bank*	771,487	0.01	435,400	Takeda Pharmaceutical	12,960,897	0.20
1,105,000	Power Assets	7,715,360	0.12	5,900	Tokyo Electron	1,045,957	0.02
820,000	Sino Land	879,055	0.01	173,900	Trend Micro*	10,430,894	0.17
288,000	Swire Pacific	2,444,818	0.04	105,300	ZOZO*	3,358,807	0.05
		25,122,774	0.39			328,147,484	5.15
136,203	匈牙利 MOL Hungarian Oil & Gas*	1,017,571	0.02	68,511	澤西島 Experian	3,325,057	0.05
122,322	印度 Asian Paints	4,560,280	0.07	2,102,000	馬來西亞 CIMB	3,987,595	0.06
11,371	Eicher Motors	672,529	0.01	347,000	IOI	322,716	0.00
507,894	ICICI Bank	7,443,592	0.12	12,109,000	Malayan Banking	30,198,923	0.48
185,998	Infosys	4,310,468	0.07	100,400	Nestle Malaysia	2,462,090	0.04
50,971	Kotak Mahindra Bank	1,082,244	0.02	196,300	Petronas Gas	830,158	0.01
46,593	Maruti Suzuki India	6,890,240	0.11	98,200	PPB	331,687	0.01
87,294	Reliance Industries	3,142,464	0.05	2,425,500	Public Bank	2,704,660	0.04
491,894	State Bank of India	4,783,388	0.07	3,615,800	RHB Bank	5,127,779	0.08
70,380	Tata Consultancy Services	3,821,249	0.06	705,300	Sime Darby	404,660	0.01
21,070	Titan	895,631	0.01	1,225,000	Tenaga Nasional	4,148,982	0.06
87,132	UPL	621,613	0.01			50,519,250	0.79
555,150	Vedanta	3,100,705	0.05				
		41,324,403	0.65				
4,660,900	印尼 Astra International	1,538,052	0.02	894,832	墨西哥 Coca-Cola Femsa	7,590,023	0.12
7,694,400	Bank Mandiri Persero	3,547,240	0.06	106,672	Grupo Financiero Banorte	734,889	0.01
13,744,200	Telkom Indonesia Persero	2,721,271	0.04	415,245	Wal-Mart de Mexico	1,325,571	0.02
		7,806,563	0.12			9,650,483	0.15
20,650	愛爾蘭 Eaton	6,247,245	0.10	188,912	荷蘭 Koninklijke KPN	774,390	0.01
12,161	Kingspan	1,060,048	0.02	128,245	NN	6,296,794	0.10
907,425	Medtronic	80,189,147	1.26	1,286,346	OCI*	41,218,056	0.65
60,909	Trane Technologies	21,649,495	0.34			48,289,240	0.76
6,990	Willis Towers Watson	2,040,171	0.03				
		111,186,106	1.75	208,540	紐西蘭 Fisher & Paykel Healthcare	4,643,393	0.07
10,090	以色列 Check Point Software Technologies*	1,937,280	0.03				
3,086,708	義大利 Banco BPM	21,005,259	0.33	387,844	挪威 Equinor	10,284,589	0.16
77,105	Generali	2,126,489	0.03	519,491	Orkla	4,594,290	0.07
367,108	Mediobanca Banca di Credito Finanziario	6,200,761	0.10	209,396	Telenor	2,581,145	0.04
501,493	UniCredit	20,740,559	0.33			17,460,024	0.27
		50,073,068	0.79				
137,100	日本 Asahi Kasei	972,020	0.02	41,566	波蘭 Bank Polska Kasa Opieki	1,695,713	0.03
1,359,000	Astellas Pharma*	16,964,159	0.27	194,206	ORLEN	3,224,924	0.05
142,100	Brother Industries	2,636,308	0.04	100,789	Powszechna Kasa		
9,100	Daikin Industries	1,157,193	0.02		Oszczednosci Bank Polski	1,501,162	0.02
34,200	Daito Trust Construction*	4,229,184	0.07	852,473	Powszechny Zaklad Ubezpieczen	10,337,140	0.16
19,900	Fast Retailing	6,377,679	0.10			16,758,939	0.26
3,367,200	Japan Post*	32,836,908	0.51				
154,500	Japan Tobacco*	4,461,140	0.07	153,340	新加坡 DBS	4,277,076	0.07
1,493,300	KDDI*	50,381,947	0.79	1,293,200	Oversea-Chinese Banking	14,434,320	0.22
558,000	Kirin*	8,443,219	0.13	4,178,700	Singapore Airlines*	20,131,146	0.32
890,400	MS&AD Insurance	20,461,582	0.32	29,253,400	Singapore Telecommunications	70,240,621	1.10
314,700	Nintendo	17,084,085	0.27	77,400	United Overseas Bank	1,863,803	0.03
33,907,900	Nippon Telegraph & Telephone	36,269,991	0.57			110,946,966	1.74
34,500	Nippon Yusen	1,249,784	0.02				
316,200	Ono Pharmaceutical	4,683,479	0.07				
222,300	Seiko Epson	4,139,490	0.06				
158,200	Sekisui House	4,079,986	0.07				
487,500	Shionogi	22,797,557	0.36				
4,245,100	SoftBank*	59,436,066	0.93				
8,700	Sony	848,722	0.01				
35,500	Sumitomo	840,430	0.01				

* 本證券全部或部分代表借貸證券。

貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金且並無保證收益及配息) (Systematic Global Equity High Income Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
590,868 2,454,010	瑞典 Tele2 Telia	6,694,323 7,601,333	0.10 0.12	66,950 2,877	American Express* Ameriprise Financial	17,456,543 1,276,208	0.27 0.02
				923,512	Apple	211,558,129	3.32
				20,530	Arista Networks	7,155,321	0.11
		14,295,656	0.22	2,089,963	AT&T	41,276,769	0.65
165,808 5,264 508,413 25,525 174,423 578,580 7,384 22,144	瑞士 ABB DSM-Firmenich Garmin Kuehne + Nagel International* Logitech International* Novartis Roche Zurich Insurance	9,470,624 717,429 92,648,101 7,913,058 15,848,343 69,744,667 2,499,444 12,841,077	0.15 0.01 1.46 0.12 0.25 1.10 0.04 0.20	313,424 7,899 105,480 46,224 280 15,752 29,065 1,002,544 23,187 6,879 443,235 6,797 6,095 231,152 1,343,523 482,855 51,629 73,138 3,638 23,517 213,581 1,118,344 53,173 61,189 6,740 21,423 15,929 68,709 13,646 27,059 28,343 217,780 265,833 428,007 154,546 8,706 6,797 21,173 336,689 395,542 65,807 485,531 105,179 208,141 37,261 118,639 23,862 401,382 7,606 760,888 54,901 11,886 521,750 695,282 87,113 89,179 80,331 54,345 1,560,911 18,889 10,285 103,278 1,208,498	Automatic Data Processing AvalonBay Communities Bank of America Best Buy* Booking Booz Allen Hamilton Boston Scientific Bristol-Myers Squibb Camden Property Trust Cboe Global Markets Chevron* Cigna Cintas CME Coca-Cola Colgate-Palmolive Consolidated Edison Costco Wholesale Deckers Outdoor Domino's Pizza* DuPont de Nemours eBay* Ecolab Electronic Arts Eli Lilly EMCOR Equity Residential Exelon Expedia Expeditors International of Washington FedEx Fortinet Fox* Gilead Sciences Graco HCA Healthcare* HEICO Hess Honeywell International Incyte Intercontinental Exchange Johnson & Johnson JPMorgan Chase Kroger Leidos Liberty Media-Liberty Formula One* Manhattan Associates Marsh & McLennan MercadoLibre Merck Meta Platforms MetLife Microsoft NetApp Netflix Neurocrine Biosciences NIKE Nucor NVIDIA O'Reilly Automotive PACCAR* Paramount Global* Pfizer	85,953,398 1,766,848 4,251,899 4,594,666 1,099,616 2,476,687 2,363,566 50,127,200 2,886,550 1,424,675 64,885,172 2,455,212 4,896,418 49,686,122 96,800,832 51,288,858 5,234,148 65,099,402 3,441,948 9,701,938 17,870,322 65,713,894 13,340,574 9,171,007 6,357,505 8,336,760 1,184,799 2,620,561 1,912,896 3,303,498 8,409,652 16,642,748 10,936,370 34,013,716 12,699,045 3,425,376 1,750,295 2,902,818 70,004,377 25,963,377 10,590,979 79,889,271 23,437,037 10,954,461 5,875,687 9,212,318 6,332,855 90,900,982 15,621,279 89,533,691 28,539,187 912,250 217,381,920 82,870,662 60,877,178 11,324,841 6,627,308 8,210,443 188,745,358 21,439,015 978,001 1,083,386 34,720,148	1.35 0.03 0.07 0.07 0.02 0.04 0.04 0.79 0.04 0.02 1.02 0.04 0.08 0.78 1.52 0.81 0.08 1.02 0.05 0.15 0.28 1.03 0.21 0.15 0.10 0.13 0.02 0.04 0.03 0.05 0.13 0.26 0.17 0.53 0.20 0.05 0.03 0.05 1.10 0.41 0.17 1.25 0.37 0.17 0.09 0.14 0.10 1.43 0.25 1.41 0.45 0.01 3.42 1.30 0.95 0.18 0.11 0.13 2.97 0.34 0.02 0.02 0.54
11,135,000 7,777,000 763,626 3,862,423 752,000 4,202,000 2,395,000 88,000 1,692,548 674,000 249,000 555,000 2,480,000 1,669,000 2,969,480	臺灣 Advantech Asia Cement Asustek Computer Catcher Technology Compal Electronics CTBC Financial E.Sun Financial First Financial Formosa Plastics Hon Hai Precision Industry Lite-On Technology MediaTek Mega Financial Novatek Microelectronics Pegatron Realtek Semiconductor Synnex Technology International Taiwan Semiconductor Manufacturing WPG	435,514 1,040,444 12,640,233 1,578,743 11,556,175 7,937,452 673,156 3,290,123 1,212,979 24,234,732 8,010,786 3,411,066 2,060,792 11,377,306 797,828 9,281,808 5,589,497 49,250,896 7,537,412	0.01 0.02 0.20 0.02 0.18 0.13 0.01 0.05 0.02 0.38 0.12 0.05 0.03 0.18 0.01 0.15 0.09 0.77 0.12	161,916,942	2.54		
	泰國						
	139,500	Advanced Info Service NVDR	1,018,068				
	土耳其						
	583,051	Turkiye Petrol Rafinerileri	2,885,878				
	英國						
	1,415,754	Auto Trader	15,863,841				
	358,641	BAE Systems	6,454,171				
	276,132	Barratt Developments	1,843,260				
	836,734	British American Tobacco	31,193,977				
	336,608	Centrica	568,597				
	376,061	Diageo	12,274,735				
	88,725	GSK	1,938,448				
	196,011	Imperial Brands	5,611,971				
	2,917,561	J Sainsbury*	11,260,382				
	746,568	Mondi	14,549,269				
	1,060,309	NatWest	4,829,618				
	78,412	Rio Tinto	4,933,757				
	157,975	Sage	2,124,423				
	42,755	Smiths	1,015,037				
	59,702	SSE	1,488,005				
	4,940,998	Tesco	22,960,493				
	11,728,494	Vodafone*	11,461,512				
			150,371,496				
	美國						
	111,331	Adobe	63,769,283				
	152,505	Akamai Technologies*	15,465,532				
	374,449	Alphabet	61,072,632				
	2,380,969	Altria*	127,286,603				
	1,197,834	Amazon.com	210,004,257				

* 本證券全部或部分代表借貸證券。

貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）（Systematic Global Equity High Income Fund）續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
539,270	Procter & Gamble	92,387,736	1.45	2,026,401	Verizon Communications	83,528,249	1.31
29,988	QUALCOMM	5,203,218	0.08	354,249	Visa*	97,758,554	1.54
9,061	Ross Stores	1,361,687	0.02	1,573,814	Walmart	120,270,866	1.89
73,773	S&P Global	37,790,957	0.59	15,653	Waste Management	3,290,417	0.05
32,137	ServiceNow	26,991,224	0.42	220,314	Wells Fargo	12,701,102	0.20
21,079	Simon Property	3,495,531	0.05	11,369	Westinghouse Air Brake Technologies	1,907,946	0.03
165,523	Snap-on*	46,697,349	0.73			3,341,648,104	52.49
11,581	Southern Copper	1,174,197	0.02		普通股／優先股（股份）總額	5,678,573,564	89.19
15,132	Steel Dynamics	1,801,767	0.03		允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	5,845,105,164	91.80
5,976	Stryker	2,149,149	0.03		普通股／優先股（股份）總額	5,845,105,164	91.80
124,556	Target	19,101,908	0.30		其他淨資產	522,027,274	8.20
691,369	TJX	80,924,741	1.27		淨資產總額（美金）	6,367,132,438	100.00
24,199	Ulta Beauty	8,723,014	0.14				
34,626	United Parcel Service	4,405,812	0.07				
11,377	Veeva Systems	2,476,773	0.04				
8,271	Veralto	925,111	0.02				
467,721	VeriSign	85,780,031	1.35				
41,765	Verisk Analytics	11,426,486	0.18				

* 本證券全部或部分代表借貸證券。

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	271,313,760	USD	178,144,419	BNY Mellon	13/9/2024	5,918,390
USD	11,376,525	AUD	16,971,939	BNY Mellon	13/9/2024	(137,521)
未實現淨增值						5,780,869
加拿大幣避險股份類別						
CAD	108,241,885	USD	78,878,000	BNY Mellon	13/9/2024	1,411,999
USD	4,514,837	CAD	6,125,914	BNY Mellon	13/9/2024	(29,165)
未實現淨增值						1,382,834
瑞士法郎避險股份類別						
CHF	102,549,362	USD	120,016,680	BNY Mellon	13/9/2024	821,192
USD	1,197,068	CHF	1,030,215	BNY Mellon	13/9/2024	(16,864)
未實現淨增值						804,328
離岸人民幣避險股份類別						
CNY	3,659,494,393	USD	511,903,884	BNY Mellon	13/9/2024	5,613,557
USD	26,337,360	CNY	187,823,591	BNY Mellon	13/9/2024	(224,382)
未實現淨增值						5,389,175
歐元避險股份類別						
EUR	80,155,896	USD	87,772,802	BNY Mellon	13/9/2024	1,047,826
USD	1,753,262	EUR	1,601,064	BNY Mellon	13/9/2024	(20,874)
未實現淨增值						1,026,952
英鎊避險股份類別						
GBP	81,965,393	USD	104,238,935	BNY Mellon	13/9/2024	3,518,440
USD	4,116,998	GBP	3,161,623	BNY Mellon	13/9/2024	(39,503)
未實現淨增值						3,478,937
港幣避險股份類別						
HKD	4,791,531,614	USD	615,740,245	BNY Mellon	13/9/2024	(1,044,696)
USD	13,452,151	HKD	104,785,110	BNY Mellon	13/9/2024	9,494
未實現淨減值						(1,035,202)

貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）（Systematic Global Equity High Income Fund）續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
日圓避險股份類別						
JPY	39,711,660,644	USD	273,086,368	BNY Mellon	13/9/2024	130,541
USD	6,073,194	JPY	886,607,159	BNY Mellon	13/9/2024	(26,644)
未實現淨增值						103,897
紐元避險股份類別						
NZD	52,383,395	USD	31,459,888	BNY Mellon	13/9/2024	1,304,328
USD	2,028,270	NZD	3,308,168	BNY Mellon	13/9/2024	(40,890)
未實現淨增值						1,263,438
新加坡幣避險股份類別						
SGD	60,279,682	USD	45,651,493	BNY Mellon	13/9/2024	618,226
USD	723,825	SGD	950,110	BNY Mellon	13/9/2024	(5,467)
未實現淨增值						612,759
南非幣避險股份類別						
USD	236,230	ZAR	4,259,817	BNY Mellon	13/9/2024	(4,142)
ZAR	198,006,204	USD	10,790,675	BNY Mellon	13/9/2024	382,557
未實現淨增值						378,415
未實現淨增值總額 (美金曝險部位 - 美金 2,147,479,642)						19,186,402

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值 (美金)
2,689	EUR	EURO STOXX 50 Index	2024 年 9 月	148,350,365	2,875,136
455	GBP	FTSE 100 Index	2024 年 9 月	50,325,838	199,299
4,680	USD	S&P 500 E-Mini Index	2024 年 9 月	1,319,935,500	21,488,087
993	JPY	Nikkei 225 (Yen)	2024 年 9 月	132,754,739	6,384,816
合計				1,651,366,442	30,947,338

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
TRS	USD 16,818	The Fund receives the total return on Electronic Arts. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	23/5/2025	11,310	2,520,682
TRS	USD 51	The Fund receives the total return on Hess. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	23/1/2025	39	6,992
TRS	USD 35,902	The Fund receives the total return on Walmart. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	10/2/2025	116,322	2,743,631
TRS	USD 381,824	The Fund receives the total return on Medtronic. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	23/5/2025	1,802,209	33,741,787
TRS	USD 3,394	The Fund receives the total return on S&P Global. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	23/5/2025	65,606	1,738,610
TRS	USD 468,289	The Fund receives the total return on Coca-Cola. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	9/9/2025	1,592,183	33,740,222
TRS	USD 126,288	The Fund receives the total return on Apple. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	15/9/2025	550,616	28,930,055

貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）（Systematic Global Equity High Income Fund）續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
TRS	USD 63,104	The Fund receives the total return on Microsoft. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	23/9/2025	(277,027)	26,291,651
TRS	USD 36,809	The Fund receives the total return on Adobe. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	2/9/2028	685,752	21,083,827
TRS	USD 299	The Fund receives the total return on Hess. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/1/2025	(111)	40,993
TRS	USD 153,900	The Fund receives the total return on Alphabet. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	10/2/2025	164,673	25,101,090
TRS	USD 16,351	The Fund receives the total return on American Express. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	444,747	4,263,360
TRS	USD 136,932	The Fund receives the total return on Marsh & McLennan. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	969,479	31,010,990
TRS	USD 217,730	The Fund receives the total return on Merck. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	816,487	25,620,289
TRS	USD 10,370	The Fund receives the total return on TJX. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	73,938	1,213,809
TRS	USD 147,267	The Fund receives the total return on Amazon.com. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	9/9/2025	1,401,982	25,818,850
TRS	USD 2,130	The Fund receives the total return on Adobe. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/10/2025	90,631	1,220,043
TRS	USD 17,851	The Fund receives the total return on Stryker. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	8/11/2025	600,508	6,419,755
TRS	USD 218,100	The Fund receives the total return on NVIDIA. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/9/2028	3,478,695	26,372,652
總金額（美金曝險部位 - 美金 297,879,288）					12,588,039	297,879,288

IRS：利率交換
TRS：總收益交換

至 2024 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
(671)	Call	S&P 500 Index	Exchange Traded	USD 5,335	30/8/2024	(14,325,748)	(19,579,780)
(846)	Call	S&P 500 Index	Exchange Traded	USD 5,425	6/9/2024	(12,652,316)	(17,584,110)
(204)	Call	Nikkei 225 Index	Exchange Traded	JPY 35,500	13/9/2024	(3,238,164)	(4,582,852)
(288)	Call	Nikkei 225 Index	Exchange Traded	JPY 36,875	13/9/2024	(2,764,387)	(3,927,453)
(867)	Call	S&P 500 Index	Exchange Traded	USD 5,615	13/9/2024	(1,548,307)	(5,522,790)
(1,966)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,950	20/9/2024	(629,534)	(1,652,748)
(2,062)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,875	20/9/2024	(1,608,763)	(2,997,569)
(356)	Call	FTSE 100 Index	Exchange Traded	GBP 8,400	20/9/2024	(57,361)	(381,403)
(344)	Call	FTSE 100 Index	Exchange Traded	GBP 8,425	20/9/2024	(75,176)	(309,761)
(791)	Call	S&P 500 Index	Exchange Traded	USD 5,665	20/9/2024	500,523	(3,935,225)
總金額（美金曝險部位 - 美金 1,231,998,225）						(36,399,233)	(60,473,691)

貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）（Systematic Global Equity High Income Fund）續

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	20.71
通訊	15.61
科技	15.45
金融	13.68
週期性消費品	8.06
工業	6.90
基本材料	4.29
能源	2.82
投資基金	2.61
公共事業	1.60
多元化	0.07
其他淨資產	8.20
	100.00

貝萊德智慧數據永續環球小型企業基金

(Systematic Sustainable Global SmallCap Fund)

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				巴西			
普通股／優先股（股份）	澳洲			132,517	Banco do Estado do Rio Grande do Sul	293,216	0.11
	5,064 Accent*	7,247	0.00	1,997,577	Cogna Educacao	493,852	0.18
	2,459 AUB*	52,136	0.02	5,640	Light	6,524	0.00
	1,418 Bendigo & Adelaide Bank*	11,589	0.00	2,779	M Dias Branco	13,353	0.00
	420 Breville	9,566	0.00	45,063	Marcopolo	45,120	0.02
	124,669 Challenger	581,750	0.21	350,075	Marcopolo	448,192	0.16
	765 Clinuvel Pharmaceuticals	8,141	0.00	34,958	Randon Implementos e Participacoes	67,473	0.02
	20,990 Credit	214,686	0.08	275,797	Santos Brasil Participacoes	623,883	0.22
	155,144 Data#3*	810,243	0.29				1,991,613 0.71
	78,202 Dexus Industria REIT	146,922	0.05	加拿大			
	109,814 Downer EDI	416,351	0.15	181,312	Algonquin Power & Utilities*	980,802	0.35
	139,032 Evolution Mining*	399,825	0.14	20,960	Artis Real Estate Investment Trust*	110,507	0.04
	24,587 Flight Centre Travel	349,699	0.12	106,718	B2Gold	301,503	0.11
	6,818 Growthpoint Properties Australia	11,515	0.00	161,319	Birchcliff Energy*	702,188	0.25
	295,618 IGO*	1,112,791	0.40	3,227	BRP	229,505	0.08
	97,062 Insignia Financial*	152,731	0.06	1,112	BSR Real Estate Investment Trust	14,912	0.01
	8,107 JB Hi-Fi*	437,521	0.16	7,113	Celestica*	361,515	0.13
	21,385 Jumbo Interactive	200,160	0.07	91,311	Centerra Gold	654,079	0.23
	217,092 Lendlease*	995,360	0.35	11,840	CI Financial	151,538	0.05
	28,490 Monadelphous	248,885	0.09	1,198	Definity Financial	44,551	0.02
	223,135 Nanosonics*	488,832	0.18	13,482	DREAM Unlimited*	262,430	0.09
	512 Netwealth	7,821	0.00	6,499	Extencicare	41,590	0.01
	6,596 NEXTDC	75,830	0.03	2,977	First Majestic Silver*	16,689	0.01
	7,618 Nine Entertainment	6,846	0.00	5,491	Innergex Renewable Energy*	37,582	0.01
	195,186 oOh!media	166,805	0.06	8,038	Lundin Gold	161,468	0.06
	10,154 Perenti	7,128	0.00	16,699	Morguard North American Residential Real Estate Investment Trust*	224,625	0.08
	4,048 Perseus Mining	7,248	0.00	3,686	Mullen	38,758	0.01
	617 Pinnacle Investment Management*	7,319	0.00	5,440	North American Construction	105,648	0.04
	5,243 Ramelius Resources	7,895	0.01	8,517	Orla Mining	36,252	0.01
	100,499 Rural Funds*	139,735	0.05	523	Pollard Banknote	9,754	0.01
	53,670 Sims*	399,690	0.14	2,192	Primo Water	48,389	0.02
	18,843 Webjet*	100,325	0.03	125,857	Secure Energy Services	1,132,056	0.40
	16,857 Westgold Resources	34,757	0.01	33,240	SSR Mining	173,279	0.06
	711 Worley	7,344	0.00	1,469	Surge Energy	7,157	0.00
			7,624,693 2.70	13,711	Transcontinental	168,063	0.06
奧地利				1,805	Trican Well Service*	6,799	0.00
	3,917 BAWAG	298,919	0.11	253,488	Vermilion Energy*	2,567,661	0.91
	33,000 Kontron	620,996	0.22	3,853	Wesdome Gold Mines	37,685	0.01
	1,369 Porr	20,864	0.01				8,626,985 3.06
	39,162 Raiffeisen Bank International	776,425	0.27	開曼群島			
	13,010 UNIQA Insurance	111,532	0.04	219,000	3SBio	170,182	0.06
			1,828,736 0.65	16,185	Ambarella	957,019	0.34
比利時				856,000	China Lesso	306,249	0.11
	32,489 Barco*	439,013	0.15	153,000	China Shineway Pharmaceutical	171,670	0.06
	24,401 Fagron	520,529	0.19	410,000	Chinasoft International*	197,682	0.07
	6,207 Galapagos*	181,909	0.06	220,000	CIMC Enric*	177,729	0.06
			1,141,451 0.40	282	Credo Technology	9,970	0.00
百慕達				4,000	General Interface Solution	7,702	0.00
	3,273 Assured Guaranty	261,218	0.09	47,000	Gourmet Master	121,504	0.04
	1,350 Axalta Coating Systems	48,965	0.02	160,000	Greentown Service	74,477	0.03
	170,000 Cafe de Coral	176,575	0.06	163,000	HUTCHMED China	580,025	0.20
	6,122 Essent	388,992	0.14	126,000	JNBY Design	217,153	0.08
	51,980 Invesco	882,620	0.31	160,000	Ming Yuan Cloud	39,393	0.01
	5,838 Signet Jewelers*	491,501	0.17	510,000	Minth	814,862	0.29
	186,000 Sihuan Pharmaceutical	12,880	0.00	198,000	Mobvista*	34,530	0.01
	1,718 Stolt-Nielsen	68,753	0.03	1,129,500	Ping An Healthcare and Technology*	1,465,760	0.52
	40,500 Yue Yuen Industrial	70,215	0.03	30,000	Sunac Services	6,501	0.00
			2,401,719 0.85	55,145	Theravance Biopharma	447,226	0.16
				54,000	TPK	76,299	0.03
				649,500	Xtep International	432,258	0.15

* 本證券全部或部分代表借貸證券。

貝萊德智慧數據永續環球小型企業基金
 (Systematic Sustainable Global SmallCap Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
9,600	Yeahka*	13,172	0.01	500	香港		
7,700	Zai Lab*	15,048	0.01		Langham Hospitality		
139,000	Zhou Hei Ya International	26,736	0.01		Investments and Langham		
		6,363,147	2.25		Hospitality Investments	30	0.00
					New World Development*	274,808	0.10
	智利			11,500	Yuexiu Services	4,616	0.00
18,404	Embotelladora Andina	58,640	0.02			279,454	0.10
18,494	Empresa Nacional de Telecomunicaciones	57,183	0.02	140,326	匈牙利		
		115,823	0.04		Magyar Telekom		
	中國				Telecommunications	404,622	0.14
44,774	Jinzhou Port	4,835	0.00	13,925	印度		
706,500	Sinopec Engineering	483,782	0.17		Ajanta Pharma	538,521	0.19
20,000	Xinhua Winshare Publishing and Media	24,518	0.01	482	Alembic Pharmaceuticals	6,087	0.00
		513,135	0.18	2,338	Balmer Lawrie	7,797	0.00
	丹麥			109	BASF India	8,568	0.00
945	ALK-Abello	25,007	0.01	166,544	Birlasoft	1,331,518	0.47
18,866	Alm Brand	34,179	0.01	16,788	Blue Star	341,059	0.12
1,038	GN Store Nord	23,800	0.01	2,578	Central Depository		
33,033	H Lundbeck	201,121	0.07		Services India	44,105	0.02
175,035	H Lundbeck	1,242,969	0.44	3,138	Cholamandalam Financial	59,938	0.02
752	Per Aarsleff	45,227	0.02	4,635	Computer Age Management		
919	Zealand Pharma	121,528	0.04		Services	235,491	0.08
		1,693,831	0.60	35,019	Crompton Greaves Consumer		
	芬蘭				Electricals	199,184	0.07
56,103	Citycon	254,523	0.09	5,874	Dixon Technologies India	922,440	0.33
5,462	Finnair*	14,761	0.01	2,687	Dr Lal PathLabs	109,484	0.04
131,277	Outokumpu*	487,533	0.17	120,411	Federal Bank	279,524	0.10
3,552	YIT	10,268	0.00	27,348	Great Eastern Shipping	434,311	0.16
		767,085	0.27	158,225	Gujarat Pipavav Port	425,430	0.15
	法國			76	Hitachi Energy India	10,960	0.01
1,173	Etablissements Maurel et Prom	6,834	0.00	15,601	ICICI	153,208	0.05
458	Fnac Darty*	14,838	0.01	5,189	ITD Cementation India	34,303	0.01
2,272	Gaztransport Et Technigaz	334,185	0.12	81,807	Jyothy Labs	526,514	0.19
351	ICADE	7,993	0.00	654,933	Karur Vysya Bank	1,735,270	0.62
115,058	Television Francaise 1*	1,025,237	0.36	11,911	KEI Industries	654,662	0.23
72,145	Valeo*	772,386	0.27	1,402	Kfin Technologies	17,361	0.01
5,213	Valneva*	18,857	0.01	724	KPIT Technologies	15,669	0.00
		2,180,330	0.77	74,679	LIC Housing Finance	600,486	0.21
	德國			34,645	Mahanagar Gas	740,269	0.26
4,624	Atoss Software	707,794	0.25	11,164	Mahindra & Mahindra		
13,123	Auto1	135,175	0.05		Financial Services	41,843	0.02
144	Bilfinger	7,648	0.01	28,647	Max Financial Services	367,125	0.13
371	CANCOM	11,210	0.01	808	Natco Pharma	14,812	0.00
34,223	CECONOMY	101,131	0.04	123,439	NBCC India	274,294	0.10
144,347	Deutsche Pfandbriefbank	808,983	0.28	179,797	NCC	683,956	0.24
1,153	Deutz*	6,104	0.00	56,334	Nippon Life India Asset		
1,254	Draegerwerk	63,613	0.02		Management	452,069	0.16
3,096	ElringKlinger*	14,608	0.00	1,245	Prudent Corporate Advisory		
5,364	FUCHS	226,001	0.08		Services	36,155	0.01
822	HelloFresh*	6,761	0.00	2,928	PTC India	7,436	0.01
9,186	HUGO BOSS	386,423	0.14	34,578	Strides Pharma Science	552,469	0.20
40,501	Kloeckner &	234,163	0.08	1,132	Symphony	21,082	0.01
229	MBB	26,074	0.01	10,630	Tips Industries	95,411	0.03
1,337	METRO	6,849	0.00	1,552	V-Guard Industries	8,485	0.00
1,440	Mutares	48,726	0.02	341	Volta	7,089	0.00
9,335	Nordex*	149,921	0.05			11,994,385	4.25
28,120	ProSiebenSat.1 Media*	181,423	0.07	559,800	印尼		
108	Stroeer	7,088	0.00		AKR Corporindo	54,151	0.02
		3,129,695	1.11		Aspirasi Hidup Indonesia	355,020	0.13
	希臘				Perusahaan Gas Negara	677,849	0.24
1,419	Aegean Airlines	17,116	0.01			1,087,020	0.39
	格恩西島			10,865	愛爾蘭		
8,417	Shurgard Self Storage	369,642	0.13		Adient	245,440	0.09
					Alkermes	271,770	0.10
					Cimpress	290,393	0.10
				103	Jazz Pharmaceuticals	11,957	0.00
				163	nVent Electric	10,960	0.01

* 本證券全部或部分代表借貸證券。

貝萊德智慧數據永續環球小型企業基金
 (Systematic Sustainable Global SmallCap Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
7,144	Prothena	154,167	0.05	5,900	Konica Minolta	17,636	0.01
5,621	Uniphar	16,592	0.01	2,300	Kumagai Gumi	56,568	0.02
		1,001,279	0.36	5,100	Kyoritsu Maintenance	84,089	0.03
	以色列			400	Lintec	9,274	0.00
57,743	Cellebrite DI	982,209	0.35	28,800	Mabuchi Motor	433,009	0.15
302	Ituran Location and Control	8,565	0.00	700	Maeda Kosen	7,872	0.00
38	Nova	8,614	0.00	5,700	Maxell	71,152	0.03
5,383	Partner Communications	23,669	0.01	7,800	Mitsubishi Materials*	138,065	0.05
1,981	Plus500	67,030	0.03	300	Mitsubishi Research Institute	8,759	0.01
15,160	Radware	333,217	0.12	9,800	Mitsui Mining & Smelting*	315,356	0.11
4,307	SimilarWeb	40,873	0.01	29,800	Morinaga	562,896	0.20
806	Tel Aviv Stock Exchange	6,836	0.00	1,100	Nichicon	7,406	0.00
570	ZIM Integrated Shipping Services	10,368	0.01	2,600	Nifco	66,500	0.02
		1,481,381	0.53	66,900	Nikon*	716,753	0.26
	義大利			37,600	Nippon Shinyaku*	907,194	0.32
789,066	A2A	1,803,866	0.64	3,900	Nippon Shokubai	45,079	0.02
324	Banca IFIS	7,608	0.00	1,900	Nisshin Oillio	67,484	0.03
83,737	Banca Monte dei Paschi di Siena	488,775	0.17	5,400	Niterra	159,596	0.06
113,171	BPER Banca	633,758	0.23	108,100	Nomura	631,252	0.22
13,525	Danieli & C Officine Meccaniche*	503,336	0.18	2,400	North Pacific Bank	7,090	0.00
1,447	De' Longhi	45,709	0.01	7,200	Oiles*	104,765	0.04
194,658	Iren*	419,562	0.15	200	Organo	9,123	0.00
110,424	Maire	950,922	0.34	17,900	Pacific Industrial*	175,729	0.06
122	Sesa*	13,067	0.00	27,100	PALTAC	832,027	0.30
1,495	Unipol Gruppo	15,830	0.01	65,000	Raito Kogyo	970,802	0.35
435,007	Webuild*	1,203,566	0.43	1,200	Rinnai	26,966	0.01
		6,085,999	2.16	2,200	Saizeriya*	76,931	0.03
	日本			14,700	Sakata INX	170,470	0.06
4,900	77 Bank	140,880	0.05	6,600	San-Ai Obbli	91,410	0.03
166,300	Alfresa*	2,737,392	0.97	600	Sanki Engineering	9,613	0.00
100,500	Alps Alpine*	1,073,975	0.38	100,200	Santen Pharmaceutical	1,291,737	0.46
20,500	Amada*	211,253	0.08	2,700	Sanyo Special Steel	36,171	0.01
400	Artience	10,278	0.00	600	Sato	8,450	0.00
6,600	Asahi Intecc	121,086	0.04	10,000	Ship Healthcare	150,557	0.05
600	ASKUL	8,739	0.00	34,600	Shizuoka Gas	266,227	0.09
1,900	Azbil	62,459	0.02	21,300	SKY Perfect JSAT	125,552	0.05
14,900	Bic Camera*	170,537	0.06	7,900	Skylark	121,165	0.04
5,100	COMSYS	112,329	0.04	300	Sumitomo Bakelite	7,974	0.00
42,000	Credit Saison	930,544	0.33	481,100	Sumitomo Chemical*	1,381,229	0.49
5,100	CyberAgent	35,405	0.01	9,900	Sumitomo Mitsui Construction	25,981	0.01
30,800	DIC	662,932	0.24	52,100	Sumitomo Rubber Industries*	532,239	0.19
54,800	Dowa*	1,900,456	0.68	48,500	Suzuken*	1,719,291	0.61
56,900	Ebara	770,667	0.27	33,800	Taikisha	1,141,296	0.41
8,600	FCC	137,307	0.05	300	Takasago International	9,810	0.00
300	Fujimori Kogyo	8,965	0.00	600	Takasago Thermal Engineering	21,764	0.01
5,600	Fujitsu General	74,463	0.03	20,000	Takashimaya	153,270	0.05
28,600	Fukuoka Financial*	752,921	0.27	1,200	Toa	7,692	0.00
18,300	Glory	328,258	0.12	9,700	Toda	66,939	0.02
1,300	GMO internet group	22,475	0.01	38,800	Toho*	1,281,072	0.46
47,900	Hakuhodo DY*	405,090	0.14	3,500	Tokai	54,799	0.02
1,900	Halows*	55,932	0.02	300	Tokyo Ohka Kogyo	7,457	0.00
1,600	Heiwa Real Estate	44,738	0.01	87,500	Tokyo Tatemono*	1,460,437	0.52
1,300	Heiwado	21,640	0.01	281,500	Tokyu Fudosan*	2,019,003	0.72
10,200	Hiday Hidaka	191,022	0.07	42,100	Tosei*	675,636	0.24
2,700	Ichigo*	7,067	0.00	6,800	Tosoh	87,593	0.03
27,600	Isetan Mitsukoshi	415,820	0.15	3,400	Toyo Tire	49,963	0.02
1,100	Iyogin	10,202	0.00	2,100	Toyoda Gosei	37,662	0.01
28,000	J Front Retailing*	275,172	0.10	2,700	Toyota Boshoku	35,892	0.01
18,000	JAC Recruitment	93,611	0.03	6,800	UACJ*	234,515	0.08
5,700	JCR Pharmaceuticals	24,514	0.01	8,200	Ulvac	458,955	0.16
300	JINS	10,717	0.00	2,200	Yokohama Rubber	50,254	0.02
4,300	Joyful Honda	63,425	0.02	1,900	Zeon	15,683	0.01
39,400	JTEKT	303,702	0.11	300	Zuken	7,203	0.00
3,300	Keiyo Bank	17,751	0.01			32,645,597	11.58
4,200	Kewpie	107,539	0.04		澤西島		
				60,346	Centamin	99,523	0.04
				30,758	Janus Henderson*	1,145,120	0.41
				48,424	Man	143,098	0.05
				16,220	Novocure*	321,805	0.11
						1,709,546	0.61

* 本證券全部或部分代表借貸證券。

貝萊德智慧數據永續環球小型企業基金
 (Systematic Sustainable Global SmallCap Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	盧森堡				韓國		
43,166	Grand City Properties	602,412	0.21	27,139	AMOREPACIFIC	505,866	0.18
56,857	SES*	307,946	0.11	2,964	BNK Financial	22,543	0.01
20,538	Subsea 7	364,820	0.13	15,961	Cheil Worldwide	216,979	0.08
		1,275,178	0.45	4,663	CJ ENM	253,422	0.09
	馬來西亞			9,834	CJ Logistics	694,199	0.25
3,300	Bursa Malaysia	7,054	0.00	2,688	E-MART	128,177	0.04
20,900	Eco World Development	7,495	0.01	2,338	ESR Kendall Square REIT	8,996	0.00
		14,549	0.01	315	HAESUNG DS	6,944	0.00
	馬爾他			193	Hana Tour Service	7,130	0.00
61,095	Kindred SDR	756,733	0.27	35,861	Hanon Systems	108,588	0.04
	馬紹爾群島			64,248	HD Hyundai Infracore	345,324	0.12
16,185	International Seaways	841,944	0.30	22,384	HDC Hyundai Development Co-Engineering & Construction	434,828	0.15
	墨西哥			154	Hugel	31,414	0.01
11,001	Alpek	7,071	0.01	2,295	Hyundai Marine & Fire Insurance	59,787	0.02
21,639	Bolsa Mexicana de Valores	32,973	0.01	21,284	Jin Air	168,730	0.06
17,390	Grupo Televisa	7,020	0.00	1,385	Koh Young Technology	11,146	0.00
		47,064	0.02	5,508	LOTTE Fine Chemical	200,801	0.07
	荷蘭			16,390	LX Semicon	840,450	0.30
610	Arcadis	44,693	0.02	46	Medytox	6,822	0.00
601	Elastic*	44,925	0.02	4,347	NICE Information Service	33,355	0.01
6,811	Eurocommercial Properties	178,034	0.06	683	Orion	7,991	0.01
2,911	Merus*	146,540	0.05	28,469	Pan Ocean	78,959	0.03
6,481	MFE-MediaForEurope*	29,044	0.01	41,221	Samsung	1,458,017	0.52
2,389	MFE-MediaForEurope*	7,795	0.00	9,951	Seoul Semiconductor	71,587	0.03
189,911	Pharming	149,029	0.06	85,588	SK Networks	327,398	0.12
210,337	PostNL*	289,114	0.10			6,029,453	2.14
		889,174	0.32		西班牙		
	挪威			302,796	Bankinter*	2,669,589	0.94
176,101	Aker Solutions	736,320	0.26	1,613	Merlin Properties Socimi	19,849	0.01
100,512	DNO	111,564	0.04	243	Pharma Mar	10,954	0.01
745	SpareBank 1 Nord Norge	7,607	0.00			2,700,392	0.96
5,162	Sparebank 1 Oestlandet	70,558	0.03		瑞典		
35,570	SpareBank 1 SMN	525,881	0.19	20,411	AAK	628,060	0.22
48,846	SpareBank 1 SR-Bank	624,235	0.22	19,097	AddTech	608,455	0.22
12,085	Wallenius Wilhelmsen	125,242	0.04	9,683	Avanza Bank*	229,405	0.08
		2,201,407	0.78	24,436	Billerud Aktiebolag	255,793	0.09
	波蘭			3,451	BioGaia	40,729	0.02
5,880	Alior Bank*	155,681	0.06	708	BoneSupport	20,503	0.01
615	Asseco Poland*	14,372	0.00	5,071	Camurus	348,864	0.12
12,474	Bank Millennium*	29,086	0.01	10,214	Clas Ohlson	173,357	0.06
2,217	Cyfrowy Polsat*	8,474	0.00	220	Loomis	7,429	0.00
35	Grupa Kety	7,001	0.00	16,323	Nordnet publ*	371,616	0.13
18,038	Orange Polska*	40,467	0.02	294	NP3 Fastigheter	7,744	0.00
		255,081	0.09	481	Paradox Interactive	6,702	0.00
	葡萄牙			790	Platzer Fastigheter	7,800	0.01
300,400	Banco Comercial Portugues	138,612	0.05	22,381	SSAB	108,336	0.04
	波多黎各					2,814,793	1.00
2,699	EVERTEC	92,063	0.03		瑞士		
	新加坡			153,789	Aryzta	311,508	0.11
6,645	BW LPG	103,987	0.04	2,956	Basilea Pharmaceutica*	160,735	0.06
49,138	Flex	1,604,847	0.57	2,604	Cembra Money Bank*	240,588	0.09
25,800	Frasers Centrepoint Trust	47,105	0.01	5,207	CRISPR Therapeutics	247,801	0.09
		1,755,939	0.62	492	EFG International	7,018	0.00
	南非			191	Implenia	7,025	0.00
178,947	AVI	1,019,161	0.36	179	Inficon	258,710	0.09
66,131	Foschini	538,497	0.19	15	Siegfried	19,702	0.00
75,696	Investec*	579,406	0.21	1,203	Sulzer	185,198	0.07
93,743	Life Healthcare	75,598	0.03			1,438,285	0.51
3,896	Sappi	10,020	0.00		臺灣		
69,635	Truworths International	380,077	0.13	28,000	Arcadyan Technology	128,228	0.05
		2,602,759	0.92	9,000	ASROCK	58,378	0.02
				207,000	Chicony Electronics	1,048,265	0.37
				34,000	Chin-Poon Industrial	45,967	0.02

* 本證券全部或部分代表借貸證券。

貝萊德智慧數據永續環球小型企業基金 (Systematic Sustainable Global SmallCap Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
172,000	ChipMOS Technologies	205,120	0.07	11,395	Rightmove	83,165	0.03
13,000	Chroma ATE	132,682	0.05	2,538	TBC Bank	106,429	0.04
44,000	CTCI	68,909	0.02	56,833	TechnipFMC	1,510,053	0.54
91,000	Elan Microelectronics	418,162	0.15	6,478	Telecom Plus*	158,051	0.06
219,000	FLEXium Interconnect	593,539	0.21	1,504	TORM	55,166	0.02
4,000	Foxsemicon Integrated Technology	43,889	0.02	51,709	Vesuvius	279,713	0.10
303,000	Getac	1,070,303	0.38	29,728	Wickes	66,099	0.02
11,000	International Games System	267,865	0.10			10,535,184	3.72
16,000	Lotes	765,239	0.27		美國		
277,000	Merry Electronics	1,181,948	0.42	736	1 Automotive	274,889	0.10
58,000	Phison Electronics	964,552	0.34	41,362	10X Genomics	951,740	0.34
523,000	Primax Electronics	1,466,493	0.52	113	1st Source	6,918	0.00
2,000	Sercomm	6,971	0.00	2,516	4D Molecular Therapeutics	37,438	0.01
123,000	Tong Yang Industry	368,731	0.13	3,268	Abercrombie & Fitch*	469,056	0.17
19,000	Tripod Technology	122,648	0.04	11,848	ACADIA Pharmaceuticals	193,122	0.07
34,000	Visual Photonics Epitaxy	150,922	0.05	941	ACI Worldwide	47,050	0.02
4,000	Wah Lee Industrial	17,005	0.01	11,077	Acuity Brands*	2,784,204	0.99
6,000	Wowprime	41,825	0.01	177	Addus HomeCare	23,308	0.01
		9,167,641	3.25	7,613	Advanced Drainage Systems	1,187,628	0.42
	泰國			36,792	Alaska Air*	1,329,295	0.47
283,600	B Grimm Power	169,263	0.06	17,516	Alector*	90,908	0.03
34,000	Ichitan	15,270	0.00	3,845	Amalgamated Financial	127,308	0.05
198,700	Sappe	413,897	0.15	27,918	Ambac Financial	327,199	0.12
		598,430	0.21	1,274	AMERISAFE	63,764	0.02
	土耳其			18,267	Amicus Therapeutics*	208,244	0.07
2,903	Anadolu Anonim Turk Sigorta Sirketi	6,553	0.01	1,127	AnaptysBio*	41,496	0.02
35,208	Mavi Giyim Sanayi Ve Ticaret	109,046	0.04	50,814	Anywhere Real Estate	253,562	0.09
688	MLP Saglik Hizmetleri	6,660	0.00	23,439	Apartment Investment and Management	221,264	0.08
18,618	Turkiye Sinai Kalkinma Bankasi	6,313	0.00	3,060	Apellis Pharmaceuticals	118,728	0.04
		128,572	0.05	31,581	Apogee Enterprises	2,091,925	0.74
	英國			75,164	Aramark*	2,723,192	0.97
3,989	AJ Bell	22,837	0.01	19,778	Archrock	393,780	0.14
11,293	Bank of Georgia	673,231	0.24	5,136	Arcturus Therapeutics	107,548	0.04
27,961	Big Yellow	466,068	0.16	739	Arcus Biosciences	12,689	0.00
92,307	British Land	500,172	0.18	2,236	Arcutis Biotherapeutics	24,596	0.01
48,311	Chemring	259,745	0.09	5,689	Argan	444,595	0.16
6,809	ConvaTec	21,518	0.01	1,985	Armada Hoffer Properties	24,435	0.01
737	Cranswick*	46,794	0.02	3,639	Arvinas*	94,614	0.03
227,597	Currys	239,799	0.08	9,101	AtriCure*	237,946	0.08
1,988	CVS	29,478	0.01	1,463	Avid Bioservices	15,098	0.01
9,764	Diploma	573,736	0.20	2,165	Avista	83,050	0.03
1,023	DiscoverIE	8,953	0.00	3,206	Avnet	177,164	0.06
40,334	Dunelm	665,944	0.24	1,381	Axcelis Technologies*	154,051	0.05
59,276	Firstgroup	123,349	0.04	27,550	AZEK*	1,164,263	0.41
110,790	Forterra	260,694	0.09	2,776	Azenta	137,773	0.05
5,755	Greggs*	240,726	0.08	150	Badger Meter	30,793	0.01
25,843	Hammerson*	9,709	0.00	1,073	BancFirst	115,541	0.04
8,907	Hill & Smith	249,395	0.09	13,899	Bank OZK*	604,745	0.21
30,075	Hunting	175,650	0.06	10,727	BellRing Brands*	598,459	0.21
15,080	Impax Asset Management	74,041	0.03	23,161	BioCryst Pharmaceuticals	199,764	0.07
89,350	Invetec	681,239	0.24	3,292	BlueLinx	331,834	0.12
292,194	ITV*	308,243	0.11	3,171	Blueprint Medicines	297,059	0.11
55,401	Johnson Matthey	1,192,913	0.42	15,754	BorgWarner*	533,824	0.19
4,378	Jupiter Fund Management*	4,978	0.00	19,378	Box	640,055	0.23
3,646	Kainos*	53,392	0.02	588	Brady	43,289	0.02
981	Keller	21,317	0.01	1,889	Bright Horizons Family Solutions*	263,100	0.09
6,452	Kiniksa Pharmaceuticals International	171,881	0.06	13,735	Brightsphere Investment	333,623	0.12
1,979	LivaNova	100,493	0.04	48,372	Brixmor Property	1,320,072	0.47
89,123	Marks & Spencer	401,379	0.14	2,197	Bruker	147,397	0.05
7,100	MONY	20,328	0.01	285	C3.ai*	6,672	0.00
6,625	Morgan Sindall*	262,573	0.09	264	Cable One	94,639	0.03
8,653	Paragon Banking	88,098	0.03	11,945	Cabot*	1,248,372	0.44
175,053	Quilter	319,631	0.11	5,971	CACI International	2,887,635	1.02
337	Rathbones	8,204	0.00	575	Carvana	84,864	0.03
				799	Castle Biosciences	24,066	0.01
				9,918	Catalyst Pharmaceuticals	198,162	0.07
				8,479	CBL & Associates Properties	226,050	0.08
				1,873	Celldex Therapeutics*	75,407	0.03

* 本證券全部或部分代表借貸證券。

437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德智慧數據永續環球小型企業基金
 (Systematic Sustainable Global SmallCap Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
5,939	Centerspace	446,494	0.16	265	Haverty Furniture	7,163	0.00
2,185	Central Garden & Pet*	86,723	0.03	538	Heartland Express	6,601	0.00
3	Central Garden & Pet	103	0.00	1,407	Helmerich & Payne*	46,178	0.02
5,789	ChampionX	178,706	0.06	18,206	Howard Hughes*	1,365,450	0.48
62,048	Chegg	135,265	0.05	8,190	Hub*	381,654	0.14
1,646	Chemed	956,359	0.34	71,014	Huntsman	1,569,409	0.56
6,545	Chewy	188,562	0.07	2,104	Impinj*	353,640	0.13
5,316	Cirrus Logic*	774,488	0.27	55	Ingredion	7,324	0.00
541	CNO Financial	18,800	0.01	184	Innospec	21,077	0.01
8,122	Comfort Systems USA	2,883,960	1.02	2,434	Insmed*	183,572	0.07
5,794	Commerce Bancshares	369,744	0.13	3,424	Insperty	320,658	0.11
140	Community Trust Bancorp	7,031	0.00	1,537	Installed Building Products*	342,736	0.12
8,107	CommVault Systems	1,248,883	0.44	7,123	Intellia Therapeutics	162,262	0.06
98,119	COPT Defense Properties	2,932,777	1.04	10,182	Interactive Brokers*	1,298,052	0.46
8,311	Corcept Therapeutics	292,963	0.10	420	Interface	7,980	0.00
124,735	Coursera*	1,006,611	0.36	3,657	Intra-Cellular Therapies	265,133	0.09
182	CRA International	30,145	0.01	6,770	Ionis Pharmaceuticals*	330,241	0.12
12,753	CSG Systems International*	612,782	0.22	163	iRadimed	7,659	0.00
238	Cullen/Frost Bankers	26,646	0.01	48,388	Iridium Communications	1,258,088	0.45
6,626	Curtiss-Wright	2,083,214	0.74	24,562	Ironwood Pharmaceuticals	123,670	0.04
642	Cytokinetics	36,883	0.01	1,300	iTeos Therapeutics	21,931	0.01
14,339	Darling Ingredients	598,438	0.21	17,219	ITT*	2,383,110	0.85
526	Day One Biopharmaceuticals	7,322	0.00	1,799	John B Sanfilippo & Son	170,257	0.06
1,633	Delek US*	32,513	0.01	97	KB Home	8,080	0.00
9,004	Denali Therapeutics*	220,688	0.08	38,835	Kennedy-Wilson	436,117	0.16
1,062	Dillard's*	364,510	0.13	798	Keros Therapeutics	36,086	0.01
31,134	Donaldson	2,235,110	0.79	1,959	Kilroy Realty	72,013	0.03
773	Dril-Quip	12,623	0.00	13,644	Korn Ferry	988,371	0.35
22,426	Dropbox	564,462	0.20	2,261	Kura Oncology	46,373	0.02
2,227	DXC Technology	46,166	0.02	2,253	Kyndryl	53,283	0.02
2,215	Dycom Industries	379,009	0.13	19,660	Lamar Advertising*	2,444,328	0.87
3,396	Dynavax Technologies	37,882	0.01	690	Lantheus*	72,968	0.03
3,791	EastGroup Properties	699,667	0.25	3,750	Lazard*	183,375	0.07
2,439	Elanco Animal Health	37,926	0.01	1,323	Life Time	31,289	0.01
13,427	Encompass Health	1,224,005	0.43	1,445	Lindblad Expeditions	14,609	0.01
4,094	Energy Recovery	67,592	0.02	20,829	LiveRamp	533,847	0.19
1,196	EnerSys	120,844	0.04	20,794	Louisiana-Pacific	2,034,485	0.72
6,630	Enovis*	307,831	0.11	12,607	Lyft	147,754	0.05
5,930	Equity Commonwealth	120,260	0.04	679	M/I Homes	106,603	0.04
2,932	Euronet Worldwide*	314,838	0.11	16,262	MannKind	102,776	0.04
4,358	European Wax Center	30,375	0.01	2,986	Marcus	42,252	0.01
6,781	EverQuote	160,913	0.06	3,195	Masimo	375,221	0.13
1,962	Excelerate Energy	35,728	0.01	2,121	MasTec	236,598	0.08
12,693	Exelixis	327,479	0.12	5,165	Matson*	708,328	0.25
38,853	ExlService	1,407,256	0.50	7,797	Maximus	725,901	0.26
7,407	Exponent	800,252	0.28	29,228	MediaAlpha	504,475	0.18
78,735	EZCORP*	943,245	0.34	475	Medpace	168,245	0.06
427	Federated Hermes	14,509	0.01	287	Merit Medical Systems	27,632	0.01
208	First Industrial Realty Trust	11,739	0.00	53,056	MGIC Investment*	1,336,481	0.47
3,499	Five Below	264,874	0.09	6,435	Midland States Bancorp	146,654	0.05
36,309	Flowserve	1,795,843	0.64	6,664	MiMedx	44,449	0.02
6,208	Franklin Covey	246,582	0.09	1,720	Minerals Technologies	130,376	0.05
6,022	Freshpet	817,607	0.29	1,447	Movado	34,974	0.01
7,425	Frontdoor	354,692	0.13	14,203	Mueller Water Products	300,677	0.11
2,719	FTI Consulting	611,449	0.22	14,327	Murphy Oil	531,388	0.19
16,710	Fulgent Genetics	382,325	0.14	7,325	Myriad Genetics	210,374	0.08
24,080	Gap	533,372	0.19	2,092	Napco Security Technologies	96,483	0.03
80	Generac	12,470	0.00	4,487	Natera	529,197	0.19
442	Glaukos	58,764	0.02	38,011	National Vision*	402,537	0.14
1,423	Globus Medical*	102,591	0.04	1,487	Nelnet*	170,916	0.06
4,930	GRAIL	71,214	0.03	42,695	NetScout Systems	910,257	0.32
772	Great Lakes Dredge & Dock	7,766	0.00	3,287	NETSTREIT	55,090	0.02
6,846	Griffon	455,259	0.16	9,797	New York Times*	535,602	0.19
9,213	Guardant Health*	237,972	0.08	762	NextEra Energy Partners	19,317	0.01
11,158	Guidewire Software*	1,653,058	0.59	41,284	NMI	1,671,176	0.59
10,741	H&R Block*	683,450	0.24	2,281	Northfield Bancorp	27,623	0.01
662	Hagerty	7,951	0.00	4,289	Nurix Therapeutics	106,796	0.04
1,486	Halozyme Therapeutics*	94,569	0.03	20,514	Nutanix	1,313,101	0.47
2,585	Hancock Whitney	138,634	0.05	156	Omega Flex	7,226	0.00
1,679	Hasbro	113,702	0.04	22,136	Omnicell*	1,002,539	0.36

* 本證券全部或部分代表借貸證券。

貝萊德智慧數據永續環球小型企業基金
 (Systematic Sustainable Global SmallCap Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %	
459	OneMain	22,551	0.01	556	Thryv	10,408	0.00	
463	OneSpan	7,491	0.00	15,585	Toll Brothers	2,222,265	0.79	
6,062	Onto Innovation	1,289,448	0.46	180	TransMedics	30,224	0.01	
58,378	OraSure Technologies	261,242	0.09	17,082	Traverse Therapeutics	162,450	0.06	
721	ORIC Pharmaceuticals	7,318	0.00	39,539	Tri Pointe Homes	1,747,624	0.62	
27,780	Oshkosh	2,979,127	1.06	8,381	TriNet	866,847	0.31	
27,601	Outfront Media*	473,081	0.17	384	Trinity Industries	12,568	0.01	
154	Palomar	15,308	0.01	45,966	UGI*	1,135,360	0.40	
31,943	Park Hotels & Resorts	487,450	0.17	181	Ultra Clean	6,878	0.00	
79	Parsons	7,475	0.00	4,586	Ultragenyx Pharmaceutical	260,760	0.09	
397	Paymentus	8,885	0.00	370	Universal Insurance	7,933	0.00	
1,284	PC Connection	93,039	0.03	221	Upbound	7,349	0.00	
2,941	Pebblebrook Hotel Trust*	38,704	0.01	894	Varonis Systems*	50,359	0.02	
9,910	Pegasystems	697,466	0.25	994	Vaccyte*	78,596	0.03	
2,861	Penske Automotive	489,231	0.17	91	Veeco Instruments*	3,271	0.00	
429	Penumbra*	86,787	0.03	6,460	Veracyte	204,136	0.07	
20,204	Petco Health & Wellness	64,754	0.02	2,016	Vericel*	104,308	0.04	
1,033	Pilgrim's Pride	48,892	0.02	8,171	Verint Systems	258,612	0.09	
58	PJT Partners	7,159	0.00	8,111	Viavi Solutions*	69,430	0.03	
1,351	Pliant Therapeutics	17,617	0.01	867	Viking Therapeutics	55,055	0.02	
25,074	Power Integrations*	1,689,988	0.60	5,201	Vir Biotechnology	42,908	0.02	
1,563	PRA	36,621	0.01	251	Virtu Financial	7,653	0.00	
8,337	Primoris Services	464,871	0.17	111	Virtus Investment Partners	23,310	0.01	
3,548	Privia Health	71,989	0.03	4,230	Vital Farms*	131,045	0.05	
12,606	PROG	591,347	0.21	15,256	Warby Parker	228,687	0.08	
1,777	Progress Software	103,812	0.04	4,991	Watts Water Technologies	973,894	0.35	
27,219	PROS*	548,735	0.19	146	Webster Financial	6,931	0.00	
5,950	PTC Therapeutics*	210,868	0.08	1,979	Whirlpool*	199,998	0.07	
4,492	PVH*	435,454	0.15	5,806	Wingstop	2,270,436	0.81	
16,389	Qualys*	2,063,703	0.73	1,693	Winmark	611,139	0.22	
3,323	QuinStreet	62,472	0.02	1,164	Wintrust Financial	125,444	0.04	
4,642	Radius Recycling	70,837	0.02	16,594	Workiva	1,321,380	0.47	
5,327	Ralph Lauren	907,028	0.32	65	World Acceptance	7,826	0.00	
230	Rambus*	10,362	0.00	9,673	Xencor	165,698	0.06	
1,886	REGENXBIO	22,632	0.01	3,884	Xperi	34,801	0.01	
8,031	Reinsurance of America	1,741,281	0.62	2,040	XPO*	230,214	0.08	
17,068	Relay Therapeutics*	115,124	0.04	30,458	Yelp	1,066,030	0.38	
56,641	Remitly Global*	782,778	0.27	624	Y-mAbs Therapeutics	8,667	0.00	
282	REVOLUTION Medicines	11,779	0.00	35,317	ZipRecruiter	335,511	0.12	
19,860	RingCentral*	680,602	0.24	46,172	Zurn Elkay Water Solutions*	1,490,432	0.53	
4,441	RLI	681,205	0.24			136,802,452	48.52	
5,407	RLJ Lodging Trust*	51,204	0.02	普通股／優先股（股份）總額			276,539,989	98.07
26,892	Robert Half	1,680,481	0.60	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額			276,539,989	98.07
148	Royal Gold*	20,924	0.01					
11,904	Sage Therapeutics	95,827	0.03	其他可轉讓證券				
3,462	Sarepta Therapeutics*	476,752	0.17					
1,940	Saul Centers	79,385	0.03	普通股（股份）				
761	Scholar Rock	7,009	0.00	加拿大				
22	Seaboard	68,398	0.02	1,272,764	Diagnocure**	—	0.00	
2,104	Seaport Entertainment*	63,309	0.02	美國				
72	Silicon Laboratories	8,704	0.00	262	Gci Liberty Escrow Share**	—	0.00	
3,557	Skechers USA	241,698	0.09	普通股（股份）總額			—	0.00
6,085	Sonos	74,602	0.03	權利				
17,171	Spectrum Brands	1,614,246	0.57	臺灣				
750	Squarespace	33,938	0.01	4,180	Merry Electronics Rts (1/10/2024)**	5,423	0.00	
6,447	Steelcase	89,871	0.03	共有權利			5,423	0.00
863	Sterling Infrastructure	103,569	0.04	其他可轉讓證券總額			5,423	0.00
3,599	Steven Madden	160,084	0.06	普通股／優先股（股份）總額			276,545,412	98.08
1,173	Stoneridge*	16,833	0.01	其他淨資產			5,424,000	1.92
1,270	Stride*	104,178	0.04	淨資產總額（美金）			281,969,412	100.00
1,596	Surgery Partners	50,386	0.02					
8,264	Synaptics	685,912	0.24					
3,283	Tanger*	99,541	0.04					
17,248	Taylor Morrison Home	1,148,544	0.41					
146,660	Teladoc Health*	1,050,819	0.37					
5,484	Tenet Healthcare	900,144	0.32					
1,965	Tetra Tech*	463,347	0.16					
6,345	Texas Roadhouse	1,071,290	0.38					
287	TG Therapeutics	6,693	0.00					

* 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德智慧數據永續環球小型企業基金 (Systematic Sustainable Global SmallCap Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	955,792	USD	652,084	BNY Mellon	13/9/2024	(3,656)
未實現淨減值						(3,656)
英鎊避險股份類別						
GBP	151,870	USD	193,151	BNY Mellon	13/9/2024	6,510
USD	3,242	GBP	2,509	BNY Mellon	13/9/2024	(58)
未實現淨增值						6,452
未實現淨增值總額 (美金曝險部位 - 美金 851,203)						2,796

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值 (美金)
16	USD	MSCI EAFE Index	2024 年 9 月	1,969,760	65,030
10	USD	MSCI Emerging Markets Index	2024 年 9 月	551,550	6,100
25	USD	Russell 2000 E-Mini Index	2024 年 9 月	2,768,375	98,439
合計				5,289,685	169,569

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
工業	20.83
金融	18.88
非週期性消費品	18.32
週期性消費品	13.44
科技	12.83
基本材料	4.77
能源	3.41
通訊	2.94
公共事業	2.30
多元化	0.36
其他淨資產	1.92
	100.00

貝萊德英國基金 (United Kingdom Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (英 鎊)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (英 鎊)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				344,729	Segro	3,019,826	1.59
普通股 (股份)				1,612,552	Serco*	2,825,191	1.48
澤西島				1,407,133	Shaftesbury Capital	2,069,892	1.09
74,385 Rosebank Industries				448,952	Shell	12,000,487	6.31
英國				248,908	Smith & Nephew*	2,919,691	1.54
329,754 3i				32,139	Spirax	2,477,917	1.30
133,776 Anglo American				798,289	Standard Chartered	6,236,234	3.28
28,001 Ashtead*				730,000	Trainline	2,208,980	1.16
137,737 AstraZeneca				113,300	Travis Perkins*	1,032,163	0.54
620,000 Auto Trader						177,575,266	93.33
986,232 Baltic Classifieds				美國			
646,679 BP				10,426	Mastercard	3,828,247	2.01
1,186,550 Coats				11,306	Microsoft	3,583,380	1.89
446,752 Compass				10,068	S&P Global	3,923,345	2.06
119,012 Diageo						11,334,972	5.96
60,535 Diploma				普通股 (股份) 總額			
19,516 Games Workshop*						189,423,123	99.56
588,400 GlobalData				允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
236,600 Halma						189,423,123	99.56
198,930 Hargreaves Lansdown*				其他可轉讓證券			
258,196 Howden Joinery				普通股 (股份)			
700,617 HSBC				英國			
106,463 Indivior*				217,967	Patisserie Hld Npv**	—	0.00
94,000 Johnson Matthey						—	0.00
101,678 London Stock Exchange				普通股 (股份) 總額			
455,800 Melrose Industries*						—	0.00
91,836 Next				其他可轉讓證券總額			
598,871 Pearson						—	0.00
94,260 Reckitt Benckiser				普通股 / 優先股 (股份) 總額			
373,722 RELX						189,423,123	99.55
582,021 Rentokil Initial				其他淨資產			
907,340 Rightmove*						848,114	0.45
124,723 Rio Tinto*				淨資產總額 (英鎊)			
						190,271,237	100.00

* 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德英國基金 (United Kingdom Fund) 續

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	26.71
金融	22.86
週期性消費品	14.09
通訊	12.09
能源	7.77
工業	7.15
基本材料	5.51
科技	3.37
其他淨資產	0.45
	100.00

貝萊德美國價值型基金 (基金之配息來源可能為本金)
 (US Basic Value Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				美國			
				14,538	Air Products and Chemicals	4,027,026	0.48
				52,466	Albemarle*	4,843,661	0.57
				63,635	American Electric Power	6,400,409	0.76
				220,850	American International	16,786,809	1.98
				229,385	AT&T	4,530,354	0.54
				141,585	Bank of America	5,707,291	0.68
				437,983	Baxter International*	16,757,230	1.98
				37,972	Bristol-Myers Squibb	1,898,600	0.23
				174,262	Cardinal Health	19,667,210	2.33
				23,575	Cigna	8,515,761	1.01
				119,822	Cisco Systems	6,055,804	0.71
				396,129	Citigroup	24,643,185	2.91
				7,475	Citizens Financial	320,528	0.04
				144,371	Cognizant Technology Solutions	11,196,693	1.32
				373,205	Comcast	14,730,401	1.75
				78,127	Crown Castle	8,754,912	1.04
				355,129	CVS Health	20,242,353	2.40
				7,806	Discover Financial Services	1,082,770	0.13
				80,383	Dollar General	6,909,723	0.82
				74,620	Dominion Energy*	4,169,766	0.49
				63,857	Electronic Arts	9,570,887	1.13
				20,834	Elevance Health	11,509,119	1.37
				6,280	Eli Lilly	5,923,610	0.70
				47,124	Entergy	5,680,798	0.67
				179,400	Exelon	6,842,315	0.81
				166,921	Fidelity National Financial	9,905,092	1.17
				158,240	Fidelity National Information Services	12,926,626	1.53
				4,460	First American Financial*	282,586	0.03
				11,798	First Citizens BancShares	23,525,684	2.79
				120,268	Fortrea*	2,756,543	0.32
				143,330	Fox	5,896,596	0.70
				285,356	General Motors	14,130,829	1.67
				99,081	Hasbro*	6,709,765	0.80
				70,477	Hess	9,662,397	1.14
				51,580	Hewlett Packard Enterprise	1,005,810	0.12
				505,982	HP*	18,028,139	2.13
				21,724	Humana	7,634,791	0.90
				68,066	Huntington Ingalls Industries*	19,148,327	2.27
				202,167	Intel	4,382,981	0.52
				70,863	Intercontinental Exchange	11,404,691	1.35
				52,152	International Flavors & Fragrances	5,381,044	0.64
				55,255	JPMorgan Chase	12,312,471	1.45
				142,340	Keurig Dr Pepper	5,178,329	0.61
				37,059	Kimberly-Clark	5,341,684	0.63
				193,426	Kinder Morgan	4,143,184	0.49
				483,229	Kraft Heinz	17,057,984	2.02
				50,161	Labcorp	11,536,528	1.36
				34,468	Lamb Weston*	2,117,369	0.25
				37,941	Lear*	4,395,085	0.52
				57,642	Leidos	9,089,567	1.08
				26,224	Microsoft	10,925,967	1.29
				28,700	Mid-America Apartment Communities	4,637,633	0.55
				305,133	Newell Brands	2,213,740	0.26
				451,022	PG&E	8,849,051	1.05
				37,453	PPG Industries	4,848,665	0.57
				281,674	Sealed Air*	9,858,590	1.16
				151,767	Sempra*	12,416,059	1.47
				234,086	SS&C Technologies	17,465,156	2.07
				34,994	Stanley Black & Decker	3,567,288	0.42
加 拿 大							
240,234	Suncor Energy*	9,719,867	1.15				
106,401	Teck Resources*	5,075,328	0.60				
		14,795,195	1.75				
開 曼 群 島							
413,700	Alibaba	4,320,884	0.51				
法 國							
16,213	Pernod Ricard	2,303,043	0.27				
304,263	Sanofi ADR*	17,130,007	2.03				
		19,433,050	2.30				
德 國							
202,385	Bayer	6,260,810	0.74				
45,354	Henkel	4,163,386	0.49				
		10,424,196	1.23				
愛 爾 蘭							
29,783	Allegion	4,095,460	0.48				
128,106	Johnson Controls International	9,163,422	1.09				
197,571	Medtronic	17,459,349	2.07				
44,582	Willis Towers Watson	13,012,148	1.54				
		43,730,379	5.18				
日 本							
80,100	Komatsu*	2,231,970	0.27				
90,900	Sony	8,867,684	1.05				
		11,099,654	1.32				
澤 西 島							
667,666	WPP*	6,368,449	0.75				
荷 蘭							
60,451	Airbus	9,324,191	1.10				
352,901	CNH Industrial	3,627,822	0.43				
279,725	Koninklijke Philips*	8,458,884	1.00				
		21,410,897	2.53				
韓 國							
13,435	Samsung Electronics GDR*	18,768,695	2.22				
瑞 士							
19,797	Swatch*	4,174,256	0.49				
136,027	UBS	4,178,577	0.50				
		8,352,833	0.99				
臺 灣							
25,538	Taiwan Semiconductor Manufacturing ADR	4,385,641	0.52				
英 國							
27,470	AstraZeneca	4,798,388	0.57				
561,660	BP ADR*	18,967,258	2.25				
343,460	British American Tobacco ADR*	12,845,404	1.52				
52,647	Diageo	1,718,413	0.20				
379,182	Prudential*	3,275,838	0.39				
408,845	Shell	14,365,964	1.70				
		55,971,265	6.63				

* 本證券全部或部分代表借貸證券。

貝萊德美國價值型基金 (基金之配息來源可能為本金) (US Basic Value Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
4,248	Thermo Fisher Scientific	2,610,778	0.31
251,631	Verizon Communications	10,372,230	1.22
32,251	Visa	8,899,986	1.05
492,811	Wells Fargo	28,410,554	3.37
38,985	Westinghouse Air Brake Technologies	6,542,463	0.77
93,331	Williams	4,234,428	0.51
		586,573,905	69.41
普通股／優先股（股份）總額		805,635,043	95.34
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額		805,635,043	95.34
普通股／優先股（股份）總額		805,635,043	95.34
其他淨資產		39,408,952	4.66
淨資產總額（美金）		845,043,995	100.00

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未實現增值／ (減值) (美金)
離岸人民幣避險股份類別						
CNY	4,751,371	USD	664,614	BNY Mellon	13/9/2024	7,314
USD	179,546	CNY	1,283,431	BNY Mellon	13/9/2024	(1,954)
未實現淨增值						5,360
歐元避險股份類別						
EUR	27,804,630	USD	30,444,545	BNY Mellon	13/9/2024	365,723
USD	492,999	EUR	447,044	BNY Mellon	13/9/2024	(2,370)
未實現淨增值						363,353
新加坡幣避險股份類別						
SGD	278,767	USD	210,895	BNY Mellon	13/9/2024	3,082
USD	3,250	SGD	4,254	BNY Mellon	13/9/2024	(16)
未實現淨增值						3,066
未實現淨增值總額 (美金曝險部位 - 美金 32,358,422)						371,779

至 2024 年 8 月 31 日止之產業明細

	淨 資 產 %
非週期性消費品	25.31
金融	20.97
科技	13.93
工業	7.99
能源	7.84
通訊	6.18
週期性消費品	5.61
公共事業	5.25
基本材料	2.26
其他淨資產	4.66
	100.00

貝萊德美元優質債券基金 (US Dollar Bond Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				USD 270,000	AGL CLO 14 6.694% 2/12/2034	270,760	0.05
債券				USD 250,000	AGL CLO 3 8.863% 15/1/2033	252,271	0.05
阿根廷				USD 250,000	AGL CLO 7 6.763% 15/7/2034	250,463	0.05
USD 9,000	Argentine Republic Government International Bond 1% 9/7/2029	5,389	0.00	USD 500,000	AGL Core CLO 4 0% 20/10/2037	500,000	0.09
USD 15,300	Argentine Republic Government International Bond 3.5% 9/7/2041	6,401	0.00	USD 500,000	AGL Core CLO 4 6.614% 20/4/2033	499,406	0.09
USD 17,750	Argentine Republic Government International Bond 4.125% 9/7/2035*	7,911	0.00	USD 250,000	AIMCO CLO Series 2015-A 7.147% 17/10/2034	251,020	0.05
USD 11,700	Argentine Republic Government International Bond 5% 9/1/2038	5,710	0.00	USD 250,000	AIMCO CLO Series 2017-A 6.594% 20/4/2034	249,808	0.04
USD 12,000	YPF 6.95% 21/7/2027	11,640	0.00	USD 250,000	AIMCO CLO Series 2017-A 7.644% 20/4/2034	251,138	0.05
USD 60,000	YPF 9.5% 17/1/2031	62,850	0.01	USD 56,970	AMMC CLO 21 6.753% 2/11/2030	56,992	0.01
		99,901	0.01	USD 250,000	Apidos CLO XXXI 7.113% 15/4/2031	250,695	0.05
比利時				USD 94,701	Arbor Realty Commercial Real Estate Notes 2022-FL2 7.187% 15/5/2037	94,238	0.02
EUR 2,267,600	Kingdom of Belgium Government Bond 3.3% 22/6/2054	2,448,485	0.44	USD 630,000	AREIT 2024-CRE9 7.028% 17/5/2041	628,655	0.11
百慕達				USD 250,000	Bain Capital Credit CLO 2021-3 8.645% 24/7/2034	249,035	0.04
USD 500,000	OHA Credit Funding 19 6.994% 20/7/2037	502,373	0.09	USD 250,000	Bardot CLO 8.544% 22/10/2032	250,425	0.05
USD 1,236,049	PFP 2022-9 7.613% 19/8/2035	1,238,987	0.22	USD 69,826	BlueMountain CLO 2013-2 6.724% 22/10/2030	69,919	0.01
USD 636,000	PFP 2024-11 7.172% 17/9/2039	635,013	0.12	USD 480,710	BlueMountain CLO 2015-3 6.544% 20/4/2031	481,030	0.09
		2,376,373	0.43	USD 155,274	Carbone CLO 6.684% 20/1/2031	155,313	0.03
巴西				USD 78,933	Carlyle Global Market Strategies CLO 2013-3 6.663% 15/10/2030	79,015	0.01
BRL 35,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	589,153	0.11	USD 250,000	CBAM 2017-1 7.944% 20/7/2030	250,953	0.05
BRL 25,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	405,902	0.08	USD 250,000	CIFC Funding 2014-II-R 8.345% 24/4/2030	250,013	0.04
BRL 221,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2035	3,535,684	0.64	USD 250,000	CIFC Funding 2015-III 6.691% 19/4/2029	250,273	0.05
USD 1,350,000	Brazilian Government International Bond 6.125% 15/3/2034*	1,374,233	0.25	USD 571,741	CIFC Funding 2018-I 6.541% 18/4/2031	572,449	0.10
USD 81,087	Samarco Mineracao 9% 30/6/2031*	75,572	0.01	USD 55,533	Clear Creek CLO 6.744% 20/10/2030	55,591	0.01
		5,980,544	1.09	USD 110,906	Deer Creek CLO 2017-1 6.724% 20/10/2030	110,980	0.02
保加利亞				USD 1,229,724	Dryden 53 CLO 6.683% 15/1/2031	1,231,077	0.22
USD 6,000	Bulgaria Government International Bond 5% 5/3/2037	5,970	0.00	USD 145,095	Dryden XXVI Senior Loan Fund 6.463% 15/4/2029	145,282	0.03
加拿大				USD 200,000	Fantasia 7.95% 5/7/2022***	3,500	0.00
USD 116,000	Algonquin Power & Utilities 5.365% 15/6/2026	116,884	0.02	USD 225,628	Flatiron CLO 18 6.497% 17/4/2031	225,865	0.04
USD 22,000	Enbridge 3.4% 1/8/2051	15,829	0.00	USD 760,000	Flatiron CLO 20 7.048% 20/5/2036	762,213	0.14
USD 314,000	Rogers Communications 5.3% 15/2/2034*	318,156	0.06	USD 245,000	FWD 8.4% 5/4/2029	253,820	0.05
		450,869	0.08	USD 250,000	Galaxy XXII CLO 6.748% 16/4/2034	250,173	0.05
開曼群島				USD 740,000	Goldentree Loan Management US CLO 11 6.674% 20/10/2034	740,999	0.13
USD 250,000	ACAS CLO 2015-1 7.141% 18/10/2028	250,254	0.05	USD 810,000	Golub Capital Partners CLO 52B 7.282% 20/4/2037	813,644	0.15
USD 320,000	AGL CLO 12 6.704% 20/7/2034	320,388	0.06	USD 23,490	Grippen Park CLO 6.804% 20/1/2030	23,548	0.00
				USD 129,936	LCM XIV 6.584% 20/7/2031	130,033	0.02
				USD 216,587	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	177,551	0.03

* 本證券全部或部分代表借貸證券。
 *** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 498,000	MF1 2024-FL15 7.03% 18/8/2041	496,226	0.09	EUR 1,164,600	法國 French Republic Government Bond OAT 3% 25/5/2054	1,166,407	0.21
USD 80,559	MP CLO III 6.794% 20/10/2030	80,735	0.01	USD 203,000	德國 Deutsche Bank 3.742% 7/1/2033	174,511	0.03
USD 398,944	Neuberger Berman Loan Advisers CLO 26 6.461% 18/10/2030	399,482	0.07	EUR 200,000	匈牙利 Hungary Government International Bond 4% 25/7/2029*	223,930	0.04
USD 250,000	Neuberger Berman Loan Advisers CLO 26 6.941% 18/10/2030	250,133	0.05	EUR 10,000	Hungary Government International Bond 5.375% 12/9/2033	11,831	0.00
USD 770,000	OCP CLO 2020-20 7.229% 18/4/2037	774,072	0.14			235,761	0.04
USD 674,260	OHA Loan Funding 2013-2 6.403% 23/5/2031	676,169	0.12	USD 200,000	印尼 Indonesia Government International Bond 2.85% 14/2/2030	184,782	0.04
USD 281,049	OZLM XVIII 6.583% 15/4/2031	281,161	0.05	USD 401,000	Indonesia Government International Bond 3.05% 12/3/2051	288,780	0.05
USD 127,441	Palmer Square CLO 2014-1 6.677% 17/1/2031	128,565	0.02			473,562	0.09
USD 179,219	Pikes Peak CLO 1 6.725% 24/7/2031	179,486	0.03	EUR 335,000	國際 European Union 2.5% 4/10/2052*	315,776	0.06
USD 600,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	579,787	0.11	EUR 2,691,839	European Union 3% 4/3/2053	2,799,842	0.51
USD 260,000	Riserva CLO 6.601% 18/1/2034	259,773	0.05			3,115,618	0.57
USD 840,984	Rockford Tower CLO 2017-3 6.734% 20/10/2030	841,376	0.15	EUR 297,000	愛爾蘭 Ares European CLO XII 5.388% 20/4/2032	328,665	0.06
USD 440,508	Rockford Tower CLO 2018-1 6.49% 20/5/2031	441,147	0.08	EUR 100,000	Avoca CLO XV 4.735% 15/4/2031	110,142	0.02
USD 500,000	Rockford Tower CLO 2018-1 7.11% 20/5/2031	500,756	0.09	EUR 500,000	Avoca CLO XVIII 5.435% 15/4/2031	554,432	0.11
USD 177,266	Rockford Tower CLO 2018-2 6.704% 20/10/2031	177,206	0.03	EUR 100,000	Avoca CLO XXII 4.985% 15/4/2035	109,463	0.02
USD 314,349	Romark WM-R 6.574% 20/4/2031	315,060	0.06	EUR 250,000	Avoca CLO XXII 6.585% 15/4/2035	276,067	0.05
USD 250,000	RR 19 12.063% 15/10/2035	250,837	0.05	EUR 250,000	Avoca CLO XXIII 6.735% 15/4/2034	277,026	0.05
USD 101,426	RR 3 6.653% 15/1/2030	101,568	0.02	EUR 250,000	Bluemountain Euro 2021-2 CLO 5.435% 15/10/2035	277,070	0.05
USD 250,000	RR 5 7.273% 15/7/2039	251,209	0.05	EUR 300,000	BlueMountain Fuji CLO III 6.585% 15/1/2031	332,856	0.06
USD 234,528	Symphony CLO XXVI 6.624% 20/4/2033	234,880	0.04	EUR 100,000	CIFC European Funding CLO II 5.285% 15/4/2033	110,493	0.02
USD 119,893	Tiaa CLO III 6.698% 16/1/2031	119,999	0.02	EUR 250,000	CVC Cordatus Loan Fund IV 4.838% 22/2/2034	273,936	0.05
USD 150,000	TRINITAS CLO IV 6.941% 18/10/2031	149,762	0.03	EUR 250,000	CVC Cordatus Loan Fund V 5.188% 21/7/2030	276,559	0.05
USD 500,000	Trinitas CLO XIV 7.235% 25/1/2034	501,224	0.09	EUR 250,000	Euro-Galaxy III CLO 6.955% 24/4/2034	277,487	0.05
USD 394,467	Voya CLO 2014-4 6.663% 14/7/2031	394,675	0.07	EUR 250,000	Fidelity Grand Harbour CLO 2021-1 7.285% 15/10/2034	277,280	0.05
USD 250,000	Wellfleet CLO 2017-3 7.497% 17/1/2031	250,547	0.05	EUR 100,000	Henley CLO IV 5.035% 25/4/2034	110,116	0.02
		20,294,624	3.70	EUR 250,000	Henley CLO IV 6.685% 25/4/2034	279,656	0.05
	哥倫比亞			EUR 250,000	Madison Park Euro Funding XVI 6.885% 25/5/2034	277,985	0.05
COP 398,200,000	Colombian TES 5.75% 3/11/2027	88,041	0.02	EUR 250,000	Man GLG Euro CLO VI 7.185% 15/10/2032	276,362	0.05
COP 537,500,000	Colombian TES 6% 28/4/2028	117,637	0.02	EUR 100,000	OCP Euro CLO 2017-2 5.035% 15/1/2032	110,876	0.02
COP 215,200,000	Colombian TES 7% 26/3/2031	45,589	0.01	EUR 350,000	Penta CLO 17 5.353% 15/8/2038	387,533	0.07
USD 10,000	Ecopetrol 8.375% 19/1/2036	10,150	0.00	EUR 350,000	Penta CLO 17 5.703% 15/8/2038	387,531	0.07
		261,417	0.05				
	捷克共和國						
CZK 3,120,000	Czech Republic Government Bond 2.75% 23/7/2029	132,969	0.02				
	多明尼加共和國						
USD 100,000	Dominican Republic International Bond 4.875% 23/9/2032	94,100	0.02				
	埃及						
EGP 2,000,000	Egypt Treasury Bills 0% 18/2/2025	36,411	0.01				
EGP 3,375,000	Egypt Treasury Bills 0% 18/3/2025	60,373	0.01				
		96,784	0.02				

* 本證券全部或部分代表借貸證券。
 437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 350,000	Penta CLO 17 6.703% 15/8/2038	387,522	0.07	USD 119,000	荷蘭 NXP / NXP Funding / NXP USA 2.5% 11/5/2031	103,053	0.02
EUR 100,000	St Paul's CLO XII 5.285% 15/4/2033	110,437	0.02	USD 30,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	25,835	0.01
		5,809,494	1.06	USD 68,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	63,627	0.01
USD 270,000	以色列 Israel Government International Bond 5.75% 12/3/2054*	259,867	0.05			192,515	0.04
EUR 196,549	義大利 Cassia 2022-1 6.038% 22/5/2034	217,684	0.04	USD 200,000	阿曼 Oman Government International Bond 6.5% 8/3/2047	212,048	0.04
JPY 211,500,000	日本 Japan Government Thirty Year Bond 1.8% 20/3/2054	1,358,890	0.25	USD 352,000	巴拿馬 Panama Government International Bond 3.875% 17/3/2028*	333,168	0.06
JPY 90,300,000	Japan Government Thirty Year Bond 2.2% 20/6/2054	633,093	0.11	USD 445,000	Panama Government International Bond 4.5% 1/4/2056	311,667	0.06
USD 437,000	Takeda Pharmaceutical 2.05% 31/3/2030	384,394	0.07			644,835	0.12
		2,376,377	0.43	USD 324,000	祕魯 Peruvian Government International Bond 3.55% 10/3/2051	243,199	0.04
USD 790,000	澤西島 Canyon CLO 2023-2 7.37% 15/5/2037	794,382	0.14	PEN 435,000	Peruvian Government International Bond 6.95% 12/8/2031	122,993	0.02
USD 250,000	Golub Capital Partners CLO 66B 7.235% 25/4/2036	250,258	0.05	PEN 129,000	Peruvian Government International Bond 7.6% 12/8/2039	36,583	0.01
USD 500,000	Invesco US CLO 2023-1 7.332% 22/4/2037	503,300	0.09			402,775	0.07
GBP 108,000	Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	144,101	0.03	USD 552,000	菲律賓 Philippine Government International Bond 3% 1/2/2028	528,311	0.09
		1,692,041	0.31	USD 282,000	Philippine Government International Bond 3.2% 6/7/2046	211,242	0.04
USD 24,801	盧森堡 Gol Finance 15.701% 29/1/2025	26,661	0.01			739,553	0.13
USD 27,000	Kenbourne Invest 6.875% 26/11/2024***	14,985	0.00	PLN 109,000	波蘭 Republic of Poland Government Bond 2% 25/8/2036	26,200	0.01
USD 27,000	MHP Lux 6.25% 19/9/2029	19,710	0.00	PLN 542,000	Republic of Poland Government Bond 2.75% 25/10/2029*	125,729	0.02
		61,356	0.01	PLN 467,000	Republic of Poland Government Bond 4.75% 25/7/2029	118,468	0.02
USD 38,703	墨西哥 Grupo Posadas 7% 30/12/2027*	35,123	0.01	PLN 323,000	Republic of Poland Government Bond 5% 25/10/2034*	80,931	0.01
MXN 418,500	Mexican Bonos 7.75% 23/11/2034	1,854,664	0.34	PLN 935,000	Republic of Poland Government Bond 5.75% 25/4/2029	248,457	0.05
MXN 18,000	Mexican Bonos 8% 7/11/2047	74,603	0.01			599,785	0.11
MXN 115,000	Mexican Bonos 8.5% 1/3/2029	557,234	0.10	USD 79,000	新加坡 Pfizer Investment Enterprises 4.75% 19/5/2033	79,678	0.02
MXN 245,920	Mexican Bonos 8.5% 31/5/2029	1,191,110	0.22	ZAR 2,433,000	南非 Republic of South Africa Government Bond 7% 28/2/2031*	120,436	0.02
MXN 426,000	Mexico Cetes 0% 28/11/2024	210,850	0.04	ZAR 1,139,000	Republic of South Africa Government Bond 8% 31/1/2030	61,158	0.01
USD 544,000	Mexico Government International Bond 2.659% 24/5/2031	463,766	0.09	ZAR 780,000	Republic of South Africa Government Bond 8.75% 31/1/2044	35,319	0.01
USD 409,000	Mexico Government International Bond 3.5% 12/2/2034	345,593	0.06	ZAR 1,572,000	Republic of South Africa Government Bond 8.75% 28/2/2048	70,947	0.01
USD 719,000	Mexico Government International Bond 4.5% 31/1/2050*	566,723	0.10			287,860	0.05
USD 1,109,000	Mexico Government International Bond 6.35% 9/2/2035*	1,156,343	0.21				
USD 331,000	Petroleos Mexicanos 6.5% 13/3/2027	320,891	0.06				
MXN 8,068	Petroleos Mexicanos 7.19% 12/9/2024	40,894	0.00				
		6,817,794	1.24				

* 本證券全部或部分代表借貸證券。
 *** 此證券處於違約狀態，詳見附註 2(b)。
 437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 1,139,000	瑞 士 UBS 7.95% 9/1/2025	1,148,402	0.21	USD 206,000	AEP Texas 3.45% 15/1/2050	146,279	0.03
				USD 175,000	AEP Texas 5.4% 1/6/2033	177,543	0.03
				USD 772,000	AEP Transmission 3.15% 15/9/2049	546,766	0.10
USD 54,542	土 耳 其 Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/3/2027	52,850	0.01	USD 59,000	AEP Transmission 4.5% 15/6/2052	52,295	0.01
TRY 2,113,000	Turkiye Government Bond 26.2% 5/10/2033	60,830	0.01	USD 41,000	AEP Transmission 5.4% 15/3/2053	41,789	0.01
TRY 556,000	Turkiye Government Bond 31.08% 8/11/2028	16,618	0.00	USD 29,000	Agilent Technologies 2.3% 12/3/2031	25,225	0.00
TRY 1,434,000	Turkiye Government Bond 37% 18/2/2026	41,435	0.01	USD 920,432	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	910,719	0.17
		171,733	0.03	USD 145,000	Alabama Power 3.75% 1/3/2045	117,809	0.02
				USD 219,000	Alabama Power 4.15% 15/8/2044	189,592	0.03
USD 131,000	烏 克 蘭 Ukraine Government International Bond 7.75% 1/8/2041	90,717	0.02	USD 61,000	Alabama Power 4.3% 2/1/2046	53,409	0.01
USD 14,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	12,530	0.00	USD 221,883	Alternative Loan Trust 2004- 22CB 6.25% 25/10/2034	229,332	0.04
		103,247	0.02	USD 1,313,932	Alternative Loan Trust 2005- 42CB 5.5% 25/10/2035	770,785	0.14
				USD 18,044	Alternative Loan Trust 2005-59 6.11% 20/11/2035	17,036	0.00
USD 205,000	英 國 Anglo American Capital 4.5% 15/3/2028	203,331	0.04	USD 281,418	Alternative Loan Trust 2006- OA14 6.892% 25/11/2046	228,280	0.04
USD 366,000	Anglo American Capital 5.625% 1/4/2030	377,300	0.07	USD 346,218	Alternative Loan Trust 2006- OA16 5.772% 25/10/2046	319,637	0.06
USD 34,368	Avianca Midco 2 9% 1/12/2028	33,507	0.01	USD 60,447	Alternative Loan Trust 2006- OA9 5.65% 20/7/2046	50,085	0.01
USD 215,000	BAE Systems 1.9% 15/2/2031	182,060	0.03	USD 30,911	Alternative Loan Trust 2006- OC1 5.852% 25/3/2036	29,674	0.01
USD 1,159,000	BAE Systems 3.4% 15/4/2030	1,090,569	0.20	USD 64,829	Alternative Loan Trust 2006- OC10 5.852% 25/11/2036	55,014	0.01
USD 1,064,000	BAE Systems 5.25% 26/3/2031	1,099,365	0.20	USD 487,720	Alternative Loan Trust 2007- 14T2 6% 25/7/2037	248,358	0.05
GBP 100,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	131,935	0.02	USD 129,186	Alternative Loan Trust 2007-9T1 6% 25/5/2037	63,820	0.01
USD 87,421	SCC Power 4% 17/5/2032	13,113	0.00	USD 521,000	Altria 3.4% 4/2/2041	398,398	0.07
USD 73,297	SCC Power 8% 31/12/2028	29,942	0.01	USD 157,000	Altria 3.7% 4/2/2051	114,558	0.02
GBP 2,277,500	United Kingdom Gilt 4.375% 31/7/2054	2,926,750	0.53	USD 66,000	Altria 3.875% 16/9/2046	50,967	0.01
		6,087,872	1.11	USD 294,000	Altria 4.25% 9/8/2042	248,872	0.05
				USD 73,000	Altria 4.45% 6/5/2050*	60,349	0.01
USD 552,000	美 國 1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	527,951	0.10	USD 195,000	Altria 6.875% 1/11/2033	219,235	0.04
USD 200,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	185,337	0.03	USD 134,000	Amazon.com 2.5% 3/6/2050	86,757	0.02
USD 100,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	96,232	0.02	USD 41,000	Amazon.com 2.7% 3/6/2060	25,860	0.00
USD 100,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	89,961	0.02	USD 37,000	Amazon.com 3.1% 12/5/2051	26,972	0.00
USD 210,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	178,013	0.03	USD 30,000	Amazon.com 3.95% 13/4/2052	25,505	0.00
USD 112,000	280 Park Avenue 2017-280P Mortgage Trust 6.706% 15/9/2034	105,772	0.02	USD 45,652	Ambac Assurance 5.1% 7/6/2172	63,114	0.01
USD 200,000	280 Park Avenue 2017-280P Mortgage Trust 7.162% 15/9/2034	183,098	0.03	USD 190,000	American Express 5.043% 26/7/2028	192,868	0.04
USD 210,000	280 Park Avenue 2017-280P Mortgage Trust 7.745% 15/9/2034	195,774	0.04	USD 35,618	American Home Mortgage Assets Trust 2007-1 5.862% 25/2/2047	12,767	0.00
USD 145,000	6297782 4.911% 1/9/2027	145,410	0.03	USD 167,801	American Home Mortgage Investment Trust 2007-1 5.582% 25/5/2047	94,317	0.02
USD 85,000	6297782 5.026% 1/10/2029	84,940	0.02	USD 95,000	American International 4.375% 30/6/2050	83,545	0.02
USD 168,000	AbbVie 4.3% 14/5/2036	161,774	0.03	USD 70,000	American Municipal Power 8.084% 15/2/2050	95,388	0.02
USD 1,492,000	AbbVie 5.05% 15/3/2034	1,543,334	0.28	USD 407,000	American Tower 2.7% 15/4/2031	359,579	0.07
USD 219,000	Advanced Micro Devices 4.393% 1/6/2052*	202,812	0.04	USD 572,000	Amgen 4.4% 22/2/2062	480,246	0.09
				USD 1,136,000	Amgen 5.25% 2/3/2030	1,178,820	0.21
				USD 440,000	Amgen 5.75% 2/3/2063	454,823	0.08
				USD 302,000	Antero Resources 5.375% 1/3/2030	298,882	0.05
				USD 252,000	Antero Resources 7.625% 1/2/2029	261,200	0.05

* 本證券全部或部分代表借貸證券。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 374,000	Apache 4.75% 15/4/2043	307,099	0.06	USD 600,000	BankAmerica Manufactured Housing Contract Trust 7.241% 10/12/2025	82,011	0.02
USD 1,955,535	APS Resecuritization Trust 2016-1 1.951% 31/7/2057	664,850	0.12	USD 414,000	BAT Capital 4.54% 15/8/2047	341,889	0.06
USD 649,974	AREIT 2022-CRE7 7.584% 17/6/2039	651,469	0.12	USD 363,000	BAT Capital 4.758% 6/9/2049	307,150	0.06
USD 122,738	Argent Mortgage Loan Trust 2005-W1 5.872% 25/5/2035	97,312	0.02	USD 57,000	BAT Capital 5.282% 2/4/2050	52,386	0.01
USD 101,300	Argent Trust 2006-M1 5.692% 25/7/2036	27,424	0.01	USD 742,000	BAT Capital 5.65% 16/3/2052	708,046	0.13
USD 90,000	Ashford Hospitality Trust 2018-ASHF 6.759% 15/4/2035	89,310	0.02	USD 184,000	BAT Capital 7.081% 2/8/2053	211,030	0.04
USD 95,000	Ashford Hospitality Trust 2018-ASHF 7.609% 15/4/2035	93,064	0.02	USD 100,000	Bay Area Toll Authority 7.043% 1/4/2050	125,230	0.02
USD 227,000	Ashford Hospitality Trust 2018-ASHF 8.609% 15/4/2035	222,097	0.04	USD 60,211	Bayview Commercial Asset Trust 2005-3 5.872% 25/11/2035	58,700	0.01
USD 230,000	Associated Banc-Corp. 6.455% 29/8/2030	231,850	0.04	USD 119,519	Bayview Commercial Asset Trust 2005-4 5.842% 25/1/2036	114,464	0.02
USD 157,000	AT&T 3.65% 1/6/2051	117,645	0.02	USD 5,638	Bayview Commercial Asset Trust 2005-4 6.067% 25/1/2036	5,377	0.00
USD 1,088,000	AT&T 3.65% 15/9/2059	774,048	0.15	USD 21,545	Bayview Commercial Asset Trust 2006-2 5.812% 25/7/2036	20,909	0.00
USD 1,085,000	AT&T 3.8% 1/12/2057	804,896	0.15	USD 7,825	Bayview Commercial Asset Trust 2006-3 5.767% 25/10/2036	7,600	0.00
USD 73,000	AT&T 3.85% 1/6/2060	54,036	0.01	USD 244,154	Bayview Commercial Asset Trust 2006-4 5.737% 25/12/2036	235,195	0.04
USD 80,000	AT&T 4.5% 9/3/2048	69,739	0.01	USD 128,297	Bayview Commercial Asset Trust 2007-1 5.797% 25/3/2037	122,124	0.02
USD 165,000	AT&T 5.45% 1/3/2047	166,647	0.03	USD 521,225	Bayview Commercial Asset Trust 2007-2 5.797% 25/7/2037	489,279	0.09
USD 208,000	Baltimore Gas and Electric 3.2% 15/9/2049	147,252	0.03	USD 397,706	Bayview Commercial Asset Trust 2007-6 6.892% 25/12/2037	350,443	0.06
USD 99,000	Baltimore Gas and Electric 3.75% 15/8/2047	78,685	0.01	USD 140,918	Bayview Commercial Asset Trust 2008-2 7.892% 25/4/2038	139,853	0.03
USD 31,000	Baltimore Gas and Electric 4.55% 1/6/2052	27,649	0.00	USD 475,438	Bayview Financial Revolving Asset Trust 2004-B 6.366% 28/5/2039	385,766	0.07
USD 27,000	Baltimore Gas and Electric 5.65% 1/6/2054	28,552	0.01	USD 44,700	Bayview Financial Revolving Asset Trust 2004-B 6.666% 28/5/2039	23,507	0.00
USD 150,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	143,048	0.03	USD 17,260	Bayview Financial Revolving Asset Trust 2005-E 6.366% 28/12/2040	17,191	0.00
USD 900,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.784% 15/11/2033	899,131	0.16	USD 100,000	BBCMS 2018-TALL Mortgage Trust 6.505% 15/3/2037	91,748	0.02
USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.884% 15/11/2032	99,627	0.02	USD 74,764	BBCMS Trust 2015-SRCH 3.312% 10/8/2035	71,779	0.01
USD 300,000	BAMLL Commercial Mortgage Trust 2017-SCH 7.384% 15/11/2032	298,251	0.05	USD 126,219	BCAP Trust 2007-AA4 4.472% 25/6/2047	51,450	0.01
USD 91,512	Banc of America Alternative Loan Trust 2006-7 6.498% 25/10/2036	27,622	0.01	USD 118,927	BCMSC Trust 2000-A 7.575% 15/6/2030	11,149	0.00
USD 545	Banc of America Funding 2007-1 Trust 5.75% 25/1/2037	457	0.00	USD 110,398	BCMSC Trust 2000-A 7.83% 15/6/2030	10,699	0.00
USD 125,000	Bank of America 1.898% 23/7/2031	107,227	0.02	USD 79,834	BCMSC Trust 2000-A 8.29% 15/6/2030	8,192	0.00
USD 40,000	Bank of America 2.676% 19/6/2041	29,469	0.01	USD 369,997	BDS 2022-FL12 7.472% 19/8/2038	370,786	0.07
USD 495,000	Bank of America 2.831% 24/10/2051	336,646	0.06	USD 27,765	Bear Stearns ALT-A Trust 2006-6 5.712% 25/11/2036	23,390	0.00
USD 207,000	Bank of America 2.972% 4/2/2033	183,119	0.03	USD 131,017	Bear Stearns ALT-A Trust 2007-1 5.712% 25/1/2047	107,649	0.02
USD 38,000	Bank of America 2.972% 21/7/2052	26,667	0.01	USD 76,999	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	74,903	0.01
USD 69,000	Bank of America 4.083% 20/3/2051	58,712	0.01				
USD 25,000	Bank of America 5% 21/1/2044	25,091	0.00				
USD 688,000	Bank of America 5.468% 23/1/2035	714,930	0.13				
USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.733% 15/2/2050	12,893	0.00				

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 92,732	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	94,739	0.02	USD 744,000	BX Trust 2018-GW 6.434% 15/5/2035	742,516	0.14
USD 86,723	Bear Stearns Asset Backed I Trust 2006-AC2 5.742% 25/3/2036	23,931	0.00	USD 30,000	BXP Trust 2017-CC 3.67% 13/8/2037	23,830	0.00
USD 78,505	Bear Stearns Asset Backed I Trust 2006-HE1 4.984% 25/12/2035	120,897	0.02	USD 60,000	BXP Trust 2017-CC 3.67% 13/8/2037	47,524	0.01
USD 46,343	Bear Stearns Asset Backed I Trust 2006-HE7 5.732% 25/9/2036	46,324	0.01	USD 140,000	BXP Trust 2017-GM 3.379% 13/6/2039	133,609	0.02
USD 2,151	Bear Stearns Asset Backed I Trust 2007-FS1 5.732% 25/5/2035	2,143	0.00	USD 185,000	BXP Trust 2017-GM 3.539% 13/6/2039	171,048	0.03
USD 34,278	Bear Stearns Asset Backed I Trust 2007-HE2 5.672% 25/3/2037	32,415	0.01	USD 50,000	BXP Trust 2017-GM 3.539% 13/6/2039	45,030	0.01
USD 22,994	Bear Stearns Asset Backed I Trust 2007-HE3 5.642% 25/4/2037	37,106	0.01	USD 916,000	Cameron LNG 3.402% 15/1/2038	770,203	0.14
USD 461,573	Bear Stearns Asset Backed I Trust 2007-HE3 5.742% 25/4/2037	494,780	0.09	USD 68,301	Carrington Mortgage Loan Trust Series 2006-NC3 5.542% 25/8/2036	66,116	0.01
USD 12,690	Bear Stearns Mortgage Funding Trust 2007-AR2 5.732% 25/3/2037	11,638	0.00	USD 201,356	Carrington Mortgage Loan Trust Series 2007-FRE1 5.652% 25/2/2037	189,808	0.03
USD 22,854	Bear Stearns Mortgage Funding Trust 2007-AR3 5.532% 25/3/2037	20,924	0.00	USD 190,000	Caterpillar 3.25% 19/9/2049	142,864	0.03
USD 68,000	Becton Dickinson 3.794% 20/5/2050	54,296	0.01	USD 40,000	CD 2017-CD3 Mortgage Trust 3.631% 10/2/2050	37,738	0.01
USD 49,000	Becton Dickinson 5.11% 8/2/2034	50,010	0.01	USD 100,000	CD 2017-CD5 Mortgage Trust 3.956% 15/8/2050	93,083	0.02
USD 44,000	Berry Global 1.65% 15/1/2027	41,019	0.01	USD 66,000	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	59,380	0.01
USD 37,000	Berry Global 5.5% 15/4/2028	37,595	0.01	USD 81,000	CenterPoint Energy Resources 4.4% 1/7/2032	78,701	0.01
USD 629,000	BHMS 2018-ATLS 6.884% 15/7/2035	629,009	0.11	USD 330,000	CFCRE Commercial Mortgage Trust 2016-C4 0.852% 10/5/2058	3,289	0.00
USD 360,000	BHMS 2018-ATLS 7.534% 15/7/2035	357,917	0.07	USD 751,000	Charter Communications Operating / Charter Communications Operating Capital 3.9% 1/6/2052	496,488	0.09
USD 171,000	Boeing 3.95% 1/8/2059	116,794	0.02	USD 760,130	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	322,917	0.06
USD 312,000	Boeing 7.008% 1/5/2064*	339,754	0.06	USD 638,000	Cheniere Corpus Christi 2.742% 31/12/2039	519,486	0.09
USD 94,000	BP Capital Markets America 2.772% 10/11/2050	61,774	0.01	USD 677,000	Cheniere Corpus Christi 5.125% 30/6/2027	684,190	0.13
USD 85,000	BP Capital Markets America 2.939% 4/6/2051	57,683	0.01	USD 809,000	Cheniere Energy 5.65% 15/4/2034	835,723	0.15
USD 229,000	Bristol-Myers Squibb 2.55% 13/11/2050	143,951	0.03	USD 283,000	Cheniere Energy Partners 3.25% 31/1/2032	251,367	0.05
USD 141,000	Broadcom 3.137% 15/11/2035	118,226	0.02	USD 638,000	Cheniere Energy Partners 4% 1/3/2031	602,194	0.11
USD 517,000	Broadcom 3.187% 15/11/2036	429,549	0.08	USD 145,000	Cheniere Energy Partners 4.5% 1/10/2029	142,014	0.03
USD 266,000	Broadcom 3.469% 15/4/2034	236,155	0.04	USD 335,000	Cheniere Energy Partners 5.75% 15/8/2034	347,955	0.06
USD 280,000	Broadcom 5.05% 12/7/2029	285,920	0.05	USD 219,000	Cheniere Energy Partners 5.95% 30/6/2033	230,696	0.04
USD 210,000	Burlington Northern Santa Fe 3.05% 15/2/2051	148,637	0.03	USD 116,000	Chevron USA 2.343% 12/8/2050	71,980	0.01
USD 117,000	Burlington Northern Santa Fe 3.3% 15/9/2051	86,746	0.02	USD 3,677	CHL Mortgage Pass-Through Trust 2004-29 5.932% 25/2/2035	3,437	0.00
USD 198,000	Burlington Northern Santa Fe 3.9% 1/8/2046	166,034	0.03	USD 1,221,131	CHL Mortgage Pass-Through Trust 2006-OA4 6.122% 25/4/2046	380,754	0.07
USD 105,000	Burlington Northern Santa Fe 5.5% 15/3/2055	111,031	0.02	USD 15,086	CHL Mortgage Pass-Through Trust 2006-OA5 5.792% 25/4/2046	14,331	0.00
USD 290,000	BWAY 2013-1515 Mortgage Trust 3.446% 10/3/2033	264,997	0.05	USD 338,858	CHL Mortgage Pass-Through Trust 2007-15 6.5% 25/9/2037	128,037	0.02
USD 521,933	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	501,967	0.09				
USD 500,000	BWAY 2013-1515 Mortgage Trust 4.058% 10/3/2033	433,029	0.08				
USD 490,000	BX Commercial Mortgage Trust 2024-BIO2 5.594% 13/8/2041	497,906	0.09				

* 本證券全部或部分代表借貸證券。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 35,882	CHL Mortgage Pass-Through Trust 2007-9 5.75% 25/7/2037	17,724	0.00	USD 50,226	Conseco Finance 7.5% 1/3/2030	15,728	0.00
USD 19,606	CHL Mortgage Pass-Through Trust 2007-9 5.75% 25/7/2037	9,684	0.00	USD 26,993	Conseco Finance 7.53% 15/3/2028	26,705	0.01
USD 201,000	CIT Mortgage Loan Trust 2007-1 7.142% 25/10/2037	194,829	0.04	USD 47,171	Conseco Finance 7.86% 1/3/2030	15,439	0.00
USD 121,895	Citicorp Mortgage Trust Series 2008-2 6.5% 25/6/2038	97,844	0.02	USD 108,833	Conseco Finance Securitizations 8.31% 1/5/2032	18,601	0.00
USD 26,000	Citigroup 1.122% 28/1/2027	24,685	0.00	USD 126,000	Consumers Energy 3.1% 15/8/2050	92,785	0.02
USD 54,000	Citigroup 2.561% 1/5/2032	46,949	0.01	USD 690	Countrywide Asset-Backed Certificates 5.612% 25/12/2025	3,277	0.00
USD 418,000	Citigroup 2.976% 5/11/2030	385,509	0.07	USD 282,877	Countrywide Asset-Backed Certificates 5.892% 25/1/2046	268,995	0.05
USD 29,000	Citigroup 3.057% 25/1/2033	25,625	0.00	USD 15,569	Credit Suisse First Boston Mortgage 6% 25/1/2043	12,117	0.00
USD 246,000	Citigroup 3.07% 24/2/2028	237,522	0.04	USD 1,556,866	Credit Suisse First Boston Mortgage 6.5% 25/1/2036	900,918	0.16
USD 26,000	Citigroup 3.98% 20/3/2030	25,287	0.00	USD 585,343	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	235,636	0.04
USD 594,000	Citigroup 4.91% 24/5/2033	592,552	0.11	USD 20,206	Credit-Based Asset Servicing and Securitization 3.032% 25/12/2036	16,912	0.00
USD 48,000	Citigroup 5.174% 13/2/2030	49,002	0.01	USD 193,136	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	7,381	0.00
USD 737,000	Citigroup 5.449% 11/6/2035*	760,297	0.14	USD 860,000	Crown Castle 2.25% 15/1/2031	736,464	0.13
USD 100,000	Citigroup Commercial Mortgage Trust 2013-375P 3.635% 10/5/2035	95,863	0.02	USD 53,000	Crown Castle 2.5% 15/7/2031	45,493	0.01
USD 250,000	Citigroup Commercial Mortgage Trust 2015-GC27 3.772% 10/2/2048	246,589	0.05	USD 70,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.808% 15/11/2048	68,834	0.01
USD 50,000	Citigroup Commercial Mortgage Trust 2016-C1 5.105% 10/5/2049	48,070	0.01	USD 800,000	CSAIL 2016-C5 Commercial Mortgage Trust 4.463% 15/11/2048	776,721	0.14
USD 51,774	Citigroup Mortgage Loan Trust 2007-6 5.892% 25/5/2037	46,602	0.01	USD 1,910,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.259% 15/11/2050	15,348	0.00
USD 193,902	Citigroup Mortgage Loan Trust 2007-AHL2 5.592% 25/5/2037	128,974	0.02	USD 30,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.877% 15/8/2051	27,152	0.01
USD 88,171	Citigroup Mortgage Loan Trust 2007-AHL2 5.662% 25/5/2037	58,644	0.01	USD 51,532	CSFB Mortgage-Backed Pass-Through Certificates Series 2005-10 6.25% 25/11/2035	11,213	0.00
USD 345,751	Citigroup Mortgage Loan Trust 2007-AHL3 5.562% 25/7/2045	239,631	0.04	USD 100,000	CSMC 2017-TIME 3.646% 13/11/2039	82,577	0.02
USD 21,618	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	18,660	0.00	USD 1,543,340	CSMC Mortgage-Backed Trust 2006-6 6% 25/7/2036	770,826	0.14
USD 100,000	City of San Antonio Electric & Gas Systems Revenue 5.808% 1/2/2041	107,493	0.02	USD 79,785	CSMC Mortgage-Backed Trust 2007-5 7% 25/8/2037	40,601	0.01
USD 244,000	CNH Industrial Capital 5.45% 14/10/2025	245,794	0.04	USD 29,588	CSMC Series 2014-4R 6.128% 27/2/2036	29,462	0.01
USD 187,000	Coca-Cola 2.5% 15/3/2051	121,133	0.02	USD 41,842	CSMC Series 2015-6R 3.821% 27/3/2036	32,467	0.01
USD 157,000	Coca-Cola 2.6% 1/6/2050	104,076	0.02	USD 100,000	CSMC Trust 2017-CALI 3.904% 10/11/2032	46,540	0.01
USD 119,000	Comcast 1.95% 15/1/2031	101,991	0.02	USD 422,000	CVS Health 4.25% 1/4/2050	335,123	0.06
USD 499,000	Comcast 2.65% 15/8/2062	291,984	0.05	USD 44,000	CVS Health 6% 1/6/2044	44,599	0.01
USD 123,000	Comcast 2.887% 1/11/2051	81,660	0.01	USD 45,815	CWABS Asset Backed Notes Trust 2007-Sea2 6.892% 25/6/2047	36,068	0.01
USD 296,000	Comcast 2.937% 1/11/2056	190,664	0.03	USD 183,901	CWABS Asset-backed Certificates Series 2007-12 6.232% 25/8/2047	178,311	0.03
USD 267,000	Comcast 2.987% 1/11/2063	167,051	0.03	USD 8,789	CWABS Asset-Backed Certificates Trust 2004-5 6.292% 25/10/2034	8,667	0.00
USD 10,000,000	COMM 2015-3BP Mortgage Trust 0.168% 10/2/2035	839	0.00				
USD 1,175,943	COMM 2015-CCRE25 Mortgage Trust 0.934% 10/8/2048	5,320	0.00				
USD 72,000	COMM 2015-CCRE25 Mortgage Trust 4.667% 10/8/2048	67,826	0.01				
USD 100,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	95,983	0.02				
USD 55,000	ConocoPhillips 5.55% 15/3/2054	57,103	0.01				
USD 134,000	ConocoPhillips 5.7% 15/9/2063	141,661	0.03				
USD 217,340	Conseco Finance 6.83% 1/4/2030	208,292	0.04				

* 本證券全部或部分代表借貸證券。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 986,097	CWABS Asset-Backed Certificates Trust 2006-11 6.3% 25/12/2035	951,992	0.17	USD 87,000	Duke Energy Carolinas 3.2% 15/8/2049	62,012	0.01
USD 493,634	CWABS Asset-Backed Certificates Trust 2006-18 5.842% 25/3/2037	404,785	0.07	USD 219,000	Duke Energy Carolinas 3.7% 1/12/2047	170,958	0.03
USD 90,480	CWABS Asset-Backed Certificates Trust 2006-22 5.737% 25/5/2047	77,136	0.01	USD 393,000	Duke Energy Carolinas 3.875% 15/3/2046	320,875	0.06
USD 2,734	CWHEQ Home Equity Loan Trust Series 2006-S3 5.469% 25/1/2029	6,800	0.00	USD 62,000	Duke Energy Carolinas 3.95% 15/3/2048	51,172	0.01
USD 3,366	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	5,867	0.00	USD 493,000	Duke Energy Florida 3% 15/12/2051	332,142	0.06
USD 11,679	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 5.601% 15/11/2036	11,591	0.00	USD 151,000	Duke Energy Florida 4.2% 15/7/2048	128,917	0.02
USD 27,551	CWHEQ Revolving Home Equity Loan Trust Series 2006-I 5.591% 15/1/2037	25,687	0.01	USD 35,000	Duke Energy Ohio 5.55% 15/3/2054	36,026	0.01
USD 900,000	DBGS 2018-5BP Mortgage Trust 6.414% 15/6/2033	760,378	0.14	USD 759,000	Duke Energy Progress 2.5% 15/8/2050	468,036	0.09
USD 223,373	DBGS 2018-BIOD Mortgage Trust 6.436% 15/5/2035	222,633	0.04	USD 102,000	Ecolab 2.125% 15/8/2050	61,180	0.01
USD 135,000	DBGS 2018-BIOD Mortgage Trust 6.521% 15/5/2035	134,004	0.02	USD 54,000	Edison International 4.125% 15/3/2028	52,992	0.01
USD 290,250	DBGS 2018-BIOD Mortgage Trust 7.333% 15/5/2035	286,281	0.05	USD 270,000	Edison International 5.75% 15/6/2027	276,859	0.05
USD 180,000	DBGS 2018-BIOD Mortgage Trust 7.633% 15/5/2035	177,593	0.03	USD 375,000	Edison International 6.95% 15/11/2029*	410,892	0.07
USD 70,000	DBJPM 16-C1 Mortgage Trust 3.276% 10/5/2049	67,785	0.01	USD 230,000	Elevance Health 3.6% 15/3/2051	173,880	0.03
USD 102,000	DBJPM 2017-C6 Mortgage Trust 3.328% 10/6/2050	97,351	0.02	USD 66,000	Elevance Health 3.7% 15/9/2049	51,303	0.01
USD 450,000	DBJPM 2017-C6 Mortgage Trust 3.561% 10/6/2050	415,867	0.08	USD 69,000	Elevance Health 4.55% 15/5/2052	60,812	0.01
USD 290,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	278,753	0.05	USD 55,000	Eli Lilly 2.25% 15/5/2050	34,292	0.01
USD 100,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	96,019	0.02	USD 30,000	Eli Lilly 5.2% 14/8/2064	30,711	0.01
USD 526,000	Dell International / EMC 4.9% 1/10/2026	528,894	0.10	USD 171,000	Energy Transfer 5% 15/5/2050	153,303	0.03
USD 76,000	Dell International / EMC 5.25% 1/2/2028	77,986	0.01	USD 136,000	Energy Transfer 5.15% 1/2/2043	126,114	0.02
USD 885,269	Deutsche Alt-A Mortgage Loan Trust Series 2006-AR5 5.652% 25/10/2036	269,620	0.05	USD 93,000	Energy Transfer 5.35% 15/5/2045	87,359	0.02
USD 429,515	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.732% 25/8/2047	381,707	0.07	USD 386,000	Energy Transfer 5.4% 1/10/2047	364,402	0.07
USD 280,000	Devon Energy 5.25% 15/10/2027	281,921	0.05	USD 537,000	Energy Transfer 6.05% 1/9/2054	552,775	0.10
USD 109,000	Devon Energy 5.875% 15/6/2028	110,158	0.02	USD 653,000	Energy Transfer 7.375% 1/2/2031	697,093	0.13
USD 733,000	Diamondback Energy 3.125% 24/3/2031	663,525	0.12	USD 240,000	EnLink Midstream 5.65% 1/9/2034	244,863	0.04
USD 2,530,000	Diamondback Energy 3.25% 1/12/2026	2,462,812	0.45	USD 61,000	EnLink Midstream Partners 5.05% 1/4/2045	53,804	0.01
USD 2,479,000	Diamondback Energy 3.5% 1/12/2029	2,347,554	0.43	USD 471,000	EQT 3.125% 15/5/2026	457,239	0.08
USD 573,000	Diamondback Energy 4.25% 15/3/2052	465,861	0.08	USD 1,079,000	EQT 3.625% 15/5/2031	982,693	0.18
USD 249,000	Diamondback Energy 4.4% 24/3/2051	208,275	0.04	USD 991,000	EQT 5% 15/1/2029	996,920	0.18
USD 971,000	Diamondback Energy 5.9% 18/4/2064	984,953	0.18	USD 45,000	EQT 5.7% 1/4/2028	46,247	0.01
USD 45,000	Dominion Energy South Carolina 6.25% 15/10/2053	51,550	0.01	USD 706,000	EQT 7% 1/2/2030	770,170	0.14
				USD 36,000	Equinix 3.2% 18/11/2029	33,666	0.01
				USD 1,058,000	Equinix 3.9% 15/4/2032	1,000,620	0.18
				USD 73,000	Extra Space Storage 2.35% 15/3/2032	60,816	0.01
				USD 50,000	Extra Space Storage 5.5% 1/7/2030	51,990	0.01
				USD 45,000	Exxon Mobil 2.995% 16/8/2039	36,459	0.01
				USD 525,000	Exxon Mobil 3.452% 15/4/2051	403,311	0.07
				USD 63,000	Exxon Mobil 4.227% 19/3/2040	58,433	0.01
				USD 40,000	FactSet Research Systems 3.45% 1/3/2032	36,093	0.01
				USD 927,280	Fannie Mae Interest Strip 3% 25/7/2052	161,869	0.03
				USD 49,843	Fannie Mae Pool 1.5% 1/3/2036	44,463	0.01
				USD 81,319	Fannie Mae Pool 1.5% 1/5/2036	72,539	0.01
				USD 288,781	Fannie Mae Pool 1.5% 1/6/2036	257,073	0.05

* 本證券全部或部分代表借貸證券。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 135,339	Fannie Mae Pool 1.5% 1/12/2036	120,387	0.02	USD 188,028	Fannie Mae Pool 2% 1/12/2041	162,869	0.03
USD 83,879	Fannie Mae Pool 1.5% 1/2/2037	74,818	0.01	USD 125,129	Fannie Mae Pool 2% 1/2/2042	108,359	0.02
USD 3,544,101	Fannie Mae Pool 1.5% 1/11/2041	2,932,363	0.53	USD 1,241,940	Fannie Mae Pool 2% 1/3/2042	1,075,233	0.20
USD 1,798,431	Fannie Mae Pool 1.5% 1/12/2041	1,499,671	0.27	USD 193,391	Fannie Mae Pool 2% 1/4/2042	167,432	0.03
USD 400,692	Fannie Mae Pool 1.5% 1/10/2050	313,883	0.06	USD 550,537	Fannie Mae Pool 2% 1/8/2042	476,871	0.09
USD 348,656	Fannie Mae Pool 1.5% 1/11/2050	273,883	0.05	USD 94,623	Fannie Mae Pool 2% 1/8/2050	78,401	0.01
USD 469,070	Fannie Mae Pool 1.5% 1/3/2051	368,400	0.07	USD 90,364	Fannie Mae Pool 2% 1/9/2050	74,844	0.01
USD 21,999	Fannie Mae Pool 1.5% 1/9/2051	17,280	0.00	USD 173,133	Fannie Mae Pool 2% 1/9/2050	143,076	0.03
USD 9,649	Fannie Mae Pool 2% 1/10/2031	9,093	0.00	USD 311,273	Fannie Mae Pool 2% 1/10/2050	257,627	0.05
USD 49,384	Fannie Mae Pool 2% 1/11/2031	46,516	0.01	USD 66,273	Fannie Mae Pool 2% 1/11/2050	54,834	0.01
USD 3,019	Fannie Mae Pool 2% 1/11/2031	2,842	0.00	USD 97,834	Fannie Mae Pool 2% 1/12/2050	81,776	0.02
USD 16,172	Fannie Mae Pool 2% 1/11/2031	15,223	0.00	USD 311,520	Fannie Mae Pool 2% 1/12/2050	260,301	0.05
USD 55,811	Fannie Mae Pool 2% 1/11/2031	52,520	0.01	USD 1,643,104	Fannie Mae Pool 2% 1/1/2051	1,356,321	0.25
USD 13,463	Fannie Mae Pool 2% 1/12/2031	12,674	0.00	USD 232,085	Fannie Mae Pool 2% 1/2/2051	191,869	0.04
USD 89,156	Fannie Mae Pool 2% 1/3/2032	83,738	0.02	USD 206,945	Fannie Mae Pool 2% 1/3/2051	172,973	0.03
USD 39,382	Fannie Mae Pool 2% 1/6/2035	36,081	0.01	USD 115,015	Fannie Mae Pool 2% 1/3/2051	96,101	0.02
USD 82,492	Fannie Mae Pool 2% 1/6/2035	75,520	0.01	USD 126,314	Fannie Mae Pool 2% 1/4/2051	105,781	0.02
USD 42,446	Fannie Mae Pool 2% 1/9/2035	38,763	0.01	USD 177,912	Fannie Mae Pool 2% 1/4/2051	148,705	0.03
USD 48,153	Fannie Mae Pool 2% 1/2/2036	43,974	0.01	USD 171,020	Fannie Mae Pool 2% 1/4/2051	142,946	0.03
USD 74,801	Fannie Mae Pool 2% 1/3/2036	68,308	0.01	USD 63,354	Fannie Mae Pool 2% 1/4/2051	52,929	0.01
USD 101,071	Fannie Mae Pool 2% 1/4/2036	92,594	0.02	USD 529,367	Fannie Mae Pool 2% 1/8/2051	435,900	0.08
USD 68,873	Fannie Mae Pool 2% 1/5/2036	63,096	0.01	USD 868,506	Fannie Mae Pool 2% 1/8/2051	716,265	0.13
USD 115,099	Fannie Mae Pool 2% 1/7/2036	105,108	0.02	USD 536,741	Fannie Mae Pool 2% 1/8/2051	446,938	0.08
USD 109,982	Fannie Mae Pool 2% 1/9/2036	99,924	0.02	USD 347,790	Fannie Mae Pool 2% 1/11/2051	290,686	0.05
USD 121,285	Fannie Mae Pool 2% 1/9/2036	110,242	0.02	USD 526,777	Fannie Mae Pool 2% 1/11/2051	437,454	0.08
USD 52,281	Fannie Mae Pool 2% 1/11/2036	47,858	0.01	USD 100,594	Fannie Mae Pool 2% 1/11/2051	84,321	0.02
USD 51,223	Fannie Mae Pool 2% 1/1/2037	46,889	0.01	USD 105,306	Fannie Mae Pool 2% 1/11/2051	88,186	0.02
USD 113,072	Fannie Mae Pool 2% 1/2/2037	102,967	0.02	USD 184,572	Fannie Mae Pool 2% 1/11/2051	154,507	0.03
USD 22,182	Fannie Mae Pool 2% 1/2/2037	20,221	0.00	USD 350,095	Fannie Mae Pool 2% 1/11/2051	288,063	0.05
USD 51,365	Fannie Mae Pool 2% 1/2/2037	46,838	0.01	USD 156,733	Fannie Mae Pool 2% 1/12/2051	130,955	0.02
USD 190,479	Fannie Mae Pool 2% 1/3/2037	173,699	0.03	USD 239,902	Fannie Mae Pool 2% 1/12/2051	200,669	0.04
USD 62,030	Fannie Mae Pool 2% 1/3/2037	56,547	0.01	USD 359,705	Fannie Mae Pool 2% 1/12/2051	299,407	0.05
USD 266,683	Fannie Mae Pool 2% 1/3/2037	243,521	0.04	USD 365,655	Fannie Mae Pool 2% 1/12/2051	305,515	0.06
USD 157,447	Fannie Mae Pool 2% 1/4/2037	143,572	0.03	USD 63,938	Fannie Mae Pool 2% 1/12/2051	54,258	0.01
USD 228,697	Fannie Mae Pool 2% 1/12/2040	199,176	0.04	USD 335,012	Fannie Mae Pool 2% 1/1/2052	280,442	0.05

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 255,925	Fannie Mae Pool 2% 1/1/2052	214,156	0.04	USD 22,854	Fannie Mae Pool 2.5% 1/11/2030	21,876	0.00
USD 285,435	Fannie Mae Pool 2% 1/1/2052	238,844	0.04	USD 11,426	Fannie Mae Pool 2.5% 1/3/2031	11,083	0.00
USD 410,961	Fannie Mae Pool 2% 1/1/2052	344,765	0.06	USD 32,048	Fannie Mae Pool 2.5% 1/6/2031	30,613	0.01
USD 168,331	Fannie Mae Pool 2% 1/2/2052	140,970	0.03	USD 22,473	Fannie Mae Pool 2.5% 1/7/2031	21,481	0.00
USD 386,132	Fannie Mae Pool 2% 1/2/2052	323,069	0.06	USD 2,970	Fannie Mae Pool 2.5% 1/8/2031	2,836	0.00
USD 861,689	Fannie Mae Pool 2% 1/2/2052	719,155	0.13	USD 16,248	Fannie Mae Pool 2.5% 1/10/2031	15,529	0.00
USD 197,680	Fannie Mae Pool 2% 1/2/2052	165,394	0.03	USD 37,891	Fannie Mae Pool 2.5% 1/10/2031	36,175	0.01
USD 324,238	Fannie Mae Pool 2% 1/2/2052	266,700	0.05	USD 17,689	Fannie Mae Pool 2.5% 1/10/2031	16,911	0.00
USD 177,938	Fannie Mae Pool 2% 1/3/2052	148,602	0.03	USD 59,700	Fannie Mae Pool 2.5% 1/10/2031	56,998	0.01
USD 327,560	Fannie Mae Pool 2% 1/3/2052	272,425	0.05	USD 31,048	Fannie Mae Pool 2.5% 1/11/2031	29,642	0.01
USD 123,537	Fannie Mae Pool 2% 1/3/2052	103,322	0.02	USD 6,520	Fannie Mae Pool 2.5% 1/11/2031	6,230	0.00
USD 6,405	Fannie Mae Pool 2.5% 1/9/2027	6,232	0.00	USD 3,575	Fannie Mae Pool 2.5% 1/11/2031	3,413	0.00
USD 9,142	Fannie Mae Pool 2.5% 1/9/2027	8,894	0.00	USD 5,272	Fannie Mae Pool 2.5% 1/11/2031	5,035	0.00
USD 2,970	Fannie Mae Pool 2.5% 1/2/2028	2,882	0.00	USD 1,221	Fannie Mae Pool 2.5% 1/11/2031	1,165	0.00
USD 5,946	Fannie Mae Pool 2.5% 1/4/2028	5,766	0.00	USD 2,919	Fannie Mae Pool 2.5% 1/11/2031	2,786	0.00
USD 18,926	Fannie Mae Pool 2.5% 1/8/2028	18,327	0.00	USD 5,510	Fannie Mae Pool 2.5% 1/2/2032	5,260	0.00
USD 2,137	Fannie Mae Pool 2.5% 1/2/2030	2,054	0.00	USD 22,984	Fannie Mae Pool 2.5% 1/3/2032	21,859	0.00
USD 2,622	Fannie Mae Pool 2.5% 1/2/2030	2,519	0.00	USD 124,251	Fannie Mae Pool 2.5% 1/8/2032	118,606	0.02
USD 7,502	Fannie Mae Pool 2.5% 1/2/2030	7,263	0.00	USD 219,301	Fannie Mae Pool 2.5% 1/2/2033	210,180	0.04
USD 18,984	Fannie Mae Pool 2.5% 1/3/2030	18,218	0.00	USD 217,473	Fannie Mae Pool 2.5% 1/10/2035	204,048	0.04
USD 15,180	Fannie Mae Pool 2.5% 1/4/2030	14,599	0.00	USD 208,747	Fannie Mae Pool 2.5% 1/10/2035	195,478	0.04
USD 7,584	Fannie Mae Pool 2.5% 1/5/2030	7,255	0.00	USD 472,008	Fannie Mae Pool 2.5% 1/11/2035	442,006	0.08
USD 18,275	Fannie Mae Pool 2.5% 1/7/2030	17,515	0.00	USD 616,892	Fannie Mae Pool 2.5% 1/12/2035	577,699	0.11
USD 3,320	Fannie Mae Pool 2.5% 1/7/2030	3,182	0.00	USD 702,276	Fannie Mae Pool 2.5% 1/12/2035	657,656	0.12
USD 9,458	Fannie Mae Pool 2.5% 1/7/2030	9,085	0.00	USD 245,480	Fannie Mae Pool 2.5% 1/7/2050	214,726	0.04
USD 15,469	Fannie Mae Pool 2.5% 1/8/2030	14,822	0.00	USD 421,398	Fannie Mae Pool 2.5% 1/7/2050	367,121	0.07
USD 31,428	Fannie Mae Pool 2.5% 1/8/2030	30,124	0.01	USD 415,983	Fannie Mae Pool 2.5% 1/7/2050	362,403	0.07
USD 18,919	Fannie Mae Pool 2.5% 1/8/2030	18,132	0.00	USD 428,279	Fannie Mae Pool 2.5% 1/7/2050	373,116	0.07
USD 23,042	Fannie Mae Pool 2.5% 1/8/2030	22,236	0.00	USD 489,920	Fannie Mae Pool 2.5% 1/8/2050	426,816	0.08
USD 25,302	Fannie Mae Pool 2.5% 1/9/2030	24,242	0.00	USD 405,420	Fannie Mae Pool 2.5% 1/8/2050	353,200	0.06
USD 30,812	Fannie Mae Pool 2.5% 1/9/2030	29,482	0.01	USD 282,472	Fannie Mae Pool 2.5% 1/11/2050	247,839	0.05
USD 1,836	Fannie Mae Pool 2.5% 1/11/2030	1,761	0.00	USD 74,846	Fannie Mae Pool 2.5% 1/11/2050	65,669	0.01
USD 25,656	Fannie Mae Pool 2.5% 1/11/2030	24,579	0.00	USD 688,254	Fannie Mae Pool 2.5% 1/9/2051	597,260	0.11
USD 23,314	Fannie Mae Pool 2.5% 1/11/2030	22,299	0.00	USD 205,459	Fannie Mae Pool 2.5% 1/11/2051	179,545	0.03
USD 29,917	Fannie Mae Pool 2.5% 1/11/2030	28,641	0.01	USD 4,055,416	Fannie Mae Pool 2.5% 1/11/2051	3,513,004	0.64

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 444,449	Fannie Mae Pool 2.5% 1/1/2052	386,929	0.07	USD 10,788	Fannie Mae Pool 3% 1/9/2030	10,477	0.00
USD 533,821	Fannie Mae Pool 2.5% 1/1/2052	465,857	0.09	USD 16,559	Fannie Mae Pool 3% 1/3/2031	16,077	0.00
USD 813,403	Fannie Mae Pool 2.5% 1/1/2052	707,635	0.13	USD 137,006	Fannie Mae Pool 3% 1/8/2031	132,871	0.02
USD 249,408	Fannie Mae Pool 2.5% 1/1/2052	217,248	0.04	USD 34,598	Fannie Mae Pool 3% 1/9/2031	33,589	0.01
USD 221,501	Fannie Mae Pool 2.5% 1/1/2052	192,192	0.04	USD 55,875	Fannie Mae Pool 3% 1/9/2032	54,235	0.01
USD 420,062	Fannie Mae Pool 2.5% 1/1/2052	364,024	0.07	USD 140,340	Fannie Mae Pool 3% 1/8/2035	134,412	0.02
USD 603,590	Fannie Mae Pool 2.5% 1/1/2052	526,573	0.10	USD 130,882	Fannie Mae Pool 3% 1/8/2035	125,069	0.02
USD 122,702	Fannie Mae Pool 2.5% 1/2/2052	107,276	0.02	USD 192,403	Fannie Mae Pool 3% 1/12/2035	183,866	0.03
USD 444,931	Fannie Mae Pool 2.5% 1/2/2052	387,326	0.07	USD 92,985	Fannie Mae Pool 3% 1/12/2035	88,844	0.02
USD 82,248	Fannie Mae Pool 2.5% 1/2/2052	72,127	0.01	USD 13,594	Fannie Mae Pool 3% 1/5/2036	13,017	0.00
USD 7,214	Fannie Mae Pool 3% 1/4/2028	7,016	0.00	USD 27,788	Fannie Mae Pool 3% 1/5/2036	26,551	0.01
USD 8,490	Fannie Mae Pool 3% 1/5/2028	8,294	0.00	USD 21,300	Fannie Mae Pool 3% 1/5/2036	20,397	0.00
USD 18,689	Fannie Mae Pool 3% 1/10/2028	18,217	0.00	USD 38,240	Fannie Mae Pool 3% 1/5/2036	36,699	0.01
USD 19,452	Fannie Mae Pool 3% 1/4/2029	18,962	0.00	USD 4,876	Fannie Mae Pool 3% 1/10/2036	4,607	0.00
USD 21,942	Fannie Mae Pool 3% 1/5/2029	21,373	0.00	USD 35,947	Fannie Mae Pool 3% 1/11/2036	34,008	0.01
USD 32,488	Fannie Mae Pool 3% 1/6/2029	31,658	0.01	USD 15,390	Fannie Mae Pool 3% 1/11/2036	14,557	0.00
USD 19,665	Fannie Mae Pool 3% 1/9/2029	19,158	0.00	USD 48,988	Fannie Mae Pool 3% 1/12/2036	46,360	0.01
USD 27,975	Fannie Mae Pool 3% 1/10/2029	27,223	0.01	USD 36,551	Fannie Mae Pool 3% 1/12/2036	34,593	0.01
USD 137,250	Fannie Mae Pool 3% 1/1/2030	133,526	0.02	USD 135,269	Fannie Mae Pool 3% 1/5/2043	124,418	0.02
USD 30,576	Fannie Mae Pool 3% 1/3/2030	29,740	0.01	USD 282,876	Fannie Mae Pool 3% 1/7/2043	260,166	0.05
USD 25,219	Fannie Mae Pool 3% 1/4/2030	24,527	0.00	USD 6,711	Fannie Mae Pool 3% 1/6/2046	6,137	0.00
USD 13,262	Fannie Mae Pool 3% 1/5/2030	12,898	0.00	USD 31,942	Fannie Mae Pool 3% 1/6/2046	29,236	0.01
USD 20,754	Fannie Mae Pool 3% 1/7/2030	20,145	0.00	USD 5,584	Fannie Mae Pool 3% 1/11/2046	5,111	0.00
USD 5,607	Fannie Mae Pool 3% 1/7/2030	5,456	0.00	USD 196,776	Fannie Mae Pool 3% 1/12/2046	180,110	0.03
USD 27,850	Fannie Mae Pool 3% 1/7/2030	27,042	0.01	USD 118,176	Fannie Mae Pool 3% 1/2/2047	108,154	0.02
USD 4,105	Fannie Mae Pool 3% 1/7/2030	3,964	0.00	USD 604,901	Fannie Mae Pool 3% 1/8/2050	547,148	0.10
USD 38,868	Fannie Mae Pool 3% 1/8/2030	37,727	0.01	USD 418,286	Fannie Mae Pool 3% 1/11/2051	374,821	0.07
USD 31,094	Fannie Mae Pool 3% 1/8/2030	30,196	0.01	USD 186,228	Fannie Mae Pool 3% 1/12/2051	167,983	0.03
USD 23,986	Fannie Mae Pool 3% 1/8/2030	23,293	0.00	USD 616,268	Fannie Mae Pool 3% 1/3/2052	555,368	0.10
USD 29,988	Fannie Mae Pool 3% 1/8/2030	29,115	0.01	USD 47,613	Fannie Mae Pool 3% 1/4/2052	43,047	0.01
USD 5,179	Fannie Mae Pool 3% 1/8/2030	5,037	0.00	USD 77,460	Fannie Mae Pool 3% 1/5/2052	69,667	0.01
USD 4,837	Fannie Mae Pool 3% 1/8/2030	4,679	0.00	USD 24,245	Fannie Mae Pool 3.5% 1/3/2029	23,859	0.00
USD 1,757	Fannie Mae Pool 3% 1/8/2030	1,710	0.00	USD 19,901	Fannie Mae Pool 3.5% 1/8/2030	19,564	0.00
USD 23,293	Fannie Mae Pool 3% 1/9/2030	22,613	0.00	USD 20,156	Fannie Mae Pool 3.5% 1/11/2032	19,785	0.00
USD 26,615	Fannie Mae Pool 3% 1/9/2030	25,844	0.01	USD 11,495	Fannie Mae Pool 3.5% 1/1/2033	11,265	0.00

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 37,957	Fannie Mae Pool 3.5% 1/1/2042	36,041	0.01	USD 750,910	Fannie Mae Pool 4% 1/1/2048	725,374	0.13
USD 4,361	Fannie Mae Pool 3.5% 1/4/2042	4,139	0.00	USD 17,381	Fannie Mae Pool 4% 1/4/2048	16,776	0.00
USD 12,450	Fannie Mae Pool 3.5% 1/4/2042	11,818	0.00	USD 20,456	Fannie Mae Pool 4% 1/5/2048	19,647	0.00
USD 1,633	Fannie Mae Pool 3.5% 1/5/2042	1,551	0.00	USD 14,475	Fannie Mae Pool 4% 1/6/2048	13,907	0.00
USD 2,445	Fannie Mae Pool 3.5% 1/6/2042	2,321	0.00	USD 14,365	Fannie Mae Pool 4% 1/7/2048	13,864	0.00
USD 1,814	Fannie Mae Pool 3.5% 1/6/2042	1,722	0.00	USD 105,466	Fannie Mae Pool 4% 1/8/2048	101,802	0.02
USD 5,747	Fannie Mae Pool 3.5% 1/7/2042	5,455	0.00	USD 85,040	Fannie Mae Pool 4% 1/8/2048	82,502	0.02
USD 317,389	Fannie Mae Pool 3.5% 1/6/2044	301,306	0.06	USD 15,635	Fannie Mae Pool 4% 1/8/2048	15,193	0.00
USD 44,329	Fannie Mae Pool 3.5% 1/2/2045	42,082	0.01	USD 26,102	Fannie Mae Pool 4% 1/8/2048	25,220	0.01
USD 322,990	Fannie Mae Pool 3.5% 1/2/2045	306,623	0.06	USD 87,154	Fannie Mae Pool 4% 1/9/2048	84,017	0.02
USD 14,941	Fannie Mae Pool 3.5% 1/11/2046	14,054	0.00	USD 42,136	Fannie Mae Pool 4% 1/10/2048	40,678	0.01
USD 77,967	Fannie Mae Pool 3.5% 1/5/2047	73,498	0.01	USD 117,712	Fannie Mae Pool 4% 1/1/2049	114,184	0.02
USD 75,586	Fannie Mae Pool 3.5% 1/11/2047	71,097	0.01	USD 383,265	Fannie Mae Pool 4% 1/9/2049	367,668	0.07
USD 75,491	Fannie Mae Pool 3.5% 1/12/2047	70,799	0.01	USD 167,787	Fannie Mae Pool 4% 1/3/2050	161,549	0.03
USD 45,620	Fannie Mae Pool 3.5% 1/1/2048	42,911	0.01	USD 15,048	Fannie Mae Pool 4% 1/4/2050	14,519	0.00
USD 34,591	Fannie Mae Pool 3.5% 1/2/2048	32,536	0.01	USD 84,299	Fannie Mae Pool 4% 1/4/2050	81,299	0.02
USD 65,805	Fannie Mae Pool 3.5% 1/4/2048	62,362	0.01	USD 154,419	Fannie Mae Pool 4% 1/5/2050	148,184	0.03
USD 490,169	Fannie Mae Pool 3.5% 1/8/2050	461,514	0.08	USD 199,999	Fannie Mae Pool 4% 1/6/2050	192,508	0.04
USD 93,534	Fannie Mae Pool 3.5% 1/8/2050	87,368	0.02	USD 186,829	Fannie Mae Pool 4% 1/9/2050	181,443	0.03
USD 683,790	Fannie Mae Pool 3.5% 1/1/2051	638,873	0.12	USD 45,399	Fannie Mae Pool 4% 1/9/2050	43,518	0.01
USD 40,669	Fannie Mae Pool 4% 1/10/2033	40,710	0.01	USD 20,135	Fannie Mae Pool 4% 1/11/2050	19,416	0.00
USD 72,415	Fannie Mae Pool 4% 1/1/2036	71,418	0.01	USD 31,364	Fannie Mae Pool 4% 1/4/2052	30,239	0.01
USD 11,946	Fannie Mae Pool 4% 1/1/2041	11,706	0.00	USD 191,459	Fannie Mae Pool 4% 1/5/2052	184,776	0.03
USD 53,025	Fannie Mae Pool 4% 1/1/2042	51,885	0.01	USD 352	Fannie Mae Pool 4.5% 1/2/2025	351	0.00
USD 17,582	Fannie Mae Pool 4% 1/5/2042	17,138	0.00	USD 166	Fannie Mae Pool 4.5% 1/4/2025	165	0.00
USD 77,568	Fannie Mae Pool 4% 1/5/2042	75,805	0.01	USD 406	Fannie Mae Pool 4.5% 1/7/2025	405	0.00
USD 214,097	Fannie Mae Pool 4% 1/1/2044	210,018	0.04	USD 1,956	Fannie Mae Pool 4.5% 1/6/2026	1,952	0.00
USD 38,204	Fannie Mae Pool 4% 1/11/2046	36,965	0.01	USD 14,152	Fannie Mae Pool 4.5% 1/7/2040	14,203	0.00
USD 19,287	Fannie Mae Pool 4% 1/4/2047	18,672	0.00	USD 15,186	Fannie Mae Pool 4.5% 1/7/2040	15,241	0.00
USD 126,599	Fannie Mae Pool 4% 1/6/2047	122,658	0.02	USD 15,954	Fannie Mae Pool 4.5% 1/3/2041	16,013	0.00
USD 47,374	Fannie Mae Pool 4% 1/8/2047	45,770	0.01	USD 6,008	Fannie Mae Pool 4.5% 1/7/2041	6,030	0.00
USD 9,793	Fannie Mae Pool 4% 1/9/2047	9,429	0.00	USD 21,380	Fannie Mae Pool 4.5% 1/9/2041	21,460	0.00
USD 11,375	Fannie Mae Pool 4% 1/10/2047	10,978	0.00	USD 42,477	Fannie Mae Pool 4.5% 1/9/2042	42,632	0.01
USD 45,369	Fannie Mae Pool 4% 1/10/2047	43,632	0.01	USD 25,270	Fannie Mae Pool 4.5% 1/9/2043	25,043	0.01
USD 56,283	Fannie Mae Pool 4% 1/1/2048	54,318	0.01	USD 19,481	Fannie Mae Pool 4.5% 1/10/2043	19,316	0.00

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 197,675	Fannie Mae Pool 4.5% 1/11/2043	197,628	0.04	USD 302,853	Fannie Mae Pool 5% 1/1/2053	301,677	0.06
USD 176,581	Fannie Mae Pool 4.5% 1/6/2044	175,856	0.03	USD 386,480	Fannie Mae Pool 5% 1/4/2053	386,413	0.07
USD 273,019	Fannie Mae Pool 4.5% 1/12/2044	273,658	0.05	USD 71,944	Fannie Mae Pool 5.5% 1/2/2035	73,519	0.01
USD 82,319	Fannie Mae Pool 4.5% 1/7/2045	82,271	0.02	USD 127,896	Fannie Mae Pool 5.5% 1/9/2036	130,651	0.02
USD 26,569	Fannie Mae Pool 4.5% 1/9/2045	26,631	0.01	USD 68,439	Fannie Mae Pool 5.5% 1/8/2037	70,333	0.01
USD 118,574	Fannie Mae Pool 4.5% 1/11/2045	118,086	0.02	USD 70,796	Fannie Mae Pool 5.5% 1/9/2039	72,588	0.01
USD 19,046	Fannie Mae Pool 4.5% 1/11/2045	19,080	0.00	USD 7,144	Fannie Mae Pool 5.5% 1/4/2041	7,324	0.00
USD 2,315	Fannie Mae Pool 4.5% 1/11/2045	2,304	0.00	USD 114,420	Fannie Mae Pool 5.5% 1/1/2053	115,701	0.02
USD 44,088	Fannie Mae Pool 4.5% 1/12/2045	43,873	0.01	USD 84,290	Fannie Mae Pool 5.5% 1/1/2053	85,279	0.02
USD 259,979	Fannie Mae Pool 4.5% 1/7/2046	261,501	0.05	USD 83,367	Fannie Mae Pool 5.5% 1/5/2053	84,346	0.02
USD 18,020	Fannie Mae Pool 4.5% 1/10/2047	17,848	0.00	USD 84,672	Fannie Mae Pool 5.5% 1/5/2053	85,617	0.02
USD 69,862	Fannie Mae Pool 4.5% 1/11/2047	69,434	0.01	USD 395,553	Fannie Mae Pool 5.5% 1/5/2053	400,202	0.07
USD 91,093	Fannie Mae Pool 4.5% 1/11/2047	90,648	0.02	USD 334,769	Fannie Mae Pool 5.5% 1/5/2053	338,701	0.06
USD 160,329	Fannie Mae Pool 4.5% 1/1/2048	159,382	0.03	USD 291,337	Fannie Mae Pool 5.5% 1/6/2053	294,847	0.05
USD 68,474	Fannie Mae Pool 4.5% 1/4/2048	68,711	0.01	USD 2,283,467	Fannie Mae Pool 5.5% 1/6/2053	2,303,620	0.42
USD 207,302	Fannie Mae Pool 4.5% 1/5/2048	206,759	0.04	USD 16,750	Fannie Mae Pool 6% 1/2/2038	17,587	0.00
USD 660,445	Fannie Mae Pool 4.5% 1/5/2048	657,662	0.12	USD 7,840	Fannie Mae Pool 6% 1/3/2038	8,236	0.00
USD 28,787	Fannie Mae Pool 4.5% 1/7/2048	28,846	0.01	USD 20,795	Fannie Mae Pool 6% 1/5/2038	21,842	0.00
USD 125,719	Fannie Mae Pool 4.5% 1/8/2048	124,975	0.02	USD 5,938	Fannie Mae Pool 6% 1/10/2038	6,220	0.00
USD 99,565	Fannie Mae Pool 4.5% 1/11/2048	98,721	0.02	USD 4,714	Fannie Mae Pool 6% 1/10/2038	4,953	0.00
USD 853,627	Fannie Mae Pool 4.5% 1/2/2049	855,433	0.16	USD 13,518	Fannie Mae Pool 6% 1/10/2038	14,201	0.00
USD 778,078	Fannie Mae Pool 4.5% 1/5/2049	778,891	0.14	USD 8,667	Fannie Mae Pool 6% 1/12/2038	9,106	0.00
USD 63,480	Fannie Mae Pool 4.5% 1/7/2052	61,983	0.01	USD 146,825	Fannie Mae Pool 6% 1/7/2039	151,817	0.03
USD 120,075	Fannie Mae Pool 5% 1/2/2035	122,525	0.02	USD 33,168	Fannie Mae Pool 6% 1/4/2040	34,836	0.01
USD 7,516	Fannie Mae Pool 5% 1/9/2035	7,671	0.00	USD 4,309	Fannie Mae Pool 6% 1/9/2040	4,518	0.00
USD 116,532	Fannie Mae Pool 5% 1/7/2041	119,505	0.02	USD 8,160	Fannie Mae Pool 6% 1/6/2041	8,575	0.00
USD 211,748	Fannie Mae Pool 5% 1/12/2043	217,149	0.04	USD 39,086	Fannie Mae Pool 6% 1/11/2052	39,884	0.01
USD 13,435	Fannie Mae Pool 5% 1/8/2048	13,607	0.00	USD 293,702	Fannie Mae Pool 6% 1/1/2053	300,118	0.06
USD 18,317	Fannie Mae Pool 5% 1/9/2048	18,517	0.00	USD 132,345	Fannie Mae Pool 6% 1/4/2053	135,433	0.03
USD 30,110	Fannie Mae Pool 5% 1/9/2048	30,506	0.01	USD 46,373	Fannie Mae Pool 6% 1/5/2053	47,453	0.01
USD 128,594	Fannie Mae Pool 5% 1/5/2049	130,197	0.02	USD 273,454	Fannie Mae Pool 6% 1/5/2053	279,818	0.05
USD 100,273	Fannie Mae Pool 5% 1/7/2052	101,381	0.02	USD 102,670	Fannie Mae Pool 6% 1/5/2053	105,058	0.02
USD 121,627	Fannie Mae Pool 5% 1/7/2052	123,232	0.02	USD 397,818	Fannie Mae Pool 6% 1/7/2053	407,069	0.07
USD 153,128	Fannie Mae Pool 5% 1/7/2052	153,679	0.03	USD 1,011,277	Fannie Mae Pool 6% 1/8/2053	1,033,861	0.19
USD 50,497	Fannie Mae Pool 5% 1/1/2053	50,330	0.01	USD 96,019	Fannie Mae Pool 6% 1/1/2054	99,087	0.02

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 107,713	Fannie Mae Pool 6% 1/1/2054	111,006	0.02	USD 62,000	Florida Power & Light 3.95% 1/3/2048	52,035	0.01
USD 109,053	Fannie Mae Pool 6% 1/1/2054	112,104	0.02	USD 60,000	Florida Power & Light 3.99% 1/3/2049	50,538	0.01
USD 58,258	Fannie Mae Pool 6% 1/1/2054	59,663	0.01	USD 313,000	Ford Motor Credit 6.125% 8/3/2034	318,235	0.06
USD 56,331	Fannie Mae Pool 6.5% 1/5/2040	58,664	0.01	USD 20,633	Freddie Mac Gold Pool 2.5% 1/1/2029	20,014	0.00
USD 415,201	Fannie Mae Pool 6.5% 1/8/2053	429,827	0.08	USD 19,790	Freddie Mac Gold Pool 2.5% 1/3/2030	19,022	0.00
USD 106,388	Fannie Mae Pool 6.5% 1/9/2053	110,315	0.02	USD 20,411	Freddie Mac Gold Pool 2.5% 1/5/2030	19,608	0.00
USD 262,240	Fannie Mae Pool 6.5% 1/10/2053	274,115	0.05	USD 34,845	Freddie Mac Gold Pool 2.5% 1/5/2030	33,464	0.01
USD 284,396	Fannie Mae Pool 6.5% 1/10/2053	294,415	0.05	USD 6,484	Freddie Mac Gold Pool 2.5% 1/7/2030	6,224	0.00
USD 110,194	Fannie Mae Pool 6.5% 1/1/2054	115,467	0.02	USD 8,323	Freddie Mac Gold Pool 2.5% 1/7/2030	7,989	0.00
USD 630,182	Fannie Mae Pool 6.5% 1/2/2054	652,188	0.12	USD 1,989	Freddie Mac Gold Pool 2.5% 1/7/2030	1,911	0.00
USD 635,476	Fannie Mae Pool 6.5% 1/6/2054	654,637	0.12	USD 2,597	Freddie Mac Gold Pool 2.5% 1/7/2030	2,500	0.00
USD 596,355	Fannie Mae Pool 6.5% 1/9/2054	614,329	0.11	USD 38,261	Freddie Mac Gold Pool 2.5% 1/8/2030	36,715	0.01
USD 64,763	Fannie Mae Pool 7.5% 1/12/2053	68,936	0.01	USD 31,291	Freddie Mac Gold Pool 2.5% 1/8/2030	30,011	0.01
USD 70,672	Fannie Mae Pool 7.5% 1/12/2053	75,107	0.01	USD 30,910	Freddie Mac Gold Pool 2.5% 1/9/2030	29,621	0.01
USD 23,062	Fannie Mae Pool 7.5% 1/1/2054	24,664	0.00	USD 58,475	Freddie Mac Gold Pool 2.5% 1/9/2030	56,086	0.01
USD 180,467	FBR Securitization Trust 6.097% 25/11/2035	178,134	0.03	USD 956	Freddie Mac Gold Pool 2.5% 1/2/2031	912	0.00
USD 41,847	First Franklin Mortgage Loan Trust 2004-FFH3 6.442% 25/10/2034	38,733	0.01	USD 83,069	Freddie Mac Gold Pool 2.5% 1/4/2031	79,574	0.01
USD 77,651	First Franklin Mortgage Loan Trust 2006-FF13 5.632% 25/10/2036	50,763	0.01	USD 10,547	Freddie Mac Gold Pool 3% 1/9/2027	10,335	0.00
USD 45,496	First Franklin Mortgage Loan Trust 2006-FF13 5.712% 25/10/2036	30,106	0.01	USD 6,378	Freddie Mac Gold Pool 3% 1/7/2028	6,240	0.00
USD 449,578	First Franklin Mortgage Loan Trust 2006-FF16 5.672% 25/12/2036	186,104	0.03	USD 9,629	Freddie Mac Gold Pool 3% 1/1/2030	9,377	0.00
USD 168,568	First Franklin Mortgage Loan Trust 2006-FF17 5.542% 25/12/2036	142,484	0.03	USD 11,781	Freddie Mac Gold Pool 3% 1/1/2030	11,469	0.00
USD 124,893	First Franklin Mortgage Loan Trust 2006-FFH1 5.992% 25/1/2036	114,658	0.02	USD 38,652	Freddie Mac Gold Pool 3% 1/5/2030	37,602	0.01
USD 296,275	First Franklin Mortgage Loan Trust Series 2007-FF2 5.672% 25/3/2037	159,381	0.03	USD 77,245	Freddie Mac Gold Pool 3% 1/6/2030	75,196	0.01
USD 885	First Horizon Alternative Mortgage Trust 2005-AA12 5.622% 25/2/2036	570	0.00	USD 38,587	Freddie Mac Gold Pool 3% 1/7/2030	37,491	0.01
USD 672,350	First Horizon Alternative Mortgage Trust 2006-AA7 5.436% 25/1/2037	538,752	0.10	USD 5,542	Freddie Mac Gold Pool 3% 1/7/2030	5,405	0.00
USD 336,000	FirstEnergy 3.4% 1/3/2050	240,717	0.04	USD 5,164	Freddie Mac Gold Pool 3% 1/8/2030	5,027	0.00
USD 394,000	FirstEnergy 3.9% 15/7/2027	387,117	0.07	USD 8,929	Freddie Mac Gold Pool 3% 1/8/2030	8,677	0.00
USD 165,000	FirstEnergy 4.85% 15/7/2047	147,826	0.03	USD 8,302	Freddie Mac Gold Pool 3% 1/10/2032	8,023	0.00
USD 506,000	FirstEnergy Transmission 4.55% 1/4/2049	442,963	0.08	USD 11,731	Freddie Mac Gold Pool 3% 1/11/2032	11,328	0.00
USD 254,624	Flagstar Mortgage Trust 2018- 6RR 4.931% 25/10/2048	244,461	0.04	USD 8,659	Freddie Mac Gold Pool 3% 1/12/2032	8,370	0.00
USD 280,000	Florida Power & Light 2.875% 4/12/2051	190,123	0.03	USD 22,926	Freddie Mac Gold Pool 3% 1/1/2043	21,111	0.00
USD 490,000	Florida Power & Light 3.15% 1/10/2049	356,521	0.07	USD 48,860	Freddie Mac Gold Pool 3% 1/3/2043	44,990	0.01
				USD 15,002	Freddie Mac Gold Pool 3% 1/3/2043	13,815	0.00
				USD 151,586	Freddie Mac Gold Pool 3% 1/8/2043	139,798	0.03
				USD 220,746	Freddie Mac Gold Pool 3% 1/12/2046	202,295	0.04

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 51,561	Freddie Mac Gold Pool 3% 1/12/2046	47,090	0.01	USD 10,377	Freddie Mac Gold Pool 4.5% 1/12/2039	10,427	0.00
USD 25,725	Freddie Mac Gold Pool 3% 1/12/2046	23,575	0.00	USD 23,590	Freddie Mac Gold Pool 4.5% 1/5/2041	23,705	0.00
USD 29,149	Freddie Mac Gold Pool 3% 1/12/2046	26,712	0.01	USD 27,680	Freddie Mac Gold Pool 4.5% 1/5/2041	27,801	0.01
USD 13,235	Freddie Mac Gold Pool 3% 1/12/2046	12,129	0.00	USD 9,535	Freddie Mac Gold Pool 4.5% 1/11/2043	9,500	0.00
USD 5,101	Freddie Mac Gold Pool 3.5% 1/2/2031	4,993	0.00	USD 60,753	Freddie Mac Gold Pool 4.5% 1/12/2043	60,811	0.01
USD 66,152	Freddie Mac Gold Pool 3.5% 1/4/2031	65,081	0.01	USD 138,342	Freddie Mac Gold Pool 4.5% 1/4/2047	138,527	0.03
USD 2,321	Freddie Mac Gold Pool 3.5% 1/4/2031	2,275	0.00	USD 51,373	Freddie Mac Gold Pool 4.5% 1/5/2047	51,180	0.01
USD 183,161	Freddie Mac Gold Pool 3.5% 1/4/2032	180,163	0.03	USD 103,752	Freddie Mac Gold Pool 4.5% 1/7/2047	103,363	0.02
USD 38,872	Freddie Mac Gold Pool 3.5% 1/4/2042	36,944	0.01	USD 52,908	Freddie Mac Gold Pool 4.5% 1/7/2047	52,709	0.01
USD 3,858	Freddie Mac Gold Pool 3.5% 1/5/2042	3,667	0.00	USD 434,219	Freddie Mac Gold Pool 4.5% 1/7/2048	432,588	0.08
USD 1,373	Freddie Mac Gold Pool 3.5% 1/5/2042	1,305	0.00	USD 654,468	Freddie Mac Gold Pool 4.5% 1/8/2048	651,452	0.12
USD 21,183	Freddie Mac Gold Pool 3.5% 1/8/2042	20,176	0.00	USD 146,162	Freddie Mac Gold Pool 4.5% 1/8/2048	145,357	0.03
USD 12,081	Freddie Mac Gold Pool 3.5% 1/8/2042	11,481	0.00	USD 81,737	Freddie Mac Gold Pool 4.5% 1/4/2049	81,127	0.02
USD 4,355	Freddie Mac Gold Pool 3.5% 1/10/2042	4,141	0.00	USD 11,530	Freddie Mac Gold Pool 5% 1/10/2041	11,831	0.00
USD 14,871	Freddie Mac Gold Pool 3.5% 1/6/2043	14,132	0.00	USD 146,942	Freddie Mac Gold Pool 5% 1/11/2041	150,982	0.03
USD 19,907	Freddie Mac Gold Pool 3.5% 1/6/2043	18,960	0.00	USD 25,882	Freddie Mac Gold Pool 5% 1/11/2048	26,272	0.01
USD 8,354	Freddie Mac Gold Pool 3.5% 1/7/2043	7,957	0.00	USD 99,945	Freddie Mac Gold Pool 5.5% 1/7/2038	102,561	0.02
USD 9,464	Freddie Mac Gold Pool 3.5% 1/1/2044	9,014	0.00	USD 57,215	Freddie Mac Gold Pool 5.5% 1/6/2041	58,758	0.01
USD 8,649	Freddie Mac Gold Pool 3.5% 1/9/2044	8,238	0.00	USD 10	Freddie Mac Gold Pool 6% 1/1/2034	10	0.00
USD 9,945	Freddie Mac Gold Pool 3.5% 1/9/2045	9,373	0.00	USD 39,168	Freddie Mac Gold Pool 6% 1/6/2035	40,333	0.01
USD 79,271	Freddie Mac Gold Pool 3.5% 1/3/2047	74,999	0.01	USD 3,067,116	Freddie Mac Multifamily Structured Pass Through Certificates 0.939% 25/5/2029	85,103	0.02
USD 114,612	Freddie Mac Gold Pool 3.5% 1/10/2047	108,725	0.02	USD 2,521,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/6/2029	96,557	0.02
USD 127,802	Freddie Mac Gold Pool 3.5% 1/12/2047	121,238	0.02	USD 686,122	Freddie Mac Multifamily Structured Pass Through Certificates 1.115% 25/10/2030	33,596	0.01
USD 16,098	Freddie Mac Gold Pool 3.5% 1/1/2048	15,120	0.00	USD 320,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.467% 25/12/2029	15,438	0.00
USD 28,330	Freddie Mac Gold Pool 3.5% 1/1/2048	26,766	0.01	USD 1,060,000	Freddie Mac Multifamily Structured Pass Through Certificates 4.543% 25/7/2029	1,078,159	0.20
USD 10,452	Freddie Mac Gold Pool 4% 1/8/2040	10,250	0.00	USD 54,941	Freddie Mac Pool 1.5% 1/4/2036	49,010	0.01
USD 110,229	Freddie Mac Gold Pool 4% 1/9/2040	108,107	0.02	USD 394,535	Freddie Mac Pool 1.5% 1/4/2036	353,155	0.06
USD 17,095	Freddie Mac Gold Pool 4% 1/9/2040	16,766	0.00	USD 74,984	Freddie Mac Pool 1.5% 1/5/2036	66,750	0.01
USD 676	Freddie Mac Gold Pool 4% 1/4/2041	663	0.00	USD 151,152	Freddie Mac Pool 1.5% 1/8/2050	119,077	0.02
USD 14,942	Freddie Mac Gold Pool 4% 1/4/2044	14,645	0.00	USD 384,771	Freddie Mac Pool 1.5% 1/10/2050	302,481	0.06
USD 16,204	Freddie Mac Gold Pool 4% 1/7/2044	15,872	0.00				
USD 52,826	Freddie Mac Gold Pool 4% 1/9/2045	51,960	0.01				
USD 11,332	Freddie Mac Gold Pool 4% 1/12/2045	11,146	0.00				
USD 10,268	Freddie Mac Gold Pool 4% 1/12/2045	10,032	0.00				
USD 22,181	Freddie Mac Gold Pool 4.5% 1/2/2039	22,241	0.00				

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 125,267	Freddie Mac Pool 2% 1/9/2035	114,425	0.02	USD 1,932,292	Freddie Mac Pool 2.5% 1/5/2051	1,687,619	0.31
USD 262,148	Freddie Mac Pool 2% 1/1/2036	239,642	0.04	USD 1,563,414	Freddie Mac Pool 2.5% 1/11/2051	1,361,023	0.25
USD 193,503	Freddie Mac Pool 2% 1/2/2036	176,710	0.03	USD 331,245	Freddie Mac Pool 2.5% 1/11/2051	289,055	0.05
USD 133,778	Freddie Mac Pool 2% 1/2/2036	122,560	0.02	USD 1,045,339	Freddie Mac Pool 2.5% 1/12/2051	911,899	0.17
USD 49,992	Freddie Mac Pool 2% 1/3/2036	45,590	0.01	USD 1,025,243	Freddie Mac Pool 2.5% 1/1/2052	887,776	0.16
USD 296,056	Freddie Mac Pool 2% 1/5/2036	271,219	0.05	USD 1,257,554	Freddie Mac Pool 2.5% 1/1/2052	1,092,766	0.20
USD 307,067	Freddie Mac Pool 2% 1/6/2036	280,311	0.05	USD 15,376	Freddie Mac Pool 3% 1/9/2037	14,474	0.00
USD 131,184	Freddie Mac Pool 2% 1/7/2036	120,086	0.02	USD 301,970	Freddie Mac Pool 3% 1/6/2038	285,295	0.05
USD 92,672	Freddie Mac Pool 2% 1/4/2037	84,623	0.02	USD 651,214	Freddie Mac Pool 3% 1/6/2044	599,051	0.11
USD 77,240	Freddie Mac Pool 2% 1/2/2042	66,876	0.01	USD 128,499	Freddie Mac Pool 3% 1/2/2047	117,627	0.02
USD 252,405	Freddie Mac Pool 2% 1/3/2042	218,485	0.04	USD 5,025	Freddie Mac Pool 3% 1/7/2050	4,582	0.00
USD 80,947	Freddie Mac Pool 2% 1/4/2042	69,588	0.01	USD 42,230	Freddie Mac Pool 3% 1/7/2050	38,509	0.01
USD 62,399	Freddie Mac Pool 2% 1/8/2050	52,018	0.01	USD 11,189	Freddie Mac Pool 3% 1/7/2050	10,226	0.00
USD 54,879	Freddie Mac Pool 2% 1/9/2050	45,450	0.01	USD 5,415	Freddie Mac Pool 3% 1/7/2050	4,939	0.00
USD 116,014	Freddie Mac Pool 2% 1/11/2050	97,065	0.02	USD 613,866	Freddie Mac Pool 3% 1/8/2050	557,670	0.10
USD 2,106,588	Freddie Mac Pool 2% 1/2/2051	1,738,010	0.32	USD 195,153	Freddie Mac Pool 3% 1/8/2050	176,358	0.03
USD 619,155	Freddie Mac Pool 2% 1/3/2051	509,862	0.09	USD 796,984	Freddie Mac Pool 3% 1/8/2050	721,698	0.13
USD 276,523	Freddie Mac Pool 2% 1/4/2051	231,384	0.04	USD 32,460	Freddie Mac Pool 3% 1/8/2050	29,608	0.01
USD 209,123	Freddie Mac Pool 2% 1/5/2051	174,794	0.03	USD 274,754	Freddie Mac Pool 3% 1/9/2050	250,673	0.05
USD 796,969	Freddie Mac Pool 2% 1/7/2051	671,851	0.12	USD 66,285	Freddie Mac Pool 3% 1/7/2051	60,068	0.01
USD 47,195	Freddie Mac Pool 2% 1/9/2051	39,446	0.01	USD 95,864	Freddie Mac Pool 3% 1/10/2051	86,247	0.02
USD 235,670	Freddie Mac Pool 2% 1/9/2051	196,217	0.04	USD 48,840	Freddie Mac Pool 3% 1/2/2052	44,347	0.01
USD 808,432	Freddie Mac Pool 2% 1/10/2051	671,988	0.12	USD 1,199,926	Freddie Mac Pool 3% 1/3/2052	1,084,998	0.20
USD 92,931	Freddie Mac Pool 2% 1/12/2051	77,620	0.01	USD 1,578,079	Freddie Mac Pool 3% 1/8/2052	1,422,920	0.26
USD 202,157	Freddie Mac Pool 2% 1/12/2051	168,908	0.03	USD 114,852	Freddie Mac Pool 3.5% 1/1/2034	111,596	0.02
USD 245,849	Freddie Mac Pool 2% 1/12/2051	205,879	0.04	USD 420,440	Freddie Mac Pool 3.5% 1/5/2035	410,330	0.08
USD 38,793	Freddie Mac Pool 2% 1/12/2051	32,798	0.01	USD 13,849	Freddie Mac Pool 3.5% 1/9/2044	12,963	0.00
USD 582,486	Freddie Mac Pool 2% 1/1/2052	487,724	0.09	USD 278,207	Freddie Mac Pool 3.5% 1/3/2046	264,107	0.05
USD 424,631	Freddie Mac Pool 2% 1/1/2052	356,234	0.07	USD 102,324	Freddie Mac Pool 3.5% 1/9/2046	96,565	0.02
USD 1,732,028	Freddie Mac Pool 2% 1/1/2052	1,447,468	0.26	USD 45,714	Freddie Mac Pool 3.5% 1/1/2048	42,999	0.01
USD 242,719	Freddie Mac Pool 2% 1/1/2052	203,153	0.04	USD 463,908	Freddie Mac Pool 3.5% 1/1/2048	438,945	0.08
USD 81,939	Freddie Mac Pool 2% 1/2/2052	67,498	0.01	USD 183,654	Freddie Mac Pool 3.5% 1/6/2048	173,222	0.03
USD 66,579	Freddie Mac Pool 2.5% 1/7/2050	57,902	0.01	USD 884,601	Freddie Mac Pool 3.5% 1/8/2049	839,738	0.15
USD 448,781	Freddie Mac Pool 2.5% 1/2/2051	392,292	0.07	USD 124,934	Freddie Mac Pool 3.5% 1/1/2050	116,868	0.02
USD 339,141	Freddie Mac Pool 2.5% 1/5/2051	298,498	0.05	USD 320,995	Freddie Mac Pool 3.5% 1/6/2050	300,303	0.06

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 439,044	Freddie Mac Pool 3.5% 1/8/2050	410,470	0.08	USD 328,266	Freddie Mac Pool 6% 1/5/2053	335,508	0.06
USD 34,877	Freddie Mac Pool 4% 1/1/2045	34,098	0.01	USD 126,130	Freddie Mac Pool 6% 1/5/2053	128,996	0.02
USD 129,622	Freddie Mac Pool 4% 1/7/2047	125,903	0.02	USD 252,614	Freddie Mac Pool 6% 1/6/2053	258,498	0.05
USD 322,318	Freddie Mac Pool 4% 1/4/2048	310,279	0.06	USD 444,732	Freddie Mac Pool 6% 1/11/2053	457,328	0.08
USD 302,304	Freddie Mac Pool 4% 1/4/2048	296,596	0.05	USD 45,489	Freddie Mac Pool 6.5% 1/10/2053	47,549	0.01
USD 13,572	Freddie Mac Pool 4% 1/4/2048	13,110	0.00	USD 131,239	Freddie Mac Pool 6.5% 1/11/2053	135,862	0.03
USD 273,646	Freddie Mac Pool 4% 1/8/2048	267,149	0.05	USD 568,618	Freddie Mac Pool 6.5% 1/12/2053	594,369	0.11
USD 18,551	Freddie Mac Pool 4% 1/5/2049	17,904	0.00	USD 92,682	Freddie Mac Pool 6.5% 1/1/2054	96,768	0.02
USD 524,839	Freddie Mac Pool 4% 1/3/2050	506,961	0.09	USD 762,095	Freddie Mac Pool 6.5% 1/7/2054	785,495	0.14
USD 547,158	Freddie Mac Pool 4% 1/6/2050	527,934	0.10	USD 270,482	Freddie Mac Pool 6.5% 1/9/2054	278,547	0.05
USD 60,182	Freddie Mac Pool 4.5% 1/7/2052	58,772	0.01	USD 36,854	Freddie Mac Pool 7.5% 1/12/2053	39,330	0.01
USD 356,449	Freddie Mac Pool 4.5% 1/7/2052	348,091	0.06	USD 39,987	Freddie Mac Pool 7.5% 1/1/2054	42,626	0.01
USD 115,767	Freddie Mac Pool 4.5% 1/8/2052	112,993	0.02	USD 170,845	Freddie Mac REMICS 3.5% 25/3/2051	32,172	0.01
USD 11,102	Freddie Mac Pool 5% 1/6/2052	11,147	0.00	USD 129,506	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	19,152	0.00
USD 171,334	Freddie Mac Pool 5% 1/7/2052	173,174	0.03	USD 100,000	FREMF 2017-KGS1 Mortgage Trust 3.715% 25/10/2027	92,220	0.02
USD 440,272	Freddie Mac Pool 5% 1/8/2052	441,898	0.08	USD 7,566,220	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	24,372	0.00
USD 15,954	Freddie Mac Pool 5% 1/9/2052	16,013	0.00	USD 916,000	FS Rialto 2022-FL6 Issuer 7.922% 17/8/2037	920,493	0.17
USD 51,116	Freddie Mac Pool 5% 1/10/2052	51,234	0.01	USD 210,000	Gartner 3.625% 15/6/2029	198,428	0.04
USD 83,803	Freddie Mac Pool 5% 1/11/2052	83,534	0.02	USD 2,207,000	Gartner 4.5% 1/7/2028	2,168,882	0.40
USD 173,657	Freddie Mac Pool 5% 1/12/2052	173,081	0.03	USD 53,000	GATX 6.05% 5/6/2054	56,075	0.01
USD 89,979	Freddie Mac Pool 5% 1/12/2052	89,681	0.02	USD 133,000	General Motors Financial 1.5% 10/6/2026	125,745	0.02
USD 106,498	Freddie Mac Pool 5% 1/12/2052	106,186	0.02	USD 146,000	General Motors Financial 5.6% 18/6/2031	149,917	0.03
USD 110,390	Freddie Mac Pool 5% 1/1/2053	110,035	0.02	USD 191,000	General Motors Financial 5.95% 4/4/2034	198,562	0.04
USD 41,695	Freddie Mac Pool 5% 1/2/2053	41,549	0.01	USD 197,000	Georgia Power 4.95% 17/5/2033	199,919	0.04
USD 131,779	Freddie Mac Pool 5.5% 1/1/2053	133,340	0.02	USD 43,000	Gilead Sciences 1.65% 1/10/2030	36,692	0.01
USD 44,546	Freddie Mac Pool 5.5% 1/1/2053	45,069	0.01	USD 128,000	Gilead Sciences 4% 1/9/2036	118,261	0.02
USD 318,992	Freddie Mac Pool 5.5% 1/3/2053	322,741	0.06	USD 268,000	Gilead Sciences 4.5% 1/2/2045*	242,694	0.04
USD 353,660	Freddie Mac Pool 5.5% 1/5/2053	357,811	0.07	USD 202,000	Gilead Sciences 4.75% 1/3/2046	188,941	0.03
USD 394,753	Freddie Mac Pool 5.5% 1/5/2053	399,392	0.07	USD 60,177	Ginnie Mae I Pool 3% 15/2/2045	56,021	0.01
USD 66,127	Freddie Mac Pool 5.5% 1/8/2053	66,739	0.01	USD 15,871	Ginnie Mae I Pool 3.5% 15/1/2042	15,193	0.00
USD 35,228	Freddie Mac Pool 6% 1/11/2052	36,045	0.01	USD 27,823	Ginnie Mae I Pool 3.5% 15/5/2042	26,659	0.01
USD 211,278	Freddie Mac Pool 6% 1/1/2053	215,766	0.04	USD 7,585	Ginnie Mae I Pool 3.5% 15/11/2042	7,244	0.00
USD 116,539	Freddie Mac Pool 6% 1/2/2053	118,993	0.02	USD 24,874	Ginnie Mae I Pool 3.5% 15/12/2042	23,757	0.00
USD 70,674	Freddie Mac Pool 6% 1/3/2053	72,242	0.01	USD 24,051	Ginnie Mae I Pool 3.5% 15/12/2042	23,060	0.00
USD 128,476	Freddie Mac Pool 6% 1/4/2053	131,363	0.02	USD 16,445	Ginnie Mae I Pool 3.5% 15/1/2043	15,751	0.00
				USD 17,234	Ginnie Mae I Pool 3.5% 15/2/2043	16,476	0.00

* 本證券全部或部分代表借貸證券。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 22,192	Ginnie Mae I Pool 3.5% 15/4/2043	21,194	0.00	USD 132,400	Ginnie Mae II Pool 3% 20/1/2052	120,107	0.02
USD 23,828	Ginnie Mae I Pool 3.5% 15/4/2043	22,757	0.00	USD 79,071	Ginnie Mae II Pool 3.5% 20/4/2043	75,348	0.01
USD 17,754	Ginnie Mae I Pool 3.5% 15/4/2043	16,956	0.00	USD 53,884	Ginnie Mae II Pool 3.5% 20/5/2043	51,349	0.01
USD 32,507	Ginnie Mae I Pool 3.5% 15/5/2043	31,046	0.01	USD 177,199	Ginnie Mae II Pool 3.5% 20/2/2044	168,673	0.03
USD 6,528	Ginnie Mae I Pool 3.5% 15/5/2043	6,234	0.00	USD 21,430	Ginnie Mae II Pool 3.5% 20/5/2045	20,324	0.00
USD 22,633	Ginnie Mae I Pool 3.5% 15/5/2043	21,616	0.00	USD 385,886	Ginnie Mae II Pool 3.5% 20/3/2046	365,503	0.07
USD 26,983	Ginnie Mae I Pool 3.5% 15/5/2043	25,770	0.01	USD 1,190,574	Ginnie Mae II Pool 3.5% 20/4/2046	1,127,158	0.21
USD 19,246	Ginnie Mae I Pool 3.5% 15/6/2043	18,381	0.00	USD 39,993	Ginnie Mae II Pool 3.5% 20/5/2046	37,856	0.01
USD 55,193	Ginnie Mae I Pool 3.5% 15/7/2043	52,868	0.01	USD 513,774	Ginnie Mae II Pool 3.5% 20/6/2046	485,921	0.09
USD 16,844	Ginnie Mae I Pool 3.5% 15/7/2043	16,150	0.00	USD 86,829	Ginnie Mae II Pool 3.5% 20/7/2046	82,141	0.02
USD 27,322	Ginnie Mae I Pool 4% 15/3/2041	26,751	0.01	USD 372,981	Ginnie Mae II Pool 3.5% 20/9/2046	352,548	0.06
USD 23,405	Ginnie Mae I Pool 4.5% 15/3/2047	23,257	0.00	USD 13,742	Ginnie Mae II Pool 3.5% 20/10/2046	13,018	0.00
USD 29,445	Ginnie Mae I Pool 4.5% 15/4/2047	29,260	0.01	USD 16,263	Ginnie Mae II Pool 3.5% 20/10/2046	15,384	0.00
USD 18,948	Ginnie Mae I Pool 4.5% 15/4/2047	18,858	0.00	USD 12,462	Ginnie Mae II Pool 3.5% 20/10/2046	11,771	0.00
USD 17,271	Ginnie Mae I Pool 4.5% 15/5/2047	17,241	0.00	USD 32,123	Ginnie Mae II Pool 3.5% 20/10/2046	30,297	0.01
USD 13,385	Ginnie Mae I Pool 5% 15/12/2038	13,775	0.00	USD 20,502	Ginnie Mae II Pool 3.5% 20/10/2046	19,322	0.00
USD 17,509	Ginnie Mae I Pool 5% 15/7/2039	17,957	0.00	USD 1,716	Ginnie Mae II Pool 4% 20/4/2039	1,689	0.00
USD 6,325	Ginnie Mae I Pool 5% 15/7/2039	6,422	0.00	USD 4,591	Ginnie Mae II Pool 4% 20/7/2039	4,518	0.00
USD 31,433	Ginnie Mae I Pool 5% 15/12/2040	32,247	0.01	USD 1,319	Ginnie Mae II Pool 4% 20/9/2040	1,298	0.00
USD 1,301,482	Ginnie Mae II Pool 2% 20/8/2050	1,101,185	0.20	USD 32,220	Ginnie Mae II Pool 4% 20/10/2040	31,700	0.01
USD 168,658	Ginnie Mae II Pool 2% 20/11/2050	142,627	0.03	USD 130,769	Ginnie Mae II Pool 4% 20/11/2040	128,678	0.02
USD 1,713,524	Ginnie Mae II Pool 2% 20/1/2051	1,447,849	0.26	USD 29,415	Ginnie Mae II Pool 4% 20/12/2040	28,941	0.01
USD 90,175	Ginnie Mae II Pool 2% 20/2/2051	76,159	0.01	USD 25,418	Ginnie Mae II Pool 4% 20/1/2041	25,008	0.00
USD 888,188	Ginnie Mae II Pool 2.5% 20/4/2051	779,594	0.14	USD 3,615	Ginnie Mae II Pool 4% 20/10/2046	3,480	0.00
USD 673,268	Ginnie Mae II Pool 2.5% 20/10/2051	590,541	0.11	USD 301,422	Ginnie Mae II Pool 4% 20/3/2047	293,170	0.05
USD 463,884	Ginnie Mae II Pool 2.5% 20/12/2051	407,057	0.07	USD 69,160	Ginnie Mae II Pool 4% 20/5/2047	66,854	0.01
USD 773,357	Ginnie Mae II Pool 2.5% 20/5/2052	678,332	0.12	USD 107,743	Ginnie Mae II Pool 4% 20/6/2047	104,283	0.02
USD 650,672	Ginnie Mae II Pool 2.5% 20/6/2052	570,722	0.10	USD 128,129	Ginnie Mae II Pool 4% 20/11/2047	124,499	0.02
USD 491,457	Ginnie Mae II Pool 2.5% 20/7/2052	431,415	0.08	USD 63,316	Ginnie Mae II Pool 4% 20/12/2047	61,424	0.01
USD 73,482	Ginnie Mae II Pool 2.5% 20/12/2052	64,475	0.01	USD 51,627	Ginnie Mae II Pool 4% 20/5/2050	49,857	0.01
USD 235,291	Ginnie Mae II Pool 2.5% 20/1/2053	206,463	0.04	USD 658,420	Ginnie Mae II Pool 4% 20/12/2052	630,913	0.12
USD 347,350	Ginnie Mae II Pool 3% 20/1/2051	316,218	0.06	USD 3,017	Ginnie Mae II Pool 4.5% 20/12/2039	3,035	0.00
USD 789,530	Ginnie Mae II Pool 3% 20/6/2051	716,400	0.13	USD 3,646	Ginnie Mae II Pool 4.5% 20/1/2040	3,668	0.00
USD 1,827,168	Ginnie Mae II Pool 3% 20/8/2051	1,657,529	0.30	USD 3,018	Ginnie Mae II Pool 4.5% 20/2/2040	3,036	0.00
USD 258,255	Ginnie Mae II Pool 3% 20/12/2051	234,264	0.04	USD 199	Ginnie Mae II Pool 4.5% 20/5/2040	200	0.00

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,159	Ginnie Mae II Pool 4.5% 20/7/2040	1,166	0.00	USD 969,000	Goldman Sachs 5.727% 25/4/2030	1,011,427	0.18
USD 2,153	Ginnie Mae II Pool 4.5% 20/10/2040	2,164	0.00	USD 221,000	Goldman Sachs 5.851% 25/4/2035	234,157	0.05
USD 1,904	Ginnie Mae II Pool 4.5% 20/7/2041	1,895	0.00	USD 86,793	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	71,534	0.01
USD 23,059	Ginnie Mae II Pool 4.5% 20/7/2041	23,179	0.00	USD 1,056,582	Government National Mortgage Association 3% 20/8/2050	168,928	0.03
USD 53,114	Ginnie Mae II Pool 4.5% 20/9/2048	52,690	0.01	USD 941,098	Government National Mortgage Association 3% 20/2/2051	150,372	0.03
USD 204,039	Ginnie Mae II Pool 4.5% 20/3/2049	202,593	0.04	USD 899,643	Government National Mortgage Association 3% 20/5/2051	143,058	0.03
USD 79,735	Ginnie Mae II Pool 4.5% 20/4/2049	79,166	0.01	USD 1,016,417	Government National Mortgage Association 3% 20/5/2051	161,416	0.03
USD 172,016	Ginnie Mae II Pool 4.5% 20/5/2049	170,500	0.03	USD 681,872	Government National Mortgage Association 3% 20/5/2051	108,492	0.02
USD 54,469	Ginnie Mae II Pool 4.5% 20/8/2050	54,040	0.01	USD 671,337	Government National Mortgage Association 3% 20/8/2051	109,101	0.02
USD 6,723	Ginnie Mae II Pool 5% 20/10/2039	6,875	0.00	USD 16,768	Greenpoint Manufactured Housing 9.23% 15/12/2029	16,819	0.00
USD 16,731	Ginnie Mae II Pool 5% 20/7/2042	17,080	0.00	USD 11,626	GreenPoint Mortgage Funding Trust 2006-AR2 7.162% 25/3/2036	10,606	0.00
USD 1,039	Ginnie Mae II Pool 5% 20/7/2044	1,064	0.00	USD 5,000,000	GS Mortgage II Series 2005- ROCK 0.395% 3/5/2032	5,056	0.00
USD 51,000	Glencore Funding 2.625% 23/9/2031	43,680	0.01	USD 205,000	GS Mortgage II Series 2005- ROCK 5.366% 3/5/2032	202,520	0.04
USD 182,000	Glencore Funding 2.85% 27/4/2031	160,239	0.03	USD 100,000	GS Mortgage Trust 2015-590M 3.932% 10/10/2035	87,881	0.02
USD 135,000	Glencore Funding 5.4% 8/5/2028*	137,722	0.02	USD 100,000	GS Mortgage Trust 2015-GC32 4.547% 10/7/2048	95,977	0.02
USD 762,000	Glencore Funding 6.375% 6/10/2030	816,130	0.15	USD 93,339	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	76,157	0.01
USD 109,000	Global Payments 2.9% 15/5/2030	98,250	0.02	USD 118,615	GSAA Home Equity Trust 2006- 18 5.772% 25/11/2036	35,678	0.01
USD 90,000	Global Payments 3.2% 15/8/2029	83,509	0.02	USD 64,716	GSAA Home Equity Trust 2006- 4 4.122% 25/3/2036	43,863	0.01
USD 1,377,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	1,203,563	0.22	USD 559,323	GSAA Home Equity Trust 2006- 5 5.752% 25/3/2036	168,517	0.03
USD 77,000	GLP Capital / GLP Financing II 5.3% 15/1/2029	77,729	0.01	USD 29,034	GSAA Home Equity Trust 2007- 2 5.917% 25/3/2037	5,624	0.00
USD 847,000	GLP Capital / GLP Financing II 5.75% 1/6/2028	865,744	0.16	USD 50,000	GSAMP Trust 2007-HSBC1 8.767% 25/2/2047	48,970	0.01
USD 463,000	GLP Capital / GLP Financing II 6.25% 15/9/2054	477,518	0.09	USD 102,504	GSMPS Mortgage Loan Trust 2005-RP2 5.742% 25/3/2035	93,740	0.02
USD 305,000	Goldman Sachs 1.431% 9/3/2027	289,547	0.05	USD 317,675	GSMPS Mortgage Loan Trust 2005-RP3 4.069% 25/9/2035	270,618	0.05
USD 167,000	Goldman Sachs 1.542% 10/9/2027	156,847	0.03	USD 1,219,076	GSR Mortgage Loan Trust 2006-2F 6% 25/2/2036	553,863	0.10
USD 60,000	Goldman Sachs 1.948% 21/10/2027	56,696	0.01	USD 123,511	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	41,651	0.01
USD 202,000	Goldman Sachs 2.615% 22/4/2032	176,282	0.03	USD 20,864	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	32,321	0.01
USD 337,000	Goldman Sachs 2.64% 24/2/2028	321,772	0.06	USD 291,462	GSR Mortgage Loan Trust 2007-OA2 3.046% 25/6/2047	178,222	0.03
USD 1,532,000	Goldman Sachs 2.65% 21/10/2032	1,326,495	0.24	USD 463,070	HarborView Mortgage Loan Trust 2006-12 5.866% 19/12/2036	356,402	0.07
USD 165,000	Goldman Sachs 2.908% 21/7/2042	122,737	0.02	USD 225,000	HCA 5.25% 15/6/2026	225,874	0.04
USD 280,000	Goldman Sachs 3.102% 24/2/2033	248,497	0.05	USD 156,000	HCA 5.375% 1/9/2026	157,112	0.03
USD 69,000	Goldman Sachs 3.21% 22/4/2042	53,865	0.01	USD 1,676,000	HCA 5.45% 1/4/2031	1,722,879	0.31
USD 229,000	Goldman Sachs 3.691% 5/6/2028	223,647	0.04	USD 633,000	HCA 7.69% 15/6/2025	644,866	0.12
USD 521,000	Goldman Sachs 3.8% 15/3/2030	503,230	0.09	USD 167,000	Hess 7.3% 15/8/2031	191,245	0.03
USD 2,105,000	Goldman Sachs 5.049% 23/7/2030	2,140,505	0.39	USD 164,000	Hewlett Packard Enterprise 5.25% 1/7/2028	168,037	0.03
USD 1,453,000	Goldman Sachs 5.33% 23/7/2035	1,485,371	0.27	USD 81,000	Home Depot 2.375% 15/3/2051	49,954	0.01
				USD 58,000	Home Depot 5.4% 25/6/2064	60,459	0.01
				USD 110,000	Home Equity Asset Trust 2006-3 5.992% 25/7/2036	103,595	0.02

* 本證券全部或部分代表借貸證券。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 77,058	Home Equity Asset Trust 2007-1 5.692% 25/5/2037	61,413	0.01	USD 1,111,000	JPMorgan Chase 1.953% 4/2/2032	942,052	0.17
USD 410,920	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 5.632% 25/4/2037	279,979	0.05	USD 94,000	JPMorgan Chase 2.522% 22/4/2031	84,521	0.02
USD 15,468	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.53% 25/7/2034	14,979	0.00	USD 256,000	JPMorgan Chase 2.963% 25/1/2033	227,352	0.04
USD 220,000	Honeywell International 5.25% 1/3/2054	225,662	0.04	USD 258,000	JPMorgan Chase 3.109% 22/4/2051	187,664	0.03
USD 149,000	Honeywell International 5.35% 1/3/2064	154,605	0.03	USD 65,000	JPMorgan Chase 3.328% 22/4/2052	48,998	0.01
USD 109,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	105,085	0.02	USD 65,000	JPMorgan Chase 3.964% 15/11/2048	54,872	0.01
USD 160,000	Humana 5.875% 1/3/2033	168,657	0.03	USD 77,000	JPMorgan Chase 4.493% 24/3/2031	76,873	0.01
USD 53,000	Humana 5.95% 15/3/2034	56,267	0.01	USD 333,000	JPMorgan Chase 4.979% 22/7/2028	337,557	0.06
USD 398,000	Huntington Ingalls Industries 3.483% 1/12/2027	384,670	0.07	USD 2,120,000	JPMorgan Chase 4.995% 22/7/2030	2,161,593	0.39
USD 146,000	Huntington Ingalls Industries 4.2% 1/5/2030	141,876	0.03	USD 409,000	JPMorgan Chase 5.294% 22/7/2035	421,673	0.08
USD 33,887	Impac Secured Assets Trust 2006-3 5.732% 25/11/2036	29,971	0.01	USD 211,000	JPMorgan Chase 5.571% 22/4/2028	216,417	0.03
USD 100,000	Independence Plaza Trust 2018-INDP 3.763% 10/7/2035	95,795	0.02	USD 731,000	JPMorgan Chase 5.581% 22/4/2030	762,100	0.14
USD 110,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	103,882	0.02	USD 1,210,000	JPMorgan Chase 5.766% 22/4/2035	1,290,686	0.23
USD 100,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	93,551	0.02	USD 382,175	KeyCorp Student Loan Trust 2004-A 6.775% 28/7/2042	358,543	0.07
USD 33,564	IndyMac INDX Mortgage Loan Trust 2006-AR15 5.632% 25/7/2036	32,196	0.01	USD 30,000	Kinder Morgan 5.05% 15/2/2046	27,487	0.00
USD 352,639	IndyMac INDX Mortgage Loan Trust 2006-AR35 5.752% 25/1/2037	314,393	0.06	USD 303,000	Kinder Morgan 5.3% 1/12/2034	305,848	0.06
USD 834,464	IXIS Real Estate Capital Trust 2007-HE1 5.622% 25/5/2037	198,427	0.04	USD 26,000	Kinder Morgan 5.55% 1/6/2045	25,424	0.00
USD 206,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.949% 6/9/2038	193,559	0.04	USD 127,000	Kinder Morgan Energy Partners 4.7% 1/11/2042	111,578	0.02
USD 138,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	125,753	0.02	USD 96,000	KLA 3.3% 1/3/2050	72,102	0.01
USD 145,363	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 6.594% 15/6/2035	127,748	0.02	USD 197,000	KLA 4.7% 1/2/2034	198,968	0.04
USD 131,150	JP Morgan Alternative Loan Trust 2007-A1 5.812% 25/3/2037	124,214	0.02	USD 86,000	KLA 5% 15/3/2049	84,454	0.02
USD 20,079	JP Morgan Alternative Loan Trust 2007-A2 4.875% 25/5/2037	17,826	0.00	USD 902,482	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.313% 15/2/2036	29,266	0.01
USD 1,030,000	JP Morgan Chase Commercial Mortgage Trust 2013-LC11 0.862% 15/4/2046	40	0.00	USD 50,000	Lam Research 3.125% 15/6/2060	33,890	0.01
USD 1,800,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	24,373	0.00	USD 74,000	Las Vegas Sands 5.9% 1/6/2027	75,564	0.01
USD 22,000	JPMDB Commercial Mortgage Trust 2018-C8 4.421% 15/6/2051	20,686	0.00	USD 150,150	Lehman ABS Manufactured Housing Contract Trust 2001- B 6.63% 15/4/2040	151,632	0.03
USD 703,000	JPMorgan Chase 1.764% 19/11/2031*	596,390	0.11	USD 97,867	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.842% 25/9/2036	87,095	0.02
				USD 77,957	Lehman XS Trust Series 2007- 16N 7.292% 25/9/2047	107,391	0.02
				USD 55,863	Long Beach Mortgage Loan Trust 2006-5 5.692% 25/6/2036	26,665	0.01
				USD 586,017	Long Beach Mortgage Loan Trust 2006-7 5.712% 25/8/2036	235,117	0.04
				USD 110,000	Los Angeles Community College District 6.6% 1/8/2042	127,422	0.02
				USD 80,000	Louisiana Local Government Environmental Facilities & Community Development Auth 4.145% 1/2/2033	79,395	0.01
				USD 139,000	Lowe's 2.8% 15/9/2041	99,906	0.01
				USD 152,000	Lowe's 3% 15/10/2050	101,222	0.02
				USD 92,000	Lowe's 4.25% 1/4/2052	76,297	0.01

* 本證券全部或部分代表借貸證券。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 111,000	Lowe's 5.625% 15/4/2053	113,308	0.02	USD 125,171	Morgan Stanley ABS Capital I Trust 2005-HE5 6.262% 25/9/2035	103,992	0.02
USD 185,000	Lowe's 5.75% 1/7/2053	192,564	0.04	USD 19,701	Morgan Stanley ABS Capital I Trust 2007-SEA1 9.192% 25/2/2047	18,335	0.00
USD 114,000	Marriott International 5.3% 15/5/2034	116,321	0.02	USD 260,000	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.269% 15/12/2047	3,011	0.00
USD 349,000	Marriott International 5.35% 15/3/2035	353,886	0.06	USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.465% 15/5/2048	123,464	0.02
USD 77,000	Marsh & McLennan 2.9% 15/12/2051	51,624	0.01	USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.668% 15/10/2048	123,922	0.02
USD 92,000	Marsh & McLennan 4.9% 15/3/2049	88,075	0.02	USD 328,947	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	320,112	0.06
USD 94,000	Marsh & McLennan 5.45% 15/3/2054	97,829	0.02	USD 37,000	Morgan Stanley Capital I Trust 2017-ASHF 12.534% 15/11/2034	36,728	0.01
USD 109,000	Marsh & McLennan 5.7% 15/9/2053	117,074	0.02	USD 90,000	Morgan Stanley Capital I Trust 2018-H3 4.177% 15/7/2051	88,233	0.02
USD 56,000	Mastercard 3.85% 26/3/2050	47,099	0.01	USD 107,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	68,042	0.01
USD 84,000	Mastercard 3.95% 26/2/2048	72,659	0.01	USD 100,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	90,376	0.02
USD 44,543	MASTR Resecuritization Trust 2008-3 4.886% 25/8/2037	15,230	0.00	USD 62,510	Morgan Stanley Home Equity Loan Trust 2006-3 5.712% 25/4/2036	44,289	0.01
USD 45,153	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 5.872% 25/5/2037	32,403	0.01	USD 203,885	Morgan Stanley Mortgage Loan Trust 2006-12XS 6.512% 25/10/2036	47,831	0.01
USD 84,505	Merrill Lynch Mortgage Investors Trust Series 2006-A3 5.018% 25/5/2036	76,881	0.01	USD 162,501	Morgan Stanley Mortgage Loan Trust 2006-16AX 5.732% 25/11/2036	28,316	0.01
USD 497,000	Meta Platforms 4.65% 15/8/2062	452,677	0.08	USD 53,455	Morgan Stanley Resecuritization Trust 2013-R7 5.784% 26/12/2046	49,896	0.01
USD 333,000	Meta Platforms 5.55% 15/8/2064	345,542	0.06	USD 454,884	Morgan Stanley Residential Mortgage Loan Trust 2014-1 6.949% 25/6/2044	455,249	0.08
USD 85,000	Meta Platforms 5.75% 15/5/2063	91,503	0.02	USD 207,230	Mortgage Loan Resecuritization Trust 5.797% 16/4/2036	200,413	0.04
USD 135,000	Metropolitan Transportation Authority 6.668% 15/11/2039	151,531	0.03	USD 115,214	MortgageIT Trust 2004-1 6.172% 25/11/2034	110,140	0.02
USD 60,000	Metropolitan Transportation Authority 6.814% 15/11/2040	67,524	0.01	USD 97,166	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	91,624	0.02
USD 508,000	MF1 2024-FL14 7.079% 19/3/2039	506,191	0.09	USD 419,887	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	394,409	0.07
USD 85,000	MidAmerican Energy 3.15% 15/4/2050	60,799	0.01	USD 198,239	Mosaic Solar Loan Trust 2019-2 2.88% 20/9/2040	178,359	0.03
USD 144,000	MidAmerican Energy 3.65% 1/8/2048	113,837	0.02	USD 39,689	Mosaic Solar Loan Trust 2020-1 2.1% 20/4/2046	35,207	0.01
USD 127,000	MidAmerican Energy 5.3% 1/2/2055	128,092	0.02	USD 106,000	Motorola Solutions 5.6% 1/6/2032	111,001	0.02
USD 30,000	MidAmerican Energy 5.85% 15/9/2054	32,656	0.01	USD 140,000	Municipal Electric Authority of Georgia 6.637% 1/4/2057	158,814	0.03
USD 85,000	Moody's 2% 19/8/2031	72,391	0.01	USD 133,670	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	119,236	0.02
USD 56,000	Moody's 4.25% 1/2/2029	55,831	0.01	USD 30,693	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	28,295	0.01
USD 519,000	Morgan Stanley 1.794% 13/2/2032*	433,125	0.08	USD 150,000	Nationstar Home Equity Loan Trust 2007-B 5.802% 25/4/2037	142,448	0.03
USD 313,000	Morgan Stanley 2.239% 21/7/2032	265,642	0.05				
USD 173,000	Morgan Stanley 2.511% 20/10/2032	148,823	0.03				
USD 72,000	Morgan Stanley 2.699% 22/1/2031	65,286	0.01				
USD 1,025,000	Morgan Stanley 2.943% 21/1/2033	904,646	0.16				
USD 1,015,000	Morgan Stanley 5.042% 19/7/2030	1,034,077	0.19				
USD 1,609,000	Morgan Stanley 5.32% 19/7/2035*	1,649,086	0.30				
USD 49,000	Morgan Stanley 5.449% 20/7/2029	50,549	0.01				
USD 1,844,000	Morgan Stanley 5.656% 18/4/2030	1,922,383	0.35				
USD 91,000	Morgan Stanley 5.831% 19/4/2035	96,586	0.02				
USD 759,000	Morgan Stanley 6.407% 1/11/2029	810,085	0.15				
USD 24,414	Morgan Stanley ABS Capital I Trust 2005-HE1 5.992% 25/12/2034	22,584	0.00				

* 本證券全部或部分代表借貸證券。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 120,000	Natixis Commercial Mortgage Trust 2018-SOX 4.404% 17/6/2038	116,615	0.02	USD 197,000	Olympic Tower 2017-OT Mortgage Trust 3.566% 10/5/2039	176,096	0.03
USD 121,830	Navient Private Education Loan Trust 2014-A 7.051% 15/10/2031	122,168	0.02	USD 55,000	ONE Gas 5.1% 1/4/2029	56,506	0.01
USD 96,010	Navient Private Education Loan Trust 2015-A 7.151% 15/11/2030	96,314	0.02	USD 2,035,521	One Market Plaza Trust 2017-1MKT 0% 10/2/2032	6,453	0.00
USD 58,986	Navient Private Education Loan Trust 2020-A 2.46% 15/11/2068	56,609	0.01	USD 407,104	One Market Plaza Trust 2017-1MKT 0.219% 10/2/2032	1,085	0.00
USD 58,986	Navient Private Education Loan Trust 2020-A 6.351% 15/11/2068	58,764	0.01	USD 500,000	OneMain Financial Issuance Trust 2018-2 5.77% 14/3/2033	498,409	0.09
USD 238,580	New Century Home Equity Loan Trust Series 2005-C 6.067% 25/12/2035	199,064	0.04	USD 120,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	112,361	0.02
USD 161,000	New Jersey Turnpike Authority 7.414% 1/1/2040	197,583	0.04	USD 310,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	289,775	0.05
USD 115,000	New York City Municipal Water Finance Authority 5.882% 15/6/2044	123,906	0.02	USD 246,000	OneMain Financial Issuance Trust 2021-1 6.114% 16/6/2036	246,058	0.05
USD 150,000	New York City Municipal Water Finance Authority 6.011% 15/6/2042	164,672	0.03	USD 190,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 6.127% 25/11/2035	160,213	0.03
USD 100,000	New York State Dormitory Authority 5.389% 15/3/2040	103,377	0.02	USD 334,889	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	288,906	0.05
USD 897,000	NGPL PipeCo 3.25% 15/7/2031	789,034	0.14	USD 225,112	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	195,172	0.04
USD 49,000	NGPL PipeCo 4.875% 15/8/2027	48,947	0.01	USD 89,113	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	80,443	0.02
USD 64,000	NGPL PipeCo 7.768% 15/12/2037	75,978	0.01	USD 211,000	Oracle 3.6% 1/4/2050	155,531	0.03
USD 67,000	NIKE 3.375% 1/11/2046	52,734	0.01	USD 183,000	Oracle 3.85% 1/4/2060	133,216	0.02
USD 273,000	NIKE 3.375% 27/3/2050	210,221	0.04	USD 494,000	Oracle 3.95% 25/3/2051	385,886	0.07
USD 70,000	NiSource 2.95% 1/9/2029	64,996	0.01	USD 99,000	Oracle 4% 15/11/2047	78,995	0.01
USD 65,000	NiSource 5.35% 1/4/2034	66,566	0.01	USD 239,000	Oracle 4.125% 15/5/2045	196,912	0.04
USD 96,000	NiSource 5.4% 30/6/2033	99,000	0.02	USD 141,000	Oracle 4.5% 8/7/2044	123,156	0.02
USD 232,000	NNN REIT 3% 15/4/2052	151,478	0.03	USD 187,000	Oracle 5.55% 6/2/2053	187,068	0.03
USD 183,000	NNN REIT 3.5% 15/4/2051	133,818	0.03	USD 303,000	Oracle 6.9% 9/11/2052	356,612	0.06
USD 98,862	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	96,740	0.02	USD 377,000	Ovintiv 5.65% 15/5/2025	377,651	0.07
USD 2,231,424	Nomura Asset Acceptance Alternative Loan Trust Series 2006-AF1 6.408% 25/5/2036	461,817	0.08	USD 71,943	Ownit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	65,724	0.01
USD 34,000	Norfolk Southern 3.05% 15/5/2050	23,618	0.00	USD 234,000	Pacific Gas and Electric 3.5% 1/8/2050	163,020	0.03
USD 518,000	Norfolk Southern 3.155% 15/5/2055	352,595	0.06	USD 200,000	Pacific Gas and Electric 3.95% 1/12/2047	152,214	0.03
USD 25,000	Norfolk Southern 5.35% 1/8/2054	25,378	0.00	USD 30,000	Pacific Gas and Electric 4.95% 1/7/2050	26,383	0.00
USD 65,000	Northern States Power 3.2% 1/4/2052	46,733	0.01	USD 62,000	Pacific Gas and Electric 5.25% 1/3/2052	56,662	0.01
USD 37,000	Northern States Power 3.4% 15/8/2042	29,581	0.01	USD 98,000	Pacific Gas and Electric 6.7% 1/4/2053	108,265	0.02
USD 44,000	Northern States Power 4% 15/8/2045	36,939	0.01	USD 75,000	Pacific Gas and Electric 6.75% 15/1/2053	82,946	0.01
USD 1,101,000	Northwest Pipeline 4% 1/4/2027	1,083,858	0.20	USD 47,000	Paramount Global 4.6% 15/1/2045	34,028	0.01
USD 20,691	Oakwood Mortgage Investors 6.93% 15/9/2031	10,138	0.00	USD 29,000	Paramount Global 4.9% 15/8/2044	21,875	0.00
USD 137,863	Oakwood Mortgage Investors 7.475% 15/8/2027	108,975	0.02	USD 37,000	Paramount Global 5.25% 1/4/2044	28,873	0.01
USD 87,538	Oakwood Mortgage Investors 7.62% 15/6/2032	79,754	0.01	USD 101,000	Paramount Global 5.85% 1/9/2043	86,689	0.02
USD 164,000	Ohio Power 2.6% 1/4/2030	147,773	0.03	USD 45,000	Paramount Global 6.375% 30/3/2062	41,329	0.01
USD 249,000	Ohio Power 4% 1/6/2049	198,964	0.04	USD 100,000	PECO Energy 2.8% 15/6/2050	66,241	0.01
				USD 78,000	PECO Energy 2.85% 15/9/2051	51,720	0.01
				USD 253,000	PECO Energy 3.05% 15/3/2051	175,329	0.03

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 125,000	Pfizer 2.7% 28/5/2050	84,861	0.02	USD 112,048	SLM Private Credit Student Loan Trust 2005-B 5.931% 15/6/2039	109,956	0.02
USD 76,000	Pfizer 4% 15/12/2036	71,419	0.01	USD 548,824	SLM Private Education Loan Trust 2010-C 10.201% 15/10/2041	573,596	0.10
USD 288,000	Pfizer 4.125% 15/12/2046	251,115	0.05	USD 100,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	89,902	0.02
USD 45,000	Pfizer 4.2% 15/9/2048	39,411	0.01	USD 107,000	SMB Private Education Loan Trust 2015-A 4.5% 15/10/2048	103,675	0.02
USD 43,000	Piedmont Natural Gas 2.5% 15/3/2031	37,582	0.01	USD 71,961	SMB Private Education Loan Trust 2017-A 2.88% 15/9/2034	70,852	0.01
USD 37,000	Piedmont Natural Gas 4.1% 18/9/2034	34,495	0.01	USD 413,365	SMB Private Education Loan Trust 2020-PT-A 1.6% 15/9/2054	384,501	0.07
USD 80,000	Port Authority of New York & New Jersey 4.926% 1/10/2051	80,831	0.01	USD 320,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	274,553	0.05
USD 145,000	Port Authority of New York & New Jersey 4.96% 1/8/2046	142,898	0.03	USD 389,546	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	332,456	0.06
USD 90,000	PPL Capital Funding 5.25% 1/9/2034	91,489	0.02	USD 75,348	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	67,400	0.01
USD 60,000	Prologis Targeted US Logistics Fund 5.25% 15/1/2035	60,825	0.01	USD 62,790	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	55,327	0.01
USD 241,427	PRPM 2020-4 5.61% 25/10/2025	241,486	0.04	USD 254,000	Solventum 6% 15/5/2064	257,141	0.05
USD 673,000	PRPM 2024-4 6.414% 25/8/2029	672,999	0.12	USD 21,359	Soundview Home Loan Trust 2007-NS1 5.742% 25/1/2037	20,342	0.00
USD 136,000	Public Service Electric and Gas 2.05% 1/8/2050	79,246	0.01	USD 257,000	Southern California Edison 2.25% 1/6/2030	227,416	0.04
USD 61,000	Public Service Electric and Gas 4.05% 1/5/2045	51,329	0.01	USD 180,000	Southern California Edison 2.5% 1/6/2031	158,349	0.03
USD 69,886	RALI Series 2006-QA10 Trust 5.752% 25/12/2036	59,690	0.01	USD 41,000	Southern California Edison 2.85% 1/8/2029	37,973	0.01
USD 115,382	RAMP Series 2004-RS7 Trust 5.15% 25/7/2034	90,672	0.02	USD 73,000	Southern California Edison 5.15% 1/6/2029	75,169	0.01
USD 178,513	RASC Series 2006-EMX9 Trust 5.872% 25/11/2036	147,230	0.03	USD 26,000	Southern California Edison 5.2% 1/6/2034	26,526	0.00
USD 854,416	Ready Capital Mortgage Financing 2022-FL10 7.83% 25/10/2039	856,290	0.16	USD 83,000	Southern California Edison 5.3% 1/3/2028	85,183	0.02
USD 121,900	Ready Capital Mortgage Financing 2022-FL9 7.745% 25/6/2037	122,162	0.02	USD 124,000	Southern California Edison 5.45% 1/6/2031	129,651	0.02
USD 30,000	Realty Income 5.375% 1/9/2054	29,902	0.01	USD 153,000	Southern California Edison 5.55% 15/1/2036	159,421	0.03
USD 11,656	Reperforming Loan REMIC Trust 2005-R2 5.732% 25/6/2035	11,018	0.00	USD 116,000	Southern California Edison 5.625% 1/2/2036	121,824	0.02
USD 205,785	RFMSI Series 2006-SA2 Trust 5.695% 25/8/2036	146,526	0.03	USD 102,000	Southern California Edison 5.65% 1/10/2028	106,618	0.02
USD 426,000	Sabine Pass Liquefaction 4.5% 15/5/2030	422,444	0.08	USD 1,500,000	Sprint 7.625% 15/2/2025	1,507,281	0.27
USD 671,000	Sabine Pass Liquefaction 5% 15/3/2027	676,124	0.12	USD 300,000	State of California 4.6% 1/4/2038	300,173	0.05
USD 801,000	Sabine Pass Liquefaction 5.625% 1/3/2025	801,489	0.15	USD 210,000	State of California 7.55% 1/4/2039	263,076	0.05
USD 609,000	Sabine Pass Liquefaction 5.875% 30/6/2026	617,327	0.11	USD 338,824	State of Illinois 5.1% 1/6/2033	341,626	0.06
USD 493,000	Sabine Pass Liquefaction 5.9% 15/9/2037	521,427	0.09	USD 155,000	State of Texas 5.517% 1/4/2039	166,549	0.03
USD 80,000	San Diego Gas & Electric 5.35% 1/4/2053	80,779	0.01	USD 163,928	Structured Adjustable Rate Mortgage Loan Trust Series 2007-3 4.792% 25/4/2047	76,872	0.01
USD 14,000	San Diego Gas & Electric 5.55% 15/4/2054	14,532	0.00	USD 1,087,992	Structured Adjustable Rate Mortgage Loan Trust Series 2007-6 4.631% 25/7/2037	688,892	0.13
USD 41,828	Securitized Asset Backed Receivables Trust 2007-BR1 5.612% 25/2/2037	18,325	0.00	USD 224,569	Structured Asset Mortgage Loan Trust 2007-GEL2 6.442% 25/5/2037	173,091	0.03
USD 445,687	Securitized Asset Backed Receivables Trust 2007-BR1 5.932% 25/2/2037	195,196	0.04				
USD 68,809	Sequoia Mortgage Trust 2007-3 4.664% 20/7/2037	52,363	0.01				
USD 36,902	SG Mortgage Trust 2006- FRE2 5.712% 25/7/2036	8,014	0.00				

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 758,820	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	427,930	0.08	USD 877,000	United States Treasury Note/ Bond 0.75% 30/4/2026	831,232	0.15
USD 382,000	Targa Resources 4.2% 1/2/2033	356,291	0.06	USD 250,900	United States Treasury Note/ Bond 0.75% 31/5/2026*	237,282	0.04
USD 155,000	Targa Resources 5.5% 15/2/2035	158,098	0.03	USD 12,831,600	United States Treasury Note/ Bond 0.875% 30/6/2026	12,137,892	2.21
USD 192,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032*	178,502	0.03	USD 6,259,000	United States Treasury Note/ Bond 1% 31/7/2028	5,640,068	1.03
USD 706,000	Targa Resources Partners / Targa Resources Partners Finance 4.875% 1/2/2031	694,771	0.13	USD 517,700	United States Treasury Note/ Bond 1.125% 15/5/2040	338,487	0.06
USD 241,000	Targa Resources Partners / Targa Resources Partners Finance 5% 15/1/2028	241,450	0.04	USD 517,700	United States Treasury Note/ Bond 1.125% 15/8/2040	335,241	0.06
USD 151,000	Targa Resources Partners / Targa Resources Partners Finance 5.5% 1/3/2030	153,217	0.03	USD 2,676,000	United States Treasury Note/ Bond 1.25% 31/5/2028	2,444,934	0.44
USD 55,000	Texas Eastern Transmission 3.5% 15/1/2028	53,049	0.01	USD 2,653,300	United States Treasury Note/ Bond 1.25% 30/9/2028*	2,406,056	0.44
USD 164,000	Texas Instruments 4.1% 16/8/2052	143,609	0.03	USD 3,533,400	United States Treasury Note/ Bond 1.25% 15/8/2031	2,991,244	0.54
USD 198,000	Thermo Fisher Scientific 5.086% 10/8/2033	205,227	0.04	USD 517,700	United States Treasury Note/ Bond 1.375% 15/11/2040	347,021	0.06
USD 304,000	T-Mobile USA 2.7% 15/3/2032	264,815	0.05	USD 3,276,200	United States Treasury Note/ Bond 1.5% 15/8/2026	3,127,811	0.57
USD 1,205,000	T-Mobile USA 3.875% 15/4/2030	1,161,062	0.21	USD 605,300	United States Treasury Note/ Bond 1.5% 15/2/2030	538,953	0.10
USD 418,000	T-Mobile USA 5.05% 15/7/2033	424,773	0.08	USD 2,276,200	United States Treasury Note/ Bond 1.625% 30/11/2026	2,167,369	0.39
USD 70,000	T-Mobile USA 5.15% 15/4/2034	71,441	0.01	USD 2,196,000	United States Treasury Note/ Bond 1.625% 15/5/2031	1,919,012	0.35
USD 28,000	T-Mobile USA 5.2% 15/1/2033	28,778	0.01	USD 530,700	United States Treasury Note/ Bond 1.625% 15/11/2050	310,698	0.06
USD 51,000	T-Mobile USA 5.75% 15/1/2034	54,268	0.01	USD 99,000	United States Treasury Note/ Bond 1.875% 28/2/2029	91,502	0.02
USD 210,000	Toyota Motor Credit 4.55% 9/8/2029	212,108	0.04	USD 138,000	United States Treasury Note/ Bond 1.875% 15/2/2032	120,912	0.02
USD 252,000	Toyota Motor Credit 5.05% 16/5/2029	260,049	0.05	USD 1,500,900	United States Treasury Note/ Bond 1.875% 15/2/2041	1,088,856	0.20
USD 267,000	Transcontinental Gas Pipe Line 3.95% 15/5/2050	212,138	0.04	USD 668,200	United States Treasury Note/ Bond 1.875% 15/2/2051	417,273	0.08
USD 52,000	Transcontinental Gas Pipe Line 4% 15/3/2028	51,017	0.01	USD 848,400	United States Treasury Note/ Bond 1.875% 15/11/2051	527,201	0.10
USD 310,000	Transcontinental Gas Pipe Line 4.6% 15/3/2048	271,991	0.05	USD 583,400	United States Treasury Note/ Bond 2% 15/11/2026	560,520	0.10
USD 254,000	Transcontinental Gas Pipe Line 7.85% 1/2/2026	262,752	0.05	USD 796,000	United States Treasury Note/ Bond 2% 15/11/2041	579,774	0.11
USD 200,000	UBS Commercial Mortgage Trust 2017-C7 3.679% 15/12/2050	193,139	0.04	USD 323,900	United States Treasury Note/ Bond 2% 15/2/2050	209,706	0.04
USD 81,000	Union Pacific 2.973% 16/9/2062	51,607	0.01	USD 3,892,800	United States Treasury Note/ Bond 2.25% 15/8/2027*	3,728,116	0.68
USD 208,000	Union Pacific 3.55% 20/5/2061	153,284	0.03	USD 1,137,600	United States Treasury Note/ Bond 2.25% 15/8/2049	782,633	0.14
USD 136,000	Union Pacific 3.839% 20/3/2060	106,690	0.02	USD 2,057,700	United States Treasury Note/ Bond 2.25% 15/2/2052	1,401,286	0.25
USD 104,960	Union Pacific Railroad 2014-1 Pass Through Trust 3.227% 14/5/2026	102,337	0.02	USD 1,047,200	United States Treasury Note/ Bond 2.375% 15/5/2027	1,008,687	0.18
USD 304,000	United Airlines 2024-1 Class A Pass Through Trust 5.875% 15/2/2037	311,076	0.06	USD 418,200	United States Treasury Note/ Bond 2.375% 31/3/2029	394,595	0.07
USD 886,500	United States Treasury Note/ Bond 0.375% 30/9/2027	800,118	0.15	USD 213,000	United States Treasury Note/ Bond 2.375% 15/5/2029	200,782	0.04
USD 1,631,400	United States Treasury Note/ Bond 0.5% 31/5/2027	1,492,731	0.27	USD 668,200	United States Treasury Note/ Bond 2.375% 15/2/2042	515,010	0.09
USD 2,401,100	United States Treasury Note/ Bond 0.5% 31/8/2027	2,181,296	0.40	USD 443,700	United States Treasury Note/ Bond 2.375% 15/5/2051	311,509	0.06
USD 1,137,600	United States Treasury Note/ Bond 0.625% 31/7/2026	1,068,589	0.19	USD 2,097,300	United States Treasury Note/ Bond 2.5% 15/2/2045	1,590,097	0.29
				USD 213,000	United States Treasury Note/ Bond 2.625% 15/2/2029	203,402	0.04
				USD 2,097,300	United States Treasury Note/ Bond 2.75% 15/11/2047*	1,620,656	0.29
				USD 1,691,000	United States Treasury Note/ Bond 2.875% 15/6/2025*	1,669,210	0.30

* 本證券全部或部分代表借貸證券。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 177,100	United States Treasury Note/ Bond 2.875% 15/5/2032	166,204	0.03	USD 1,418,000	United States Treasury Note/ Bond 4.5% 15/11/2025*	1,422,182	0.26
USD 1,848,900	United States Treasury Note/ Bond 2.875% 15/5/2043	1,518,048	0.28	USD 2,014,700	United States Treasury Note/ Bond 4.5% 15/7/2026	2,033,824	0.37
USD 1,129,600	United States Treasury Note/ Bond 2.875% 15/11/2046*	901,165	0.16	USD 2,078,000	United States Treasury Note/ Bond 4.5% 15/8/2039	2,189,936	0.40
USD 796,000	United States Treasury Note/ Bond 3% 15/5/2042	675,294	0.12	USD 430,000	United States Treasury Note/ Bond 4.5% 15/2/2044	444,445	0.08
USD 911,400	United States Treasury Note/ Bond 3% 15/5/2047	740,512	0.13	USD 2,730,000	United States Treasury Note/ Bond 4.625% 15/3/2026	2,751,701	0.50
USD 3,053,700	United States Treasury Note/ Bond 3% 15/2/2048*	2,466,698	0.45	USD 330,300	United States Treasury Note/ Bond 4.625% 15/2/2040	352,995	0.06
USD 2,174,900	United States Treasury Note/ Bond 3% 15/2/2049	1,748,033	0.32	USD 7,888,700	United States Treasury Note/ Bond 4.625% 15/5/2044	8,284,368	1.51
USD 2,051,700	United States Treasury Note/ Bond 3% 15/8/2052	1,646,409	0.30	USD 781,500	United States Treasury Note/ Bond 4.75% 15/2/2041*	846,462	0.15
USD 809,000	United States Treasury Note/ Bond 3.125% 15/11/2028	789,739	0.14	USD 4,788,600	United States Treasury Note/ Bond 4.875% 31/10/2028	4,998,195	0.91
USD 1,180,700	United States Treasury Note/ Bond 3.125% 15/2/2043	1,010,513	0.18	USD 1,995,400	United States Treasury Note/ Bond 4.875% 31/10/2030	2,117,345	0.39
USD 886,100	United States Treasury Note/ Bond 3.125% 15/8/2044	749,204	0.14	USD 1,889,000	United States Treasury Note/ Bond 5% 31/8/2025	1,899,623	0.35
USD 1,418,200	United States Treasury Note/ Bond 3.25% 30/6/2029	1,388,756	0.25	USD 1,788,600	United States Treasury Note/ Bond 5% 30/9/2025*	1,801,071	0.33
USD 2,653,300	United States Treasury Note/ Bond 3.625% 31/3/2028	2,643,454	0.48	USD 37,000	UnitedHealth 2.9% 15/5/2050	25,514	0.00
USD 4,788,600	United States Treasury Note/ Bond 3.625% 31/5/2028*	4,769,707	0.87	USD 235,000	UnitedHealth 3.125% 15/5/2060	158,572	0.03
USD 2,022,100	United States Treasury Note/ Bond 3.625% 15/8/2043	1,854,724	0.34	USD 164,000	UnitedHealth 3.875% 15/8/2059	128,718	0.02
USD 1,512,500	United States Treasury Note/ Bond 3.625% 15/2/2053	1,372,328	0.25	USD 71,000	UnitedHealth 4.2% 15/1/2047	61,668	0.01
USD 569,200	United States Treasury Note/ Bond 3.625% 15/5/2053	516,660	0.09	USD 29,000	UnitedHealth 4.95% 15/5/2062	27,417	0.00
USD 1,691,000	United States Treasury Note/ Bond 3.75% 31/5/2030	1,691,066	0.31	USD 52,000	UnitedHealth 5.05% 15/4/2053	50,898	0.01
USD 1,180,700	United States Treasury Note/ Bond 3.75% 15/11/2043	1,101,095	0.20	USD 27,000	UnitedHealth 5.625% 15/7/2054	28,509	0.01
USD 3,376,800	United States Treasury Note/ Bond 3.875% 30/11/2027	3,388,276	0.62	USD 297,000	UnitedHealth 5.75% 15/7/2064	314,771	0.05
USD 3,156,400	United States Treasury Note/ Bond 3.875% 31/12/2029	3,177,854	0.58	USD 246,000	UnitedHealth 5.875% 15/2/2053	268,637	0.05
USD 330,300	United States Treasury Note/ Bond 3.875% 15/8/2040	323,236	0.06	USD 24,000	UnitedHealth 6.05% 15/2/2063	26,628	0.00
USD 2,112,000	United States Treasury Note/ Bond 3.875% 15/2/2043	2,015,475	0.37	USD 53,000	University of California 4.858% 15/5/2112	49,423	0.01
USD 1,976,700	United States Treasury Note/ Bond 4% 15/12/2025	1,971,681	0.36	USD 386,000	Verizon Communications 1.75% 20/1/2031	325,238	0.06
USD 2,653,300	United States Treasury Note/ Bond 4% 30/6/2028	2,678,745	0.49	USD 1,291,000	Verizon Communications 2.355% 15/3/2032	1,100,456	0.20
USD 3,613,600	United States Treasury Note/ Bond 4% 28/2/2030	3,660,464	0.67	USD 51,000	Verizon Communications 3% 20/11/2060	32,516	0.01
USD 1,637,000	United States Treasury Note/ Bond 4% 15/2/2034	1,653,754	0.30	USD 311,000	Verizon Communications 4.272% 15/1/2036	294,375	0.05
USD 841,400	United States Treasury Note/ Bond 4% 15/11/2052	816,191	0.15	USD 195,000	Verizon Communications 5.85% 15/9/2035	208,366	0.04
USD 1,675,000	United States Treasury Note/ Bond 4.125% 31/10/2027	1,692,601	0.31	USD 467,000	VICI Properties 4.95% 15/2/2030	467,007	0.09
USD 3,954,700	United States Treasury Note/ Bond 4.125% 15/8/2053†	3,927,048	0.71	USD 690,000	VICI Properties 5.125% 15/5/2032	682,414	0.12
USD 307,500	United States Treasury Note/ Bond 4.25% 15/5/2039	315,956	0.06	USD 318,000	VICI Properties 5.75% 1/4/2034	328,586	0.06
USD 1,022,400	United States Treasury Note/ Bond 4.25% 15/11/2040	1,045,244	0.19	USD 320,000	VICI Properties / VICI Note 3.75% 15/2/2027	310,568	0.06
USD 307,500	United States Treasury Note/ Bond 4.375% 15/11/2039	319,770	0.06	USD 522,000	VICI Properties / VICI Note 3.875% 15/2/2029	497,347	0.09
USD 886,500	United States Treasury Note/ Bond 4.375% 15/5/2040	921,856	0.17	USD 390,000	VICI Properties / VICI Note 4.125% 15/8/2030	368,181	0.07
USD 569,200	United States Treasury Note/ Bond 4.375% 15/5/2041	588,655	0.11	USD 285,000	VICI Properties / VICI Note 4.25% 1/12/2026	281,752	0.05

† 本證券全部或部分已質押或提供擔保，詳見附註 13。

* 本證券全部或部分代表借貸證券。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 247,000	VICI Properties / VICI Note	4.5% 15/1/2028	243,644	0.04	USD 188,542	Washington Mutual Mortgage	Pass-Through Certificates		
USD 746,000	VICI Properties / VICI Note	4.625% 1/12/2029	728,302	0.13		WMALT Series 2007-OA3		160,994	0.03
USD 1,104,000	Viper Energy 5.375%	1/11/2027	1,096,828	0.20	USD 23,976	Washington Mutual Mortgage	Pass-Through Certificates		
USD 365,000	Viper Energy 7.375%	1/11/2031	388,616	0.07		WMALT Series 2007-OC2		22,252	0.00
USD 197,000	Virginia Electric and Power	5.55% 15/8/2054	202,151	0.04	USD 232,662	Washington Mutural Asset-	Backed Certificates WMABS		
USD 194,000	Visa 4.3% 14/12/2045		177,512	0.03		Series 2006-HE4 Trust		63,152	0.01
USD 641,000	Vistra Operations 6%	15/4/2034	671,295	0.12	USD 116,113	Washington Mutural Asset-	Backed Certificates WMABS		
USD 106,000	Vistra Operations 6.95%	15/10/2033	117,832	0.02		Series 2006-HE5 Trust		87,422	0.02
USD 800,000	VNDO Trust 2016-350P	4.033% 10/1/2035	747,774	0.14	USD 36,000	Wells Fargo 3.068% 30/4/2041		27,740	0.01
USD 848,797	Voyager OPTONE Delaware	Trust 7.924% 25/2/2038	193,458	0.04	USD 397,000	Wells Fargo 4.611% 25/4/2053		363,404	0.07
USD 42,158	WaMu Asset-Backed	Certificates WaMu Series			USD 136,000	Wells Fargo 5.013% 4/4/2051		131,506	0.02
	2007-HE3 Trust 5.632%	25/5/2037	38,100	0.01	USD 834,000	Wells Fargo 5.499% 23/1/2035*		863,094	0.16
USD 256,048	WaMu Mortgage Pass-Through	Certificates Series 2006-AR3			USD 24,000	Wells Fargo 5.574% 25/7/2029		24,814	0.00
	Trust 6.162% 25/2/2046		233,514	0.04	USD 650,000	Wells Fargo Commercial			
USD 23,670	WaMu Mortgage Pass-Through	Certificates Series 2006-AR5				Mortgage Trust 2015-NXS4		629,064	0.11
	Trust 6.152% 25/6/2046		21,380	0.00	USD 683,000	Wells Fargo Commercial			
USD 95,765	WaMu Mortgage Pass-Through	Certificates Series 2006-AR8				Mortgage Trust 2016-C32		676,384	0.12
	Trust 4.887% 25/8/2046		87,770	0.02	USD 250,000	Wells Fargo Commercial			
USD 1,193	WaMu Mortgage Pass-Through	Certificates Series 2007-HY3				Mortgage Trust 2016-C34		245,846	0.05
	Trust 5.149% 25/3/2037		1,097	0.00	USD 178,000	Wells Fargo Commercial			
USD 163,442	WaMu Mortgage Pass-Through	Certificates Series 2007-OA5				Mortgage Trust 2016-C35		170,050	0.03
	Trust 5.912% 25/6/2047		135,447	0.03	USD 240,000	Wells Fargo Commercial			
USD 56,605	Washington Mutual Mortgage	Pass-Through Certificates				Mortgage Trust 2016-C35		228,212	0.04
	WMALT Series 2005-9 Trust	5.5% 25/11/2035	39,435	0.01	USD 420,000	Wells Fargo Commercial			
USD 22,403	Washington Mutual Mortgage	Pass-Through Certificates				Mortgage Trust 2016-LC25		409,860	0.08
	WMALT Series 2005-9 Trust	5.5% 25/11/2035	17,741	0.00	USD 80,000	Wells Fargo Commercial			
USD 114,977	Washington Mutual Mortgage	Pass-Through Certificates				Mortgage Trust 2017-C41		72,469	0.01
	WMALT Series 2006-1 Trust	6.5% 25/2/2036	89,796	0.02	USD 105,000	Wells Fargo Commercial			
USD 139,590	Washington Mutual Mortgage	Pass-Through Certificates				Mortgage Trust 2018-1745		94,044	0.02
	WMALT Series 2006-4 Trust	6% 25/4/2036	129,256	0.02	USD 415,000	Wells Fargo Commercial			
USD 167,626	Washington Mutual Mortgage	Pass-Through Certificates				Mortgage Trust 2018-AUS		401,210	0.07
	WMALT Series 2006-4 Trust	7% 25/5/2036	145,205	0.03	USD 43,690	Wells Fargo Mortgage Backed			
USD 1,547,872	Washington Mutual Mortgage	Pass-Through Certificates				2008-AR1 Trust 5.398%		36,329	0.01
	WMALT Series 2006-7 Trust	3.897% 25/9/2036	405,968	0.07	USD 250,000	WFRBS Commercial Mortgage			
USD 500,013	Washington Mutual Mortgage	Pass-Through Certificates				Trust 2014-C24 4.204%		234,480	0.04
	WMALT Series 2006-7 Trust	4.027% 25/9/2036	137,431	0.03	USD 280,498	WinWater Mortgage Loan Trust			
USD 255,459	Washington Mutual Mortgage	Pass-Through Certificates				2015-5 3.755% 20/8/2045		175,814	0.03
	WMALT Series 2006-9 Trust	4.275% 25/10/2036	80,664	0.02	USD 92,238	Yale Mortgage Loan Trust 2007-			
						1 5.792% 25/6/2037		29,280	0.01
								434,881,428	79.17
						烏拉圭			
					USD 137,836	Uruguay Government			
						International Bond 4.375%		139,524	0.03
						27/10/2027*			
					USD 163,733	Uruguay Government			
						International Bond 5.1%		163,920	0.03
						18/6/2050*		303,444	0.06

* 本證券全部或部分代表借貸證券。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 83,000	委內瑞拉 Petroleos de Venezuela 9.75% 17/5/2035***	9,918	0.00	USD 250,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	250,000	0.04
USD 122,000	Venezuela Government International Bond 11.95% 5/8/2031***	19,337	0.00	USD 250,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	250,000	0.05
		29,255	0.00			3,880,000	0.71
總債券		500,526,938	91.12		美國		
商業票據				USD 320,000	AP Grange Holdings LLC 6.5% 20/3/2045**	320,000	0.06
	埃及			USD 3,961	Conseco Finance 0% 15/11/2032**	—	0.00
EGP 3,200,000	Egypt Treasury Bills 0% 10/12/2024	61,056	0.01	USD 237,000	Contium Energy PTE 5% 13/9/2027**	241,456	0.04
總商業票據		61,056	0.01	USD 475,000	Lehman Brothers 0% 19/7/2017**	—	0.00
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		500,587,994	91.13	USD 20,000	Lehman Brothers Holdings Capital Trust VII 0% 30/11/2056**	—	0.00
其他可轉讓證券				USD 298,558	Lehman Brothers International Europe 0% 31/12/2049**	—	0.00
債券				USD 298,557	Lehman Brothers International Europe 0% 31/12/2049**	—	0.00
	開曼群島			USD 560,000	Washington Mutual Bank / Debt not acquired by JPMorgan 0% 6/11/2009**	—	0.00
USD 1,030,000	Flatiron CLO 25 0% 17/10/2037**	1,030,000	0.19	USD 1,360,000	Washington Mutual Bank / Debt not acquired by JPMorgan 0% 1/5/2009**	—	0.00
USD 250,000	Flatiron CLO 25 0% 17/10/2037**	250,000	0.04	USD 250,000	Washington Mutual Bank / Debt not acquired by JPMorgan 5.55% 16/6/2010**	—	0.00
USD 250,000	Oaktree CLO 2024-27 0% 22/10/2037**	250,000	0.04	USD 250,000	Washington Mutual Bank / Debt not acquired by JPMorgan 0% 4/2/2011**	—	0.00
USD 590,000	Palmer Square CLO 2022-3 6.535% 20/7/2037**	590,000	0.11			561,456	0.10
USD 250,000	Palmer Square CLO 2022-3 6.785% 20/7/2037**	250,000	0.05	總債券		7,671,456	1.40
USD 860,000	Trestles CLO VII 0% 25/10/2037**	860,000	0.16	其他可轉讓證券總額		7,671,456	1.40
		3,230,000	0.59	普通股／優先股（股份）總額		508,259,450	92.54
	澤西島			其他淨資產		40,992,366	7.46
USD 2,620,000	Benefit Street Partners CLO XXVII 6.555% 20/10/2037**	2,620,000	0.48	淨資產總額（美金）		549,251,816	100.00
USD 760,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	760,000	0.14				

** 證券依附註 2(j) 詳列之公平計價調整。
 *** 此證券處於違約狀態，詳見附註 2(b)。

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值／ (減 值) (美 金)
AUD	29,664	EUR	18,000	State Street	25/9/2024	174
BRL	564,071	USD	99,500	Citigroup	4/9/2024	98
BRL	360,960	USD	64,000	HSBC Bank	4/9/2024	(266)
BRL	774,282	USD	136,500	Morgan Stanley	4/9/2024	215
BRL	448,514	USD	79,000	BNP Paribas	4/9/2024	194
BRL	221,052	USD	39,000	Toronto-Dominion	4/9/2024	31
BRL	999,717	USD	174,776	BNY Mellon	2/10/2024	1,175
BRL	223,553	USD	39,000	Goldman Sachs	4/9/2024	473
BRL	579,721	USD	105,000	Toronto-Dominion	2/10/2024	(2,969)
BRL	231,158	USD	41,000	HSBC Bank	2/10/2024	(316)
CLP	107,108,608	USD	117,000	HSBC Bank	25/9/2024	447
CNY	901,710	USD	129,000	Morgan Stanley	27/1/2025	156
COP	1,035,184,000	USD	248,851	BNP Paribas	23/10/2024	(290)

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

						未實現增值／ (減值) (美金)
貨幣	購買	貨幣	出售	交易對手	到期日	
COP	512,920,000	USD	123,655	HSBC Bank	24/2/2025	(2,523)
COP	328,354,000	USD	82,542	Citigroup	21/2/2025	(4,967)
COP	231,646,800	GBP	44,000	Barclays	25/9/2024	(2,018)
COP	272,355,000	USD	67,000	Citibank	25/9/2024	(1,355)
COP	273,896,000	USD	67,000	Toronto-Dominion	25/9/2024	(983)
COP	441,722,500	USD	109,000	Citigroup	25/9/2024	(2,532)
EUR	85,656	USD	94,061	Goldman Sachs	1/10/2024	933
EUR	97,000	GBP	82,741	Barclays	25/9/2024	(1,244)
EUR	145,000	USD	162,015	Barclays	25/9/2024	(1,252)
GBP	119,000	USD	154,635	UBS	25/9/2024	1,829
HUF	54,806,387	USD	154,000	HSBC Bank	25/9/2024	514
HUF	23,877,460	USD	67,000	Barclays	25/9/2024	317
IDR	5,983,024,462	USD	366,607	Barclays	18/9/2024	19,831
IDR	2,883,657,500	USD	185,000	Bank of America	25/9/2024	1,098
KRW	67,416,541	USD	50,500	UBS	25/9/2024	63
MXN	4,620,030	USD	245,000	UBS	25/9/2024	(11,215)
MXN	771,576	USD	40,000	Bank of America	25/9/2024	(956)
MXN	525,014	USD	27,000	Goldman Sachs	25/9/2024	(433)
MYR	289,474	USD	67,000	Barclays	25/9/2024	77
NOK	264,029	USD	25,000	Morgan Stanley	25/9/2024	(68)
PEN	134,460	USD	36,000	Deutsche Bank	25/9/2024	(141)
PHP	2,210,637	USD	39,000	JP Morgan	25/9/2024	345
PLN	335,696	USD	87,000	RBS	25/9/2024	(104)
PLN	64,168	EUR	15,000	RBS	25/9/2024	(21)
PLN	254,239	USD	66,000	HSBC Bank	25/9/2024	(190)
THB	1,476,702	USD	43,000	HSBC Bank	25/9/2024	711
TRY	2,176,686	USD	55,980	Goldman Sachs	4/12/2024	1,356
TRY	937,314	USD	23,410	Barclays	4/12/2024	1,279
TRY	927,400	USD	25,000	Barclays	28/10/2024	439
TRY	1,699,000	USD	39,722	BNP Paribas	6/12/2024	4,941
TRY	2,782,000	USD	72,288	UBS	25/9/2024	7,181
TRY	937,322	USD	25,000	BNP Paribas	23/10/2024	870
TRY	1,416,450	USD	38,000	Citigroup	28/10/2024	854
TWD	761,858	USD	24,000	Morgan Stanley	23/9/2024	(104)
USD	129,000	CNH	903,903	Morgan Stanley	27/11/2025	(388)
USD	196,655	BRL	999,717	Morgan Stanley	2/10/2024	20,704
USD	43,207	TRY	1,699,000	Barclays	6/12/2024	(1,455)
USD	78,557	TRY	3,114,000	UBS	4/12/2024	(3,468)
USD	2,195,553	GBP	1,714,500	Deutsche Bank	18/9/2024	(58,560)
USD	1,025,545	JPY	158,452,000	Standard Chartered Bank	18/9/2024	(65,401)
USD	354,198	MXN	6,755,200	Barclays	18/9/2024	11,995
USD	4,871,676	EUR	4,486,900	Standard Chartered Bank	18/9/2024	(101,419)
USD	3,635,385	BRL	19,853,200	Barclays	18/9/2024	135,563
USD	1,243,813	BRL	6,785,000	BNY Mellon	18/9/2024	47,719
USD	507,838	EUR	472,000	Deutsche Bank	18/9/2024	(15,308)
USD	52,485	CAD	72,000	State Street	18/9/2024	(931)
USD	2,954,094	EUR	2,743,933	BNP Paribas	18/9/2024	(87,169)
USD	1,917,929	EUR	1,782,067	Toronto-Dominion	18/9/2024	(57,241)
USD	1,481	JPY	231,000	Deutsche Bank	18/9/2024	(109)
USD	220,681	JPY	34,373,000	Nomura	18/9/2024	(15,978)
USD	1,063,086	EUR	988,000	UBS	18/9/2024	(31,973)
USD	86,047	EUR	79,897	JP Morgan	1/10/2024	(2,560)
USD	230,065	ZAR	4,270,892	Morgan Stanley	3/9/2024	(11,126)
USD	11,599	EUR	10,585	Deutsche Bank	17/10/2024	(149)
USD	216,941	EUR	198,350	Deutsche Bank	25/9/2024	(2,973)
USD	82,434	COP	328,354,000	Standard Chartered Bank	25/9/2024	3,291
USD	23,183	TRY	820,467	Barclays	19/9/2024	(432)
USD	475,654	PLN	1,873,226	HSBC Bank	24/9/2024	(9,244)

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
USD	91,963	PLN	363,710	Morgan Stanley	24/9/2024	(2,186)
USD	57,765	ZAR	1,069,675	BNP Paribas	3/9/2024	(2,643)
USD	79,000	BRL	445,556	Bank of America	4/9/2024	329
USD	39,000	TWD	1,274,520	BNP Paribas	5/9/2024	(855)
USD	64,000	BRL	365,869	BNP Paribas	4/9/2024	(601)
USD	22,966	TRY	813,198	Barclays	7/10/2024	81
USD	635,278	JPY	93,268,000	BNY Mellon	18/9/2024	(6,874)
USD	249,046	COP	1,035,184,000	Citigroup	13/9/2024	(919)
USD	103,000	BRL	575,522	UBS	4/9/2024	1,380
USD	124,326	COP	512,920,000	Citigroup	16/9/2024	529
USD	850,953	EUR	778,000	Barclays	18/9/2024	(11,350)
USD	122,577	PEN	457,213	Citigroup	13/9/2024	644
USD	40,000	BRL	220,676	Morgan Stanley	4/9/2024	1,035
USD	53,000	BRL	290,416	JP Morgan	4/9/2024	1,721
USD	628,968	GBP	489,000	Goldman Sachs	18/9/2024	(13,937)
USD	44,602	PEN	166,378	Deutsche Bank	13/9/2024	231
USD	48,277	COP	195,117,966	BNY Mellon	16/9/2024	1,184
USD	118,000	BRL	648,964	Toronto-Dominion	4/9/2024	3,413
USD	26,472	PLN	102,942	Morgan Stanley	25/9/2024	(175)
USD	67,000	MYR	293,627	Goldman Sachs	25/9/2024	(1,040)
USD	43,782	AUD	65,000	HSBC Bank	25/9/2024	(328)
USD	66,000	PLN	254,668	UBS	25/9/2024	78
USD	52,000	SEK	536,295	Barclays	25/9/2024	(283)
USD	49,000	CNH	348,388	State Street	25/9/2024	(339)
USD	165,159	EUR	149,000	Standard Chartered Bank	25/9/2024	(39)
USD	110,000	ZAR	1,956,955	State Street	25/9/2024	(317)
USD	67,000	HUF	23,897,410	Nomura	25/9/2024	(373)
USD	40,000	KRW	53,265,200	Deutsche Bank	25/9/2024	51
USD	40,000	ZAR	713,776	UBS	25/9/2024	(237)
USD	67,000	MXN	1,292,235	Barclays	25/9/2024	1,609
USD	229,000	COP	925,045,500	Bank of America	25/9/2024	6,037
USD	67,000	COP	270,010,000	Société Générale	25/9/2024	1,920
USD	39,000	PHP	2,203,032	HSBC Bank	25/9/2024	(209)
USD	40,000	MXN	771,066	Morgan Stanley	25/9/2024	982
USD	27,000	ZAR	485,824	Morgan Stanley	25/9/2024	(387)
USD	202,820	COP	814,733,197	BNP Paribas	16/9/2024	6,178
USD	67,000	HUF	23,669,726	Morgan Stanley	25/9/2024	269
USD	40,000	MXN	777,778	Goldman Sachs	25/9/2024	642
USD	82,000	THB	2,798,135	JP Morgan	25/9/2024	(826)
USD	40,000	CLP	36,896,000	Citibank	25/9/2024	(457)
USD	40,000	CLP	36,830,000	JP Morgan	25/9/2024	(385)
USD	99,394	TRY	3,500,553	UBS	26/9/2024	(475)
USD	359,001	MXN	7,039,224	State Street	28/10/2024	4,634
USD	27,000	THB	922,520	Morgan Stanley	25/9/2024	(307)
USD	134,809	CZK	3,034,580	Morgan Stanley	27/11/2024	241
USD	40,273	EUR	36,000	Goldman Sachs	25/9/2024	359
USD	40,000	CAD	54,003	Barclays	25/9/2024	(73)
USD	107,000	COP	433,205,550	Goldman Sachs	25/9/2024	2,585
USD	41,000	ZAR	733,167	Goldman Sachs	25/9/2024	(330)
USD	12,051	COP	49,848,961	Citigroup	25/9/2024	36
USD	265,263	ZAR	4,715,273	Toronto-Dominion	25/9/2024	(545)
ZAR	625,294	USD	34,861	Nomura	3/9/2024	452
ZAR	947,047	EUR	48,000	UBS	25/9/2024	168
ZAR	1,202,214	USD	67,000	Bank of America	25/9/2024	771
未實現淨減值						(243,889)

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
歐元避險股份類別						
EUR	36,972,026	USD	40,457,795	BNY Mellon	13/9/2024	510,840
未實現淨增值						510,840
英鎊避險股份類別						
GBP	1,173,852	USD	1,528,855	BNY Mellon	13/9/2024	14,375
未實現淨增值						14,375
新加坡幣避險股份類別						
SGD	1,346,508	USD	1,024,257	BNY Mellon	13/9/2024	9,303
USD	60	SGD	78	BNY Mellon	13/9/2024	–
未實現淨增值						9,303
未實現淨增值總額 (美金曝險部位 – 美金 76,176,066)						290,629

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值／ (減值) (美金)
(3)	EUR	Euro Bund	2024 年 9 月	444,755	(964)
(15)	EUR	Euro BUXL	2024 年 9 月	2,236,236	(78,152)
5	EUR	Euro-BTP	2024 年 9 月	658,133	1,813
3	USD	3 Month SOFR	2024 年 9 月	709,725	(544)
86	USD	US Long Bond (CBT)	2024 年 12 月	10,647,875	(74,187)
152	USD	US Treasury 10 Year Note (CBT)	2024 年 12 月	17,301,875	(34,944)
(8)	USD	US Ultra 10 Year Note	2024 年 12 月	942,375	3,124
9	USD	US Ultra Bond (CBT)	2024 年 12 月	1,197,281	(3,295)
70	USD	US Treasury 2 Year Note (CBT)	2024 年 12 月	14,531,016	(6,484)
247	USD	US Treasury 5 Year Note (CBT)	2024 年 12 月	27,050,359	(49,350)
2	GBP	3 Month SONIA	2025 年 3 月	627,862	(701)
(431)	USD	3 Month SOFR	2026 年 3 月	104,350,488	(66,337)
合計				180,697,980	(310,021)

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD 109,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(395)	(225)
CDS	USD 110,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(399)	(227)
CDS	USD 110,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(399)	(227)
CDS	USD 107,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(385)	(221)
CDS	USD 150,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(539)	(310)
CDS	USD 66,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(237)	(136)
CDS	USD 39,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(271)	800
CDS	USD 75,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(568)	1,539
CDS	USD 37,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(272)	759

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	USD 250,758	Fund receives default protection on American Electric Power; and pays Fixed 1%	Bank of America	20/6/2029	(697)	(7,320)
CDS	USD 314,242	Fund receives default protection on American Electric Power; and pays Fixed 1%	Bank of America	20/6/2029	(873)	(9,173)
CDS	USD 52,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Bank of America	20/6/2029	(381)	1,067
CDS	USD 12,953	Fund receives default protection on Turkey; and pays Fixed 1%	Bank of America	20/6/2029	(130)	940
CDS	USD 324	Fund receives default protection on CMBX.NA.AAA.6; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	0	0
CDS	USD 600,000	Fund receives default protection on American Electric Power; and pays Fixed 1%	Goldman Sachs	20/6/2029	(1,668)	(17,515)
CDS	USD 600,000	Fund receives default protection on American Express; and pays Fixed 1%	Goldman Sachs	20/6/2029	(1,408)	(18,312)
CDS	USD 31,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(141)	636
CDS	USD 32,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(171)	657
CDS	USD 82,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(505)	1,682
CDS	USD 570,000	Fund receives default protection on Dominion Energy; and pays Fixed 1%	Goldman Sachs	20/6/2029	(5,099)	(15,731)
CDS	USD 50,088	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(510)	3,636
CDS	USD 32,385	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(711)	2,351
CDS	USD 28,499	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(626)	2,069
CDS	USD 137,518	Fund receives default protection on Republic Of Colombia; and pays Fixed 1%	JP Morgan	20/6/2029	197	4,628
CDS	USD (7,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,111)	(1,105)
CDS	USD 4,961	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(57)	1
CDS	USD 7,000	Fund receives default protection on CMBX.NA.9.BBB; and pays Fixed 3%	Morgan Stanley	17/9/2058	754	1,105
CDS	USD (16,586,116)	Fund provides default protection on CDX.NA.HY.42.V1; and receives Fixed 5%	Bank of America	20/6/2029	93,684	1,158,174
CDS	EUR 81,000	Fund receives default protection on ITRAXX.XO.41.V1; and pays Fixed 5%	Bank of America	20/6/2029	(192)	(7,798)
IFS	USD 147,262	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.367%	Bank of America	9/8/2054	(121)	(121)
IFS	USD 148,750	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.3675%	Bank of America	9/8/2054	(139)	(139)
IFS	USD 298,987	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.35875%	Bank of America	12/8/2054	404	404
IFS	GBP 105,750	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.169%	Bank of America	15/8/2054	1,948	1,948
IFS	GBP 105,750	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.176%	Bank of America	15/8/2054	2,186	2,186
IFS	GBP 105,750	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.181%	Bank of America	15/8/2054	2,356	2,356
IFS	GBP 105,750	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.186%	Bank of America	15/8/2054	2,527	2,527
IRS	COP 1,218,597,066	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.81%	JP Morgan	10/5/2025	(121)	(121)
IRS	BRL 2,560,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.97%	Barclays	4/1/2027	4,027	4,027
IRS	BRL 2,346,000	Fund receives Fixed 10.808%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(1,379)	(1,379)
IRS	BRL 1,472,000	Fund receives Fixed 10.975%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(663)	(663)
IRS	BRL 1,110,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.573%	BNP Paribas	4/1/2027	413	413
IRS	CZK 18,656,000	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	Bank of America	20/3/2025	(978)	(978)
IRS	PLN 1,426,000	Fund receives Floating PLN-WIBOR 6 Month; and pays Fixed 5.135%	Bank of America	20/12/2025	739	739

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	ZAR 7,676,000	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.145%	Bank of America	7/5/2026	(2,290)	(2,290)
IRS	ZAR 5,305,000	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 7.97%	Bank of America	6/6/2026	(1,319)	(1,319)
IRS	MXN 3,164,000	Fund receives Fixed 10.76%; and pays Floating MXN-TIIE 1 Month	Bank of America	11/6/2026	1,328	1,328
IRS	BRL 32,480	Fund receives Fixed 10.315%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(98)	(98)
IRS	MXN 3,616,000	Fund receives Fixed 9.405%; and pays Floating MXN-TIIE 1 Month	Bank of America	24/7/2029	1,000	1,000
IRS	MXN 2,711,154	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 8.99%	Bank of America	22/8/2029	372	372
IRS	USD 2,192,222	Fund receives Fixed 3.7818%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	18/6/2034	33,827	33,827
IRS	USD 2,192,222	Fund receives Fixed 3.7678%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	15/7/2034	32,718	32,718
IRS	USD 1,183,796	Fund receives Fixed 3.697%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	2/8/2034	14,317	14,212
IRS	USD 5,919,000	Fund receives Fixed 3.3573%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	5/8/2034	(13,320)	(13,320)
IRS	USD 4,822,888	Fund receives Fixed 3.5528%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	5/8/2034	28,739	28,739
IRS	USD 2,175,824	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.456%	Bank of America	8/8/2034	(4,165)	(4,130)
IRS	USD 2,392,934	Fund receives Fixed 3.507%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	9/8/2034	9,193	9,667
IRS	USD 1,568,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.40601%	Bank of America	15/11/2049	514	514
IRS	EUR 2,244,660	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49%	Bank of America	19/2/2054	(36,822)	(36,822)
IRS	EUR 2,244,660	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5055%	Bank of America	20/2/2054	(40,898)	(40,898)
IRS	EUR 2,262,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.513%	Bank of America	20/2/2054	(43,171)	(43,171)
IRS	EUR 1,130,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5105%	Bank of America	1/3/2054	(21,337)	(21,337)
IRS	EUR 474,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4555%	Bank of America	22/3/2054	(5,956)	(5,956)
IRS	EUR 1,838,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.543%	Bank of America	22/4/2054	(39,781)	(41,687)
IRS	EUR 424,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4277%	Bank of America	19/6/2054	(4,024)	(4,024)
IRS	EUR 412,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4292%	Bank of America	20/6/2054	(3,998)	(3,998)
IRS	EUR 290,000	Fund receives Fixed 2.4428%; and pays Floating EUR EURIBOR 6 Month	Bank of America	24/6/2054	3,273	3,273
IRS	BRL 779,340	Fund receives Fixed 10.143202%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	(2,467)	(2,467)
IRS	COP 2,586,910,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 8.62%	JP Morgan	5/11/2025	(1,969)	(1,969)
IRS	COP 815,200,934	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.73%	Morgan Stanley	10/5/2025	(6)	(6)
IRS	BRL 2,382,000	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(10,672)	(10,672)
總金額 (美金曝險部位 - 美金 40,729,004)					(18,923)	1,004,429

CDS：信用違約交換
 IFS：通膨率交換
 IRS：利率交換

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
13,000	Put	OTC BRL/USD	Bank of America	USD 5.25	3/9/2024	(723)	-
121,000	Put	OTC EUR/USD	Bank of America	EUR 1.11	6/9/2024	456	692
40,000	Put	OTC USD/KRW	Bank of America	USD 1,345	12/9/2024	228	462
20,000	Put	OTC CNH/USD	Bank of America	USD 7.5	6/11/2024	(705)	573
6,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	12/11/2024	(535)	232
6,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	19/11/2024	(529)	270
14,539,000	Call	OTC USD/CNH	Bank of America	USD 7.75	6/3/2026	(29,645)	76,490
20,000	Call	OTC USD/CNH	Barclays	USD 7.5	23/10/2024	(1,907)	42
9,000	Put	OTC EUR/USD	Barclays	EUR 1.04	9/12/2024	(717)	335
69,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.065	5/9/2024	(220)	-
77,000	Call	OTC USD/BRL	Deutsche Bank	USD 5.75	12/11/2024	(324)	1,863
77,000	Put	OTC USD/BRL	Goldman Sachs	USD 5.45	12/9/2024	(796)	99
121,000	Put	OTC EUR/USD	Goldman Sachs	EUR 1.1	19/9/2024	(54)	432
73,000	Put	OTC USD/TRY	Goldman Sachs	USD 37.5	8/10/2024	3,308	4,050
51,000	Put	OTC USD/TRY	Goldman Sachs	USD 42.5	6/12/2024	3,423	6,136
40,000	Put	OTC USD/BRL	HSBC Bank	USD 5.6	5/9/2024	(334)	151
5,000	Put	OTC EUR/NOK	HSBC Bank	EUR 11.5	26/9/2024	419	965
7,000	Put	OTC PLN/USD	HSBC Bank	USD 4.25	18/10/2024	(578)	175
12,000	Put	OTC EUR/USD	HSBC Bank	EUR 1.06	4/11/2024	(1,046)	564
9,000	Call	OTC USD/CNH	HSBC Bank	USD 7.65	9/12/2024	(376)	96
75,000	Call	OTC USD/CNH	JP Morgan	USD 7.25	24/9/2024	(477)	15
59,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	12/11/2024	(215)	68
59,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	19/11/2024	(216)	86
47,000	Call	OTC INR/CNH	JP Morgan	CNH 12.5	23/1/2025	661	1,051
77,000	Call	OTC USD/BRL	Morgan Stanley	USD 5.75	12/9/2024	367	596
100,000	Put	OTC USD/ZAR	Morgan Stanley	USD 18	12/9/2024	911	1,996
75,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	9/10/2024	3,962	5,790
13,000	Put	OTC CNH/USD	Morgan Stanley	USD 7.35	18/10/2024	(639)	430
120,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	18/10/2024	7,220	9,484
116,000	Call	OTC USD/COP	Morgan Stanley	USD 4,200	12/11/2024	(488)	2,624
102,000	Call	OTC USD/ZAR	Morgan Stanley	USD 19	12/11/2024	(1,390)	615
80,000	Put	OTC USD/CNH	Standard Chartered Bank	USD 7.05	19/9/2024	66	343
95,000	Put	OTC INR/CNH	Standard Chartered Bank	CNH 11.5	23/1/2025	(1,566)	1,036
48,000	Put	OTC USD/TRY	UBS	USD 38.5	27/9/2024	(287)	238
61,000	Put	OTC USD/TRY	UBS	USD 35.5	30/10/2024	20	237
6,000	Put	OTC USD/TRY	UBS	USD 35	21/11/2024	(17)	523
263	Call	3 Month SOFR	Exchange Traded	USD 95.25	15/11/2024	236,171	328,750
263	Call	3 Month SOFR	Exchange Traded	USD 95.75	15/11/2024	78,371	115,062
總金額 (美金曝險部位 - 美金 87,818,998)						291,799	562,571

至 2024 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(27,000)	Call	OTC USD/TRY	Bank of America	USD 38	27/9/2024	719	(32)
(40,000)	Call	OTC USD/KRW	Bank of America	USD 1,380	17/10/2024	128	(91)
(40,000)	Put	OTC USD/TWD	Barclays	USD 31.75	19/9/2024	135	(209)
(39,000)	Call	OTC USD/BRL	Deutsche Bank	USD 6	12/11/2024	137	(453)
(77,000)	Call	OTC USD/BRL	Goldman Sachs	USD 5.75	12/9/2024	(236)	(596)
(38,000)	Put	OTC USD/BRL	Goldman Sachs	USD 5.35	12/9/2024	188	(11)
(77,000)	Put	OTC USD/TRY	Goldman Sachs	USD 40.5	6/12/2024	(3,412)	(5,712)
(40,000)	Call	OTC USD/BRL	HSBC Bank	USD 5.95	4/10/2024	146	(247)
(112,000)	Call	OTC USD/CNH	JP Morgan	USD 7.35	24/9/2024	290	(2)
(33,300)	Put	OTC INR/CNH	JP Morgan	CNH 11.5	23/1/2025	880	(363)
(71,000)	Call	OTC USD/ZAR	Morgan Stanley	USD 18.5	12/9/2024	534	(54)
(112,000)	Call	OTC USD/MXN	Morgan Stanley	USD 19.1	9/10/2024	(3,575)	(4,932)

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(60,000)	Put	OTC USD/MXN	Morgan Stanley	USD 17	18/10/2024	854	(4)
(64,000)	Call	OTC USD/COP	Morgan Stanley	USD 4,500	12/11/2024	167	(412)
(51,000)	Call	OTC USD/ZAR	Morgan Stanley	USD 20	12/11/2024	324	(83)
(47,000)	Call	OTC INR/CNH	Standard Chartered Bank	CNH 12.5	23/1/2025	412	(1,051)
(79,000)	Call	OTC USD/TWD	UBS	USD 32.2	11/9/2024	389	(129)
(526)	Call	3 Month SOFR	Exchange Traded	USD 95.5	15/11/2024	(287,070)	(391,212)
總金額 (美金曝險部位 - 美金 93,052,808)						(288,990)	(405,593)

至 2024 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
USD 5,922,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/10/2025; and pays 4.43% Fixed annually from 21/10/2025	Goldman Sachs	17/10/2024	(95,264)	475
USD 2,961,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/10/2025; and pays 4.43% Fixed annually from 21/10/2025	Goldman Sachs	17/10/2024	(43,548)	238
USD 2,630,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/12/2025; and pays 3.93% Fixed annually from 20/12/2025	Citibank	18/12/2024	(34,415)	19,561
USD 110,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 29/10/2025; and pays 4% Fixed annually from 29/10/2025	Bank of America	25/10/2024	(674)	122
USD 28,075,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 17/9/2025; and pays Floating USD SOFR annually from 17/9/2025	Citibank	13/9/2024	(6,264)	38,938
USD 28,075,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 17/9/2025; and pays Floating USD SOFR annually from 17/9/2025	Citibank	13/9/2024	(6,264)	38,937
總金額 (美金曝險部位 - 美金 22,369,115)				(186,429)	98,271

至 2024 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
USD (28,075,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 6/9/2025; and pays 3.75% Fixed annually from 6/9/2025	Citibank	4/9/2024	4,370	(25,109)
USD (28,075,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 6/9/2025; and pays 3.75% Fixed annually from 6/9/2025	Citibank	4/9/2024	4,370	(25,109)
USD (5,919,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.858% Fixed annually from 16/9/2025; and pays Floating USD SOFR annually from 16/9/2025	Deutsche Bank	12/9/2024	(138,067)	(228,628)
USD (5,919,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/9/2025; and pays 3.885% Fixed annually from 16/9/2025	Deutsche Bank	12/9/2024	90,275	(286)
USD (2,959,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/9/2025; and pays 3.885% Fixed annually from 17/9/2025	Citibank	13/9/2024	(76,191)	(121,175)
USD (2,959,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/9/2025; and pays 3.885% Fixed annually from 17/9/2025	Citibank	13/9/2024	44,853	(131)
USD (1,480,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/9/2025; and pays 3.825% Fixed annually from 19/9/2025	Bank of America	17/9/2024	(29,294)	(53,492)
USD (1,480,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/9/2025; and pays 3.825% Fixed annually from 19/9/2025	Bank of America	17/9/2024	23,876	(322)

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
USD (2,630,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/9/2025; and pays 3.86% Fixed annually from 20/9/2025	Citibank	18/9/2024	32,600	(336)
USD (1,540,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/10/2025; and pays 3.838% Fixed annually from 1/10/2025	Goldman Sachs	27/9/2024	(35,689)	(58,655)
USD (1,540,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/10/2025; and pays 3.838% Fixed annually from 1/10/2025	Goldman Sachs	27/9/2024	22,064	(901)
USD (49,749,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5.1% Fixed annually from 21/10/2025; and pays Floating USD SOFR annually from 21/10/2025	Goldman Sachs	17/10/2024	87,235	(220)
USD (24,874,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5.1% Fixed annually from 21/10/2025; and pays Floating USD SOFR annually from 21/10/2025	Goldman Sachs	17/10/2024	40,741	(110)
USD (321,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 29/10/2025; and pays Floating USD SOFR annually from 29/10/2025	Bank of America	25/10/2024	1,002	(225)
USD (513,019)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/5/2027; and pays 3.9775% Fixed annually from 13/5/2027	Bank of America	11/5/2026	10,423	(11,547)
USD (513,019)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/5/2027; and pays 3.9775% Fixed annually from 13/5/2027	Bank of America	11/5/2026	(15,025)	(36,995)
USD (846,981)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 7/8/2027; and pays 3.28% Fixed annually from 7/8/2027	Deutsche Bank	5/8/2026	(1,923)	(39,318)
USD (846,981)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.28% Fixed annually from 7/8/2027; and pays Floating USD SOFR annually from 7/8/2027	Deutsche Bank	5/8/2026	3,948	(33,446)
USD (447,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/8/2027; and pays 3.29% Fixed annually from 25/8/2027	Deutsche Bank	21/8/2026	1,997	(17,950)
USD (447,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.29% Fixed annually from 25/8/2027; and pays Floating USD SOFR annually from 25/8/2027	Deutsche Bank	21/8/2026	(828)	(20,775)
USD (446,215)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/8/2027; and pays 3.32% Fixed annually from 26/8/2027	Bank of America	24/8/2026	1,104	(18,485)
USD (446,215)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.32% Fixed annually from 26/8/2027; and pays Floating USD SOFR annually from 26/8/2027	Bank of America	24/8/2026	(662)	(20,251)
USD (1,644,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/9/2027; and pays 3.383% Fixed annually from 2/9/2027	Bank of America	31/8/2026	(1,051)	(72,587)
USD (1,644,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/9/2027; and pays 3.383% Fixed annually from 2/9/2027	Bank of America	31/8/2026	509	(71,027)
總金額 (美金曝險部位 - 美金 38,849,697)				70,637	(857,080)

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2024 年 8 月 31 日止之將予宣佈證券合約

持 股 量	說 明	市 場 價 值 (美金)	淨 資 產 %
將予宣佈證券			
	美國		
USD 640,851	Fannie Mae or Freddie Mac 2% TBA	581,050	0.11
USD 2,530,344	Fannie Mae or Freddie Mac 3% TBA	2,251,809	0.41
USD 10,997,031	Fannie Mae or Freddie Mac 3.5% TBA	10,159,630	1.85
USD 815,000	Fannie Mae or Freddie Mac 4% TBA	775,095	0.14
USD 11,829,996	Fannie Mae or Freddie Mac 5% TBA	11,764,635	2.14
USD 3,246,100	Ginnie Mae 2% TBA	2,742,866	0.50
USD 2,342,156	Ginnie Mae 2.5% TBA	2,054,526	0.38
USD 1,389,005	Ginnie Mae 3% TBA	1,259,979	0.23
USD 863,500	Ginnie Mae 4% TBA	827,292	0.15
USD 1,576,000	Ginnie Mae 4.5% TBA	1,546,321	0.28
USD 2,243,000	Ginnie Mae 5% TBA	2,240,652	0.41
USD 4,683,308	Fannie Mae or Freddie Mac 2% TBA	3,846,770	0.70
USD 735,100	Fannie Mae or Freddie Mac 2.5% TBA	628,860	0.12
USD 423,181	Ginnie Mae 3.5% TBA	395,122	0.07
USD (867,500)	Fannie Mae or Freddie Mac 2.5% TBA	(806,331)	(0.15)
USD (449,000)	Fannie Mae or Freddie Mac 3% TBA	(426,944)	(0.08)
USD (140,000)	Fannie Mae or Freddie Mac 3.5% TBA	(135,981)	(0.02)
USD 171,000	Fannie Mae or Freddie Mac 4% TBA	168,843	0.03
USD 515,000	Fannie Mae or Freddie Mac 4.5% TBA	514,024	0.09
USD (14,226,000)	Fannie Mae or Freddie Mac 4.5% TBA	(13,876,080)	(2.53)
USD 3,899,634	Fannie Mae or Freddie Mac 5.5% TBA	3,931,452	0.72
USD 4,900	Fannie Mae or Freddie Mac 6% TBA	4,992	0.00
USD 2,361,000	Ginnie Mae 5.5% TBA	2,379,892	0.43
USD 1,867,000	Ginnie Mae 6% TBA	1,895,832	0.35
USD 1,301,000	Ginnie Mae 6.5% TBA	1,327,959	0.24
USD (1,210,600)	Fannie Mae or Freddie Mac 6.5% TBA	(1,246,449)	(0.23)
USD (390,972)	Fannie Mae or Freddie Mac 1.5% TBA	(345,936)	(0.06)
將予宣佈證券總額 (美金曝險部位 - 美金 68,135,320)		34,459,880	6.28

貝萊德美元非投資等級債券基金（基金主要投資於符合美國**Rule 144A**規定之
 私募性質債券且配息來源可能為本金）（US Dollar High Yield Bond Fund）

至 2024 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具					USD 474,000 Bausch Health 6.125% 1/2/2027				
基金					USD 4,020,000 Bausch Health 11% 30/9/2028				
					USD 839,000 Baytex Energy 8.5% 30/4/2030				
					USD 3,021,000 Bombardier 6% 15/2/2028				
					USD 1,422,000 Bombardier 7% 1/6/2032				
					USD 1,030,000 Bombardier 7.25% 1/7/2031				
					USD 122,000 Bombardier 7.5% 1/2/2029				
					USD 66,000 Bombardier 7.875% 15/4/2027				
					USD 2,473,000 Bombardier 8.75% 15/11/2030				
總基金數					USD 2,100,000 Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030				
普通股（股份）					USD 1,469,000 Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029				
					USD 649,000 Dye & Durham 8.625% 15/4/2029				
					USD 437,000 Empire Communities 9.75% 1/5/2029				
					USD 925,000 Enbridge 7.2% 27/6/2054				
					USD 1,150,000 Enbridge 7.375% 15/3/2055				
					USD 1,119,000 Enbridge 8.5% 15/1/2084				
					USD 1,798,000 Enerflex 9% 15/10/2027				
					USD 1,675,000 ERO Copper 6.5% 15/2/2030				
					USD 3,565,000 First Quantum Minerals 9.375% 1/3/2029				
					USD 2,068,000 Garda World Security 4.625% 15/2/2027				
					USD 584,000 Garda World Security 6% 1/6/2029				
					USD 4,630,000 Garda World Security 7.75% 15/2/2028				
					USD 2,879,000 Garda World Security 8.25% 1/8/2032				
					USD 503,000 Garda World Security 9.5% 1/11/2027*				
					USD 311,000 GFL Environmental 3.5% 1/9/2028				
					USD 1,331,000 GFL Environmental 4% 1/8/2028				
					USD 1,483,000 GFL Environmental 4.375% 15/8/2029				
					USD 1,280,000 GFL Environmental 4.75% 15/6/2029				
					USD 1,616,000 GFL Environmental 6.75% 15/1/2031				
					USD 4,745,000 Husky Injection Molding Systems / Titan Co-Borrower 9% 15/2/2029				
					USD 3,197,000 Jones Deslauriers Insurance Management 8.5% 15/3/2030				
					USD 2,460,000 Jones Deslauriers Insurance Management 10.5% 15/12/2030				
					USD 1,343,000 Mattamy 4.625% 1/3/2030				
					USD 749,000 Mattamy 5.25% 15/12/2027				
					USD 5,080,000 New Gold 7.5% 15/7/2027				
					USD 1,346,000 Parkland 6.625% 15/8/2032				
					USD 403,000 Precision Drilling 6.875% 15/1/2029				
					USD 1,018,000 Saturn Oil & Gas 9.625% 15/6/2029				
					USD 2,135,000 Toronto-Dominion Bank 7.25% 31/7/2084				
					USD 274,000 TransAlta 7.75% 15/11/2029				
					USD 609,000 Vermilion Energy 6.875% 1/5/2030*				

~ 投資關聯方基金，詳見附註 10。
 * 本證券全部或部分代表借貸證券。
 437 頁至 446 頁的附註是這些財務報表不可分割的一部份。

貝萊德美元非投資等級債券基金（基金主要投資於符合美國**Rule 144A**規定之
 私募性質債券且配息來源可能為本金）（US Dollar High Yield Bond Fund）續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 1,100,000	開曼群島 AGL CLO 33 7.109% 21/7/2037	1,103,372	0.05	USD 800,000	Sable International Finance 5.75% 7/9/2027	789,532	0.04
	USD 3,000,000 AGL CLO 9 7.732% 20/4/2037	3,039,161	0.15	USD 1,806,000	Seagate HDD Cayman 8.25% 15/12/2029	1,961,601	0.09
	USD 3,500,000 AGL CLO 9 8.832% 20/4/2037	3,509,565	0.17	USD 1,810,000	Seagate HDD Cayman 8.5% 15/7/2031	1,973,081	0.10
USD 2,000,000	AIMCO CLO 16 8.221% 17/7/2037	2,019,438	0.10	USD 2,500,000	Symphony CLO 41 7.116% 20/7/2037	2,507,657	0.12
USD 4,500,000	Apidos Loan Fund 2024-1 7.52% 25/4/2035	4,518,637	0.22	USD 1,000,000	Symphony CLO 41 8.166% 20/7/2037	1,009,860	0.05
USD 1,750,000	Apidos Loan Fund 2024-1 8.52% 25/4/2035	1,755,917	0.09	USD 2,000,000	Symphony CLO 43 7.877% 15/4/2037	2,033,737	0.10
USD 2,000,000	Bain Capital Credit CLO 2024-3 8.443% 16/7/2037	1,994,932	0.10	USD 2,000,000	Symphony CLO 43 9.127% 15/4/2037	2,032,543	0.10
USD 3,500,000	Flatiron CLO 20 7.478% 20/5/2036	3,521,682	0.18	USD 1,695,000	Transocean 8% 1/2/2027	1,694,433	0.08
USD 3,500,000	Flatiron CLO 20 8.578% 20/5/2036	3,500,897	0.17	USD 3,802,000	Transocean 8.25% 15/5/2029	3,852,456	0.19
USD 4,150,000	Flatiron CLO 28 7.367% 15/7/2036	4,164,308	0.21	USD 5,214,000	Transocean 8.5% 15/5/2031	5,292,543	0.26
USD 4,000,000	Flatiron CLO 28 8.267% 15/7/2036	4,006,835	0.20	USD 5,377,100	Transocean 8.75% 15/2/2030	5,682,567	0.28
USD 548,000	FWD 8.4% 5/4/2029	567,728	0.03	USD 726,000	Transocean Aquila 8% 30/9/2028	749,048	0.04
USD 1,451,000	GGAM Finance 6.875% 15/4/2029	1,500,553	0.07	USD 174,000	Transocean Titan Financing 8.375% 1/2/2028	180,489	0.01
USD 153,000	GGAM Finance 7.75% 15/5/2026	157,381	0.01	USD 844,000	Wynn Macau 5.125% 15/12/2029*	777,417	0.04
USD 1,728,000	GGAM Finance 8% 15/2/2027	1,799,000	0.09	USD 1,235,000	Wynn Macau 5.5% 15/1/2026	1,221,847	0.06
USD 655,000	GGAM Finance 8% 15/6/2028	700,739	0.04	USD 4,799,000	Wynn Macau 5.625% 26/8/2028*	4,597,394	0.23
USD 722,000	Global Aircraft Leasing 8.75% 1/9/2027	730,696	0.04			112,474,181	5.58
USD 3,000,000	Goldentree Loan Management US CLO 9 7.682% 20/4/2037	3,036,446	0.15	賽普勒斯			
USD 3,000,000	Goldentree Loan Management US CLO 9 8.632% 20/4/2037	3,018,450	0.15	EUR 100,000	Bank of Cyprus 2.5% 24/6/2027	107,601	0.00
USD 3,500,000	Golub Capital Partners CLO 52B 7.732% 20/4/2037	3,545,688	0.18	丹麥			
USD 1,200,000	Golub Capital Partners CLO 52B 9.032% 20/4/2037	1,213,794	0.06	GBP 114,000	Orsted 2.5% 18/2/3021	110,446	0.01
USD 2,000,000	Golub Capital Partners CLO 60B 7.335% 25/10/2034	2,007,666	0.10	EUR 237,000	SGL ApS 8.438% 22/4/2030	264,141	0.01
USD 2,000,000	Golub Capital Partners CLO 60B 8.245% 25/10/2034	1,989,182	0.10			374,587	0.02
USD 2,000,000	Golub Capital Partners CLO 75B 7.235% 25/7/2037	2,010,231	0.10	芬蘭			
USD 2,000,000	Golub Capital Partners CLO 75B 8.235% 25/7/2037	1,985,759	0.10	EUR 100,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	106,023	0.00
USD 1,200,000	Melco Resorts Finance 4.875% 6/6/2025*	1,186,344	0.06	USD 200,000	Ahlstrom 3 Oy 4.875% 4/2/2028	188,614	0.01
USD 3,089,000	Melco Resorts Finance 5.375% 4/12/2029	2,826,883	0.14	EUR 200,000	Finnair 4.75% 24/5/2029	219,705	0.01
USD 400,000	Melco Resorts Finance 5.75% 21/7/2028	381,750	0.02			514,342	0.02
USD 1,669,000	Melco Resorts Finance 7.625% 17/4/2032	1,672,129	0.08	法國			
USD 529,000	MGM China 4.75% 1/2/2027*	512,091	0.02	EUR 100,000	Accor 2.625% 30/1/2025	110,318	0.00
USD 200,000	MGM China 5.25% 18/6/2025	198,675	0.01	EUR 100,000	Accor 4.875% 6/6/2030	111,256	0.00
USD 512,000	MGM China 7.125% 26/6/2031	525,794	0.03	EUR 205,000	Afflelou 6% 25/7/2029	233,279	0.01
USD 3,000,000	Oaktree CLO 2024-26 7.734% 20/4/2037	3,035,882	0.15	USD 1,495,000	Altice France 5.125% 15/1/2029	1,040,858	0.05
USD 1,330,000	Oaktree CLO 2024-26 8.784% 20/4/2037	1,326,754	0.07	USD 3,492,000	Altice France 5.125% 15/7/2029	2,452,079	0.12
USD 2,000,000	OCP CLO 2020-20 7.729% 18/4/2037	2,026,102	0.10	USD 3,795,000	Altice France 5.5% 15/10/2029	2,648,937	0.13
USD 4,000,000	OCP CLO 2020-20 8.879% 18/4/2037	4,009,095	0.20	EUR 100,000	Altice France 11.5% 1/2/2027	90,684	0.00
USD 1,000,000	RR 5 7.823% 15/7/2039	1,018,420	0.05	EUR 100,000	Atos 0% 6/11/2024	9,138	0.00
				EUR 200,000	Atos 1% 12/11/2029	18,973	0.00
				EUR 100,000	Atos 1.75% 7/5/2025	9,414	0.00
				EUR 100,000	Atos 2.5% 7/11/2028	9,358	0.00
				EUR 150,000	AXA 6.375% 16/7/2033	173,493	0.01
				EUR 158,000	Banijay Entertainment 7% 1/5/2029	184,681	0.01
				USD 519,000	Banijay Entertainment 8.125% 1/5/2029	540,246	0.03
				EUR 100,000	Bertrand Franchise Finance 6.5% 18/7/2030*	113,792	0.01
				EUR 166,000	Bertrand Franchise Finance 7.489% 18/7/2030	185,902	0.01

* 本證券全部或部分代表借貸證券。

貝
 萊
 德
 美
 元
 非
 投
 資
 等
 級
 債
 券
 基
 金
 （
 基
 金
 主
 要
 投
 資
 於
 符
 合
 美
 國
 Rule 144A
 規
 定
 之
 私
 募
 性
 質
 債
 券
 且
 配
 息
 來
 源
 可
 能
 為
 本
 金
 ）
 （
 US Dollar High Yield Bond Fund
 ）
 續

至
 2024
 年
 8
 月
 31
 日
 止
 之
 投
 資
 組
 合

持 股 量	說 明	市 場 價 值 （ 美 金 ）	淨 資 產 %	持 股 量	說 明	市 場 價 值 （ 美 金 ）	淨 資 產 %
GBP 300,000	Clariane 13.168% 15/6/2025	380,893	0.02	EUR 100,000	Gruenenthal 6.75% 15/5/2030	117,591	0.01
USD 3,235,000	Constellium 3.75% 15/4/2029	2,991,145	0.15	EUR 177,000	HT Troplast 9.375% 15/7/2028*	198,642	0.01
EUR 159,000	Constellium 5.375% 15/8/2032*	177,999	0.01	EUR 152,000	IHO Verwaltungs 3.875% 15/5/2027*	165,880	0.01
USD 1,639,000	Constellium 5.625% 15/6/2028	1,624,896	0.08	EUR 100,000	IHO Verwaltungs 8.75% 15/5/2028	118,463	0.01
USD 2,514,000	Constellium 6.375% 15/8/2032	2,557,264	0.13	EUR 100,000	INEOS Styrolution Ludwigshafen 2.25% 16/1/2027	105,588	0.01
EUR 111,000	Crown European SACA 3.375% 15/5/2025	122,582	0.01	EUR 100,000	Mahle 2.375% 14/5/2028	98,843	0.00
EUR 115,000	Crown European SACA 4.5% 15/1/2030	129,862	0.01	EUR 200,000	Mahle 6.5% 2/5/2031	225,063	0.01
EUR 100,000	Crown European SACA 5% 15/5/2028	114,867	0.00	EUR 293,000	Nidda Healthcare 7% 21/2/2030*	333,914	0.02
EUR 200,000	Electricite de France 3% 3/9/2027	210,776	0.01	EUR 1,700,000	Novelis Sheet Ingot 3.375% 15/4/2029	1,803,661	0.09
EUR 600,000	Electricite de France 3.375% 15/6/2030	606,076	0.03	EUR 231,290	PCF 4.75% 15/4/2029	223,432	0.01
EUR 200,000	Elior 3.75% 15/7/2026	218,070	0.01	EUR 100,000	PrestigeBidCo 7.459% 1/7/2029	112,282	0.00
EUR 200,000	Forvia 2.75% 15/2/2027	214,455	0.01	EUR 100,000	ProGroup 5.125% 15/4/2029	108,986	0.00
EUR 275,000	Forvia 5.5% 15/6/2031	311,443	0.02	EUR 111,000	ProGroup 5.375% 15/4/2031	120,084	0.01
EUR 100,000	Goldstory 6.75% 1/2/2030	112,617	0.01	EUR 175,839	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026*	195,468	0.01
EUR 100,000	Goldstory 7.631% 1/2/2030	111,008	0.00	EUR 101,000	Techem Verwaltungsgesellschaft 675 mbH 5.375% 15/7/2029	114,210	0.00
EUR 100,000	iliad 1.875% 11/2/2028	103,473	0.01	EUR 371,090	Tele Columbus 10% 1/1/2029	324,840	0.02
EUR 200,000	iliad 5.375% 14/6/2027	229,709	0.01	EUR 737,100	TK Elevator Holdco 6.625% 15/7/2028	802,497	0.04
EUR 300,000	iliad 5.375% 15/2/2029	346,937	0.02	USD 5,313,000	TK Elevator Holdco 7.625% 15/7/2028	5,324,832	0.26
EUR 100,000	iliad 5.625% 15/2/2030*	116,116	0.01	EUR 1,570,000	TK Elevator Midco 4.375% 15/7/2027	1,712,737	0.09
USD 1,858,000	Iliad 6.5% 15/10/2026	1,877,510	0.09	EUR 100,000	TUI 1.95% 26/7/2031	110,887	0.00
EUR 238,000	Iliad 6.875% 15/4/2031*	274,998	0.01	EUR 165,000	TUI 5.875% 15/3/2029	186,036	0.01
USD 1,539,000	Iliad 7% 15/10/2028	1,562,036	0.08	EUR 110,348	TUI Cruises 6.5% 15/5/2026	123,494	0.01
USD 4,135,000	Iliad 8.5% 15/4/2031*	4,392,619	0.22	EUR 300,000	ZF Finance 2% 6/5/2027	313,631	0.01
EUR 115,000	Loxam 6.375% 15/5/2028*	132,866	0.01	EUR 300,000	ZF Finance 2.75% 25/5/2027	319,642	0.02
EUR 165,000	Loxam 6.375% 31/5/2029*	192,150	0.01	EUR 100,000	ZF Finance 5.75% 3/8/2026	113,453	0.01
EUR 129,000	Nova Alexandre III 8.914% 15/7/2029	144,914	0.01			15,903,687	0.79
EUR 100,000	Paprec 7.25% 17/11/2029	117,259	0.00	希臘			
EUR 100,000	Picard Groupe 6.375% 1/7/2029*	114,507	0.00	EUR 175,000	Alpha Bank 5% 12/5/2030*	200,085	0.01
EUR 900,000	RCI Banque 2.625% 18/2/2030*	993,098	0.05	EUR 125,000	Eurobank 4.875% 30/4/2031	143,288	0.01
EUR 200,000	RCI Banque 5.5% 9/10/2034	226,381	0.01	EUR 250,000	National Bank of Greece 5.875% 28/6/2035	288,744	0.01
EUR 100,000	Societe Generale 7.875% 18/1/2029*	114,951	0.01			632,117	0.03
EUR 150,000	Tereos Finance Groupe I 7.25% 15/4/2028	175,141	0.01	愛爾蘭			
USD 1,766,000	Vallourec SACA 7.5% 15/4/2032*	1,861,417	0.09	EUR 328,000	AIB 5.25% 9/10/2024*	363,019	0.02
EUR 3,125	Worldline 0% 30/7/2026	323,994	0.02	EUR 1,387,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	1,269,998	0.06
		31,116,437	1.55	USD 3,272,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	2,802,552	0.14
德國				EUR 5,880,000	Aurium CLO II 5.85% 22/6/2034	6,494,152	0.32
EUR 200,000	Bayer 4.5% 25/3/2082	219,647	0.01	EUR 5,100,000	Aurium CLO II 6.8% 22/6/2034	5,637,009	0.28
EUR 100,000	Bayer 6.625% 25/9/2083	115,629	0.01	EUR 440,000	Avoca CLO XV 7.815% 15/4/2031	482,964	0.02
EUR 200,000	Bayer 7% 25/9/2083*	238,385	0.01	EUR 227,000	Bank of Ireland 7.5% 19/5/2025	255,580	0.01
EUR 232,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	268,842	0.01	EUR 200,000	Bridgepoint CLO 1 7.935% 15/1/2034	222,022	0.01
EUR 200,000	Commerzbank 4.25% 9/10/2027	202,003	0.01	EUR 2,700,000	Contego CLO V 5.485% 15/1/2031	2,973,716	0.15
EUR 400,000	Commerzbank 6.125% 9/10/2025	444,478	0.02	EUR 1,920,000	Contego CLO V 6.335% 15/1/2031	2,115,774	0.10
EUR 200,000	Commerzbank 7.875% 9/10/2031*	231,151	0.01				
EUR 200,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	186,103	0.01				
EUR 200,000	Deutsche Bank 4.5% 30/11/2026	203,864	0.01				
USD 200,000	Deutsche Bank 4.789% 30/4/2025	191,999	0.01				
EUR 200,000	Deutsche Bank 8.125% 30/10/2029	227,430	0.01				

* 本
 證
 券
 全
 部
 或
 部
 分
 代
 表
 借
 貸
 證
 券
 。

A				B			
持 股 量 說 明		市 場 價 值 (美 金)	淨 資 產 %	持 股 量 說 明		市 場 價 值 (美 金)	淨 資 產 %
USD 818,000	Flutter Treasury Designated Activity 6.375% 29/4/2029	844,564	0.04	EUR 123,000	Lottomatica 7.505% 15/12/2030	137,447	0.01
USD 621,000	Jazz 4.375% 15/1/2029	592,139	0.03	EUR 400,000	Nexi 0% 24/2/2028	382,962	0.02
USD 3,008,000	LCPR Senior Secured Financing 6.75% 15/10/2027	2,751,611	0.14	USD 2,488,000	Optics Bidco 6% 30/9/2034*	2,438,177	0.12
EUR 2,810,000	Madison Park Euro Funding XI Designated Activity 5.392% 15/2/2031	3,096,314	0.15	USD 200,000	Optics Bidco 7.2% 18/7/2036	209,923	0.01
EUR 6,000,000	Madison Park Euro Funding XI Designated Activity 6.342% 15/2/2031	6,619,719	0.33	USD 1,291,000	Optics Bidco 7.721% 4/6/2038	1,401,232	0.07
EUR 100,000	Margay CLO I 10.085% 15/7/2036	112,600	0.01	EUR 2,444,000	Optics Bidco 7.875% 31/7/2028*	3,065,420	0.15
EUR 100,000	Palmer Square European CLO 2023-1 9.885% 15/7/2036	112,306	0.01	EUR 101,000	Pachelbel Bidco 7.125% 17/5/2031*	117,768	0.01
EUR 100,000	Penta CLO 17 6.703% 15/8/2038	111,228	0.01	EUR 100,000	Pachelbel Bidco 8.066% 17/5/2031	111,222	0.00
EUR 100,000	Tikehau CLO XII 6.62% 20/10/2038	111,109	0.00	EUR 153,000	TeamSystem 7.127% 31/7/2031	170,107	0.01
USD 2,094,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,991,147	0.10	EUR 100,000	Telecom Italia 3% 30/9/2025	110,023	0.01
		38,959,523	1.93	EUR 150,000	Terna - Rete Elettrica Nazionale 4.75% 11/1/2030	167,801	0.01
				EUR 200,000	UniCredit 2.731% 15/1/2032	213,965	0.01
				EUR 200,000	UnipolSai Assicurazioni 4.9% 23/5/2034	223,082	0.01
						18,162,303	0.90
				USD 2,137,990	牙買加 Digicel Intermediate / Digicel International Finance / Difi US 12% 25/5/2027	2,139,311	0.11
義大利				日本			
EUR 175,000	A2A 5% 11/6/2029	195,303	0.01	USD 2,033,000	Rakuten 9.75% 15/4/2029	2,192,845	0.11
EUR 100,000	Banca Monte dei Paschi di Siena 4.75% 15/3/2029	113,238	0.00	USD 1,156,000	Rakuten 11.25% 15/2/2027	1,254,711	0.06
EUR 125,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026*	139,722	0.01	EUR 224,000	SoftBank 3.125% 19/9/2025	244,925	0.01
EUR 100,000	Banca Monte dei Paschi di Siena 7.708% 18/1/2028*	120,313	0.01	EUR 100,000	SoftBank 3.375% 6/7/2029	102,873	0.00
EUR 150,000	Banco BPM 2.875% 29/6/2031*	161,496	0.01	EUR 300,000	SoftBank 3.875% 6/7/2032	302,651	0.01
EUR 125,000	Cedacri Mergeco 8.167% 15/5/2028*	138,533	0.01	EUR 100,000	SoftBank 4.5% 20/4/2025	110,748	0.01
EUR 100,000	Cedacri Mergeco 9.042% 15/5/2028*	111,395	0.00	EUR 283,000	SoftBank 5.375% 8/1/2029*	314,909	0.02
EUR 210,000	Duomo Bidco 7.803% 15/7/2031	235,684	0.01	EUR 178,000	SoftBank 5.75% 8/7/2032	197,406	0.01
EUR 120,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028*	134,292	0.01			4,721,068	0.23
USD 3,268,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	3,275,271	0.16	澤西島			
EUR 134,000	Fiber Bidco 6.125% 15/6/2031	147,423	0.01	USD 1,000,000	AIMCO CLO 17 8.182% 20/7/2037	1,006,195	0.05
EUR 100,000	Fiber Bidco 7.695% 15/1/2030	111,586	0.01	USD 1,600,000	AIMCO CLO 18 7.182% 20/7/2037	1,608,141	0.08
EUR 100,000	Fiber Midco 10% 15/6/2029	111,247	0.00	USD 1,500,000	AIMCO CLO 18 8.132% 20/7/2037	1,479,209	0.07
EUR 249,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	272,110	0.01	USD 2,000,000	APIDOS CLO XLVIII 7.365% 25/7/2037	2,009,402	0.10
EUR 140,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	149,847	0.01	USD 2,000,000	APIDOS CLO XLVIII 8.315% 25/7/2037	2,017,624	0.10
EUR 231,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	258,928	0.01	USD 3,945,000	Ardonagh Finance 8.875% 15/2/2032*	4,086,824	0.20
EUR 347,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	357,807	0.02	EUR 514,000	Ardonagh Finco 6.875% 15/2/2031	572,000	0.03
EUR 228,020	Inter Media and Communication 6.75% 9/2/2027*	252,963	0.01	USD 3,465,000	Ardonagh Finco 7.75% 15/2/2031*	3,582,072	0.18
USD 1,585,000	Intesa Sanpaolo 4.198% 1/6/2032	1,392,6					

[390] 貝萊德全球基金 (BGF)

貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之 私募性質債券且配息來源可能為本金) (US Dollar High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,000,000	Carval CLO X-C 7.288% 20/7/2037	1,003,274	0.05	GBP 214,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	258,457	0.01
GBP 100,000	CPUK Finance 7.875% 28/8/2029	133,452	0.01	EUR 373,000	Altice Financing 4.25% 15/8/2029	321,096	0.02
GBP 205,000	Galaxy Bidco 6.5% 31/7/2026	267,618	0.01	USD 379,000	Altice Financing 5% 15/1/2028	305,687	0.01
USD 2,000,000	GoldenTree Loan Management US CLO 20 7.533% 20/7/2037	2,018,775	0.10	USD 4,814,000	Altice Financing 5.75% 15/8/2029	3,713,488	0.18
USD 2,000,000	GoldenTree Loan Management US CLO 21 7.425% 20/7/2037	2,019,835	0.10	USD 2,334,000	Altice Financing 9.625% 15/7/2027	2,236,529	0.11
USD 1,500,000	GoldenTree Loan Management US CLO 21 8.375% 20/7/2037	1,512,781	0.08	EUR 2,880,000	Aramark International Finance 3.125% 1/4/2025	3,170,354	0.16
USD 1,000,000	Golub Capital Partners CLO 74 B 7.515% 25/7/2037	1,009,913	0.05	EUR 100,000	Aroundtown 0% 16/7/2026	102,519	0.00
USD 2,500,000	Golub Capital Partners CLO 74 B 8.515% 25/7/2037	2,490,053	0.12	GBP 281,000	Aroundtown Finance 8.625% 7/5/2029	306,685	0.01
USD 3,000,000	MidOcean Credit CLO XII 7.729% 18/4/2036	3,012,938	0.15	USD 772,000	Camelot Finance 4.5% 1/11/2026	756,174	0.04
USD 5,000,000	MidOcean Credit CLO XII 9.029% 18/4/2036	5,030,356	0.25	GBP 190,000	Cidron Aida Finco 6.25% 1/4/2028	234,466	0.01
USD 1,000,000	Midocean Credit CLO XV 7.597% 21/7/2037	1,006,350	0.05	EUR 100,000	Cirsa Finance International 6.5% 15/3/2029*	114,774	0.00
USD 1,000,000	Midocean Credit CLO XV 8.647% 21/7/2037	1,002,176	0.05	EUR 200,000	Cirsa Finance International 8.136% 31/7/2028*	224,067	0.01
USD 3,000,000	Neuberger Berman Loan Advisers CLO 55 7.673% 22/4/2038	3,033,060	0.15	GBP 200,000	CK Hutchison Telecom Finance 2.625% 17/10/2034	195,933	0.01
USD 2,600,000	Neuberger Berman Loan Advisers CLO 55 8.823% 22/4/2038	2,640,948	0.13	USD 2,000,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	1,987,367	0.10
USD 2,000,000	OCP CLO 2024-34 7.2% 15/10/2037	2,006,361	0.10	EUR 100,000	Dana Financing Luxembourg 8.5% 15/7/2031*	119,686	0.01
USD 1,000,000	OCP CLO 2024-34 8.22% 15/10/2037	1,004,058	0.05	EUR 159,000	Ephios Subco 3 7.875% 31/1/2031	188,934	0.01
USD 1,000,000	Pikes Peak CLO 16 7.415% 25/7/2037	1,005,422	0.05	EUR 300,000	European TopSoho 4% 21/9/2021***	106,061	0.00
USD 1,500,000	Pikes Peak CLO 16 8.515% 25/7/2037	1,499,783	0.07	EUR 187,000	Garfunkelux Holdco 3 6.75% 1/11/2025	142,724	0.01
USD 1,500,000	Wellington Management CLO 3 8.227% 18/7/2037	1,506,157	0.08	USD 3,102,000	Herens Holdco 4.75% 15/5/2028	2,712,207	0.13
		62,466,490	3.10	EUR 158,000	Herens Midco 5.25% 15/5/2029	135,604	0.01
	賴比瑞亞			USD 564,000	ION Trading Technologies 9.5% 30/5/2029	598,993	0.03
USD 554,000	Royal Caribbean Cruises 4.25% 1/7/2026	544,967	0.03	EUR 100,000	Kleopatra 2 6.5% 1/9/2026	82,216	0.00
USD 325,000	Royal Caribbean Cruises 5.5% 1/4/2028	327,266	0.02	EUR 186,000	Kleopatra Finco 4.25% 1/3/2026*	192,490	0.01
USD 5,056,000	Royal Caribbean Cruises 6% 1/2/2033	5,178,608	0.26	EUR 116,000	Lion/Polaris Lux 4 7.334% 1/7/2029	129,526	0.01
USD 819,000	Royal Caribbean Cruises 6.25% 15/3/2032	845,852	0.04	EUR 140,000	Lune 5.625% 15/11/2028	134,285	0.01
		6,896,693	0.35	EUR 100,000	Monitchem HoldCo 3 8.75% 1/5/2028*	111,035	0.00
	盧森堡			EUR 137,000	Motion Finco 7.375% 15/6/2030	153,115	0.01
EUR 100,000	ADLER 21% 31/7/2025	131,302	0.01	EUR 162,000	Rossini 6.75% 31/12/2029	186,249	0.01
USD 1,721,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026*	1,713,794	0.09	EUR 230,000	Rossini 7.549% 31/12/2029	256,709	0.01
EUR 150,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028*	155,535	0.01	EUR 350,000	SES 2.875% 27/5/2026*	370,078	0.02
USD 4,923,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	4,558,013	0.23	USD 4,864,000	SK Invictus Intermediate II 5% 30/10/2029*	4,600,667	0.23
USD 2,888,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,677,259	0.13	USD 225,000	Stena International 7.25% 15/1/2031	232,082	0.01
				USD 450,000	Stena International 7.625% 15/2/2031*	465,919	0.03
				USD 400,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	388,275	0.02
						34,470,354	1.71
					馬紹爾群島		
				USD 183,000	Danaos 8.5% 1/3/2028*	188,606	0.01
					模里西斯		
				USD 5,103,000	CA Magnum 5.375% 31/10/2026*	4,983,386	0.25

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德美元非投資等級債券基金（基金主要投資於符合美國**Rule 144A**規定之
 私募性質債券且配息來源可能為本金）（US Dollar High Yield Bond Fund）續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
EUR 200,000	荷蘭			USD 713,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029	787,644	0.04
	Abertis Infraestructuras Finance 3.248% 24/11/2025	217,576	0.01				
USD 1,612,000	Axalta Coating Systems Dutch B 7.25% 15/2/2031	1,708,177	0.08	USD 1,418,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	1,625,397	0.08
EUR 111,000	Boels Topholding 5.75% 15/5/2030	126,542	0.01	EUR 138,000	Titan II 5.125% 15/7/2029	155,141	0.01
EUR 151,000	Boels Topholding 6.25% 15/2/2029*	174,067	0.01	EUR 102,000	Trivium Packaging Finance 7.292% 15/8/2026	113,372	0.00
EUR 100,000	Citycon Treasury 2.375% 15/1/2027*	104,262	0.00	USD 200,000	Trivium Packaging Finance 8.5% 15/8/2027	200,180	0.01
EUR 200,000	Cooperatieve Rabobank 4.375% 29/6/2027	215,870	0.01	EUR 100,000	United 3.125% 15/2/2026	109,260	0.00
EUR 542,000	Darling Global Finance 3.625% 15/5/2026	599,302	0.03	EUR 100,000	United 4% 15/11/2027	108,798	0.00
USD 2,769,000	Elastic 4.125% 15/7/2029	2,584,487	0.13	EUR 100,000	United 7.792% 15/2/2031	111,729	0.00
EUR 166,000	Global Switch Finance 1.375% 7/10/2030	167,102	0.01	EUR 170,000	VZ Secured Financing 3.5% 15/1/2032*	171,473	0.01
EUR 106,000	Goodyear Europe 2.75% 15/8/2028	107,758	0.01	EUR 100,000	ZF Europe Finance 2.5% 23/10/2027*	105,184	0.00
USD 200,000	ING Groep 5.75% 16/11/2026	197,023	0.01	EUR 100,000	ZF Europe Finance 4.75% 31/1/2029*	111,334	0.01
USD 200,000	ING Groep 8% 16/5/2030*	213,500	0.01	USD 1,007,000	Ziggo 4.875% 15/1/2030*	942,715	0.05
EUR 100,000	LEG Properties 1% 4/9/2030	112,870	0.01	USD 732,000	Ziggo Bond 5.125% 28/2/2030*	661,728	0.03
EUR 126,000	Nobian Finance 3.625% 15/7/2026	137,815	0.01			22,582,912	1.12
EUR 156,000	Odido 5.5% 15/1/2030	166,136	0.01	EUR 100,000	挪威		
EUR 100,000	OI European 5.25% 1/6/2029*	112,767	0.00		Var Energi 7.862% 15/11/2083	121,946	0.01
EUR 680,000	OI European 6.25% 15/5/2028	782,237	0.04	USD 872,000	巴拿馬		
EUR 130,000	OI European 6.25% 15/5/2028*	149,242	0.01		Carnival 4% 1/8/2028	833,850	0.04
EUR 130,000	Q-Park I 5.125% 1/3/2029	147,897	0.01		Carnival 6% 1/5/2029*	5,550,349	0.28
EUR 167,000	Q-Park I 5.125% 15/2/2030	188,192	0.01	USD 681,000	Carnival 7% 15/8/2029*	719,997	0.04
EUR 242,000	Repsol International Finance 4.247% 11/9/2028	268,775	0.01			7,104,196	0.36
USD 858,000	Sensata Technologies 4% 15/4/2029	810,457	0.04	USD 983,000	波蘭		
EUR 102,986	Summer BidCo 10% 15/2/2029*	117,275	0.01		Canpack / Canpack US 3.125% 1/11/2025	954,628	0.05
USD 1,909,000	Sunrise FinCo I 4.875% 15/7/2031	1,780,782	0.09	EUR 3,100,000	葡萄牙		
EUR 200,000	Telefonica Europe 5.752% 15/1/2032	230,654	0.01		Banco Espirito Santo 2.625% 8/5/2017***	995,729	0.05
EUR 500,000	Telefonica Europe 6.135% 3/2/2030	588,100	0.03		Banco Espirito Santo 4.75% 15/1/2018***	1,413,292	0.07
EUR 100,000	Telefonica Europe 6.75% 7/6/2031	122,173	0.01		EDP 1.7% 20/7/2080	108,627	0.00
EUR 100,000	Telefonica Europe 7.125% 23/8/2028	121,631	0.01		EDP 1.875% 2/8/2081	212,880	0.01
EUR 176,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	192,561	0.01		EDP 4.75% 29/5/2054	111,525	0.01
EUR 295,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	367,175	0.02	EUR 100,000	EDP 5.943% 23/4/2083*	116,547	0.01
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031*	130,004	0.01			2,958,600	0.15
USD 2,838,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	2,725,672	0.13	EUR 100,000	羅馬尼亞		
USD 1,089,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	1,069,039	0.05		RCS & RDS 2.5% 5/2/2025	109,929	0.01
USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	208,144	0.01	EUR 100,000	RCS & RDS 3.25% 5/2/2028	106,398	0.00
USD 432,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	433,693	0.02			216,327	0.01
				EUR 200,000	西班牙		
					Banco Bilbao Vizcaya Argentaria 6.875% 13/12/2030	224,744	0.01
					Banco Bilbao Vizcaya Argentaria 8.375% 21/6/2028	240,935	0.01
					Banco de Credito Social Cooperativo 4.125% 3/9/2030	111,005	0.01
					Banco de Credito Social Cooperativo 7.5% 14/9/2029	375,791	0.02
					Banco de Sabadell 2.5% 15/4/2031	435,332	0.02
					Banco de Sabadell 6% 16/8/2033	117,688	0.01
					Banco Santander 6.921% 8/8/2033	871,258	0.04
					Bankinter 7.375% 15/8/2028	232,081	0.01

* 本證券全部或部分代表借貸證券。
 *** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之 私募性質債券且配息來源可能為本金) (US Dollar High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 200,000	CaixaBank 5.875% 9/10/2027	222,084	0.01	GBP 100,000	Gatwick Airport Finance 4.375% 7/4/2026*	127,902	0.01
EUR 200,000	Cellnex Telecom 0.75% 20/11/2031	191,113	0.01	GBP 100,000	Greene King Finance 7.044% 15/12/2034	116,809	0.00
EUR 300,000	Cellnex Telecom 2.125% 11/8/2030	348,097	0.02	GBP 100,000	Greene King Finance 7.324% 15/3/2036	109,019	0.00
EUR 124,000	Kaixo Bondco Telecom 5.125% 30/9/2029	138,447	0.01	USD 773,000	Harbour Energy 5.5% 15/10/2026	765,935	0.04
EUR 214,000	Lorca Telecom Bondco 4% 18/9/2027	236,611	0.01	GBP 186,000	Heathrow Finance 4.125% 1/9/2029	222,753	0.01
EUR 402,000	Lorca Telecom Bondco 5.75% 30/4/2029	465,250	0.02	GBP 206,000	Heathrow Finance 6.625% 1/3/2031	269,642	0.01
EUR 400,000	Naturgy Finance Iberia 2.374% 23/11/2026	423,545	0.02	USD 9,811,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	10,118,516	0.50
		4,633,981	0.23	USD 4,532,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 8.125% 15/2/2032	4,631,110	0.23
瑞典				EUR 965,000	HSBC 4.6% 17/12/2030	863,551	0.04
EUR 100,000	Heimstaden Bostad 1.125% 21/1/2026*	105,220	0.01	EUR 400,000	HSBC 4.75% 4/7/2029	424,659	0.02
EUR 850,000	Heimstaden Bostad 2.625% 1/2/2027	705,669	0.04	EUR 173,000	INEOS Finance 6.375% 15/4/2029	198,681	0.01
EUR 369,000	Intrum 3% 15/9/2027	284,510	0.01	EUR 100,000	INEOS Quattro Finance 2 2.5% 15/1/2026	108,469	0.01
EUR 104,000	Intrum 9.25% 15/3/2028	81,140	0.00	EUR 204,000	INEOS Quattro Finance 2 8.5% 15/3/2029*	240,368	0.01
EUR 100,000	Verisure 9.25% 15/10/2027	116,901	0.00	USD 200,000	International Game Technology 5.25% 15/1/2029	198,185	0.01
		1,293,440	0.06	GBP 120,000	Iron Mountain UK 3.875% 15/11/2025	155,481	0.01
瑞士				GBP 149,000	Jerrold Finco 5.25% 15/1/2027	190,465	0.01
EUR 200,000	Julius Baer 6.625% 15/8/2029	223,313	0.01	GBP 165,000	Kier 9% 15/2/2029*	230,338	0.01
USD 1,820,000	UBS 4.375% 10/2/2031*	1,560,450	0.08	GBP 221,000	Lloyds Banking 5.125% 27/12/2024	288,697	0.02
USD 200,000	UBS 7% 19/2/2025	200,304	0.01	USD 1,535,000	Lloyds Banking 8% 27/9/2029*	1,626,724	0.08
USD 2,765,000	UBS 7.75% 12/4/2031*	2,916,375	0.14	USD 310,000	Macquarie Airfinance 6.4% 26/3/2029	322,673	0.02
USD 2,576,000	UBS 9.25% 13/11/2028	2,844,471	0.14	USD 815,000	Macquarie Airfinance 6.5% 26/3/2031	862,226	0.04
USD 2,713,000	UBS 9.25% 13/11/2033	3,142,397	0.16	USD 1,204,000	Macquarie Airfinance 8.125% 30/3/2029	1,281,959	0.07
		10,887,310	0.54	GBP 110,000	Market Bidco Finco 5.5% 4/11/2027	135,291	0.01
英國				USD 554,000	Merlin Entertainments 5.75% 15/6/2026	548,057	0.03
EUR 100,000	Agps Bondco 5% 14/1/2029	35,687	0.00	GBP 250,000	Mobico 4.25% 26/11/2025	304,023	0.02
EUR 400,000	Agps Bondco 5.5% 13/11/2026	143,757	0.01	GBP 200,000	Nationwide Building Society 5.75% 20/6/2027	252,579	0.01
EUR 311,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	365,345	0.02	USD 1,295,000	NatWest 8.125% 10/11/2033*	1,377,436	0.07
USD 1,000,000	Allwyn Entertainment Financing UK 7.875% 30/4/2029*	1,030,475	0.05	USD 1,230,000	Odeon Finco 12.75% 1/11/2027	1,284,137	0.06
EUR 222,000	Amber Finco 6.625% 15/7/2029	255,439	0.01	USD 200,000	Phoenix 8.5% 12/12/2029	205,347	0.01
USD 4,605,000	Barclays 4.375% 15/3/2028*	4,074,604	0.20	GBP 100,000	Pinewood Finco 3.625% 15/11/2027	124,007	0.01
USD 1,345,000	Barclays 8% 15/3/2029*	1,402,645	0.07	GBP 250,000	Pinewood Finco 6% 27/3/2030	329,219	0.02
USD 3,515,000	Barclays 9.625% 15/12/2029	3,876,532	0.19	EUR 100,000	Pinnacle Bidco 8.25% 11/10/2028	118,860	0.01
GBP 300,000	BCP V Modular Services Finance II 6.125% 30/11/2028	370,849	0.02	GBP 100,000	Pinnacle Bidco 10% 11/10/2028*	141,235	0.01
GBP 460,000	Bellis Acquisition 8.125% 14/5/2030	588,811	0.03	GBP 190,000	Premier Foods Finance 3.5% 15/10/2026	242,696	0.01
GBP 100,000	Boparan Finance 7.625% 30/11/2025*	126,775	0.00	EUR 100,000	Stonegate Pub Financing 2019 10.173% 31/7/2029	112,726	0.00
EUR 150,000	British Telecommunications 5.125% 3/10/2054	170,500	0.01	GBP 166,000	Stonegate Pub Financing 2019 10.75% 31/7/2029*	226,398	0.01
GBP 150,000	British Telecommunications 8.375% 20/12/2083	213,697	0.01	EUR 100,000	Thames Water Utilities Finance 4% 18/4/2027	84,459	0.00
GBP 200,000	BUPA Finance 4% 24/9/2031	196,604	0.01				
EUR 120,000	Carnival 1% 28/10/2029	112,077	0.01				
GBP 145,000	CD&R Firefly Bidco 8.625% 30/4/2029	193,471	0.01				
GBP 100,000	Centrica 6.5% 21/5/2055	134,364	0.01				
EUR 107,710	Codere New Topco 7.5% 30/11/2027	1,452	0.00				
GBP 100,000	Deuce Finco 5.5% 15/6/2027	127,468	0.01				
USD 1,882,000	eG Global Finance 12% 30/11/2028	2,056,776	0.10				
USD 252,000	EnQuest 11.625% 1/11/2027	261,283	0.01				

* 本證券全部或部分代表借貸證券。

貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之
 私募性質債券且配息來源可能為本金）（US Dollar High Yield Bond Fund）續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
GBP 142,000	Unique Pub Finance 6.464% 30/3/2032	194,686	0.01	USD 5,357,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	5,228,673	0.26
GBP 117,000	Virgin Media Secured Finance 4.125% 15/8/2030	133,133	0.01	USD 13,576,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	13,542,982	0.67
USD 669,000	Virgin Media Secured Finance 4.5% 15/8/2030	591,246	0.03	USD 2,381,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	2,434,918	0.12
GBP 200,000	Virgin Media Secured Finance 5.25% 15/5/2029	245,250	0.01	USD 4,320,000	Alliant Intermediate / Alliant Co-Issuer 7% 15/1/2031	4,466,929	0.22
GBP 200,000	Vmed O2 UK Financing I 4% 31/1/2029	234,116	0.01	USD 9,573,000	Allied Universal Holdco 7.875% 15/2/2031	9,740,346	0.48
GBP 469,000	Vmed O2 UK Financing I 4.5% 15/7/2031	530,041	0.03	USD 5,434,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	4,841,282	0.24
USD 1,271,000	Vmed O2 UK Financing I 4.75% 15/7/2031	1,117,595	0.06	USD 1,509,000	Amentum Escrow 7.25% 1/8/2032	1,581,127	0.08
EUR 106,000	Vmed O2 UK Financing I 5.625% 15/4/2032	117,573	0.01	USD 2,358,000	American Airlines 8.5% 15/5/2029	2,450,914	0.12
USD 1,075,000	Vmed O2 UK Financing I 7.75% 15/4/2032	1,094,301	0.05	USD 110,360	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029	108,152	0.00
EUR 300,000	Vodafone 2.625% 27/8/2080	324,437	0.02	USD 857,000	American Builders & Contractors Supply 3.875% 15/11/2029	795,197	0.04
EUR 100,000	Vodafone 3% 27/8/2080	103,195	0.00	USD 1,760,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	1,851,740	0.09
EUR 100,000	Vodafone 4.2% 3/10/2078*	110,760	0.00	USD 2,095,000	AmWINS 4.875% 30/6/2029	2,001,960	0.10
GBP 189,000	Vodafone 4.875% 3/10/2078	247,531	0.01	USD 760,000	AmWINS 6.375% 15/2/2029	778,948	0.04
EUR 100,000	Vodafone 6.5% 30/8/2084	120,925	0.01	USD 1,224,000	ANGI 3.875% 15/8/2028	1,114,302	0.06
GBP 100,000	Vodafone 8% 30/8/2086	143,749	0.01	USD 870,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	860,305	0.04
EUR 225,000	Zegona Finance 6.75% 15/7/2029	255,688	0.01	USD 1,575,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	1,627,756	0.08
		50,143,469	2.50	USD 2,120,000	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	1,888,975	0.09
美國				USD 501,523	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	446,870	0.02
USD 1,187,000	1 Automotive 6.375% 15/1/2030	1,206,879	0.06	USD 1,237,000	API DE 4.125% 15/7/2029*	1,164,555	0.06
USD 498,000	Acadia Healthcare 5% 15/4/2029	485,093	0.02	USD 997,000	API DE 4.75% 15/10/2029	960,865	0.05
USD 69,000	Acadia Healthcare 5.5% 1/7/2028	68,598	0.00	USD 1,873,000	APX 5.75% 15/7/2029	1,861,758	0.09
USD 1,735,000	Acrisure / Acrisure Finance 7.5% 6/11/2030	1,783,776	0.09	USD 594,000	APX 6.75% 15/2/2027	596,292	0.03
USD 2,917,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	2,623,530	0.13	USD 1,504,000	Aramark Services 5% 1/2/2028	1,479,142	0.07
USD 629,000	Acuris Finance US / Acuris Finance 9% 1/8/2029	631,359	0.03	USD 5,927,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	5,962,568	0.30
USD 188,000	Acushnet 7.375% 15/10/2028	197,616	0.01	USD 2,603,000	Archrock Partners / Archrock Partners Finance 6.625% 1/9/2032	2,646,697	0.13
USD 846,000	ADT Security 4.875% 15/7/2032	806,147	0.04	USD 1,682,000	Arcosa 4.375% 15/4/2029	1,597,477	0.08
USD 579,000	Advanced Drainage Systems 5% 30/9/2027	569,806	0.03	USD 4,174,000	Arcosa 6.875% 15/8/2032	4,354,427	0.22
USD 1,281,000	Advanced Drainage Systems 6.375% 15/6/2030	1,303,948	0.06	EUR 568,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	519,004	0.03
USD 3,260,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	3,306,334	0.16	USD 716,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	650,459	0.03
USD 3,436,000	AHP Health Partners 5.75% 15/7/2029	3,343,557	0.17	USD 7,400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029*	6,395,885	0.32
USD 2,633,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	2,448,041	0.12	USD 2,317,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	2,318,893	0.12
USD 1,924,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	1,878,711	0.09	USD 680,000	Ares Capital 5.875% 1/3/2029	692,417	0.03
USD 507,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	497,327	0.03	USD 1,525,000	Ares Capital 5.95% 15/7/2029	1,556,059	0.08
USD 442,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	441,361	0.02				
USD 688,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	697,612	0.04				
USD 7,045,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	6,800,279	0.34				

* 本證券全部或部分代表借貸證券。

貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之 私募性質債券且配息來源可能為本金) (US Dollar High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,056,000	Arsenal AIC Parent 8% 1/10/2030	1,136,265	0.06	USD 2,191,000	Blue Owl Credit Income 7.75% 16/9/2027	2,305,996	0.11
USD 5,102,000	Arsenal AIC Parent 11.5% 1/10/2031	5,781,158	0.29	USD 563,000	Blue Owl Technology Finance II 6.75% 4/4/2029	559,729	0.03
USD 31,000	Asbury Automotive 4.75% 1/3/2030	29,750	0.00	USD 1,256,000	Blue Racer Midstream / Blue Racer Finance 7% 15/7/2029	1,307,690	0.06
USD 1,034,000	Asbury Automotive 5% 15/2/2032	976,326	0.05	USD 1,011,000	Blue Racer Midstream / Blue Racer Finance 7.25% 15/7/2032	1,061,131	0.05
USD 1,288,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,288,832	0.06	USD 4,991,000	Boost Newco Borrower 7.5% 15/1/2031	5,324,304	0.26
USD 1,648,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	2,014,771	0.10	USD 1,468,244	Borr IHC / Borr Finance 10% 15/11/2028	1,542,119	0.08
USD 839,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	796,463	0.04	USD 1,037,199	Borr IHC / Borr Finance 10.375% 15/11/2030*	1,113,444	0.05
USD 1,135,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	1,068,523	0.05	USD 434,000	Boyd Gaming 4.75% 1/12/2027	427,020	0.02
USD 2,060,000	AssuredPartners 7.5% 15/2/2032	2,111,811	0.11	USD 2,095,000	Boyne USA 4.75% 15/5/2029	2,011,258	0.10
USD 14,283,000	AthenaHealth 6.5% 15/2/2030*	13,679,573	0.68	USD 10,456,000	Brand Industrial Services 10.375% 1/8/2030	11,397,416	0.57
USD 2,749,000	ATI 5.125% 1/10/2031	2,642,988	0.13	USD 746,000	Bread Financial 9.75% 15/3/2029	807,460	0.04
USD 832,000	ATI 5.875% 1/12/2027	835,542	0.04	USD 1,214,000	Brightline East 11% 31/1/2030	1,109,570	0.06
USD 1,416,000	ATI 7.25% 15/8/2030	1,508,175	0.07	USD 869,000	Brink's 6.5% 15/6/2029	900,721	0.05
EUR 300,000	Avantor Funding 2.625% 1/11/2025	328,448	0.02	USD 1,310,000	Brink's 6.75% 15/6/2032	1,363,591	0.07
EUR 165,000	Avantor Funding 3.875% 15/7/2028	181,737	0.01	USD 1,163,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSi Sellco LL 4.5% 1/4/2027	1,128,323	0.06
USD 528,000	Avantor Funding 3.875% 1/11/2029	494,970	0.02	USD 261,000	Buckeye Partners 4.125% 1/3/2025	259,646	0.01
USD 2,514,000	Avantor Funding 4.625% 15/7/2028*	2,452,467	0.12	USD 663,000	Buckeye Partners 5.6% 15/10/2044	563,222	0.03
USD 2,003,000	Axalta Coating Systems 3.375% 15/2/2029	1,858,835	0.09	USD 602,000	Buckeye Partners 5.85% 15/11/2043	548,631	0.03
USD 658,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	648,141	0.03	USD 535,000	Buckeye Partners 6.875% 1/7/2029	549,241	0.03
USD 488,000	B&G Foods 8% 15/9/2028	507,751	0.03	USD 1,066,000	Builders FirstSource 6.375% 1/3/2034	1,098,340	0.05
USD 438,000	Baldwin Insurance Group / Baldwin Insurance Finance 7.125% 15/5/2031	457,516	0.02	USD 569,000	Cable One 0% 15/3/2026	517,152	0.03
USD 2,964,000	BCPE Empire 7.625% 1/5/2027	2,908,826	0.15	USD 2,826,000	Cable One 1.125% 15/3/2028	2,172,916	0.11
USD 938,000	Beacon Roofing Supply 4.125% 15/5/2029	879,755	0.04	USD 907,000	Cable One 4% 15/11/2030	704,779	0.04
USD 1,536,000	Beacon Roofing Supply 6.5% 1/8/2030	1,580,561	0.08	USD 1,000,000	Cablevision Lightpath 3.875% 15/9/2027	941,907	0.05
USD 493,000	Beazer Homes USA 7.5% 15/3/2031	502,844	0.02	USD 1,109,000	Cablevision Lightpath 5.625% 15/9/2028	1,005,577	0.05
USD 3,640,000	Big River Steel / BRS Finance 6.625% 31/1/2029	3,688,485	0.19	USD 1,344,000	Caesars Entertainment 4.625% 15/10/2029	1,272,121	0.06
USD 504,000	Blackstone Private Credit Fund 3.25% 15/3/2027	477,632	0.02	USD 3,628,000	Caesars Entertainment 6.5% 15/2/2032	3,730,919	0.19
USD 743,000	Blackstone Private Credit Fund 5.95% 16/7/2029	750,054	0.04	USD 6,517,000	Caesars Entertainment 7% 15/2/2030	6,759,643	0.34
USD 640,000	Blackstone Private Credit Fund 6.25% 25/1/2031	656,259	0.03	USD 2,692,000	Caesars Entertainment 8.125% 1/7/2027	2,750,198	0.14
USD 3,830,000	Block 2.75% 1/6/2026	3,686,019	0.18	USD 236,000	Calpine 4.625% 1/2/2029	225,191	0.01
USD 579,000	Block 3.5% 1/6/2031	523,331	0.03	USD 587,000	Calpine 5% 1/2/2031	564,209	0.03
USD 8,862,000	Block 6.5% 15/5/2032	9,214,034	0.46	USD 1,002,000	Calpine 5.125% 15/3/2028*	979,960	0.05
USD 105,000	Blue Owl Capital 3.4% 15/7/2026	101,120	0.01	USD 1,565,000	Camelot Return Merger Sub 8.75% 1/8/2028*	1,558,280	0.08
USD 1,199,000	Blue Owl Capital 3.75% 22/7/2025	1,181,585	0.06	USD 2,874,000	Capstone Borrower 8% 15/6/2030	3,028,294	0.15
USD 799,000	Blue Owl Capital II 8.45% 15/11/2026	838,109	0.04	USD 1,468,000	Carpenter Technology 7.625% 15/3/2030*	1,523,856	0.08
USD 500,000	Blue Owl Credit Income 6.6% 15/9/2029	509,933	0.03	USD 2,128,136	Carvana 13% 1/6/2030	2,283,315	0.11
USD 1,585,000	Blue Owl Credit Income 6.65% 15/3/2031	1,616,022	0.08	USD 4,902,505	Carvana 14% 1/6/2031	5,586,468	0.28
				USD 2,345,000	Catalent Pharma Solutions 3.125% 15/2/2029	2,289,463	0.11
				USD 1,194,000	Catalent Pharma Solutions 3.5% 1/4/2030	1,167,724	0.06

* 本證券全部或部分代表借貸證券。

貝萊德美元非投資等級債券基金 (基金主要投資於符合美國**Rule 144A**規定之
 私募性質債券且配息來源可能為本金) (US Dollar High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 2,109,000	Catalent Pharma Solutions 5% 15/7/2027	2,104,938	0.10	EUR 1,586,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	1,758,491	0.09
USD 1,934,000	CCO / CCO Capital 4.25% 1/2/2031	1,682,422	0.08	USD 2,578,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	2,660,339	0.13
USD 1,098,000	CCO / CCO Capital 4.25% 15/1/2034*	888,609	0.04	USD 9,355,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	9,462,629	0.47
USD 568,000	CCO / CCO Capital 4.5% 15/8/2030	508,269	0.03	USD 6,274,000	Clarivate Science 3.875% 1/7/2028	5,999,667	0.30
USD 1,214,000	CCO / CCO Capital 5.125% 1/5/2027	1,192,519	0.06	USD 5,480,000	Clarivate Science 4.875% 1/7/2029	5,284,145	0.26
USD 1,158,000	CCO / CCO Capital 5.375% 1/6/2029	1,098,669	0.05	USD 147,000	Clean Harbors 4.875% 15/7/2027	145,454	0.01
USD 5,576,000	CCO / CCO Capital 6.375% 1/9/2029	5,511,675	0.27	USD 895,000	Clean Harbors 5.125% 15/7/2029	882,289	0.04
USD 7,621,000	CCO / CCO Capital 7.375% 1/3/2031	7,754,375	0.39	USD 478,000	Clean Harbors 6.375% 1/2/2031	488,303	0.02
USD 961,000	CDW / CDW Finance 5.55% 22/8/2034	969,660	0.05	USD 2,176,000	Clear Channel Outdoor 5.125% 15/8/2027	2,126,520	0.10
USD 538,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.25% 15/7/2029*	530,861	0.03	USD 4,200,000	Clear Channel Outdoor 7.5% 1/6/2029	3,551,637	0.18
USD 91,000	Central Garden & Pet 4.125% 15/10/2030	83,786	0.00	USD 1,178,000	Clear Channel Outdoor 7.75% 15/4/2028	1,027,587	0.05
USD 1,592,000	Central Garden & Pet 4.125% 30/4/2031	1,448,350	0.07	USD 5,192,000	Clear Channel Outdoor 7.875% 1/4/2030	5,409,653	0.27
USD 2,975,000	Central Parent / CDK Global 7.25% 15/6/2029	2,994,005	0.15	USD 7,818,000	Clear Channel Outdoor 9% 15/9/2028	8,319,237	0.41
USD 2,668,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	2,730,124	0.13	USD 1,667,000	Clearway Energy Operating 3.75% 15/1/2032	1,479,855	0.07
USD 1,856,000	Champions Financing 8.75% 15/2/2029	1,896,082	0.09	USD 211,000	Clearway Energy Operating 4.75% 15/3/2028	205,208	0.01
USD 3,429,000	Chart Industries 7.5% 1/1/2030	3,609,787	0.18	USD 22,637,000	Cloud Software 6.5% 31/3/2029	22,337,748	1.11
USD 666,000	Chart Industries 9.5% 1/1/2031	724,323	0.04	USD 11,835,000	Cloud Software 8.25% 30/6/2032	12,402,184	0.62
EUR 243,000	Chemours 4% 15/5/2026*	266,042	0.01	USD 10,175,000	Cloud Software 9% 30/9/2029	10,259,188	0.51
USD 859,000	Chemours 4.625% 15/11/2029	761,355	0.04	USD 3,202,000	Clydesdale Acquisition 6.625% 15/4/2029	3,199,214	0.16
USD 1,285,000	Chemours 5.375% 15/5/2027	1,250,433	0.06	USD 3,560,000	Clydesdale Acquisition 6.875% 15/1/2030	3,568,815	0.18
USD 1,603,000	Chemours 5.75% 15/11/2028	1,517,614	0.08	USD 3,693,000	Clydesdale Acquisition 8.75% 15/4/2030	3,688,844	0.18
USD 3,989,000	Chobani / Chobani Finance 4.625% 15/11/2028	3,853,133	0.19	USD 1,113,000	CMG Media 8.875% 15/12/2027	601,068	0.03
USD 7,452,000	Chobani / Chobani Finance 7.625% 1/7/2029	7,813,206	0.39	USD 1,061,000	CNX Midstream Partners 4.75% 15/4/2030	991,449	0.05
USD 2,624,000	CHS/Community Health Systems 4.75% 15/2/2031	2,232,511	0.11	USD 418,000	CNX Resources 7.375% 15/1/2031	437,711	0.02
USD 3,333,000	CHS/Community Health Systems 5.25% 15/5/2030	2,991,389	0.15	USD 2,342,000	Coherent 5% 15/12/2029*	2,269,179	0.11
USD 4,056,000	CHS/Community Health Systems 5.625% 15/3/2027	3,928,641	0.20	USD 1,199,000	CommScope 4.75% 1/9/2029	962,197	0.05
USD 3,191,000	CHS/Community Health Systems 6% 15/1/2029	3,033,984	0.15	USD 1,594,000	Compass Diversified 5.25% 15/4/2029	1,547,236	0.08
USD 3,194,000	CHS/Community Health Systems 10.875% 15/1/2032	3,461,678	0.17	USD 7,697,000	CoreLogic 4.5% 1/5/2028	7,197,264	0.36
USD 1,889,000	Churchill Downs 4.75% 15/1/2028	1,849,326	0.09	USD 1,015,000	Coty/HFC Prestige Products/ HFC Prestige International US 6.625% 15/7/2030	1,054,128	0.05
USD 4,412,000	Churchill Downs 5.75% 1/4/2030	4,385,921	0.22	USD 1,209,000	Cougar JV Subsidiary 8% 15/5/2032	1,277,666	0.06
USD 2,490,000	Churchill Downs 6.75% 1/5/2031	2,561,139	0.13	USD 4,626,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	4,539,331	0.23
USD 606,000	Cinemark USA 7% 1/8/2032	629,906	0.03	USD 2,109,000	Crescent Energy Finance 7.375% 15/1/2033	2,166,664	0.11
USD 547,000	Citigroup 7.625% 15/11/2028	580,929	0.03	USD 2,403,000	Crescent Energy Finance 7.625% 1/4/2032	2,480,496	0.12
USD 2,064,000	Civitas Resources 8.375% 1/7/2028	2,178,919	0.11	USD 1,243,000	Crocs 4.125% 15/8/2031	1,121,226	0.06
USD 1,588,000	Civitas Resources 8.625% 1/11/2030	1,727,855	0.09	USD 129,000	Crocs 4.25% 15/3/2029	122,177	0.01
USD 2,978,000	Civitas Resources 8.75% 1/7/2031	3,216,325	0.16	USD 318,000	Crown Americas 5.25% 1/4/2030	317,755	0.02
				USD 3,044,000	CSC 5.5% 15/4/2027	2,494,208	0.12
				USD 200,000	CSC 6.5% 1/2/2029	151,806	0.01
				USD 5,000,000	CSC 11.25% 15/5/2028	4,443,314	0.22

* 本證券全部或部分代表借貸證券。

貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之 私募性質債券且配息來源可能為本金) (US Dollar High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 4,773,000	CSC 11.75% 31/1/2029	4,216,483	0.21	USD 88,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	87,505	0.00
USD 2,170,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028*	2,201,035	0.11	USD 6,914,000	Fortress Transportation and Infrastructure Investors 7% 1/5/2031	7,255,697	0.36
USD 854,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	924,862	0.05	USD 3,635,000	Fortress Transportation and Infrastructure Investors 7% 15/6/2032	3,808,011	0.19
USD 1,891,000	Darling Ingredients 6% 15/6/2030*	1,906,864	0.10	USD 7,630,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	8,199,802	0.41
USD 963,000	DaVita 6.875% 1/9/2032	988,330	0.05	USD 813,000	Foundation Building Materials 6% 1/3/2029	731,231	0.04
USD 1,022,000	Dealer Tire / DT Issuer 8% 1/2/2028*	1,027,943	0.05	USD 1,202,000	Foundry JV Holdco 6.25% 25/1/2035	1,239,129	0.06
USD 5,420,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	5,252,413	0.26	USD 730,000	Foundry JV Holdco 6.4% 25/1/2038	759,746	0.04
USD 660,000	Dream Finders Homes 8.25% 15/8/2028	700,366	0.03	USD 2,067,000	Freedom Mortgage 9.125% 15/5/2031	2,084,149	0.10
USD 1,676,000	DT Midstream 4.125% 15/6/2029	1,593,822	0.08	USD 1,554,000	Freedom Mortgage 9.25% 1/2/2029	1,595,791	0.08
USD 1,523,000	DT Midstream 4.375% 15/6/2031	1,430,663	0.07	USD 2,923,000	Frontier Communications 5% 1/5/2028	2,844,532	0.14
USD 2,590,000	Dun & Bradstreet 5% 15/12/2029*	2,565,351	0.13	USD 986,000	Frontier Communications 5.875% 15/10/2027	983,858	0.05
USD 1,019,000	Dycom Industries 4.5% 15/4/2029	980,163	0.05	USD 2,420,000	Frontier Communications 8.625% 15/3/2031	2,565,953	0.13
USD 8,319,000	Element Solutions 3.875% 1/9/2028*	7,884,004	0.39	USD 7,799,000	Frontier Communications 8.75% 15/5/2030	8,244,019	0.41
EUR 935,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	1,084,451	0.05	USD 1,820,000	Garrett Motion / Garrett LX I 7.75% 31/5/2032	1,883,033	0.09
EUR 200,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	232,056	0.02	USD 1,651,000	Gates 6.875% 1/7/2029	1,701,212	0.08
USD 13,283,000	EMRLD Borrower / Emerald Co-Issuer 6.25% 15/12/2030	13,619,312	0.68	USD 1,707,000	GCI 4.75% 15/10/2028	1,618,443	0.08
USD 2,193,000	EMRLD Borrower / Emerald Co-Issuer 6.75% 15/7/2031	2,263,235	0.11	USD 2,431,000	Genesee & Wyoming 6.25% 15/4/2032	2,485,732	0.12
USD 469,000	Enact 6.25% 28/5/2029	483,984	0.02	USD 712,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	724,730	0.04
USD 1,272,000	Encino Acquisition Partners 8.75% 1/5/2031	1,355,572	0.07	USD 2,156,000	Genesis Energy / Genesis Energy Finance 7.875% 15/5/2032	2,211,220	0.10
USD 1,728,000	Encompass Health 4.625% 1/4/2031	1,637,008	0.08	USD 1,778,000	Genesis Energy / Genesis Energy Finance 8.25% 15/1/2029	1,848,892	0.09
GBP 100,000	Encore Capital 5.375% 15/2/2026	130,710	0.01	USD 636,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	675,380	0.03
USD 3,674,000	Entegris 4.75% 15/4/2029	3,607,313	0.18	USD 2,967,000	Global Payments 1.5% 1/3/2031	2,937,815	0.15
USD 150,000	EQM Midstream Partners 4.5% 15/1/2029	145,489	0.01	USD 989,000	GN Bondco 9.5% 15/10/2031*	1,008,318	0.05
USD 1,018,000	EQM Midstream Partners 4.75% 15/1/2031	981,730	0.05	USD 496,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	462,272	0.02
USD 1,874,000	EQM Midstream Partners 6.375% 1/4/2029	1,928,723	0.10	USD 837,000	Goodyear Tire & Rubber 5% 15/7/2029	778,190	0.04
USD 677,000	EQM Midstream Partners 7.5% 1/6/2030	739,747	0.04	USD 327,000	Goodyear Tire & Rubber 5.625% 30/4/2033	288,833	0.01
USD 289,000	EquipmentShare.com 8.625% 15/5/2032	302,291	0.02	USD 738,000	GrafTech Global Enterprises 9.875% 15/12/2028	595,069	0.03
USD 1,487,000	Esab 6.25% 15/4/2029	1,528,513	0.08	EUR 596,000	Graphic Packaging International 2.625% 1/2/2029	622,949	0.03
USD 1,068,000	Fair Isaac 4% 15/6/2028	1,025,999	0.05	USD 3,323,000	Gray Television 10.5% 15/7/2029	3,415,104	0.17
USD 1,027,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	963,084	0.05	USD 1,974,000	GYP III 4.625% 1/5/2029	1,848,970	0.09
USD 891,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030*	801,828	0.04	USD 285,000	H&E Equipment Services 3.875% 15/12/2028	264,232	0.01
USD 555,000	Fiesta Purchaser 7.875% 1/3/2031	585,741	0.03	USD 779,000	HA Sustainable Infrastructure Capital 6.375% 1/7/2034	787,601	0.04
USD 6,125,000	First-Citizens Bank & Trust 6% 1/4/2036	6,190,085	0.31				
USD 1,035,000	Fortrea 7.5% 1/7/2030*	1,056,186	0.05				
USD 3,846,000	Fortress Intermediate 3 7.5% 1/6/2031*	3,993,467	0.20				

* 本證券全部或部分代表借貸證券。

貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之 私募性質債券且配息來源可能為本金) (US Dollar High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,019,000	Hanesbrands 4.875% 15/5/2026	1,013,366	0.05	USD 211,000	Iron Mountain 5.625% 15/7/2032	208,037	0.01
USD 81,000	Hanesbrands 9% 15/2/2031	87,499	0.00	USD 3,094,000	Iron Mountain 7% 15/2/2029	3,211,065	0.16
USD 1,809,000	HAT I / HAT II 3.375% 15/6/2026	1,733,929	0.09	USD 1,507,000	Iron Mountain Information Management Services 5% 15/7/2032	1,436,893	0.07
USD 1,097,000	HAT I / HAT II 8% 15/6/2027	1,150,064	0.06	USD 3,297,000	ITT 6.5% 1/8/2029	3,110,387	0.15
USD 798,000	HB Fuller 4.25% 15/10/2028	761,004	0.04	USD 2,269,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	2,161,489	0.11
USD 375,000	HCA 5.45% 15/9/2034	381,450	0.02	USD 2,559,000	JELD-WEN 7% 1/9/2032	2,573,870	0.13
USD 2,777,000	HealthEquity 4.5% 1/10/2029	2,654,104	0.13	USD 1,795,000	K Hovnanian Enterprises 11.75% 30/9/2029	1,981,409	0.10
USD 1,065,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	974,749	0.05	USD 4,281,000	Kaiser Aluminum 4.5% 1/6/2031*	3,849,390	0.19
EUR 291,000	Helios Software / ION Corporate Solutions Finance 7.875% 1/5/2029*	331,217	0.02	USD 1,178,000	Kaiser Aluminum 4.625% 1/3/2028	1,127,156	0.06
USD 864,000	Helios Software / ION Corporate Solutions Finance 8.75% 1/5/2029	900,167	0.04	USD 943,000	Ken Garff Automotive 4.875% 15/9/2028	917,843	0.05
USD 2,641,000	Herc 5.5% 15/7/2027	2,623,107	0.13	USD 744,000	Kinetik 5.875% 15/6/2030	748,125	0.04
USD 1,527,000	Herc 6.625% 15/6/2029	1,570,999	0.08	USD 308,000	Kinetik 6.625% 15/12/2028	317,863	0.02
USD 1,440,000	Hess Midstream Operations 6.5% 1/6/2029	1,486,679	0.07	USD 2,677,972	Kobe US Midco 2 9.25% 1/11/2026	2,205,979	0.11
USD 1,413,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	1,403,282	0.07	USD 546,000	Kontoor Brands 4.125% 15/11/2029	515,007	0.03
USD 126,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	125,517	0.01	USD 456,000	Kraken Oil & Gas Partners 7.625% 15/8/2029	470,229	0.02
USD 716,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	720,551	0.04	USD 320,000	Kronos Acquisition 8.25% 30/6/2031	329,639	0.02
USD 1,896,000	Hilcorp Energy I / Hilcorp Finance 6.875% 15/5/2034	1,916,683	0.09	EUR 113,000	Kronos International 9.5% 15/3/2029*	136,047	0.01
USD 3,123,000	Hilcorp Energy I / Hilcorp Finance 8.375% 1/11/2033	3,424,804	0.17	EUR 100,000	Kronos International 9.5% 15/3/2029	120,301	0.01
USD 260,000	Hilton Domestic Operating 3.625% 15/2/2032	233,478	0.01	USD 1,394,000	LABL 5.875% 1/11/2028	1,290,763	0.06
USD 97,000	Hilton Domestic Operating 4% 1/5/2031	89,773	0.00	USD 451,000	LABL 6.75% 15/7/2026	450,126	0.02
USD 1,100,000	Hilton Domestic Operating 4.875% 15/1/2030	1,080,978	0.05	USD 2,682,000	LABL 9.5% 1/11/2028	2,744,534	0.14
USD 130,000	Hilton Domestic Operating 6.125% 1/4/2032	133,533	0.01	USD 920,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	893,848	0.04
USD 1,197,000	Host Hotels & Resorts 5.5% 15/4/2035	1,188,631	0.06	USD 480,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	463,207	0.02
USD 1,475,000	Howard Hughes 4.125% 1/2/2029	1,364,030	0.07	USD 1,232,000	Ladder Capital Finance LLLP / Ladder Capital Finance 7% 15/7/2031	1,285,201	0.06
USD 216,000	Howard Hughes 4.375% 1/2/2031	194,489	0.01	USD 956,000	Lamb Weston 4.375% 31/1/2032	879,498	0.04
USD 2,113,000	Howard Midstream Energy Partners 7.375% 15/7/2032	2,189,265	0.11	USD 1,159,000	Lamb Weston 4.875% 15/5/2028	1,141,581	0.06
USD 1,421,000	Howard Midstream Energy Partners 8.875% 15/7/2028	1,519,167	0.08	USD 2,804,000	LCM Investments II 4.875% 1/5/2029	2,671,891	0.13
USD 1,035,000	HPS Corporate Lending Fund 6.75% 30/1/2029	1,073,488	0.05	USD 2,075,000	LCM Investments II 8.25% 1/8/2031	2,209,892	0.11
USD 18,092,000	HUB International 7.25% 15/6/2030	18,937,439	0.94	EUR 7,932,823	Lehman Brothers 0% 5/2/2014***	36,024	0.00
USD 22,483,000	HUB International 7.375% 31/1/2032	23,327,911	1.16	EUR 3,716,329	Lehman Brothers 4.75% 16/1/2014***	16,876	0.00
USD 3,450,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028*	3,496,465	0.17	EUR 638,114	Lehman Brothers 5.375% 17/10/2012***	2,898	0.00
USD 1,562,000	Imola Merger 4.75% 15/5/2029	1,504,288	0.07	USD 2,534,000	Level 3 Financing 4.875% 15/6/2029	1,982,982	0.10
USD 664,000	Ingevity 3.875% 1/11/2028	616,483	0.03	USD 5,601,000	Level 3 Financing 10.5% 15/4/2029	6,033,397	0.30
USD 890,000	Insight Enterprises 6.625% 15/5/2032	924,331	0.05	USD 7,203,000	Level 3 Financing 10.5% 15/5/2030	7,743,200	0.39
EUR 336,000	IQVIA 1.75% 15/3/2026	362,080	0.02	USD 33,000	Level 3 Financing 10.75% 15/12/2030	35,567	0.00
EUR 100,000	IQVIA 2.25% 15/3/2029	103,161	0.01	USD 6,780,944	Level 3 Financing 11% 15/11/2029	7,445,917	0.37
USD 400,000	IQVIA 6.5% 15/5/2030	416,144	0.02	USD 1,188,000	Levi Strauss 3.5% 1/3/2031	1,072,149	0.05
USD 1,466,000	IRB 7% 15/6/2025	1,467,834	0.07	USD 475,000	LGI Homes 8.75% 15/12/2028	506,838	0.02
USD 124,000	Iron Mountain 5.25% 15/7/2030	121,291	0.01				

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之 私募性質債券且配息來源可能為本金) (US Dollar High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,256,000	LifePoint Health 9.875% 15/8/2030	1,379,116	0.07	USD 2,989,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029*	2,301,049	0.11
USD 1,526,000	LifePoint Health 10% 1/6/2032	1,660,262	0.08	USD 238,000	MPT Operating Partnership / MPT Finance 5% 15/10/2027	202,670	0.01
USD 4,174,000	LifePoint Health 11% 15/10/2030	4,715,080	0.23	USD 593,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026*	557,459	0.03
USD 132,000	Light & Wonder International 7.25% 15/11/2029	137,072	0.01	USD 653,000	Mueller Water Products 4% 15/6/2029	618,355	0.03
USD 1,188,000	Light & Wonder International 7.5% 1/9/2031	1,252,967	0.06	USD 196,000	Murphy Oil 5.875% 1/12/2042	179,460	0.01
USD 1,947,000	Lindblad Expeditions 6.75% 15/2/2027	1,942,959	0.10	USD 934,000	Nabors Industries 7.375% 15/5/2027	949,403	0.05
USD 800,000	Lindblad Expeditions 9% 15/5/2028	832,481	0.04	USD 488,000	Nabors Industries 8.875% 15/8/2031	489,450	0.02
USD 1,720,000	Lions Gate Capital 1 5.5% 15/4/2029	1,555,597	0.08	USD 1,000,000	Nabors Industries 9.125% 31/1/2030	1,073,037	0.05
USD 1,265,000	LSF11 A5 HoldCo 6.625% 15/10/2029*	1,216,283	0.06	USD 7,891,000	Nationstar Mortgage 5% 1/2/2026	7,804,983	0.39
USD 1,077,375	Lumen Technologies 4.125% 15/4/2029	845,739	0.04	USD 807,000	Nationstar Mortgage 5.125% 15/12/2030	766,934	0.04
USD 1,077,375	Lumen Technologies 4.125% 15/4/2030	808,972	0.04	USD 906,000	Nationstar Mortgage 5.75% 15/11/2031	881,776	0.05
USD 3,251,000	Madison IAQ 5.875% 30/6/2029	3,104,039	0.15	USD 3,000	Nationstar Mortgage 6% 15/1/2027	3,001	0.00
USD 570,000	Masterbrand 7% 15/7/2032	587,371	0.03	USD 3,439,000	Nationstar Mortgage 6.5% 1/8/2029	3,484,731	0.17
USD 1,702,000	Matador Resources 6.5% 15/4/2032	1,729,046	0.09	USD 3,852,000	Nationstar Mortgage 7.125% 1/2/2032	3,999,819	0.20
USD 916,000	Matador Resources 6.875% 15/4/2028	942,288	0.05	USD 518,000	Navient 5.5% 15/3/2029	492,707	0.02
USD 1,037,000	Match II 4.625% 1/6/2028	998,069	0.05	USD 994,000	Navient 9.375% 25/7/2030	1,078,394	0.05
USD 39,000	Match II 5.625% 15/2/2029	38,940	0.00	USD 1,530,000	Neogen Food Safety 8.625% 20/7/2030	1,668,254	0.08
USD 19,180,000	Mauser Packaging Solutions 7.875% 15/4/2027	19,803,572	0.98	USD 3,981,000	Neptune Bidco US 9.29% 15/4/2029	3,979,125	0.20
USD 385,000	Mauser Packaging Solutions 9.25% 15/4/2027*	391,496	0.02	USD 1,689,000	NESCO II 5.5% 15/4/2029	1,561,755	0.08
USD 1,547,000	Mavis Tire Express Services Topco 6.5% 15/5/2029*	1,494,903	0.07	USD 812,000	New Enterprise Stone & Lime 5.25% 15/7/2028	787,069	0.04
USD 3,725,000	McAfee 7.375% 15/2/2030	3,575,274	0.18	USD 1,163,000	New Enterprise Stone & Lime 9.75% 15/7/2028	1,187,679	0.06
USD 2,211,000	Medline Borrower 3.875% 1/4/2029	2,093,214	0.10	USD 341,000	New Fortress Energy 6.75% 15/9/2025	333,108	0.02
USD 8,114,000	Medline Borrower 5.25% 1/10/2029	7,973,664	0.39	USD 1,261,000	New Home 9.25% 1/10/2029	1,316,480	0.07
USD 2,731,000	Medline Borrower/Medline Co-Issuer 6.25% 1/4/2029	2,819,632	0.14	USD 1,635,000	NextEra Energy Capital 6.75% 15/6/2054	1,716,165	0.08
USD 143,000	Meritage Homes 1.75% 15/5/2028	157,863	0.01	USD 65,000	NextEra Energy Operating Partners 4.25% 15/9/2024	64,768	0.00
USD 1,989,000	Merlin Entertainments US 7.375% 15/2/2031*	1,984,741	0.10	USD 4,709,000	NextEra Energy Partners 0.00% 15/11/2025	4,318,139	0.22
USD 3,718,000	MicroStrategy 6.125% 15/6/2028	3,623,054	0.18	USD 1,104,000	NextEra Energy Partners 2.5% 15/6/2026	1,023,634	0.05
USD 2,613,000	Midcontinent Communications 8% 15/8/2032	2,614,013	0.13	USD 2,747,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029	2,806,338	0.14
USD 1,181,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,125,544	0.06	USD 6,139,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	6,319,210	0.31
USD 2,802,000	Minerals Technologies 5% 1/7/2028	2,723,586	0.13	USD 3,402,000	Noble Finance II 8% 15/4/2030	3,553,832	0.17
USD 1,631,000	MKS Instruments 1.25% 1/6/2030	1,693,501	0.08	USD 4,478,000	Novelis 3.25% 15/11/2026	4,319,272	0.21
USD 404,000	Molina Healthcare 3.875% 15/11/2030	371,577	0.02	USD 1,339,000	Novelis 3.875% 15/8/2031	1,202,465	0.06
USD 462,000	Molina Healthcare 4.375% 15/6/2028	444,730	0.02	USD 3,959,000	Novelis 4.75% 30/1/2030	3,790,360	0.19
USD 959,000	Moss Creek Resources 8.25% 1/9/2031	972,986	0.05	USD 566,000	NRG Energy 7% 15/3/2033	623,369	0.03
GBP 1,336,000	MPT Operating Partnership / MPT Finance 2.5% 24/3/2026*	1,522,448	0.08	USD 604,000	NuStar Logistics 6% 1/6/2026	610,007	0.03
USD 1,851,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	1,264,280	0.06	EUR 100,000	Olympus Water US 5.375% 1/10/2029	102,416	0.00
				USD 3,875,000	Olympus Water US 7.25% 15/6/2031	3,990,010	0.20
				EUR 260,000	Olympus Water US 9.625% 15/11/2028	309,003	0.01

* 本證券全部或部分代表借貸證券。

貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之 私募性質債券且配息來源可能為本金) (US Dollar High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 6,944,000	Olympus Water US 9.75% 15/11/2028	7,407,548	0.37	USD 445,000	Playtika 4.25% 15/3/2029	400,879	0.02
USD 884,000	ON Semiconductor 0.5% 1/3/2029	914,118	0.04	USD 1,461,000	Post 6.25% 15/2/2032	1,501,300	0.07
USD 797,000	OneMain Finance 3.5% 15/1/2027	756,334	0.04	USD 1,314,000	Post 6.375% 1/3/2033	1,321,950	0.07
USD 436,000	OneMain Finance 4% 15/9/2030	386,891	0.02	USD 1,047,000	Prairie Acquiror 9% 1/8/2029	1,098,216	0.05
USD 310,000	OneMain Finance 5.375% 15/11/2029	298,607	0.02	USD 1,047,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	779,905	0.04
USD 576,000	OneMain Finance 6.625% 15/1/2028	588,688	0.03	USD 1,402,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	983,169	0.04
USD 2,000,000	OneMain Finance 7.125% 15/11/2031	2,023,610	0.10	USD 990,000	Prestige Brands 3.75% 1/4/2031	899,567	0.05
USD 602,000	OneMain Finance 7.5% 15/5/2031	623,250	0.03	USD 2,170,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,164,890	0.11
USD 3,005,000	OneMain Finance 7.875% 15/3/2030	3,152,642	0.16	USD 1,885,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,494,506	0.07
USD 1,524,000	OneMain Finance 9% 15/1/2029	1,619,887	0.08	USD 754,000	Raising Cane's Restaurants 9.375% 1/5/2029	815,248	0.04
USD 1,210,000	Option Care Health 4.375% 31/10/2029	1,149,270	0.06	USD 1,326,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	1,283,977	0.06
USD 1,467,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,402,420	0.07	USD 445,000	Resideo Funding 4% 1/9/2029	412,858	0.02
USD 1,200,000	Organon & Co / Organon Foreign Debt Co-Issuer 7.875% 15/5/2034	1,267,454	0.06	USD 2,204,000	Resideo Funding 6.5% 15/7/2032	2,245,656	0.11
USD 1,144,000	OT Merger 7.875% 15/10/2029	519,073	0.03	USD 1,379,000	Reworld 4.875% 1/12/2029*	1,280,647	0.06
USD 1,568,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,483,303	0.07	USD 497,000	Reworld 5% 1/9/2030	455,074	0.02
USD 1,242,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	1,167,233	0.06	USD 1,489,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	1,432,730	0.07
USD 956,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	947,845	0.05	USD 1,577,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,548,218	0.08
USD 1,582,000	Outfront Media Capital / Outfront Media Capital 7.375% 15/2/2031	1,682,859	0.08	USD 3,587,000	RHP Hotel Properties / RHP Finance 6.5% 1/4/2032	3,686,948	0.18
USD 1,134,000	Owens Corning 3.5% 15/2/2030	1,068,537	0.05	USD 869,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	904,019	0.05
USD 231,000	Owens-Brockway Glass Container 6.625% 13/5/2027	231,961	0.01	USD 1,250,000	RLJ Lodging Trust 3.75% 1/7/2026	1,208,322	0.06
USD 692,000	Owens-Brockway Glass Container 7.25% 15/5/2031	701,175	0.03	USD 167,000	RLJ Lodging Trust 4% 15/9/2029	152,146	0.01
USD 1,614,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 7% 1/2/2030	1,656,489	0.08	USD 6,007,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	5,719,710	0.28
USD 736,000	PBF / PBF Finance 7.875% 15/9/2030	767,051	0.04	USD 745,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	680,154	0.03
USD 1,935,000	PennyMac Financial Services 7.125% 15/11/2030	1,968,059	0.10	USD 459,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	405,491	0.02
USD 1,502,000	PennyMac Financial Services 7.875% 15/12/2029	1,592,114	0.08	USD 380,000	Rockies Express Pipeline 4.95% 15/7/2029	363,441	0.02
USD 1,143,000	Penske Automotive 3.5% 1/9/2025	1,128,708	0.06	USD 1,852,000	RR Donnelley & Sons 9.5% 1/8/2029	1,842,413	0.09
USD 3,328,000	Permian Resources Operating 5.875% 1/7/2029	3,337,625	0.17	USD 1,090,000	Ryan Specialty 4.375% 1/2/2030	1,046,218	0.05
USD 2,640,000	Permian Resources Operating 6.25% 1/2/2033	2,721,891	0.13	USD 2,084,000	Sabre GLBL 8.625% 1/6/2027	2,006,997	0.10
USD 1,818,000	Permian Resources Operating 7% 15/1/2032	1,908,596	0.09	USD 138,000	Sabre GLBL 11.25% 15/12/2027	139,349	0.01
USD 4,323,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	4,265,913	0.21	USD 2,676,000	SBA Communications 3.125% 1/2/2029	2,462,816	0.12
USD 3,365,000	PG&E 4.25% 1/12/2027	3,581,623	0.18	USD 3,045,000	SBA Communications 3.875% 15/2/2027	2,951,035	0.15
USD 394,000	Phinia 6.75% 15/4/2029	404,041	0.02	USD 2,501,000	Science Applications International 4.875% 1/4/2028	2,430,268	0.12
USD 480,000	Pike 8.625% 31/1/2031	518,749	0.03	USD 1,129,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	1,120,516	0.06
				EUR 100,000	SCIL IV / SCIL USA 8.006% 1/11/2026	111,498	0.01
				EUR 104,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	124,994	0.01

* 本證券全部或部分代表借貸證券。

貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之 私募性質債券且配息來源可能為本金) (US Dollar High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 882,000	Scotts Miracle-Gro 4% 1/4/2031	792,769	0.04	USD 742,000	Standard Industries 3.375% 15/1/2031	650,218	0.03
USD 268,000	Scotts Miracle-Gro 4.375% 1/2/2032	242,524	0.01	USD 1,304,000	Standard Industries 4.375% 15/7/2030	1,220,255	0.06
USD 174,000	Scotts Miracle-Gro 4.5% 15/10/2029	165,454	0.01	USD 14,000	Standard Industries 4.75% 15/1/2028	13,669	0.00
USD 796,000	Sealed Air 4% 1/12/2027	767,575	0.04	USD 1,774,000	Standard Industries 5% 15/2/2027	1,754,408	0.09
USD 341,000	Sealed Air 5% 15/4/2029	336,275	0.02	USD 1,199,000	Staples 10.75% 1/9/2029	1,139,863	0.06
USD 1,028,000	Sealed Air 6.5% 15/7/2032	1,054,720	0.05	USD 1,390,000	Star 8.75% 1/8/2031	1,362,126	0.07
USD 108,000	Sensata Technologies 3.75% 15/2/2031	97,649	0.00	USD 5,480,000	Star Parent 9% 1/10/2030	5,852,859	0.29
USD 3,243,000	Sensata Technologies 4.375% 15/2/2030	3,063,809	0.15	USD 355,000	Starwood Property Trust 4.375% 15/1/2027	345,497	0.02
USD 2,821,000	Sensata Technologies 6.625% 15/7/2032	2,924,477	0.15	USD 960,000	Starwood Property Trust 7.25% 1/4/2029	1,000,752	0.05
USD 478,000	Service International 3.375% 15/8/2030	431,200	0.02	USD 1,247,000	Station Casinos 4.5% 15/2/2028	1,200,290	0.06
USD 2,048,000	Service International 4% 15/5/2031	1,876,553	0.09	USD 410,000	Station Casinos 4.625% 1/12/2031	381,601	0.02
USD 2,625,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	2,598,821	0.13	USD 1,454,000	Station Casinos 6.625% 15/3/2032	1,485,354	0.07
USD 4,951,000	Shift4 Payments / Shift4 Payments Finance Sub 6.75% 15/8/2032	5,124,879	0.26	USD 161,000	Stericycle 3.875% 15/1/2029	156,835	0.01
USD 1,296,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	1,220,635	0.06	USD 645,000	STL 8.75% 15/2/2029	683,361	0.03
USD 2,449,000	Sirius XM Radio 3.125% 1/9/2026	2,343,343	0.12	USD 686,000	Suburban Propane Partners/ Suburban Energy Finance 5% 1/6/2031	630,037	0.03
USD 519,000	Sirius XM Radio 4% 15/7/2028	486,691	0.02	USD 386,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	381,571	0.02
USD 4,820,000	Sirius XM Radio 5% 1/8/2027	4,731,573	0.24	USD 2,502,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	2,653,604	0.13
USD 4,996,000	Six Flags Entertainment 7.25% 15/5/2031	5,183,875	0.26	USD 759,000	Summit Midstream 8.625% 31/10/2029	789,647	0.04
USD 525,000	Six Flags Entertainment / Six Flags Theme Parks 6.625% 1/5/2032	542,226	0.03	USD 4,066,000	Surgery Center 7.25% 15/4/2032	4,275,469	0.21
USD 1,548,000	SLM 3.125% 2/11/2026	1,482,967	0.07	USD 1,455,000	Synaptics 4% 15/6/2029*	1,360,461	0.07
USD 317,000	SM Energy 6.5% 15/7/2028	319,744	0.02	USD 686,000	Talen Energy Supply 8.625% 1/6/2030	743,651	0.04
USD 719,000	SM Energy 6.75% 15/9/2026	720,144	0.04	USD 582,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	563,798	0.03
USD 901,000	SM Energy 7% 1/8/2032	922,725	0.05	USD 49,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	46,788	0.00
USD 2,394,000	Smyrna Ready Mix Concrete 6% 1/11/2028	2,390,655	0.12	USD 280,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	267,065	0.01
USD 5,635,000	Smyrna Ready Mix Concrete 8.875% 15/11/2031	6,061,868	0.30	USD 2,554,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	2,609,925	0.13
USD 1,096,000	Sotera Health 7.375% 1/6/2031	1,147,146	0.06	USD 985,000	Talos Production 9% 1/2/2029	1,053,261	0.05
USD 4,700,000	Sotheby's 7.375% 15/10/2027*	4,534,884	0.23	USD 822,000	Talos Production 9.375% 1/2/2031	879,173	0.04
USD 1,695,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,502,947	0.08	USD 305,000	Taylor Morrison Communities 5.125% 1/8/2030	301,054	0.01
USD 5,000	Southwestern Energy 4.75% 1/2/2032	4,747	0.00	USD 744,000	Teleflex 4.25% 1/6/2028	719,442	0.04
USD 1,391,000	Southwestern Energy 5.375% 1/2/2029	1,374,218	0.07	USD 177,000	Tempur Sealy International 3.875% 15/10/2031	156,559	0.01
USD 141,000	Southwestern Energy 5.7% 23/1/2025	140,817	0.01	USD 196,000	Tempur Sealy International 4% 15/4/2029*	182,038	0.01
USD 1,025,000	Spectrum Brands 3.375% 1/6/2029	1,053,724	0.05	USD 529,000	Tenet Healthcare 6.125% 15/6/2030	537,045	0.03
USD 2,819,000	SS&C Technologies 5.5% 30/9/2027	2,816,086	0.14	USD 4,230,000	Tenet Healthcare 6.75% 15/5/2031	4,400,071	0.22
USD 3,932,000	SS&C Technologies 6.5% 1/6/2032	4,061,548	0.20	USD 1,883,000	Tenneco 8% 17/11/2028	1,766,489	0.09
USD 546,000	Stagwell Global 5.625% 15/8/2029	521,920	0.03	USD 1,825,000	Terex 5% 15/5/2029	1,772,247	0.09
USD 1,876,000	Standard Building Solutions 6.5% 15/8/2032	1,933,213	0.10	USD 2,870,000	TGNR Intermediate 5.5% 15/10/2029	2,786,232	0.14
EUR 660,000	Standard Industries 2.25% 21/11/2026	699,258	0.03				

* 本證券全部或部分代表借貸證券。

貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之
 私募性質債券且配息來源可能為本金) (US Dollar High Yield Bond Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 10,029,000	TK Elevator US Newco 5.25% 15/7/2027	9,871,694	0.49	USD 1,825,000	Vital Energy 9.75% 15/10/2030	2,006,400	0.10
USD 15,000	Tri Pointe Homes 5.25% 1/6/2027	15,024	0.00	USD 1,785,000	Wabash National 4.5% 15/10/2028	1,645,223	0.08
USD 461,000	Tri Pointe Homes 5.7% 15/6/2028	466,112	0.02	USD 517,000	Walgreens Boots Alliance 8.125% 15/8/2029	517,530	0.03
USD 627,000	Trident TPI 12.75% 31/12/2028	688,581	0.03	USD 3,383,000	Wand NewCo 3 7.625% 30/1/2032	3,547,190	0.17
USD 5,679,000	Triumph 9% 15/3/2028	6,005,429	0.30	USD 7,554,000	Waste Pro USA 5.5% 15/2/2026	7,552,839	0.38
USD 869,000	Twilio 3.625% 15/3/2029	805,792	0.04	USD 723,000	Watco / Watco Finance 7.125% 1/8/2032	749,203	0.04
USD 2,204,000	Twilio 3.875% 15/3/2031	2,022,467	0.10	USD 971,000	WESCO Distribution 6.375% 15/3/2029	1,000,544	0.05
USD 777,000	Uber Technologies 0% 15/12/2025	844,987	0.04	USD 1,224,000	WESCO Distribution 6.625% 15/3/2032	1,265,560	0.06
USD 2,737,000	Uber Technologies 0.875% 1/12/2028	3,319,655	0.17	USD 11,565,000	White Cap Buyer 6.875% 15/10/2028*	11,489,514	0.57
EUR 137,000	UGI International 2.5% 1/12/2029*	137,143	0.01	USD 3,077,000	White Cap Parent 8.25% 15/3/2026	3,086,759	0.15
USD 16,033,000	UKG 6.875% 1/2/2031	16,579,902	0.82	USD 844,000	Williams Scotsman 4.625% 15/8/2028	817,389	0.04
USD 2,494,000	United Airlines 4.625% 15/4/2029	2,376,810	0.12	USD 1,068,000	Williams Scotsman 6.625% 15/6/2029	1,103,706	0.06
USD 479,000	United Natural Foods 6.75% 15/10/2028*	450,464	0.02	USD 1,719,000	Williams Scotsman 7.375% 1/10/2031	1,807,283	0.09
USD 976,000	United Rentals North America 6.125% 15/3/2034	997,860	0.05	USD 1,659,000	Wilsonart 11% 15/8/2032	1,614,042	0.08
USD 8,372,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	8,555,467	0.42	USD 2,706,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	2,643,420	0.13
USD 1,638,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	1,673,896	0.08	USD 812,000	WR Grace 4.875% 15/6/2027	795,483	0.04
USD 2,907,000	Univision Communications 6.625% 1/6/2027	2,881,278	0.14	USD 7,455,000	WR Grace 5.625% 15/8/2029	6,915,403	0.34
USD 3,476,000	Univision Communications 8% 15/8/2028	3,512,393	0.17	USD 1,234,000	WR Grace 7.375% 1/3/2031	1,282,849	0.06
USD 1,582,000	Univision Communications 8.5% 31/7/2031	1,579,857	0.08	USD 628,000	Wrangler Holdco 6.625% 1/4/2032	649,578	0.03
USD 306,000	US Foods 4.625% 1/6/2030	293,062	0.01	USD 1,059,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	1,018,304	0.05
USD 570,000	US Foods 4.75% 15/2/2029	556,384	0.03	USD 386,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	383,235	0.02
USD 574,000	US Foods 7.25% 15/1/2032	606,309	0.03	USD 3,429,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	3,366,910	0.17
USD 551,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	556,289	0.03	USD 2,545,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	2,700,255	0.13
USD 2,712,000	USA Compression Partners / USA Compression Finance 7.125% 15/3/2029	2,789,212	0.14	USD 16,386,000	Zayo 4% 1/3/2027*	14,315,705	0.71
USD 2,036,000	Vail Resorts 6.5% 15/5/2032	2,117,338	0.10	USD 3,640,000	Zayo 6.125% 1/3/2028*	2,850,312	0.14
USD 4,828,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	4,569,489	0.23	USD 651,000	Zebra Technologies 6.5% 1/6/2032	673,920	0.03
USD 556,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	495,951	0.02	USD 2,004,000	ZoomInfo Technologies/ ZoomInfo Finance 3.875% 1/2/2029*	1,846,117	0.09
USD 2,581,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	2,396,700	0.12			1,338,229,214	66.49
USD 3,503,000	Venture Global LNG 7% 15/1/2030	3,586,732	0.18	總債券		1,888,061,175	93.82
USD 7,288,000	Venture Global LNG 8.375% 1/6/2031	7,750,375	0.38	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		1,953,411,773	97.07
USD 12,461,000	Venture Global LNG 9.5% 1/2/2029	14,053,055	0.69	其他可轉讓證券			
USD 8,406,000	Venture Global LNG 9.875% 1/2/2032	9,363,221	0.47	普通股／優先股（股份）及認股權證			
USD 1,900,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,743,449	0.09	英國			
USD 3,550,000	Vertiv 4.125% 15/11/2028	3,409,090	0.17	3,743 New Topco**		1	0.00
USD 782,000	Viavi Solutions 3.75% 1/10/2029	695,269	0.03	美國			
USD 252,000	VICI Properties 5.625% 15/5/2052	241,156	0.01	974 Archibald Candy**		—	0.00
USD 605,000	VICI Properties 6.125% 1/4/2054	621,167	0.03	8,000 Australis Media (Wts 15/5/2003)**		—	0.00
USD 3,316,000	Vital Energy 7.875% 15/4/2032	3,397,660	0.17	65,370 Critical Care Systems International**		—	0.00
				26 Marsico Superholdco SPV PFD**		—	0.00

* 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德美元非投資等級債券基金（基金主要投資於符合美國**Rule 144A**規定之
 私募性質債券且配息來源可能為本金）（US Dollar High Yield Bond Fund）續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美金)	淨 資 產 %
240,000	Southern Energy Homes**	—	0.00	USD 1,610,000	Lehman Brothers 0% 1/3/2015***	1,207	0.00
		—	0.00	USD 5,760,000	Lehman Brothers 5.75% 17/5/2013***	4,320	0.00
普通股／優先股（股份）及認股權證總額		1	0.00	USD 290,000	Mirant Escrow 0% 15/7/2049**	—	0.00
債券				USD 115,000	Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014***	—	0.00
	愛爾蘭			USD 4,000,000	Wheeling Pittsburgh Steel Escrow 0% 31/12/2049**	—	0.00
EUR 130,000	Sona Fios CLO III 0% 20/4/2037**	143,988	0.01	總債券		5,527	0.00
	盧森堡			其他可轉讓證券總額		271,350	0.02
EUR 110,000	Opus-Chartered Issuances 2.5% 4/7/2025**	121,835	0.01	普通股／優先股（股份）總額		1,953,683,124	97.09
	美國			其他淨資產		58,566,468	2.91
USD 197,801	Archibald Candy 10% 1/11/2007***	—	0.00	淨資產總額（美金）		2,012,249,592	100.00
USD 4,000,000	Consolidated Hydro 0% 31/12/2049**	—	0.00				
USD 850,000	Erscrew Adelphia 0% 31/12/2049**	—	0.00				

** 證券附註 2(j) 詳列之公平計價調整。
 *** 此證券處於違約狀態，詳見附註 2(b)。

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未實現增值／ (減值) (美金)
USD	3,328,316	GBP	2,625,000	JP Morgan	18/9/2024	(122,862)
USD	2,828,797	GBP	2,230,000	Goldman Sachs	18/9/2024	(103,062)
USD	794,047	GBP	626,000	Citibank	18/9/2024	(28,977)
USD	2,873,880	GBP	2,265,000	HSBC Bank	18/9/2024	(103,995)
USD	91,401,499	EUR	84,899,000	BNP Paribas	18/9/2024	(2,697,068)
USD	122,090	GBP	94,000	State Street	18/9/2024	(1,495)
USD	245,128	EUR	224,000	JP Morgan	18/9/2024	(3,144)
USD	151,749	EUR	140,000	State Street	18/9/2024	(3,421)
未實現淨減值						(3,064,024)
澳幣避險股份類別						
AUD	71,572,719	USD	46,964,599	BNY Mellon	13/9/2024	1,591,262
USD	194,802	AUD	292,522	BNY Mellon	13/9/2024	(3,648)
未實現淨增值						1,587,614
加拿大幣避險股份類別						
CAD	6,774,662	USD	4,932,774	BNY Mellon	13/9/2024	92,429
未實現淨增值						92,429
瑞士法郎避險股份類別						
CHF	3,679,302	USD	4,308,310	BNY Mellon	13/9/2024	27,156
未實現淨增值						27,156
離岸人民幣避險股份類別						
CNY	5,191,159	USD	726,085	BNY Mellon	13/9/2024	8,037
USD	30,243	CNY	215,807	BNY Mellon	13/9/2024	(276)
未實現淨增值						7,761
歐元避險股份類別						
EUR	43,847,764	USD	47,975,567	BNY Mellon	13/9/2024	612,056
USD	286,449	EUR	260,339	BNY Mellon	13/9/2024	(2,031)
未實現淨增值						610,025

貝萊德美元非投資等級債券基金（基金主要投資於符合美國**Rule 144A**規定之
 私募性質債券且配息來源可能為本金）（US Dollar High Yield Bond Fund）續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
英鎊避險股份類別						
GBP	22,323,552	USD	28,354,622	BNY Mellon	13/9/2024	993,460
USD	93,914	GBP	72,097	BNY Mellon	13/9/2024	(871)
未實現淨增值						992,589
港幣避險股份類別						
HKD	145,591,972	USD	18,709,979	BNY Mellon	13/9/2024	(32,290)
USD	742,160	HKD	5,779,726	BNY Mellon	13/9/2024	692
未實現淨減值						(31,598)
日圓避險股份類別						
JPY	2,802,038,258	USD	19,271,126	BNY Mellon	13/9/2024	6,948
USD	27,943	JPY	4,089,578	BNY Mellon	13/9/2024	(193)
未實現淨增值						6,755
紐元避險股份類別						
NZD	3,387,102	USD	2,031,004	BNY Mellon	13/9/2024	87,525
USD	211,730	NZD	349,308	BNY Mellon	13/9/2024	(6,752)
未實現淨增值						80,773
新加坡幣避險股份類別						
SGD	24,533,675	USD	18,560,725	BNY Mellon	13/9/2024	270,920
USD	53,430	SGD	70,134	BNY Mellon	13/9/2024	(405)
未實現淨增值						270,515
南非幣避險股份類別						
USD	116,101	ZAR	2,087,026	BNY Mellon	13/9/2024	(1,666)
ZAR	134,050,279	USD	7,272,362	BNY Mellon	13/9/2024	291,949
未實現淨增值						290,283
未實現淨增值總額 (美金曝險部位 - 美金 309,477,687)						870,278

至 2024 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約／說明	失效日期	曝險部位 (美金)	未實現增值 (美金)
(3)	USD	US Ultra Bond (CBT)	2024 年 12 月	399,094	960
合計				399,094	960

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	EUR (40,611)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	8,657	(1,314)
CDS	EUR (114,152)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	24,334	(3,693)
CDS	EUR (110,000)	Fund provides default protection on Forvia SE; and receives Fixed 5%	Barclays	20/6/2029	(2,229)	12,973
CDS	EUR (67,564)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	14,633	(2,186)
CDS	EUR (59,443)	Fund provides default protection on Sunrise Holdco; and receives Fixed 5%	Bank of America	20/6/2029	2,492	8,483
CDS	EUR (33,123)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	7,300	(1,072)
CDS	EUR (37,557)	Fund provides default protection on Sunrise Holdco; and receives Fixed 5%	Deutsche Bank	20/6/2029	1,669	5,360

貝萊德美元非投資等級債券基金（基金主要投資於符合美國**Rule 144A**規定之
 私募性質債券且配息來源可能為本金）（US Dollar High Yield Bond Fund）續

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
CDS	EUR (80,000)	Fund provides default protection on Forvia SE; and receives Fixed 5%	Goldman Sachs	20/6/2029	131	9,435
CDS	EUR 188,000	Fund receives default protection on Matterhorn Telecom; and pays Fixed 5%	Goldman Sachs	20/6/2029	(3,208)	(25,343)
CDS	EUR (57,750)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	811	2,914
CDS	EUR (41,250)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	635	2,081
CDS	EUR (120,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(9,844)	5,905
CDS	EUR (190,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2027	(13,990)	20,972
CDS	EUR (50,260)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	10,762	(1,626)
CDS	USD (53,577,272)	Fund provides default protection on CDX.NA.HY.42.V1; and receives Fixed 5%	Goldman Sachs	20/6/2029	51,616	3,741,190
TRS	USD 8,198,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/9/2024	701,041	693,080
TRS	USD 2,275,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/9/2024	108,119	104,647
TRS	USD 9,300,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/3/2025	293,958	284,328
TRS	USD 1,049,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	59,878	58,637
TRS	USD 1,050,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	52,205	50,763
TRS	USD 1,049,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	49,309	47,824
TRS	USD 3,805,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/12/2024	186,227	168,100
TRS	USD 3,804,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/12/2024	200,076	181,207
TRS	USD 8,423,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/12/2024	443,017	401,238
TRS	USD 3,105,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/12/2024	159,697	143,998
TRS	USD 525,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/12/2024	27,002	24,348
TRS	USD 19,137,500	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/3/2025	308,490	206,873
TRS	USD 19,137,500	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/3/2025	249,779	145,228
總金額（美金曝險部位 - 美金 139,134,730）					2,932,567	6,284,350

CDS：信用違約交換
 TRS：總收益交換

貝萊德美元儲備基金 (US Dollar Reserve Fund)

至 2024 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				USD 1,500,000	National Bank of Canada (New York Branch) 0% 16/4/2025	1,455,390	0.26
債券				USD 2,000,000	Ontario Teachers Finance Trust 0% 1/5/2025	1,938,342	0.35
荷蘭				USD 1,500,000	Province Of British Columbia 0% 10/2/2025	1,467,275	0.27
USD 2,000,000	BNG Bank 5.15% 28/2/2025	1,999,400	0.36	USD 1,600,000	Royal Bank of Canada 0% 6/11/2024	1,584,317	0.29
美國				USD 1,000,000	Royal Bank Of Canada 5.69% 21/1/2025	1,000,670	0.18
USD 2,500,000	United States Treasury Bill 0% 20/2/2025	2,444,603	0.44	USD 2,000,000	Royal Bank of Canada (New York Branch) 0% 9/4/2025	1,942,813	0.35
總債券				USD 2,000,000	Royal Bank of Canada (New York Branch) 5.57% 18/2/2025	2,000,571	0.36
商業票據							34,675,486 6.28
澳洲				法國			
USD 2,000,000	Australia & New Zealand Banking 0% 16/12/2024	1,970,216	0.36	USD 10,000,000	Agence Centrale des Organismes de Securite Sociale 0% 19/9/2024	9,969,376	1.80
USD 3,000,000	Australia & New Zealand Banking 5.9% 11/10/2024	3,001,487	0.54	USD 4,500,000	BPCE 0% 9/9/2024	4,492,710	0.81
USD 3,000,000	Commonwealth Bank of Australia 5.48% 23/12/2024	3,000,465	0.54	USD 2,000,000	BPCE 0% 31/1/2025	1,958,279	0.35
USD 2,000,000	Commonwealth Bank of Australia 5.51% 21/1/2025	2,000,335	0.36	USD 5,000,000	Dexia SA 0% 4/4/2025	4,858,573	0.88
USD 750,000	Commonwealth Bank of Australia 5.53% 7/11/2024	750,141	0.14	USD 4,000,000	LMA SA 0% 24/10/2024	3,967,543	0.72
USD 1,500,000	Commonwealth Bank of Australia 5.65% 31/1/2025	1,500,863	0.27				25,246,481 4.56
USD 1,500,000	Macquarie Bank 0% 17/10/2024	1,489,239	0.27	德國			
USD 5,500,000	Macquarie Bank 0% 21/1/2025	5,390,251	0.97	USD 17,189,000	Bayerische Landesbank 0% 3/9/2024	17,176,310	3.10
USD 1,500,000	Macquarie Bank 0% 12/2/2025	1,466,173	0.27	愛爾蘭			
USD 1,500,000	Macquarie Bank 0% 3/3/2025	1,462,870	0.26	USD 1,000,000	Accenture 0% 24/9/2024	996,192	0.18
USD 1,500,000	Macquarie Bank 5.59% 18/2/2025	1,500,340	0.27	USD 2,000,000	Mainbeach Funding 0% 3/9/2024	1,998,510	0.36
USD 1,000,000	Macquarie Bank 5.59% 28/3/2025	1,000,000	0.18	USD 2,000,000	Mainbeach Funding 0% 4/9/2024	1,998,212	0.36
USD 2,000,000	Macquarie Bank 5.63% 3/3/2025	2,000,463	0.36				4,992,914 0.90
USD 3,000,000	National Australia Bank 0% 4/10/2024	2,984,283	0.54	日本			
USD 2,000,000	National Australia Bank 5.51% 21/10/2024	2,000,271	0.36	USD 3,000,000	Mizuho Bank 0% 10/9/2024	2,994,661	0.54
USD 3,000,000	National Australia Bank 5.54% 15/10/2024	3,000,450	0.54	USD 1,000,000	Sumitomo Mitsui Trust Bank 0% 17/10/2024	992,867	0.18
USD 1,500,000	Westpac Banking 0% 12/9/2024	1,496,949	0.27				3,987,528 0.72
USD 1,434,000	Westpac Banking 0% 13/9/2024	1,430,875	0.26	盧森堡			
USD 1,500,000	Westpac Banking 0% 7/11/2024	1,485,202	0.27	USD 7,000,000	Nestle Finance International 0% 18/9/2024	6,979,767	1.26
USD 1,900,000	Westpac Banking 0% 14/11/2024	1,879,431	0.34	荷蘭			
				USD 9,000,000	ABN AMRO Fundimg USA LLC 0% 4/10/2024	8,952,183	1.62
				USD 1,000,000	ABN AMRO Fundimg USA LLC 0% 13/1/2025	981,199	0.18
							9,933,382 1.80
加拿大				紐西蘭			
USD 1,500,000	Bank of Montreal 0% 6/11/2024	1,485,192	0.27	USD 2,000,000	ANZ New Zealand Int'l 0% 28/2/2025	1,951,546	0.35
USD 3,000,000	Bank of Montreal 0% 7/11/2024	2,969,978	0.54	USD 2,500,000	Westpac NZ 0% 15/11/2024	2,472,218	0.45
USD 2,000,000	Bank of Montreal 0% 31/3/2025	1,945,006	0.35	USD 1,500,000	Westpac NZ 0% 16/5/2025	1,450,257	0.26
USD 3,000,000	CDP Financial 0% 28/4/2025	2,907,455	0.53				5,874,021 1.06
USD 10,000,000	Federation des Caisses Desjardins du Quebec 0% 5/9/2024	9,989,665	1.81	挪威			
USD 2,000,000	Federation des Caisses Desjardins du Quebec 0% 16/9/2024	1,994,699	0.36	USD 2,000,000	DNB Bank 0% 22/1/2025	1,961,083	0.35
USD 2,000,000	Federation des Caisses Desjardins du Quebec 0% 18/9/2024	1,994,113	0.36	USD 5,822,000	DNB Bank ASA 0% 24/2/2025	5,683,463	1.03
				USD 1,500,000	DNB Bank ASA 0% 1/4/2025	1,458,068	0.26
							9,102,614 1.64
				新加坡			
				USD 3,000,000	DBS 0% 19/9/2024	2,990,748	0.54

貝萊德美元儲備基金 (US Dollar Reserve Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 2,000,000	Oversea-Chinese Banking 0% 22/10/2024	1,984,436	0.36	USD 2,000,000	Starbird Funding 5.52% 7/10/2024	2,000,196	0.36
USD 3,000,000	Oversea-Chinese Banking 5.55% 21/1/2025	3,000,025	0.54	USD 2,000,000	Versailles 0% 11/10/2024	1,987,427	0.36
USD 1,500,000	United Overseas Bank 5.51% 22/1/2025	1,500,158	0.27			64,406,626	11.64
USD 5,000,000	United Overseas Bank 5.537% 24/10/2024	5,000,920	0.90	總商業票據		257,395,734	46.51
		14,476,287	2.61	定期存單			
	韓國			澳洲			
USD 5,000,000	Korea Development Bank/The (New York Branch) 0% 29/10/2024	4,956,187	0.90	USD 1,500,000	Commonwealth Bank of Australia 5.7% 27/11/2024	1,501,571	0.27
	瑞典			USD 1,500,000	Westpac Banking 5.25% 22/1/2025	1,500,900	0.27
USD 1,300,000	Skandinaviska Enskilda Banken 5.48% 4/9/2024	1,300,015	0.23	USD 2,000,000	Westpac Banking 5.4% 6/6/2025	2,011,810	0.37
USD 2,000,000	Svenska Handelsbanken 0% 21/10/2024	1,984,877	0.36	USD 1,000,000	Westpac Banking 5.63% 31/1/2025	1,000,608	0.18
		3,284,892	0.59			6,014,889	1.09
	瑞士			加拿大			
USD 1,500,000	UBS (London Branch) 5.657% 5/2/2025	1,500,327	0.27	USD 1,000,000	Bank of Montreal 5.5% 11/6/2025	1,006,214	0.18
	英國			USD 1,750,000	Bank Of Montreal (Chicago Branch) 5.6% 29/11/2024	1,750,999	0.32
USD 10,000,000	Bedford Row Funding 0% 3/9/2024	9,992,608	1.81	USD 1,500,000	Bank of Nova Scotia (Houston Branch) 5.8% 8/11/2024	1,501,074	0.27
	美國			USD 2,000,000	Canadian Imperial Bank of Commerce 5.17% 7/2/2025	2,000,905	0.36
USD 3,000,000	Alinghi Funding 0% 20/11/2024	2,964,651	0.54	USD 1,000,000	Royal Bank of Canada (New York Branch) 5.96% 19/9/2024	1,000,222	0.18
USD 2,000,000	Aquitaine Funding 0% 4/9/2024	1,998,212	0.36	USD 2,000,000	Toronto Dominion Bank (New York Branch) 5.1% 25/8/2025	2,009,917	0.37
USD 3,000,000	Aquitaine Funding Company 0% 17/9/2024	2,991,506	0.54	USD 2,000,000	Toronto Dominion Bank (New York Branch) 6% 2/10/2024	2,000,802	0.36
USD 1,000,000	Aquitaine Funding Company 0% 1/11/2024	990,677	0.18			11,270,133	2.04
USD 1,500,000	Bank of New York Mellon 5.69% 9/5/2025	1,501,088	0.27	芬蘭			
USD 4,500,000	Barton Capital 0% 18/10/2024	4,467,198	0.81	USD 2,000,000	Nordea Bank 5.53% 14/2/2025	2,000,274	0.36
USD 2,000,000	Britannia Funding 0% 3/10/2024	1,989,646	0.36				
USD 1,000,000	Columbia Funding 0% 12/9/2024	997,928	0.18	法國			
USD 3,000,000	Columbia Funding 0% 9/12/2024	2,956,472	0.53	USD 1,000,000	BNP Paribas (New York Branch) 0% 31/12/2024	1,000,059	0.18
USD 5,000,000	Columbia Funding 0% 16/1/2025	4,903,134	0.89	USD 1,500,000	BNP Paribas (New York Branch) 5.23% 18/12/2024	1,499,759	0.27
USD 1,000,000	Gotham Funding 0% 14/11/2024	988,985	0.18	USD 3,000,000	Natixis 5.51% 10/9/2024	3,000,114	0.54
USD 1,000,000	ING US Funding 0% 3/9/2024	999,262	0.18			5,499,932	0.99
USD 3,000,000	ING US Funding 0% 2/10/2024	2,984,948	0.54	日本			
USD 5,500,000	ING US Funding 0% 18/2/2025	5,372,552	0.97	USD 1,500,000	Mitsubishi UFJ Trust & Banking 5.51% 5/9/2024	1,500,015	0.27
USD 1,500,000	Ionic Funding Series III 0% 7/10/2024	1,491,228	0.27	USD 3,000,000	Mitsubishi UFJ Trust & Banking 5.53% 1/10/2024	3,000,243	0.54
USD 2,000,000	Manhattan Asset Funding 0% 27/9/2024	1,991,436	0.36	USD 2,000,000	MUFG Bank 5.57% 20/2/2025	2,000,496	0.36
USD 2,000,000	National Clearing. 0% 3/2/2025	1,957,764	0.35	USD 13,000,000	MUFG Bank (New York Branch) 0% 3/9/2024	12,999,985	2.35
USD 2,000,000	Natl Sec Clearing 0% 31/1/2025	1,958,523	0.35	USD 2,500,000	Sumitomo Mitsui Banking 5.56% 5/3/2025	2,500,000	0.45
USD 10,000,000	Overwatch Alpha Funding 0% 3/9/2024	9,992,590	1.81	USD 3,000,000	Sumitomo Mitsui Banking 5.57% 5/2/2025	3,000,561	0.55
USD 4,000,000	Psp Capital 0% 24/1/2025	3,921,187	0.71	USD 3,000,000	Sumitomo Mitsui Banking 5.58% 27/9/2024	3,000,330	0.55
USD 3,000,000	Ridgefield Funding 5.51% 3/9/2024	3,000,016	0.54	USD 3,000,000	Sumitomo Mitsui Trust Bank/ New York 5.21% 5/2/2025	3,003,233	0.55
				USD 1,500,000	Sumitomo Mitsui Trust Bank/ New York 5.41% 21/10/2024	1,500,203	0.27
				USD 2,500,000	Sumitomo Mitsui Trust Bank/ New York 5.5% 5/9/2024	2,500,039	0.45
						35,005,105	6.34

貝萊德美元儲備基金 (US Dollar Reserve Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
荷蘭				美國			
USD 1,300,000	Cooperatieve Rabobank 5.27% 5/2/2025	1,301,152	0.24	USD 3,000,000	Bank of America 0% 14/11/2024	3,000,618	0.54
USD 1,500,000	Cooperatieve Rabobank (New York Branch) 5.17% 24/6/2025	1,506,313	0.27	USD 1,300,000	Bank of America 5.15% 22/1/2025	1,300,145	0.24
		2,807,465	0.51	USD 1,839,000	Bank of America 5.22% 6/2/2025	1,840,038	0.33
韓國				USD 2,000,000	Bank of America 5.75% 14/11/2024	2,001,564	0.36
USD 5,000,000	Korea Development Bank 5.57% 17/10/2024	5,000,979	0.90	USD 1,000,000	Northern Trust 5.4% 20/9/2024	1,000,007	0.18
瑞典				USD 2,000,000	Wells Fargo Bank 5.18% 7/2/2025	2,001,795	0.36
USD 3,000,000	Skandinaviska Enskilda Banken 5.45% 19/9/2024	3,000,096	0.54			11,144,167	2.01
USD 1,000,000	Svenska Handelsbanken 5.4% 16/10/2024	1,000,210	0.18	定期存單總額		88,254,751	15.95
USD 2,000,000	Svenska Handelsbanken 5.6% 5/2/2025	2,000,602	0.36	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		350,094,488	63.26
USD 2,000,000	Svenska Handelsbanken/New York NY 5.345% 9/4/2025	2,006,127	0.36	普通股／優先股（股份）總額		350,094,488	63.26
USD 1,500,000	Swedbank AB 5.34% 9/4/2025	1,504,772	0.27	其他淨資產		203,312,272	36.74
		9,511,807	1.71	淨資產總額（美金）		553,406,760	100.00

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
英鎊避險股份類別						
GBP	20,285,049	USD	25,767,967	BNY Mellon	13/9/2024	900,158
USD	363,218	GBP	282,106	BNY Mellon	13/9/2024	(7,659)
未實現淨增值						892,499
未實現淨增值總額 (美金曝險部位 - 美金 27,037,144)						892,499

貝萊德美國靈活股票基金 (US Flexible Equity Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %			
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具					3,083,089 Dun & Bradstreet*					37,058,730	1.61	
普通股（股份）					286,685 Electronic Arts					42,968,348	1.86	
					62,826 Elevance Health					34,706,339	1.50	
					465,555 Fidelity National Financial					27,626,034	1.20	
					590,312 Fortive					43,653,573	1.89	
					65,093 Humana					22,876,609	0.99	
404,516	丹麥	Novo Nordisk ADR	56,029,511	2.43	391,721 Intercontinental Exchange					63,043,578	2.73	
915,562	法國	Sanofi ADR*	51,546,141	2.23	220,153 JPMorgan Chase					49,056,693	2.12	
84,837	愛爾蘭	ICON	27,103,300	1.17	816,987 Marvell Technology					60,849,192	2.64	
					156,525 Meta Platforms					81,366,391	3.52	
591,511	日本	Sony ADR*	57,571,766	2.49	291,454 Micron Technology					28,565,406	1.24	
					436,693 Microsoft					181,943,771	7.87	
					686,663 NVIDIA					83,031,290	3.59	
358,781	澤西島	Aptiv	25,512,917	1.11	251,563 Otis Worldwide*					23,732,453	1.03	
					141,375 Reinsurance of America					30,652,927	1.33	
					345,624 Skechers USA					23,485,151	1.02	
					286,444 Tenet Healthcare					47,016,918	2.03	
					57,823 Thermo Fisher Scientific					35,537,437	1.54	
803,000	英國	BP ADR*	27,117,310	1.17	319,939 Uber Technologies					23,333,151	1.01	
169,013		Diageo ADR*	22,117,041	0.96	55,978 UnitedHealth					32,912,825	1.42	
795,877		Shell	27,965,464	1.21	282,860 Westinghouse Air Brake Technologies					47,469,565	2.05	
				77,199,815	3.34	103,683 Zebra Technologies					35,643,105	1.54
										1,986,154,630	85.96	
					普通股（股份）總額					2,281,118,080	98.73	
					允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額					2,281,118,080	98.73	
其他可轉讓證券												
普通股（股份）												
					美國							
		28,100	World Access**		—					0.00		
					普通股（股份）總額					—	0.00	
					其他可轉讓證券總額					—	0.00	
					普通股／優先股（股份）總額					2,281,118,080	98.73	
					其他淨資產					29,333,488	1.27	
					淨資產總額（美金）					2,310,451,568	100.00	

* 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德美國靈活股票基金 (US Flexible Equity Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
離岸人民幣避險股份類別						
CNY	11,507,015	USD	1,610,140	BNY Mellon	13/9/2024	17,157
USD	635,788	CNY	4,532,879	BNY Mellon	13/9/2024	(5,246)
未實現淨增值						11,911
捷克克朗避險股份類別						
CZK	361,552	USD	15,688	BNY Mellon	13/9/2024	313
USD	285	CZK	6,508	BNY Mellon	13/9/2024	(3)
未實現淨增值						310
歐元避險股份類別						
EUR	115,093,827	USD	126,021,457	BNY Mellon	13/9/2024	1,513,836
USD	3,547,801	EUR	3,211,563	BNY Mellon	13/9/2024	(10,939)
未實現淨增值						1,502,897
英鎊避險股份類別						
GBP	4,709	USD	5,988	BNY Mellon	13/9/2024	204
USD	110	GBP	85	BNY Mellon	13/9/2024	(2)
未實現淨增值						202
日圓避險股份類別						
JPY	2,197,240	USD	15,109	BNY Mellon	13/9/2024	9
USD	281	JPY	40,874	BNY Mellon	13/9/2024	(1)
未實現淨增值						8
新加坡幣避險股份類別						
SGD	1,648,653	USD	1,251,169	BNY Mellon	13/9/2024	14,312
USD	92,356	SGD	120,494	BNY Mellon	13/9/2024	(134)
未實現淨增值						14,178
未實現淨增值總額 (美金曝險部位 - 美金 134,686,218)						1,529,506

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
科技	27.98
非週期性消費品	21.14
通訊	19.18
金融	13.80
週期性消費品	6.06
工業	4.97
能源	3.55
基本材料	2.05
其他淨資產	1.27
	100.00

貝萊德美國政府房貸債券基金
 (US Government Mortgage Impact Fund)

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				USD 974,242	Freddie Mac Pool 5.5% 1/9/2053	982,858	0.81
債券				USD 2,524,330	Freddie Mac Pool 6% 1/6/2053	2,583,255	2.13
美國				USD 7,681,923	Freddie Mac Pool 6% 1/10/2053	7,863,773	6.49
USD 2,924,436	Fannie Mae Pool 2% 1/5/2051	2,414,945	1.99	USD 953,045	Freddie Mac Pool 6.5% 1/1/2053	985,979	0.81
USD 1,095,920	Fannie Mae Pool 2% 1/8/2051	912,545	0.75	USD 802,351	Freddie Mac Pool 6.5% 1/11/2053	827,064	0.68
USD 728,384	Fannie Mae Pool 2% 1/8/2051	610,028	0.50	USD 799,268	Freddie Mac REMICS 0.487% 25/12/2049	91,999	0.08
USD 923,472	Fannie Mae Pool 2% 1/8/2051	771,911	0.64	USD 370,236	Freddie Mac REMICS 4% 15/9/2054	336,775	0.28
USD 793,897	Fannie Mae Pool 2% 1/8/2051	655,043	0.54	USD 71,296	Ginnie Mae I Pool 3% 15/2/2045	66,372	0.05
USD 544,318	Fannie Mae Pool 2% 1/9/2051	451,448	0.37	USD 36,400	Ginnie Mae I Pool 3.5% 15/1/2042	34,844	0.03
USD 297,530	Fannie Mae Pool 2% 1/9/2051	248,678	0.21	USD 41,633	Ginnie Mae I Pool 3.5% 15/9/2042	39,763	0.03
USD 286,526	Fannie Mae Pool 2% 1/9/2051	238,559	0.20	USD 30,803	Ginnie Mae I Pool 3.5% 15/9/2042	29,419	0.02
USD 451,146	Fannie Mae Pool 2% 1/10/2051	372,097	0.31	USD 49,174	Ginnie Mae I Pool 4% 15/1/2041	48,141	0.04
USD 51,308	Fannie Mae Pool 2% 1/11/2051	42,850	0.04	USD 25,064	Ginnie Mae I Pool 4% 15/3/2041	24,539	0.02
USD 1,673,545	Fannie Mae Pool 2.5% 1/9/2050	1,450,744	1.20	USD 48,811	Ginnie Mae I Pool 4.5% 15/5/2040	48,907	0.04
USD 4,256,980	Fannie Mae Pool 2.5% 1/11/2050	3,690,228	3.04	USD 31,962	Ginnie Mae I Pool 4.5% 15/5/2040	32,034	0.03
USD 449,788	Fannie Mae Pool 2.5% 1/5/2051	393,881	0.33	USD 48,658	Ginnie Mae I Pool 4.5% 15/7/2040	48,610	0.04
USD 721,555	Fannie Mae Pool 2.5% 1/5/2051	629,584	0.52	USD 153,708	Ginnie Mae I Pool 5% 15/12/2034	157,774	0.13
USD 2,584,670	Fannie Mae Pool 2.5% 1/9/2051	2,232,526	1.84	USD 78,445	Ginnie Mae I Pool 5% 15/9/2035	80,435	0.07
USD 55,814	Fannie Mae Pool 2.5% 1/11/2051	48,700	0.04	USD 127,728	Ginnie Mae I Pool 5% 15/7/2037	130,392	0.11
USD 32,636	Fannie Mae Pool 2.5% 1/11/2051	28,526	0.02	USD 46,482	Ginnie Mae I Pool 5.5% 15/7/2038	48,042	0.04
USD 206,097	Fannie Mae Pool 3.5% 1/11/2046	198,771	0.16	USD 49,928	Ginnie Mae I Pool 5.5% 15/12/2040	51,602	0.04
USD 104,888	Fannie Mae Pool 3.5% 1/4/2047	98,659	0.08	USD 74	Ginnie Mae I Pool 6.5% 15/9/2036	76	0.00
USD 41,726	Fannie Mae Pool 3.5% 1/5/2047	39,248	0.03	USD 311	Ginnie Mae I Pool 6.5% 15/9/2036	326	0.00
USD 51,043	Fannie Mae Pool 3.5% 1/9/2047	48,078	0.04	USD 19,146	Ginnie Mae I Pool 6.5% 15/5/2038	19,769	0.02
USD 173,587	Fannie Mae Pool 3.5% 1/9/2049	162,415	0.13	USD 41,750	Ginnie Mae I Pool 6.5% 15/5/2038	43,381	0.04
USD 2,404,222	Fannie Mae Pool 4.5% 1/10/2052	2,347,889	1.94	USD 11,923	Ginnie Mae I Pool 6.5% 15/10/2038	12,418	0.01
USD 4,548,274	Fannie Mae Pool 4.5% 1/6/2053	4,437,760	3.66	USD 16,767	Ginnie Mae I Pool 6.5% 15/12/2038	17,649	0.01
USD 829,433	Fannie Mae Pool 5% 1/6/2053	825,066	0.68	USD 302	Ginnie Mae I Pool 6.5% 15/12/2038	319	0.00
USD 1,449,586	Fannie Mae Pool 5% 1/8/2053	1,442,014	1.19	USD 211,123	Ginnie Mae II Pool 2.5% 20/11/2040	185,188	0.15
USD 644,866	Fannie Mae Pool 5% 1/4/2054	641,658	0.53	USD 14,259	Ginnie Mae II Pool 2.5% 20/1/2041	12,507	0.01
USD 1,800,347	Fannie Mae Pool 5.5% 1/10/2053	1,818,491	1.50	USD 16,322	Ginnie Mae II Pool 2.5% 20/3/2041	14,316	0.01
USD 10,633,891	Fannie Mae Pool 6% 1/10/2053	10,887,226	8.98	USD 69,906	Ginnie Mae II Pool 2.5% 20/10/2045	60,940	0.05
USD 450,000	Fannie Mae REMICS 3% 25/10/2057	346,668	0.29	USD 271,022	Ginnie Mae II Pool 2.5% 20/11/2045	236,301	0.20
USD 53,660	Freddie Mac Gold Pool 4.5% 1/9/2048	53,254	0.04	USD 15,374	Ginnie Mae II Pool 2.5% 20/1/2046	13,408	0.01
USD 600,000	Freddie Mac Multiclass Certificates Series 2020-P003 1.783% 25/6/2034	488,006	0.40	USD 15,248	Ginnie Mae II Pool 2.5% 20/1/2046	13,322	0.01
USD 1,849,549	Freddie Mac Pool 2% 1/5/2051	1,527,531	1.26				
USD 4,052,370	Freddie Mac Pool 2.5% 1/2/2051	3,512,826	2.90				
USD 88,423	Freddie Mac Pool 2.5% 1/11/2051	77,153	0.06				
USD 744,598	Freddie Mac Pool 5.5% 1/7/2053	750,553	0.62				

貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 10,005	Ginnie Mae II Pool 2.5% 20/1/2046	8,740	0.01	USD 544,550	Ginnie Mae II Pool 3% 20/7/2050	493,862	0.41
USD 21,895	Ginnie Mae II Pool 2.5% 20/2/2046	19,020	0.02	USD 472,627	Ginnie Mae II Pool 3% 20/8/2050	428,627	0.35
USD 21,276	Ginnie Mae II Pool 2.5% 20/3/2046	18,549	0.02	USD 774,972	Ginnie Mae II Pool 3% 20/8/2050	702,724	0.58
USD 1,112,484	Ginnie Mae II Pool 2.5% 20/6/2050	971,736	0.80	USD 885,573	Ginnie Mae II Pool 3% 20/8/2050	803,136	0.66
USD 607,856	Ginnie Mae II Pool 2.5% 20/7/2050	530,973	0.44	USD 700,962	Ginnie Mae II Pool 3% 20/8/2050	635,708	0.52
USD 783,976	Ginnie Mae II Pool 2.5% 20/7/2050	684,811	0.56	USD 55,100	Ginnie Mae II Pool 3% 20/9/2050	49,970	0.04
USD 623,543	Ginnie Mae II Pool 2.5% 20/7/2050	547,403	0.45	USD 79,235	Ginnie Mae II Pool 3% 20/9/2050	71,848	0.06
USD 604,066	Ginnie Mae II Pool 2.5% 20/8/2050	535,190	0.44	USD 29,299	Ginnie Mae II Pool 3% 20/9/2050	26,571	0.02
USD 899,446	Ginnie Mae II Pool 2.5% 20/8/2050	796,892	0.66	USD 61,855	Ginnie Mae II Pool 3% 20/9/2050	56,096	0.05
USD 1,303,494	Ginnie Mae II Pool 2.5% 20/8/2050	1,144,325	0.94	USD 41,263	Ginnie Mae II Pool 3% 20/9/2050	37,415	0.03
USD 37,101	Ginnie Mae II Pool 2.5% 20/9/2050	32,344	0.03	USD 24,265	Ginnie Mae II Pool 3% 20/9/2050	22,002	0.02
USD 31,627	Ginnie Mae II Pool 2.5% 20/9/2050	27,630	0.02	USD 239,132	Ginnie Mae II Pool 3% 20/10/2050	216,845	0.18
USD 55,649	Ginnie Mae II Pool 2.5% 20/9/2050	48,447	0.04	USD 121,172	Ginnie Mae II Pool 3% 20/10/2050	109,875	0.09
USD 117,642	Ginnie Mae II Pool 2.5% 20/10/2050	102,559	0.08	USD 152,914	Ginnie Mae II Pool 3% 20/10/2050	138,676	0.11
USD 242,300	Ginnie Mae II Pool 2.5% 20/11/2050	211,335	0.17	USD 124,457	Ginnie Mae II Pool 3% 20/10/2050	112,871	0.09
USD 19,241	Ginnie Mae II Pool 2.5% 20/1/2051	16,779	0.01	USD 192,670	Ginnie Mae II Pool 3% 20/10/2050	174,733	0.14
USD 19,124	Ginnie Mae II Pool 2.5% 20/1/2051	16,669	0.01	USD 217,376	Ginnie Mae II Pool 3% 20/10/2050	197,140	0.16
USD 2,220,333	Ginnie Mae II Pool 2.5% 20/3/2051	1,970,717	1.63	USD 423,506	Ginnie Mae II Pool 3% 20/11/2050	384,021	0.32
USD 2,005,905	Ginnie Mae II Pool 2.5% 20/3/2051	1,776,706	1.47	USD 353,728	Ginnie Mae II Pool 3% 20/11/2050	320,796	0.26
USD 505,868	Ginnie Mae II Pool 2.5% 20/4/2051	450,450	0.37	USD 261,347	Ginnie Mae II Pool 3% 20/11/2050	237,019	0.20
USD 16,614	Ginnie Mae II Pool 2.5% 20/4/2051	14,487	0.01	USD 21,393	Ginnie Mae II Pool 3% 20/12/2050	19,401	0.02
USD 12,166	Ginnie Mae II Pool 2.5% 20/4/2051	10,626	0.01	USD 21,407	Ginnie Mae II Pool 3% 20/12/2050	19,414	0.02
USD 598,767	Ginnie Mae II Pool 2.5% 20/4/2051	533,171	0.44	USD 15,145	Ginnie Mae II Pool 3% 20/12/2050	13,735	0.01
USD 2,687,600	Ginnie Mae II Pool 2.5% 20/8/2051	2,290,455	1.89	USD 13,412	Ginnie Mae II Pool 3% 20/12/2050	12,162	0.01
USD 5,666,295	Ginnie Mae II Pool 2.5% 20/9/2051	4,828,993	3.98	USD 19,957	Ginnie Mae II Pool 3% 20/1/2051	18,098	0.02
USD 1,993,486	Ginnie Mae II Pool 2.5% 20/9/2051	1,698,910	1.40	USD 21,143	Ginnie Mae II Pool 3% 20/1/2051	19,172	0.02
USD 95,030	Ginnie Mae II Pool 2.5% 20/10/2051	82,838	0.07	USD 14,466	Ginnie Mae II Pool 3% 20/1/2051	13,119	0.01
USD 72,048	Ginnie Mae II Pool 3% 20/10/2045	65,346	0.05	USD 15,920	Ginnie Mae II Pool 3% 20/2/2051	14,438	0.01
USD 153,116	Ginnie Mae II Pool 3% 20/11/2045	138,870	0.11	USD 19,015	Ginnie Mae II Pool 3% 20/2/2051	17,245	0.01
USD 14,988	Ginnie Mae II Pool 3% 20/6/2046	13,594	0.01	USD 20,130	Ginnie Mae II Pool 3% 20/2/2051	18,256	0.02
USD 440,069	Ginnie Mae II Pool 3% 20/6/2050	399,103	0.33	USD 30,962	Ginnie Mae II Pool 3% 20/3/2051	28,078	0.02
USD 878,079	Ginnie Mae II Pool 3% 20/6/2050	796,342	0.66	USD 15,611	Ginnie Mae II Pool 3% 20/4/2051	14,157	0.01
USD 1,439,757	Ginnie Mae II Pool 3% 20/6/2050	1,305,727	1.08	USD 17,604	Ginnie Mae II Pool 3% 20/4/2051	15,964	0.01
USD 1,567,166	Ginnie Mae II Pool 3% 20/6/2050	1,421,275	1.17	USD 27,258	Ginnie Mae II Pool 3% 20/4/2051	24,720	0.02
USD 676,004	Ginnie Mae II Pool 3% 20/7/2050	613,068	0.51	USD 26,007	Ginnie Mae II Pool 3% 20/4/2051	23,585	0.02

貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 30,657	Ginnie Mae II Pool 3% 20/4/2051	27,802	0.02	USD 32,890	Ginnie Mae II Pool 3.5% 20/9/2050	30,835	0.03
USD 15,798	Ginnie Mae II Pool 3% 20/4/2051	14,327	0.01	USD 20,510	Ginnie Mae II Pool 3.5% 20/9/2050	19,298	0.02
USD 22,388	Ginnie Mae II Pool 3% 20/5/2051	20,303	0.02	USD 89,370	Ginnie Mae II Pool 3.5% 20/9/2050	83,425	0.07
USD 26,991	Ginnie Mae II Pool 3% 20/6/2051	24,475	0.02	USD 87,275	Ginnie Mae II Pool 3.5% 20/10/2050	81,848	0.07
USD 40,196	Ginnie Mae II Pool 3% 20/6/2051	36,453	0.03	USD 65,970	Ginnie Mae II Pool 3.5% 20/10/2050	61,827	0.05
USD 1,350,661	Ginnie Mae II Pool 3% 20/8/2051	1,251,418	1.03	USD 162,176	Ginnie Mae II Pool 3.5% 20/10/2050	151,389	0.13
USD 1,497,322	Ginnie Mae II Pool 3% 20/9/2051	1,386,381	1.14	USD 79,065	Ginnie Mae II Pool 3.5% 20/10/2050	74,099	0.06
USD 109,790	Ginnie Mae II Pool 3% 20/9/2051	99,566	0.08	USD 20,656	Ginnie Mae II Pool 3.5% 20/12/2050	19,384	0.02
USD 118,708	Ginnie Mae II Pool 3% 20/10/2051	107,653	0.09	USD 29,070	Ginnie Mae II Pool 3.5% 20/12/2050	27,136	0.02
USD 84,908	Ginnie Mae II Pool 3% 20/10/2051	77,000	0.06	USD 18,663	Ginnie Mae II Pool 3.5% 20/1/2051	17,514	0.01
USD 91,019	Ginnie Mae II Pool 3% 20/10/2051	82,542	0.07	USD 14,311	Ginnie Mae II Pool 3.5% 20/1/2051	13,422	0.01
USD 124,100	Ginnie Mae II Pool 3% 20/10/2051	112,542	0.09	USD 15,101	Ginnie Mae II Pool 3.5% 20/1/2051	14,153	0.01
USD 57,280	Ginnie Mae II Pool 3% 20/10/2051	51,945	0.04	USD 20,902	Ginnie Mae II Pool 3.5% 20/2/2051	19,602	0.02
USD 1,179,072	Ginnie Mae II Pool 3% 20/10/2051	1,091,702	0.90	USD 19,626	Ginnie Mae II Pool 3.5% 20/3/2051	18,388	0.02
USD 3,275,594	Ginnie Mae II Pool 3% 20/10/2051	3,032,874	2.50	USD 19,640	Ginnie Mae II Pool 3.5% 20/4/2051	18,419	0.02
USD 38,531	Ginnie Mae II Pool 3.5% 20/4/2043	36,716	0.03	USD 19,109	Ginnie Mae II Pool 3.5% 20/4/2051	17,915	0.01
USD 26,942	Ginnie Mae II Pool 3.5% 20/5/2043	25,674	0.02	USD 32,891	Ginnie Mae II Pool 3.5% 20/4/2051	30,704	0.03
USD 21,163	Ginnie Mae II Pool 3.5% 20/10/2046	20,048	0.02	USD 16,862	Ginnie Mae II Pool 3.5% 20/5/2051	15,883	0.01
USD 24,731	Ginnie Mae II Pool 3.5% 20/10/2046	23,394	0.02	USD 14,598	Ginnie Mae II Pool 3.5% 20/5/2051	13,685	0.01
USD 18,950	Ginnie Mae II Pool 3.5% 20/10/2046	17,899	0.01	USD 16,468	Ginnie Mae II Pool 3.5% 20/5/2051	15,433	0.01
USD 48,849	Ginnie Mae II Pool 3.5% 20/10/2046	46,072	0.04	USD 16,934	Ginnie Mae II Pool 3.5% 20/5/2051	15,809	0.01
USD 31,176	Ginnie Mae II Pool 3.5% 20/10/2046	29,382	0.02	USD 15,697	Ginnie Mae II Pool 3.5% 20/6/2051	14,717	0.01
USD 653,568	Ginnie Mae II Pool 3.5% 20/5/2050	613,324	0.51	USD 30,303	Ginnie Mae II Pool 3.5% 20/6/2051	28,288	0.02
USD 1,088,602	Ginnie Mae II Pool 3.5% 20/5/2050	1,025,600	0.85	USD 804,535	Ginnie Mae II Pool 3.5% 20/7/2051	754,512	0.62
USD 863,633	Ginnie Mae II Pool 3.5% 20/5/2050	809,654	0.67	USD 371,406	Ginnie Mae II Pool 3.5% 20/8/2051	348,319	0.29
USD 618,082	Ginnie Mae II Pool 3.5% 20/6/2050	582,698	0.48	USD 82,823	Ginnie Mae II Pool 3.5% 20/9/2051	77,317	0.06
USD 627,563	Ginnie Mae II Pool 3.5% 20/6/2050	588,531	0.49	USD 68,786	Ginnie Mae II Pool 3.5% 20/9/2051	64,468	0.05
USD 336,984	Ginnie Mae II Pool 3.5% 20/6/2050	315,922	0.26	USD 47,435	Ginnie Mae II Pool 3.5% 20/9/2051	44,487	0.04
USD 704,801	Ginnie Mae II Pool 3.5% 20/6/2050	660,531	0.54	USD 954	Ginnie Mae II Pool 4% 20/4/2039	938	0.00
USD 333,840	Ginnie Mae II Pool 3.5% 20/6/2050	312,769	0.26	USD 6,600	Ginnie Mae II Pool 4% 20/7/2039	6,494	0.01
USD 1,008,849	Ginnie Mae II Pool 3.5% 20/6/2050	944,860	0.78	USD 1,601	Ginnie Mae II Pool 4% 20/9/2040	1,576	0.00
USD 1,047,877	Ginnie Mae II Pool 3.5% 20/8/2050	982,707	0.81	USD 52,820	Ginnie Mae II Pool 4% 20/10/2040	51,968	0.04
USD 901,324	Ginnie Mae II Pool 3.5% 20/8/2050	841,377	0.69	USD 43,050	Ginnie Mae II Pool 4% 20/12/2040	42,356	0.04
USD 38,841	Ginnie Mae II Pool 3.5% 20/9/2050	36,426	0.03	USD 37,515	Ginnie Mae II Pool 4% 20/1/2041	36,910	0.03
USD 31,755	Ginnie Mae II Pool 3.5% 20/9/2050	29,780	0.02	USD 1,539	Ginnie Mae II Pool 4% 20/2/2041	1,514	0.00

貝萊德美國政府房貸債券基金
 (US Government Mortgage Impact Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
USD 19,975	Ginnie Mae II Pool 4% 20/4/2042	19,654	0.02	USD 462,794	Ginnie Mae II Pool 6% 20/8/2054	476,690	0.39
USD 3,167	Ginnie Mae II Pool 4% 20/8/2044	3,081	0.00	USD 10,370	Ginnie Mae II Pool 6.5% 20/11/2038	10,790	0.01
USD 8,447	Ginnie Mae II Pool 4% 20/8/2044	8,259	0.01	USD 4,085	Ginnie Mae II Pool 6.5% 20/6/2040	4,178	0.00
USD 5,990	Ginnie Mae II Pool 4% 20/8/2044	5,858	0.01	USD 54,392	Ginnie Mae II Pool 6.5% 20/2/2041	55,783	0.05
USD 7,231	Ginnie Mae II Pool 4% 20/10/2046	6,959	0.01	USD 295,476	Ginnie Mae II Pool 6.5% 20/3/2053	304,591	0.25
USD 67,232	Ginnie Mae II Pool 4% 20/3/2047	65,392	0.05	USD 424,269	Ginnie Mae II Pool 6.5% 20/4/2054	441,947	0.36
USD 12,489	Ginnie Mae II Pool 4% 20/5/2047	12,073	0.01	USD 395,815	Ginnie Mae II Pool 6.5% 20/8/2054	413,032	0.34
USD 56,797	Ginnie Mae II Pool 4% 20/6/2047	54,973	0.05	USD 348,214	Ginnie Mae II Pool 7% 20/4/2054	365,968	0.30
USD 47,488	Ginnie Mae II Pool 4% 20/11/2047	46,143	0.04	USD 311,547	Government National Mortgage Association 0.701% 16/5/2059	11,498	0.01
USD 23,521	Ginnie Mae II Pool 4% 20/12/2047	22,818	0.02	USD 253,585	Government National Mortgage Association 0.75% 20/7/2047	34,351	0.03
USD 690,090	Ginnie Mae II Pool 4% 20/5/2050	664,527	0.55	USD 2,942,776	Government National Mortgage Association 0.886% 16/6/2058	127,292	0.11
USD 889,467	Ginnie Mae II Pool 4% 20/5/2050	856,522	0.71	USD 386,910	Government National Mortgage Association 2.5% 20/10/2050	51,161	0.04
USD 313,392	Ginnie Mae II Pool 4% 20/8/2050	301,321	0.25	USD 672,958	Government National Mortgage Association 2.5% 20/10/2050	89,356	0.07
USD 10,556	Ginnie Mae II Pool 4% 20/3/2051	10,165	0.01	USD 126,567	Government National Mortgage Association 2.5% 20/11/2050	18,172	0.02
USD 26,601	Ginnie Mae II Pool 4% 20/3/2051	25,485	0.02	USD 478,262	Government National Mortgage Association 2.5% 20/12/2050	69,014	0.06
USD 18,775	Ginnie Mae II Pool 4% 20/5/2051	18,080	0.02	USD 8,593,895	Government National Mortgage Association 2.5% 20/10/2051	1,223,555	1.01
USD 18,218	Ginnie Mae II Pool 4% 20/5/2051	17,470	0.01	USD 100,000	Government National Mortgage Association 3% 20/9/2046	84,229	0.07
USD 511,374	Ginnie Mae II Pool 4% 20/7/2051	492,432	0.41	USD 411,806	Government National Mortgage Association 3% 20/6/2051	66,121	0.05
USD 3,760	Ginnie Mae II Pool 4.5% 20/12/2039	3,782	0.00	USD 611,971	Government National Mortgage Association 3% 20/8/2051	98,373	0.08
USD 4,547	Ginnie Mae II Pool 4.5% 20/1/2040	4,574	0.00	USD 305,676	Government National Mortgage Association 3.5% 20/8/2050	57,481	0.05
USD 3,762	Ginnie Mae II Pool 4.5% 20/2/2040	3,784	0.00	USD 65,202	Government National Mortgage Association 6.611% 20/7/2039	67,788	0.06
USD 239	Ginnie Mae II Pool 4.5% 20/5/2040	240	0.00	USD 4,766,000	United States Cash Management Bill - Reopening 0% 26/9/2024	4,750,184	3.92
USD 1,201	Ginnie Mae II Pool 4.5% 20/7/2040	1,207	0.00			120,357,278	99.27
USD 9,399	Ginnie Mae II Pool 4.5% 20/8/2040	9,448	0.01		總債券	120,357,278	99.27
USD 2,204	Ginnie Mae II Pool 4.5% 20/10/2040	2,215	0.00		允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	120,357,278	99.27
USD 4,300	Ginnie Mae II Pool 4.5% 20/6/2044	4,303	0.00		普通股／優先股（股份）總額	120,357,278	99.27
USD 43,599	Ginnie Mae II Pool 4.5% 20/4/2047	43,262	0.04		其他淨資產	887,409	0.73
USD 45,594	Ginnie Mae II Pool 4.5% 20/10/2049	45,280	0.04		淨資產總額（美金）	121,244,687	100.00
USD 180,666	Ginnie Mae II Pool 4.5% 20/5/2050	178,339	0.15				
USD 15,465	Ginnie Mae II Pool 4.5% 20/8/2050	15,343	0.01				
USD 92,319	Ginnie Mae II Pool 5% 20/10/2039	94,397	0.08				
USD 13,371	Ginnie Mae II Pool 5% 20/7/2044	13,701	0.01				
USD 222,610	Ginnie Mae II Pool 5.5% 20/5/2041	231,503	0.19				
USD 684,598	Ginnie Mae II Pool 5.5% 20/3/2053	693,431	0.57				
USD 302,085	Ginnie Mae II Pool 6% 20/8/2054	311,709	0.26				

貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
歐元避險股份類別						
EUR	1,585,321	USD	1,734,878	BNY Mellon	13/9/2024	21,814
USD	13,806	EUR	12,628	BNY Mellon	13/9/2024	(188)
未實現淨增值						21,626
英鎊避險股份類別						
GBP	5,913,309	USD	7,510,411	BNY Mellon	13/9/2024	263,634
USD	211,799	GBP	162,074	BNY Mellon	13/9/2024	(1,275)
未實現淨增值						262,359
未實現淨增值總額 (美金曝險部位 - 美金 9,756,366)						283,985

至 2024 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
美國			
USD 17,155,000	Ginnie Mae 2% TBA	14,495,505	11.96
USD 76,529	Ginnie Mae 4% TBA	73,320	0.06
USD 3,451,000	Ginnie Mae 4.5% TBA	3,386,011	2.79
USD 5,327,000	Ginnie Mae 5% TBA	5,321,423	4.39
USD 5,657,000	Ginnie Mae 5.5% TBA	5,702,267	4.70
USD 1,900,000	Ginnie Mae 6.5% TBA	1,939,371	1.60
USD (7,798,400)	Ginnie Mae 2.5% TBA	(6,840,711)	(5.64)
USD (5,033,526)	Ginnie Mae 3% TBA	(4,565,959)	(3.77)
USD (1,451,476)	Ginnie Mae 3.5% TBA	(1,355,237)	(1.12)
USD (5,849,000)	Ginnie Mae 6% TBA	(5,939,325)	(4.90)
將予宣佈證券總額 (美金曝險部位 - 美金 49,619,127)		12,216,665	10.07

貝萊德美國增長型基金 (US Growth Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				20,173	Eli Lilly	19,028,183	4.02
普通股（股份）				41,408	HEICO*	10,662,974	2.26
加拿大				11,920	IDEXX Laboratories	5,818,986	1.23
57,162	Shopify*	4,237,991	0.90	23,339	Intuit	14,627,951	3.09
25,735	Waste Connections	4,794,430	1.01	22,818	Intuitive Surgical	11,204,094	2.37
				9,726	KLA	7,916,964	1.67
				16,612	Mastercard	8,018,280	1.70
				52,421	Meta Platforms	27,250,009	5.77
				95,057	Microsoft	39,604,548	8.38
				8,195	MSCI	4,768,097	1.01
				19,614	Netflix	13,706,851	2.90
				355,455	NVIDIA	42,981,619	9.09
				20,354	Old Dominion Freight Line	3,871,433	0.82
				11,479	Roper Technologies	6,334,113	1.34
				17,438	S&P Global	8,932,790	1.89
				21,496	Sherwin-Williams	7,891,182	1.67
				17,250	Synopsys	8,968,102	1.90
				84,489	Vertiv*	6,957,669	1.47
				69,900	Visa	19,289,604	4.08
						437,489,771	92.55
				普通股（股份）總額		472,225,429	99.90
				允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		472,225,429	99.90
				普通股／優先股（股份）總額		472,225,429	99.90
				其他淨資產		465,494	0.10
				淨資產總額（美金）		472,690,923	100.00

* 本證券全部或部分代表借貸證券。

貝萊德美國增長型基金 (US Growth Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
歐元避險股份類別						
EUR	23,359,438	USD	25,582,402	BNY Mellon	13/9/2024	302,158
USD	892,818	EUR	806,856	BNY Mellon	13/9/2024	(1,263)
未實現淨增值						300,895
未實現淨增值總額 (美金曝險部位 - 美金 26,765,195)						300,895

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
科技	44.43
通訊	21.73
非週期性消費品	12.99
金融	8.77
工業	5.56
週期性消費品	4.75
基本材料	1.67
其他淨資產	0.10
	100.00

貝萊德美國中型企業價值基金 (US Mid-Cap Value Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				7,084	Assurant	1,385,914	0.48
普通股／優先股（股份）				67,590	Avantor*	1,747,201	0.61
百慕達				62,317	Avnet*	3,443,637	1.21
42,504	Genpact*	1,667,857	0.58	177,420	Baxter International*	6,788,089	2.38
加拿大				169,201	Cannae*	3,363,716	1.18
72,700	Barrick Gold	1,473,629	0.52	71,521	Cardinal Health	8,071,860	2.83
21,224	Gildan Activewear*	957,415	0.33	6,943	Carlyle	278,414	0.10
26,735	Onex	1,847,874	0.65	3,235	Charles River Laboratories International	646,288	0.23
105,572	Suncor Energy*	4,271,443	1.50	8,193	Cheniere Energy	1,506,775	0.53
29,585	Teck Resources	1,411,285	0.49	28,782	Ciena*	1,639,135	0.57
				20,995	Citigroup	1,306,099	0.46
				56,993	Citizens Financial	2,443,860	0.85
				63,938	Cognizant Technology Solutions	4,958,712	1.74
				30,122	Crown	2,717,607	0.95
丹麥				32,904	Crown Castle	3,687,222	1.29
462	AP Moller - Maersk	690,529	0.24	85,129	CVS Health	4,852,353	1.70
法國				11,116	Discover Financial Services	1,541,900	0.54
7,794	Pernod Ricard	1,107,131	0.39	12,874	Dollar General	1,106,649	0.39
德國				28,845	Dollar Tree	2,429,037	0.85
72,130	Bayer	2,231,352	0.78	49,885	Dominion Energy	2,787,574	0.98
22,060	Henkel*	2,025,054	0.71	317,337	Dun & Bradstreet*	3,814,391	1.33
				25,572	Edison International	2,215,047	0.78
				27,722	Electronic Arts	4,154,973	1.46
愛爾蘭				25,939	Entergy*	3,126,946	1.09
22,052	Allegion	3,032,370	1.06	69,726	Exelon	2,659,350	0.93
6,399	ICON	2,044,321	0.72	58,111	Fidelity National Financial	3,448,307	1.21
45,585	Johnson Controls International	3,260,695	1.14	65,155	Fidelity National Information Services	5,322,512	1.86
9,558	Willis Towers Watson	2,789,694	0.98	11,309	First American Financial	716,538	0.25
				3,732	First Citizens BancShares	7,441,757	2.61
				30,578	Fortive	2,261,243	0.79
日本				74,926	Fortrea*	1,717,304	0.60
46,300	Komatsu	1,290,140	0.45	62,910	Fox	2,588,117	0.91
澤西島				31,005	Fulgent Genetics	709,394	0.25
48,784	Aptiv	3,469,030	1.21	93,886	General Motors	4,649,235	1.63
294,543	WPP*	2,809,462	0.98	8,488	Globe Life	889,118	0.31
				54,783	Hasbro	3,709,905	1.30
				21,143	Hess	2,898,705	1.02
荷蘭				147,513	HP	5,255,888	1.84
157,055	CNH Industrial	1,614,525	0.56	4,159	Humana	1,461,660	0.51
35,068	Koninklijke Philips	1,061,141	0.37	22,430	Huntington Ingalls Industries*	6,310,008	2.21
58,070	Koninklijke Philips	1,756,037	0.62	22,235	International Flavors & Fragrances	2,294,207	0.81
				6,766	Jabil	737,765	0.26
				66,329	Keurig Dr Pepper	2,413,049	0.84
挪威				14,926	Keysight Technologies	2,302,485	0.81
252,876	Norsk Hydro	1,424,417	0.50	65,902	Kinder Morgan*	1,411,621	0.49
新加坡				674,349	Kosmos Energy*	3,297,566	1.15
63,401	Flex	2,070,677	0.72	147,559	Kraft Heinz	5,208,833	1.82
西班牙				19,442	Labcorp	4,471,466	1.57
44,086	Puig Brands	1,226,108	0.43	22,610	Lamb Weston*	1,388,932	0.49
瑞士				37,841	Las Vegas Sands	1,463,690	0.51
13,683	Swatch*	2,885,101	1.01	18,679	Leidos	2,945,492	1.03
英國				122,348	Lyft	1,433,919	0.50
51,199	BP ADR*	1,728,990	0.61	105,739	Mattel*	2,017,500	0.71
129,841	British American Tobacco ADR*	4,856,053	1.70	15,511	Mid-America Apartment Communities	2,506,423	0.88
243,146	Prudential	2,100,592	0.74	19,715	ON Semiconductor*	1,544,276	0.54
84,955	Sensata Technologies*	3,253,776	1.14	170,347	PG&E	3,342,208	1.17
1,365,772	Vodafone	1,334,682	0.47	7,995	Public Service Enterprise	643,997	0.23
				13,832	Reddit	818,024	0.29
				5,930	Repligen*	895,134	0.31
美國				134,810	Sealed Air*	4,718,350	1.65
3,855	Acuity Brands*	968,954	0.34	46,889	Sempra*	3,835,989	1.34
11,223	Advance Auto Parts*	522,543	0.18	91,943	SS&C Technologies	6,859,867	2.40
5,476	Air Products and Chemicals	1,516,852	0.53	17,778	STAG Industrial	714,853	0.25
27,439	American Electric Power	2,759,815	0.97	14,750	Stanley Black & Decker	1,503,615	0.53
46,849	American International	3,560,993	1.25	49,858	Tapestry	2,024,733	0.71

* 本證券全部或部分代表借貸證券。

貝萊德美國中型企業價值基金 (US Mid-Cap Value Fund) 續

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %
75,556	Telephone and Data Systems	1,786,144	0.62
90,697	United States Steel	3,485,486	1.22
4,051	Veeva Systems	881,903	0.31
18,925	Voya Financial	1,318,505	0.46
176,426	Warner Bros Discovery	1,365,537	0.48
2,231	West Pharmaceutical Services*	706,870	0.25
84,693	Western Digital*	5,451,688	1.91
24,933	Westinghouse Air Brake Technologies	4,184,256	1.47
40,747	Yelp	1,426,145	0.50
		212,782,125	74.54
普通股／優先股（股份）總額		274,473,505	96.14
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		274,473,505	96.14
普通股／優先股（股份）總額		274,473,505	96.14
其他淨資產		11,027,400	3.86
淨資產總額（美金）		285,500,905	100.00

* 本證券全部或部分代表借貸證券。

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	1,250,826	USD	853,369	BNY Mellon	13/9/2024	(4,785)
USD	5,413	AUD	7,969	BNY Mellon	13/9/2024	7
未實現淨減值						(4,778)
未實現淨減值總額 (美金曝險部位 - 美金 853,767)						(4,778)

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	21.44
工業	15.53
金融	14.49
科技	13.67
週期性消費品	8.83
公共事業	7.49
能源	5.79
通訊	5.32
基本材料	3.58
其他淨資產	3.86
	100.00

貝萊德世界能源基金 (基金之配息來源可能為本金)

(World Energy Fund)

至 2024 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				美國			
				533,644	Cheniere Energy	98,142,468	4.36
				569,593	Chevron	83,382,719	3.70
				924,689	ConocoPhillips	104,175,463	4.63
				423,056	Diamondback Energy	82,058,057	3.64
				1,796,947	Exxon Mobil	209,991,227	9.32
				767,899	Hess	105,278,953	4.68
				2,148,371	Kosmos Energy*	10,505,534	0.47
				586,284	Marathon Petroleum	100,940,516	4.48
				733,465	Patterson-UTI Energy	6,762,547	0.30
				3,232,975	Permian Resources*	45,908,245	2.04
				559,142	Targa Resources	81,550,861	3.62
				574,971	Valero Energy	81,985,115	3.64
				2,671,745	Williams*	121,217,071	5.38
		415,566,391	18.45			1,131,898,776	50.26
普通股 (股份)				普通股 (股份) 總額			
				允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
				2,239,078,792			
				99.41			
其他可轉讓證券				2,239,078,792			
99.41							
愛爾蘭				其他可轉讓證券			
				普通股 (股份)			
				俄羅斯聯邦			
				Gazprom**			
				6,776,700			
				747			
				0.00			
義大利				普通股 (股份) 總額			
				747			
				0.00			
其他可轉讓證券總額				747			
91,293,018				0.00			
盧森堡				普通股 / 優先股 (股份) 總額			
				2,239,079,539			
				99.41			
英國				其他淨資產			
				13,229,366			
				0.59			
淨資產總額 (美金)				2,252,308,905			
100.00							

* 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德世界能源基金 (基金之配息來源可能為本金)

(World Energy Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	17,140,962	USD	11,311,229	BNY Mellon	13/9/2024	317,439
USD	3,706,894	AUD	5,500,051	BNY Mellon	13/9/2024	(24,437)
未實現淨增值						293,002
瑞士法郎避險股份類別						
CHF	4,866,827	USD	5,698,350	BNY Mellon	13/9/2024	36,423
USD	532,829	CHF	450,859	BNY Mellon	13/9/2024	1,559
未實現淨增值						37,982
歐元避險股份類別						
EUR	100,564,009	USD	110,138,104	BNY Mellon	13/9/2024	1,296,733
USD	4,948,842	EUR	4,444,320	BNY Mellon	13/9/2024	24,060
未實現淨增值						1,320,793
港幣避險股份類別						
HKD	46,454,969	USD	5,969,758	BNY Mellon	13/9/2024	(10,149)
USD	1,879,754	HKD	14,646,040	BNY Mellon	13/9/2024	846
未實現淨減值						(9,303)
新加坡幣避險股份類別						
SGD	77,775,652	USD	58,847,518	BNY Mellon	13/9/2024	851,795
USD	3,614,018	SGD	4,716,434	BNY Mellon	13/9/2024	(6,266)
未實現淨增值						845,529
未實現淨增值總額 (美金曝險部位 - 美金 209,031,588)						2,488,003

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
油氣生產商	71.54
管道	20.92
石油與天然氣服務	6.38
金屬/硬體	0.57
其他淨資產	0.59
	100.00

貝萊德世界金融基金 (基金之配息來源可能為本金)
 (World Financials Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				6,419,186	Direct Line Insurance	16,108,793	1.02
普通股（股份）				825,458	Marex	20,652,959	1.30
阿根廷				8,342,280	NatWest	37,998,383	2.40
269,630 Banco Macro ADR*				3,791,039	St James's Place	36,230,120	2.29
奧地利				3,811,129	Standard Chartered*	39,137,492	2.47
463,585 BAWAG				218,540,49013.80			
開曼群島				美國			
2,119,382 Pagseguro Digital*				88,445	Ameriprise Financial	39,233,318	2.48
1,120,217 XP				305,825	Apollo Global Management	34,891,574	2.20
法國				1,527,165	Bank of America	61,560,021	3.89
3,627,232 Worldline*				699,459	Charles Schwab	45,688,662	2.89
德國				799,329	Citigroup	49,726,257	3.14
1,253,948 Commerzbank				322,521	Discover Financial Services	44,736,888	2.82
2,773,040 Deutsche Bank				571,116	Equitable	24,123,940	1.52
印度				10,964,572	Federal National Mortgage Association	13,267,132	0.84
2,346,518 IndusInd Bank				274,822	Fidelity National Information Services*	22,450,209	1.42
義大利				18,928	First Citizens BancShares	37,743,189	2.38
6,820,426 Intesa Sanpaolo				493,674	Global Payments	54,807,687	3.46
940,617 UniCredit				115,658	Goldman Sachs*	58,791,275	3.71
澤西島				260,651	Jackson Financial*	22,945,107	1.45
926,547 CVC Capital Partners				364,645	KKR*	44,807,578	2.83
哈薩克				182,914	Lennar	33,092,801	2.09
230,865 Kaspi.KZ JSC ADR				282,523	Mercury General*	18,694,547	1.18
墨西哥				600,361	PayPal	43,598,216	2.75
3,753,223 Grupo Financiero Banorte				768,562	Synchrony Financial	38,528,013	2.43
菲律賓				998,412	Wells Fargo	57,558,452	3.63
10,089,430 BDO Unibank				579,320	Western Alliance Bancorp*	46,907,540	2.96
葡萄牙				793,152,40650.07			
67,438,189 Banco Comercial Portugues*				普通股（股份）總額			
西班牙				1,542,841,72797.39			
13,581,535 Banco de Sabadell				允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
瑞士				1,542,841,72797.39			
670,403 Julius Baer*				其他可轉讓證券			
土耳其				普通股（股份）			
16,145,535 Akbank TAS				俄羅斯聯邦			
英國				16,260,180	Sberbank of Russia**	1,794	0.00
16,100,145 Barclays				英國			
13,392,355 Cab Payments*				9,596,859	Finablr**	126	0.00
				普通股（股份）總額			
				1,9200.00			
				其他可轉讓證券總額			
				1,9200.00			
				普通股／優先股（股份）總額			
				1,542,843,64797.39			
				其他淨資產			
				41,364,6552.61			
				淨資產總額（美金）			
				1,584,208,302100.00			

* 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德世界金融基金 (基金之配息來源可能為本金)
(World Financials Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

						未實現增值／ (減值) (美金)
貨幣	購買	貨幣	出售	交易對手	到期日	
歐元避險股份類別						
EUR	7,134,278	USD	7,813,567	BNY Mellon	13/9/2024	91,916
USD	122,060	EUR	109,926	BNY Mellon	13/9/2024	251
未實現淨增值						92,167
港幣避險股份類別						
HKD	24,793,366	USD	3,186,040	BNY Mellon	13/9/2024	(5,350)
USD	553,042	HKD	4,308,553	BNY Mellon	13/9/2024	306
未實現淨減值						(5,044)
新加坡幣避險股份類別						
SGD	58,185,055	USD	44,027,517	BNY Mellon	13/9/2024	634,376
USD	3,443,066	SGD	4,512,040	BNY Mellon	13/9/2024	(20,319)
未實現淨增值						614,057
未實現淨增值總額 (美金曝險部位 - 美金 59,850,392)						701,180

至 2024 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
TRS	USD 10,522,534	The Fund receives the total return on Commercial International Bank - Egypt (CIB). The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 26 basis points.	Citibank	2/10/2028	(189,406)	17,635,767
總金額 (美金曝險部位 - 美金 17,635,767)					(189,406)	17,635,767

TRS：總收益交換

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
銀行	50.59
其他多元化金融服務	22.56
商業服務	8.32
保險	5.17
私募股權	4.07
軟體	3.32
住房建築商	2.09
投資公司	1.27
其他淨資產	2.61
	100.00

貝萊德世界黃金基金 (基金之配息來源可能為本金)

(World Gold Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量		說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具					南 非				
基金					5,452,823	Gold Fields		76,103,930	1.76
					2,734,019	Gold Fields ADR*		38,112,225	0.88
							114,216,155	2.64	
17,730,560	加 拿 大	Sprott Physical Silver Trust	176,773,683	4.08	英 國				
愛爾蘭					5,902,524	Anglogold Ashanti*		176,603,518	4.08
					10,676,229	Endeavour Mining*		228,002,697	5.26
					1,423,102	Fresnillo		10,401,307	0.24
總基金數			198,652,212	4.59			415,007,522	9.58	
普通股（股份）及認股權證					美 國				
澳 洲					1,505,179	Freeport-McMoRan		66,333,238	1.53
					7,245,974	Newmont		388,891,425	8.98
							455,224,663	10.51	
67,988,696	Bellevue Gold*		58,333,356	1.35	普通股（股份）及認股權證總額		4,098,814,284	94.65	
98,182,160	Challenger Gold		3,462,786	0.08	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額				
104,346,745	De Grey Mining*		86,343,264	2.00			4,297,466,496	99.24	
16,240,835	Emerald Resources NL*		44,061,377	1.02	其他可轉讓證券				
38,435,652	FireFly Metals		24,765,527	0.57	普通股（股份）				
20,378,966	Northern Star Resources*		210,924,196	4.87	加 拿 大				
220,305,598	Predictive Discovery		34,367,116	0.79	8,208,603	Great Basin Fvp Com Npv**		—	0.00
			462,257,622	10.68	俄羅斯聯邦			149	0.00
加 拿 大					1,347,782	Polyus**		53,175	0.00
					5,317,500	Vysochaishii PAO**		53,324	0.00
							53,324	0.00	
4,364,856	Agnico Eagle Mines/Mines Agnico Eagle Limitee*		357,199,817	8.25	普通股（股份）總額		53,324	0.00	
10,820,788	Alamos Gold		207,740,204	4.80	債 券				
11,979,278	Allied Gold		27,182,017	0.63	加 拿 大				
4,411,474	Artemis Gold		39,712,939	0.92	CAD 3,207,464	Great Basin Gold 8% 30/11/2014**.***		—	0.00
25,147,879	B2Gold*		71,048,670	1.64	總債券			—	0.00
17,658,529	Barrick Gold*		357,938,383	8.26	權 利				
9,606,605	Centerra Gold		68,813,980	1.59	加 拿 大				
10,537,629	Dundee Precious Metals		102,792,960	2.37	2,090,998	Kinross Gold (31/12/2024)**		16	0.00
5,604,008	Eldorado Gold*		97,229,539	2.25	共有權利			16	0.00
719,811	Franco-Nevada*		88,102,846	2.03	其他可轉讓證券總額		53,340	0.00	
30,713,762	Kinross Gold*		278,085,468	6.42	普通股／優先股（股份）總額				
8,046,348	Lundin Gold		161,635,753	3.73			4,297,519,836	99.24	
7,288,789	MAG Silver		96,152,580	2.22	其他淨資產		33,054,006	0.76	
8,041,400	Marathon Gol (Wts 20/9/2024)		5,478,624	0.13	淨資產總額（美金）		4,330,573,842	100.00	
6,095,070	Osisko Gold Royalties		105,760,664	2.44					
1,163,500	Osisko Mining		4,162,875	0.10					
7,939,241	Pan American Silver*		161,881,124	3.74					
7,699,110	Robex Resources		15,357,567	0.36					
7,699,110	Robex Resources (Wts 10/7/2029)		2,340,744	0.05					
13,179,554	Rupert Resources		40,753,638	0.94					
6,746,718	Skeena Resources		51,730,028	1.19					
6,924,459	Torex Gold Resources		133,142,890	3.07					
2,881,914	Wheaton Precious Metals		177,865,012	4.11					
			2,652,108,322	61.24					

* 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。
 *** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德世界黃金基金 (基金之配息來源可能為本金)

(World Gold Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	29,735,811	USD	19,570,706	BNY Mellon	13/9/2024	602,469
USD	1,533,248	AUD	2,279,994	BNY Mellon	13/9/2024	(13,538)
未實現淨增值						588,931
瑞士法郎避險股份類別						
CHF	20,331,041	USD	23,790,133	BNY Mellon	13/9/2024	166,712
USD	2,430,556	CHF	2,074,588	BNY Mellon	13/9/2024	(14,013)
未實現淨增值						152,699
離岸人民幣避險股份類別						
CNY	92,184	USD	12,899	BNY Mellon	13/9/2024	138
USD	678	CNY	4,830	BNY Mellon	13/9/2024	(6)
未實現淨增值						132
歐元避險股份類別						
EUR	234,553,459	USD	257,022,547	BNY Mellon	13/9/2024	2,885,877
USD	15,687,902	EUR	14,144,730	BNY Mellon	13/9/2024	14,056
未實現淨增值						2,899,933
英鎊避險股份類別						
GBP	15,187,598	USD	19,350,684	BNY Mellon	13/9/2024	615,985
USD	1,332,865	GBP	1,021,049	BNY Mellon	13/9/2024	(9,479)
未實現淨增值						606,506
港幣避險股份類別						
HKD	81,874,476	USD	10,521,254	BNY Mellon	13/9/2024	(17,749)
USD	2,644,340	HKD	20,595,904	BNY Mellon	13/9/2024	2,136
未實現淨減值						(15,613)
波蘭幣避險股份類別						
PLN	23,635,804	USD	5,990,805	BNY Mellon	13/9/2024	128,509
USD	2,435,351	PLN	9,396,848	BNY Mellon	13/9/2024	2,513
未實現淨增值						131,022
新加坡幣避險股份類別						
SGD	112,788,897	USD	85,392,138	BNY Mellon	13/9/2024	1,182,799
USD	5,669,676	SGD	7,422,470	BNY Mellon	13/9/2024	(27,724)
未實現淨增值						1,155,075
未實現淨增值總額 (美金曝險部位 - 美金 458,759,757)						5,518,685

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
礦業	93.63
投資基金	4.59
不動產投資與服務	1.02
其他淨資產	0.76
	100.00

持 股 量		市 場 價 值		淨 資 產	
說 明		(美 金)		%	
允 許 於 正 式 交 易 所 上 市 或 於 其 他 受 規 管 市 場 交 易 的 可 轉 換 證 券 和 貨 幣 市 場 工 具					
基 金					
愛 爾 蘭					
418,646,825	BlackRock ICS US Dollar Liquidity Fund™	418,646,825	2.75		
總 基 金 數		418,646,825	2.75		
普 通 股 / 優 先 股 (股 份)					
澳 洲					
751,373	CSL	156,534,463	1.03		
比 利 時					
378,733	UCB*	68,963,014	0.45		
開 曼 群 島					
5,874,000	Abbisko Cayman	2,365,155	0.02		
3,127,626	Antengene	256,680	0.00		
1,000,000	Everest Medicines	2,654,400	0.02		
313,692	Legend Biotech ADR*	17,936,909	0.12		
		23,213,144	0.16		
丹 麥					
6,742,974	Novo Nordisk	935,342,675	6.15		
103,494	Zealand Pharma*	13,685,951	0.09		
		949,028,626	6.24		
法 國					
549,351	EssilorLuxottica*	131,670,490	0.87		
4,208,630	Sanofi	473,604,402	3.11		
		605,274,892	3.98		
德 國					
189,970	BioNTech ADR*	16,620,475	0.11		
306,448	Merck	59,958,631	0.40		
89,122	Sartorius*	24,588,947	0.16		
1,362,988	Siemens Healthineers*	79,618,398	0.52		
		180,786,451	1.19		
愛 爾 蘭					
1,733,870	Medtronic	153,222,092	1.01		
276,386	STERIS	65,876,603	0.43		
		219,098,695	1.44		
日 本					
2,758,900	Daiichi Sankyo*	115,769,174	0.76		
491,300	Eisai*	20,653,096	0.14		
		136,422,270	0.90		
澤 西 島					
523,912	Novocure*	10,394,414	0.07		
荷 蘭					
241,100	Argenx ADR*	124,778,894	0.82		
1,246,726	QIAGEN*	57,411,732	0.38		
		182,190,626	1.20		
瑞 士					
748,034	Alcon	73,073,894	0.48		
175,969	Lonza	115,028,342	0.76		
1,395,471	Novartis	168,216,428	1.11		
1,469,463	Roche	497,405,239	3.27		
190,219	Sonova*	66,246,308	0.43		
		919,970,211	6.05		
英 國					
3,538,785	AstraZeneca*	618,145,777	4.07		
715,560	Autolus Therapeutics ADR	2,729,861	0.02		

持 股 量		市 場 價 值		淨 資 產	
說 明		(美 金)		%	
2,583,311 GSK				56,439,716	0.37
196,270 Immunocore ADR*				6,879,264	0.04
				684,194,618	4.50
美 國					
2,589,752 Abbott Laboratories		292,512,488	1.92		
3,201,969 AbbVie*		625,632,723	4.12		
431,987 Agilent Technologies		61,376,713	0.40		
134,354 Align Technology*		32,118,667	0.21		
2,468,246 Allogene Therapeutics		6,565,534	0.04		
336,410 Alnylam Pharmaceuticals*		89,818,106	0.59		
1,685,111 Amgen		562,827,074	3.70		
968,634 Baxter International*		37,059,937	0.25		
765,047 Becton Dickinson		184,506,385	1.21		
791,817 Biogen		162,401,667	1.07		
508,289 BioMarin Pharmaceutical*		46,289,880	0.30		
289,213 Bio-Techne*		21,656,269	0.14		
246,489 Blueprint Medicines		23,091,090	0.15		
8,106,891 Boston Scientific*		659,252,376	4.34		
1,289,151 Cencora*		306,972,636	2.02		
824,982 Centene		64,670,339	0.43		
539,655 Cigna		194,934,179	1.28		
801,140 Cooper		84,648,452	0.56		
1,604,704 Danaher*		429,499,025	2.83		
303,320 Denali Therapeutics*		7,434,373	0.05		
522,267 Dexcom		36,349,783	0.24		
247,205 Dyne Therapeutics*		11,195,915	0.07		
2,281,360 Edwards Lifesciences*</					

* 本證券全部或部分代表借貸證券。

貝萊德世界健康科學基金 (基金之配息來源可能為本金) (World Healthscience Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美金)	淨 資 產 %
其他可轉讓證券			
普通股 (股份)			
221,178	美國 Mirati Therapeutics**	157,036	0.00
普通股 (股份) 總額		157,036	0.00
權 利			
264,817	美國 Contra Abiomed (31/12/2049)**	429,004	0.00
共有權利		429,004	0.00
其他可轉讓證券總額		586,040	0.00
普通股／優先股 (股份) 總額		15,161,050,712	99.74
其他淨資產		38,991,371	0.26
淨資產總額 (美金)		15,200,042,083	100.00

** 證券依附註 2(j) 詳列之公平計價調整。

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	79,140,148	USD	51,962,812	BNY Mellon	13/9/2024	1,726,901
USD	301,293	AUD	448,939	BNY Mellon	13/9/2024	(3,275)
未實現淨增值						1,723,626
離岸人民幣避險股份類別						
CNY	1,052,081,378	USD	147,182,397	BNY Mellon	13/9/2024	1,600,608
USD	2,107,967	CNY	15,012,296	BNY Mellon	13/9/2024	(15,056)
未實現淨增值						1,585,552
歐元避險股份類別						
EUR	258,426,163	USD	282,960,578	BNY Mellon	13/9/2024	3,401,062
USD	531,098	EUR	479,314	BNY Mellon	13/9/2024	(34)
未實現淨增值						3,401,028
港幣避險股份類別						
HKD	205,374,739	USD	26,392,034	BNY Mellon	13/9/2024	(44,939)
USD	686,944	HKD	5,350,596	BNY Mellon	13/9/2024	526
未實現淨減值						(44,413)
日圓避險股份類別						
JPY	259,089,144	USD	1,782,045	BNY Mellon	13/9/2024	493
USD	21,899	JPY	3,187,294	BNY Mellon	13/9/2024	(29)
未實現淨增值						464
新加坡幣避險股份類別						
SGD	209,491,976	USD	158,477,235	BNY Mellon	13/9/2024	2,325,345
USD	925,428	SGD	1,211,514	BNY Mellon	13/9/2024	(4,515)
未實現淨增值						2,320,830
未實現淨增值總額 (美金曝險部位 - 美金 681,730,000)						8,987,087

貝萊德世界健康科學基金 (基金之配息來源可能為本金) (World Healthscience Fund) 續

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
藥物	45.73
醫療保健產品	25.84
醫療保健服務	12.43
生物科技	12.37
投資基金	2.75
電子產品	0.62
其他淨資產	0.26
	100.00

貝萊德世界礦業基金 (基金之配息來源可能為本金) (World Mining Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %	持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				秘魯			
		3,232,126		3,232,126	Sociedad Minera Cerro Verde	129,026,470	2.69
普通股 (股份)				南非			
	澳洲			1,905,814	Impala Platinum*	8,317,451	0.18
10,379,832	BHP	287,025,683	5.99	1,625,457	Northam Platinum	9,752,281	0.20
9,746,306	Chalice Mining*	7,238,422	0.15			18,069,732	0.38
10,802,894	Champion Iron*	45,940,676	0.96	英國			
5,034,479	Deterra Royalties*	12,565,856	0.26	7,825,608	Anglo American*	228,631,975	4.77
6,996,397	Equatorial Resources	593,163	0.01	1,220,090	Anglogold Ashanti*	36,505,093	0.76
10,417,459	Iluka Resources*	43,524,344	0.91	1,077,428	Antofagasta*	26,258,813	0.55
10,447,956	Lynas Rare Earths*	50,029,454	1.04	2,193,406	Endeavour Mining	46,842,615	0.98
1,008,262	Mineral Resources*	27,456,721	0.57	4,869,588	Rio Tinto	306,399,034	6.39
81,360,247	Nickel Industries*	46,353,365	0.97			644,637,530	13.45
13,573,634	Northern Star Resources*	140,488,376	2.93	美國			
43,578	Woodside Energy*	803,649	0.02	6,523,604	Freeport-McMoRan	287,495,228	6.00
		662,019,709	13.81	4,964,728	Ivanhoe Electric / US*	35,199,921	0.73
巴西				5,886,965	Newmont	315,953,412	6.59
4,303,293	Vale ADR	45,184,577	0.94	788,860	Nucor	119,180,969	2.48
加拿大				845,050	Southern Copper*	85,679,619	1.79
3,583,948	Agnico Eagle Mines/Mines			473,897	Steel Dynamics*	56,426,916	1.18
	Agnico Eagle Limitee*	293,293,884	6.12			899,936,065	18.77
6,704,574	Barrick Gold	135,901,715	2.83	普通股 (股份) 總額			
1,805,695	Cameco*	73,094,534	1.52			4,707,496,190	98.18
8,181,606	Capstone Copper	57,211,044	1.19	債券			
718,234	ERO Copper	14,678,267	0.31	巴西			
786,648	Filo	18,610,961	0.39	BRL 6,750	Vale 0% 30/3/2172	40,229	0.00
3,538,790	First Quantum Minerals*	43,980,324	0.92	總債券			
16,510,094	Foran Mining	47,930,386	1.00			40,229	0.00
7,651,246	Foran Mining	22,212,301	0.46	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			
742,938	Franco-Nevada	90,933,525	1.90			4,707,536,419	98.18
1,766,300	Hudbay Minerals	14,145,485	0.29	其他可轉讓證券			
13,806,897	Ivanhoe Mines	184,083,722	3.84	普通股 (股份)			
6,421,812	Kinross Gold	58,143,727	1.21	俄羅斯聯邦			
9,680,207	Lundin Mining*	99,489,555	2.07	1	Polyus**	—	0.00
3,342,962	Sigma Lithium	36,365,634	0.76	376,830	Polyus**	41	0.00
7,165,183	Solaris Resources	16,656,910	0.35			41	0.00
1,924,831	Stelco*	93,832,205	1.96	普通股 (股份) 總額			
4,131,950	Teck Resources*	197,105,265	4.11			41	0.00
3,651,876	Wheaton Precious Metals	225,385,272	4.70	其他可轉讓證券總額			
		1,723,054,716	35.93			41	0.00
澤西島				普通股 / 優先股 (股份) 總額			
73,128,329	Glencore*	386,734,389	8.07			4,707,536,460	98.18
4,540,077	Metals Acquisition	53,487,557	1.11	其他淨資產			
		440,221,946	9.18			87,162,690	1.82
盧森堡				淨資產總額 (美金)			
2,391,505	ArcelorMittal*	56,393,394	1.18			4,794,699,150	100.00
挪威							
15,791,607	Norsk Hydro	88,952,051	1.85				

* 本證券全部或部分代表借貸證券。
 ** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德世界礦業基金 (基金之配息來源可能為本金)

(World Mining Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	33,906,842	USD	22,285,849	BNY Mellon	13/9/2024	717,002
USD	1,018,177	AUD	1,523,335	BNY Mellon	13/9/2024	(15,278)
未實現淨增值						701,724
瑞士法郎避險股份類別						
CHF	12,623,319	USD	14,776,077	BNY Mellon	13/9/2024	98,469
USD	775,618	CHF	659,754	BNY Mellon	13/9/2024	(1,798)
未實現淨增值						96,671
歐元避險股份類別						
EUR	128,441,254	USD	140,695,753	BNY Mellon	13/9/2024	1,629,833
USD	6,439,960	EUR	5,834,227	BNY Mellon	13/9/2024	(24,961)
未實現淨增值						1,604,872
英鎊避險股份類別						
GBP	6,025,424	USD	7,667,979	BNY Mellon	13/9/2024	253,461
USD	592,120	GBP	456,123	BNY Mellon	13/9/2024	(7,532)
未實現淨增值						245,929
港幣避險股份類別						
HKD	23,551,471	USD	3,026,005	BNY Mellon	13/9/2024	(4,635)
USD	152,064	HKD	1,184,348	BNY Mellon	13/9/2024	126
未實現淨減值						(4,509)
波蘭幣避險股份類別						
PLN	33,618,180	USD	8,518,728	BNY Mellon	13/9/2024	185,026
USD	471,570	PLN	1,833,956	BNY Mellon	13/9/2024	(3,240)
未實現淨增值						181,786
新加坡幣避險股份類別						
SGD	50,228,598	USD	38,014,772	BNY Mellon	13/9/2024	539,880
USD	2,308,147	SGD	3,026,225	BNY Mellon	13/9/2024	(14,744)
未實現淨增值						525,136
未實現淨增值總額 (美金曝險部位 - 美金 250,105,022)						3,351,609

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
礦業	84.77
鐵/鋼	9.28
煤炭	4.11
油氣生產商	0.02
其他淨資產	1.82
	100.00

貝萊德世界地產證券基金 (基金之配息來源可能為本金) (World Real Estate Securities Fund)

至 2024 年 8 月 31 日止之投資組合

持 股 量 說 明				市 場 價 值 (美 金)	淨 資 產 %	持 股 量 說 明				市 場 價 值 (美 金)	淨 資 產 %		
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具						瑞 典							
						74,273	Castellum			1,018,318	0.72		
						42,907	Sagax			1,130,592	0.79		
普 通 股 （ 股 份 ）												2,148,910	1.51
澳 洲						瑞 士							
24,416	Charter Hall Retail REIT		60,279	0.04	12,278	Swiss Prime Site*			1,382,937	0.98			
50,287	Goodman		1,139,179	0.80	英 國								
149,199	GPT		497,875	0.35									
126,298	Lendlease*		579,072	0.41									
1,130,944	National Storage REIT		1,856,292	1.31									
86,335	NEXTDC		992,536	0.70									
749,550	Region RE		1,148,944	0.81	57,083	Big Yellow			951,488	0.67			
					1,176,345	Tritax Big Box REIT			2,531,398	1.78			
					181,011	UNITE			2,286,680	1.61			
				6,274,177	4.42							5,769,566	4.06
比 利 時						美 國							
11,004	VGP		1,140,795	0.80	52,190	Agree Realty			3,825,527	2.69			
加 拿 大						3,386	Alexandria Real Estate						
						Equities			401,444	0.28			
150,335	Choice Properties Real Estate				24,361	AvalonBay Communities			5,449,068	3.84			
				1,632,040	1.15	21,851	BXP			1,644,943	1.16		
開 曼 群 島						39,801	Cousins Properties			1,124,776	0.79		
						284,500	CK Asset		1,151,006	0.81	46,154	CubeSmart	
438,000	Wharf Real Estate Investment		1,277,767	0.90	12,313	Digital Realty Trust			1,856,185	1.31			
				2,428,773	1.71	13,226	EastGroup Properties			2,440,991	1.72		
法 國						50,943	EPR Properties			2,396,359	1.69		
						9,902	Equinix			8,167,764	5.75		
29,959	Unibail-Rodamco-Westfield		2,419,001	1.70	72,039	Essential Properties Realty							
德 國						Trust			2,306,689	1.62			
						29,521	Extra Space Storage			5,208,685	3.67		
93,129	Vonovia		3,237,856	2.28	22,215	Federal Realty Investment							
香 港						Trust			2,548,727	1.80			
						96,852	Healthpeak Properties			2,166,579	1.53		
701,720	Link REIT		3,320,368	2.34	12,391	Host Hotels & Resorts			221,179	0.16			
213,000	Sun Hung Kai Properties		2,088,109	1.47	98,509	Invitation Homes			3,597,549	2.53			
				5,408,477	3.81	22,100	Lineage*			1,859,715	1.31		
日 本						25,261	Mid-America Apartment						
						Communities			4,081,925	2.88			
599	Daiwa House REIT				55,430	Omega Healthcare Investors*			2,189,485	1.54			
				970,762	0.68	53,224	Prologis			6,698,773	4.72		
2,713	Invincible Investment*		1,204,038	0.85	56,261	Regency Centers			4,067,108	2.87			
20,800	Japan Airport Terminal		718,340	0.50	35,876	Rexford Industrial Realty			1,813,891	1.28			
3,156	Japan Hotel REIT				24,709	Ryman Hospitality Properties			2,561,582	1.80			
				1,621,797	1.14	7,187	SBA Communications			1,635,617	1.15		
67,100	Katitas		865,718	0.61	16,253	Simon Property			2,695,235	1.90			
944	KDX Realty Investment		1,048,024	0.74	16,527	SITE Centers			992,777	0.70			
216,400	Mitsubishi Estate*		3,717,424	2.62	49,511	STAG Industrial			1,990,837	1.40			
454	Mitsui Fudosan Logistics Park		1,370,795	0.97	20,302	Sun Communities			2,722,498	1.92			
989	Orix JREIT*		1,030,718	0.73	55,633	Ventas			3,428,105	2.41			
129,500	Tokyu Fudosan*		928,813	0.65	119,803	VICI Properties			3,985,846	2.81			
				13,476,429	9.49	37,136	Welltower*			4,501,254	3.17		
新 加 坡												90,965,429	64.08
						546,400	CapitaLand Investment*		1,135,920	0.80	普 通 股 （ 股 份 ） 總 額		
西 班 牙						允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額						140,480,026	98.95
												23,400	Cellnex Telecom
174,236	Merlin Properties Socimi		2,144,042	1.51	普 通 股 / 優 先 股 （ 股 份 ） 總 額						140,480,026	98.95	
				3,059,716							2.16	其 他 淨 資 產	
						淨 資 產 總 額 （ 美 金 ）						141,968,818	100.00

* 本證券全部或部分代表借貸證券。

貝萊德世界地產證券基金 (基金之配息來源可能為本金)
 (World Real Estate Securities Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

						未實現增值／ (減值) (美金)
貨幣	購買	貨幣	出售	交易對手	到期日	
AUD	3,509,000	USD	2,368,608	Nomura	15/10/2024	13,744
AUD	262,000	USD	171,852	BNY Mellon	15/10/2024	6,027
AUD	149,000	USD	97,535	Deutsche Bank	15/10/2024	3,624
CAD	2,092,000	USD	1,537,141	Citibank	15/10/2024	16,213
CAD	7,000	USD	5,113	Bank of America	15/10/2024	85
CHF	222,000	USD	250,082	Citibank	15/10/2024	12,531
CHF	16,000	USD	18,338	Morgan Stanley	15/10/2024	589
CHF	48,000	USD	55,255	Citigroup	15/10/2024	1,526
CHF	86,000	USD	102,054	Deutsche Bank	15/10/2024	(321)
EUR	24,000	USD	26,352	Bank of America	15/10/2024	282
EUR	741,000	USD	818,080	Morgan Stanley	15/10/2024	4,266
EUR	165,000	USD	179,191	Citigroup	15/10/2024	3,922
GBP	381,000	USD	489,109	Citibank	15/10/2024	11,907
GBP	11,000	USD	14,141	Citigroup	15/10/2024	324
GBP	151,000	USD	193,700	Morgan Stanley	15/10/2024	4,866
GBP	164,000	USD	215,939	Bank of America	15/10/2024	(278)
HKD	2,147,000	USD	275,815	Morgan Stanley	15/10/2024	(15)
HKD	4,752,000	USD	610,097	Citibank	15/10/2024	335
HKD	3,819,000	USD	490,120	Bank of America	15/10/2024	461
HKD	2,806,000	USD	360,596	BNY Mellon	15/10/2024	(143)
HKD	989,000	USD	127,115	Deutsche Bank	15/10/2024	(71)
ILS	1,494,000	USD	409,026	Deutsche Bank	15/10/2024	2,253
JPY	13,961,363	USD	87,862	Nomura	15/10/2024	8,651
JPY	22,365,000	USD	147,365	BNY Mellon	15/10/2024	7,241
JPY	6,632,000	USD	43,574	Morgan Stanley	15/10/2024	2,272
JPY	37,605,000	USD	257,807	Deutsche Bank	15/10/2024	2,150
KRW	164,831,000	USD	119,821	Citibank	15/10/2024	3,970
NOK	632,000	USD	59,684	Morgan Stanley	15/10/2024	18
NZD	730,000	USD	446,920	BNY Mellon	15/10/2024	9,718
SEK	2,798,000	USD	266,090	Citibank	15/10/2024	6,997
SEK	1,519,000	USD	142,319	Morgan Stanley	15/10/2024	5,937
SEK	1,772,000	USD	171,987	Citigroup	15/10/2024	962
SEK	1,681,000	USD	158,402	Deutsche Bank	15/10/2024	5,665
SEK	313,000	USD	29,892	Bank of America	15/10/2024	657
SGD	3,849,000	USD	2,862,365	Bank of America	15/10/2024	97,523
SGD	27,000	USD	20,268	Citigroup	15/10/2024	495
USD	5,942,560	HKD	46,305,000	Citibank	15/10/2024	(5,687)
USD	2,467,880	EUR	2,268,000	Deutsche Bank	15/10/2024	(49,097)
USD	432,339	AUD	654,000	BNY Mellon	15/10/2024	(11,679)
USD	829,859	JPY	124,084,000	Deutsche Bank	15/10/2024	(27,913)
USD	65,533	SEK	702,000	Citibank	15/10/2024	(2,983)
USD	28,459	GBP	22,000	Morgan Stanley	15/10/2024	(471)
USD	557,144	GBP	427,000	Deutsche Bank	15/10/2024	(4,361)
USD	365,012	AUD	557,000	Deutsche Bank	15/10/2024	(13,149)
USD	947,197	JPY	140,527,000	BNY Mellon	15/10/2024	(24,243)
USD	702,342	EUR	634,000	Morgan Stanley	15/10/2024	(1,258)
USD	473,960	HKD	3,686,000	Citigroup	15/10/2024	464
USD	179,637	CHF	152,000	Morgan Stanley	15/10/2024	(170)
USD	191,928	GBP	151,000	Bank of America	15/10/2024	(6,638)
USD	55,205	AUD	84,000	Morgan Stanley	15/10/2024	(1,825)
USD	36,818	SGD	48,000	Deutsche Bank	15/10/2024	(95)
USD	126,523	JPY	18,327,000	Bank of America	15/10/2024	(168)
USD	124,108	GBP	94,000	Citigroup	15/10/2024	497
USD	514,942	HKD	4,008,000	BNY Mellon	15/10/2024	83
USD	95,976	SEK	981,000	Morgan Stanley	15/10/2024	230
USD	130,015	CAD	175,000	Morgan Stanley	15/10/2024	74
USD	316,970	AUD	466,000	Citigroup	15/10/2024	591
未實現淨增值						86,585

貝萊德世界地產證券基金 (基金之配息來源可能為本金)
 (World Real Estate Securities Fund) 續

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	1,499,980	USD	985,090	BNY Mellon	13/9/2024	32,516
USD	18,148	AUD	27,210	BNY Mellon	13/9/2024	(311)
未實現淨增值						32,205
瑞士法郎避險股份類別						
CHF	560,167	USD	655,929	BNY Mellon	13/9/2024	4,139
USD	11,732	CHF	10,042	BNY Mellon	13/9/2024	(101)
未實現淨增值						4,038
離岸人民幣避險股份類別						
CNY	2,287,141	USD	319,955	BNY Mellon	13/9/2024	3,487
USD	6,254	CNY	44,620	BNY Mellon	13/9/2024	(56)
未實現淨增值						3,431
港幣避險股份類別						
HKD	14,387	USD	1,849	BNY Mellon	13/9/2024	(3)
USD	33	HKD	261	BNY Mellon	13/9/2024	–
未實現淨減值						(3)
新加坡幣避險股份類別						
SGD	366,376	USD	277,296	BNY Mellon	13/9/2024	3,928
USD	35,982	SGD	47,167	BNY Mellon	13/9/2024	(223)
未實現淨增值						3,705
未實現淨增值總額 (美金曝險部位 – 美金 30,890,862)						129,961

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
不動產投資信託	83.26
不動產投資與服務	12.02
工程與建築	1.56
私募股權	0.80
通訊	0.70
建築材料	0.61
其他淨資產	1.05
	100.00

持 股 量		市 場 價 值 (美 金)		淨 資 產 %	持 股 量		市 場 價 值 (美 金)		淨 資 產 %
允 許 於 正 式 交 易 所 上 市 或 於 其 他 受 規 管 市 場 交 易 的 可 轉 換 證 券 和 貨 幣 市 場 工 具									
基 金									
319,388,968		愛 爾 蘭 BlackRock ICS US Dollar Liquidity Fund™	319,388,968	2.64					
總 基 金 數					319,388,968 2.64				
普 通 股 (股 份)									
48,824		加 拿 大 Constellation Software	156,332,449	1.30					
704,538		Thomson Reuters*	119,758,264	0.99					
					276,090,713 2.29				
2,788,103		開 曼 群 島 NU	40,594,780	0.34					
844,613		德 國 SAP	184,965,035	1.53					
210,003		愛 爾 蘭 Accenture	71,776,925	0.59					
163,982		以 色 列 CyberArk Software*	47,335,044	0.39					
5,773,800		日 本 Hitachi*	141,687,369	1.17					
1,487,800		Nintendo*	80,768,037	0.67					
					222,455,406 1.84				
668,752		哈 薩 克 Kaspi.KZ JSC ADR	86,997,948	0.72					
453,749		盧 森 堡 Spotify Technology	155,436,257	1.29					
174,106		荷 蘭 ASM International	117,747,532	0.98					
334,462		ASML	302,545,442	2.50					
					420,292,974 3.48				
848,553		紐 西 蘭 Xero*	82,208,844	0.68					
7,793,000		臺 灣 Quanta Computer	65,286,784	0.54					
1,343,592		Taiwan Semiconductor Manufacturing ADR*	230,735,054	1.91					
					296,021,838 2.45				
896,709		英 國 ARM ADR*	122,158,667	1.01					
2,914,515		RELX	136,125,225	1.13					
					258,283,892 2.14				
1,199,537		美 國 Advanced Micro Devices	177,759,388	1.47					
1,194,863		Alphabet	194,882,156	1.61					
1,784,325		Amazon.com	312,827,859	2.59					
4,722,809		Apple	1,081,901,086	8.95					
585,315		Applied Materials	115,646,538	0.96					
352,732		Arista Networks	122,937,684	1.02					
368,952		Autodesk	99,353,239	0.82					
3,637,582		Broadcom	592,452,980	4.90					
1,438,000		Cadence Design Systems	386,103,000	3.20					
610,866		Coherent*	48,197,327	0.40					
405,765		Crowdstrike	114,019,965	0.94					
					430,910 Datadog 50,244,106 0.42				
					507,048 Dell Technologies 57,169,662 0.47				
					413,460 Electronic Arts 61,969,385 0.51				
					269,086 Equifax* 81,761,781 0.68				
					135,564 Fair Isaac 233,555,082 1.93				
					147,061 Guidewire Software* 21,787,087 0.18				
					530,870 Informatica 13,282,367 0.11				
					279,079 Intuit 174,915,554 1.45				
					153,341 Lam Research 125,745,754 1.04				
					2,171,925 Marvell Technology 161,764,974 1.34				
					379,100 Mastercard 182,983,988 1.51				
					111,446 MercadoLibre 228,888,909 1.89				
					755,640 Meta Platforms 392,804,341 3.25				
					2,573,825 Micron Technology 252,260,588 2.09				
					2,669,149 Microsoft 1,112,074,239 9.20				
					359,417 MongoDB* 102,078,022 0.84				
					292,418 Monolithic Power Systems* 275,580,572 2.28				
					152,987 Motorola Solutions 67,265,324 0.56				
					134,087 Netflix 93,704,018 0.77				
					1,034,898 Nutanix 66,243,821 0.55				
					9,540,405 NVIDIA 1,153,625,773 9.55				
					2,127,426 Oracle 299,371,387 2.48				
					270,935 Palo Alto Networks* 97,536,600 0.81				
					157,137 S&P Global 80,495,000 0.66				
					1,880,010 Samsara* 75,839,603 0.63				
					237,003 ServiceNow 199,054,080 1.65				
					454,942 Take-Two Interactive Software* 73,227,464 0.61				
					883,984 Tesla 185,459,843 1.54				
					1,226,683 Uber Technologies 89,461,991 0.74				
					1,170,457 Vertiv* 96,387,134 0.80				
					1,326,031 Western Digital* 85,356,616 0.71				
					315,264 Zscaler* 62,920,389 0.52				
					9,500,896,676 78.63				
普 通 股 (股 份) 總 額					11,643,356,332 96.37				
允 許 於 正 式 交 易 所 上 市 或 於 其 他 受 規 管 市 場 交 易 的 可 轉 換 證 券 和 貨 幣 市 場 工 具 總 額					11,962,745,300 99.01				
其 他 可 轉 讓 證 券									
普 通 股 (股 份) 及 認 股 權 證									
28,125		澳 洲 Canva Npv**	29,420,156	0.24					

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德世界科技基金 (基金之配息來源可能為本金)

(World Technology Fund) 續

至 2024 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美 金)	淨 資 產 %
19,160	Unqork**	109,404	0.00
10,880	Unqork**	52,877	0.00
249,240	Unqork**	1,198,844	0.01
29,880	Unqork**	145,814	0.00
		117,985,573	0.98
普通股（股份）及認股權證總額		167,993,530	1.39
其他可轉讓證券總額		167,993,530	1.39
普通股／優先股（股份）總額		12,130,738,830	100.40
其他淨負債		(48,425,629)	(0.40)
淨資產總額（美金）		12,082,313,201	100.00

** 證券依附註 2(j) 詳列之公平計價調整。

至 2024 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未實現增值／ (減值) (美金)
澳幣避險股份類別						
AUD	52,778,005	USD	34,689,946	BNY Mellon	13/9/2024	1,115,352
USD	3,654,620	AUD	5,440,791	BNY Mellon	13/9/2024	(36,503)
未實現淨增值						1,078,849
巴西雷里爾避險股份類別						
BRL	6,082,879	USD	1,076,887	BNY Mellon	13/9/2024	(3,953)
USD	96,380	BRL	533,582	BNY Mellon	13/9/2024	2,265
未實現淨減值						(1,688)
離岸人民幣避險股份類別						
CNY	610,789,233	USD	85,451,167	BNY Mellon	13/9/2024	925,297
USD	15,887,692	CNY	113,192,095	BNY Mellon	13/9/2024	(119,810)
未實現淨增值						805,487
歐元避險股份類別						
EUR	203,273,529	USD	222,661,612	BNY Mellon	13/9/2024	2,585,518
USD	10,740,497	EUR	9,691,956	BNY Mellon	13/9/2024	796
未實現淨增值						2,586,314
英鎊避險股份類別						
GBP	1,339,143	USD	1,703,714	BNY Mellon	13/9/2024	56,816
USD	132,832	GBP	102,067	BNY Mellon	13/9/2024	(1,353)
未實現淨增值						55,463
日圓避險股份類別						
JPY	979,246,318	USD	6,731,353	BNY Mellon	13/9/2024	5,875
USD	372,546	JPY	53,944,465	BNY Mellon	13/9/2024	1,404
未實現淨增值						7,279
新加坡幣避險股份類別						
SGD	497,341,530	USD	376,410,719	BNY Mellon	13/9/2024	5,340,534
USD	18,397,358	SGD	24,100,290	BNY Mellon	13/9/2024	(101,727)
未實現淨增值						5,238,807
未實現淨增值總額 (美金曝險部位 - 美金 787,656,092)						9,770,511

貝萊德世界科技基金 (基金之配息來源可能為本金)

(World Technology Fund) 續

至 2024 年 8 月 31 日止之產業明細

	淨資產 %
半導體	30.03
軟體	29.05
電腦	13.11
網際網路	12.95
投資基金	2.64
商業服務	2.47
機械建造與礦業	1.97
通訊	1.58
汽車製造商	1.54
其他多元化金融服務	1.51
媒體	0.99
應用軟體	0.91
玩具、遊戲愛好	0.67
電子產品	0.40
銀行	0.34
資料處理及外包服務	0.17
系統軟體	0.07
其他淨負債	(0.40)
	100.00

財務報表附註事項

1. 組織

本公司為一家股份有限公司 (société anonyme)，係依據盧森堡大公國法律所成立之開放式可變資本投資公司 (société d'investissement à capital variable)。本公司已獲盧森堡金融業監管委員會 (Commission de Surveillance du Secteur Financier) (下稱「盧森堡金監會」) 根據西元 (下同) 2010 年 12 月 17 日法例 (經不時修訂) 第 I 部分條文規定的可轉讓證券集合投資計劃 (下稱「UCITS」)，並根據該法例受監管。

本公司為傘型結構公司，由責任明確劃分的獨立成分基金組成。各成分基金的責任明確劃分，且本公司整體上無須為各成分基金之債務向第三方負責。各成分基金由獨立的投資組合組成，投資組合按照適用於該投資基金的投資目標維持和進行投資。

截至 2024 年 8 月 31 日，本公司發行 108 檔子基金股份 (以下簡稱一檔「基金」)，統稱為「基金」。詳如附錄 I 所述，個別基金均為獨立的資產池，以其基金股份為代表劃分股份類別，詳情請參見附錄 I。

各類股份類別於本公司享有相同的權利，惟其特徵與收費結構互異，更詳細的說明請參閱本公司之公開說明書。

重大事件

2022 年 3 月 1 日起，由於貝萊德新興歐洲基金 (就本段其餘部分而言，稱為「本基金」) 對俄羅斯投資規模較大，董事會認為，為了基金及其股東的利益，根據公開說明書中的基金酌情權，應暫時停止申購、贖回及轉換基金的所有股份類別及資產淨值計算，直至另行通知。2022 年 3 月 3 日，董事會決定進一步大幅降低基金持有的俄羅斯證券價值。2022 年 3 月 9 日，管理公司董事會作出額外特別決定，在基金的評價、申購及贖回暫停時，免除其管理費及與基金相關的年度服務費 (自 2022 年 3 月 1 日起生效)，直到透過貝萊德網站另行通知為止。自 2023 年 1 月起，月底指示性資產淨值已在貝萊德網站上公佈。年報揭露的資產淨值為截至 2024 年 8 月 31 日本基金之資產淨值。自 2024 年 3 月 18 日起，董事會通知貝萊德新興歐洲基金股東其決定將基金的流動資產和可交易部分轉移至本公司內新成立的子基金。本基金將保持暫停，並將在可行時盡快清算。自 2024 年 5 月 13 日起，本公司推出貝萊德新興歐洲 II 基金。同日，貝萊德新興歐洲基金的流動資產和可交易部分轉移至貝萊德新興歐洲 II 基金。股東在新成立的基金中獲得同等股份類別的相同數量股份。

2023 年 10 月 26 日，本公司公佈更新版公開說明書。

自 2024 年 2 月 23 日起，貝萊德環球動力股票基金 (本基金非屬環境、社會及治理相關主題基金) 之英文名稱變更為 Sustainable Global Dynamic Equity Fund。

2024 年 2 月 23 日，本公司發佈更新版之公開說明書。

公開說明書補充內容於 2024 年 3 月 23 日發佈並生效。

自 2024 年 3 月 31 日起，Paul Freeman 辭任本公司董事。

自 2024 年 6 月 17 日起，貝萊德新興歐洲 II 基金將其投資目標、政策和名稱變更為以美元計價的貝萊德新興市場 (中國除外) 基金。

自 2024 年 6 月 19 日起，Benjamin Gregson 被任命為本公司的董事會董事。

2. 重要會計政策摘要

本公司財務報表係根據持續經營原則編製而成，但貝萊德新興歐洲基金除外，由於董事會決定在期末後終止該基金，因此該基金

按非持續經營原則編製，請參閱附註 1 與附註 19。對於這些基金，已一致地套用下述重大會計政策，但截至 2024 年 8 月 31 日的剩餘資產帳面價值以其估計可實現淨值列報，並且所有負債皆以其估計結算金額列報。財務報表乃根據盧森堡當局就盧森堡投資公司編製財務報表所規定的相關法律及法規要求而編製，包括下列主要會計政策：

(a) 投資及其他資產的估價

本公司的投資及其他資產按如下方法估價：

- ▶ 允許於正式交易所上市或於其他受規管市場交易的可轉換證券價值按在計價日可獲得的最新市場價釐定。對於在估值時間後收市的市場買賣的證券，可用的最後所知價格為截至當時或其他時間的價格。倘該等證券或其他資產在一個以上的證券交易所或受規管市場掛牌或買賣，董事會可酌情選擇其中一個證券交易所或受規管市場作上述用途。例如，倘計算某些基金的資產淨值時相關證券市場已停止買賣，或當地政府選擇就國外投資徵收財務或交易費用，則可能會導致證券價值出現差異。因此，董事會已實施公平定價措施，以估計該等投資的公平價值。該等證券及衍生產品應按其可能實現的價值估價，由符合資格人士 (董事) 確定。由於公平定價過程既有之不確定性，這些估計價值可能會與既有證券市場的市值及最終可能復原的市值有顯著差異。本公司董事會將投資估值委託給管理公司的高級管理層；
- ▶ 無報價證券或未於任何證交所或其他監管市場交易或買賣之證券 (含封閉型投資基金之證券)，以及於此類其他市場報價或非報價但無可用評價之證券，亦或董事認為報價，無公平市價之代表性者，其價值應由董事根據預期之處分或取得價格審慎誠信決定。
- ▶ 固定收益證券未在證交所掛牌或在其他監管市場進行交易者，係按取自一或多家交易商或定價服務業者之最後可用中間價格或約當收益予以評價。店頭市場交易之證券係按最後可用買方出價予以評價。證券於一家以上證交所進行交易者，該證券之評價係採用管理公司董事會指定或指示為主要市場之證交所。投資組合證券同時於店頭市場及證交所進行交易者，評價係採用最大型且最具代表性的市場。
- ▶ 證券借貸：根據各借貸代理商的指示將證券交給第三方證券經紀人，證券的資產繼續作為基金投資組合的一部分進行估價；
- ▶ 貨幣市場工具可按名目價值加計任何應計利息或按逼近其公平市價的攤銷成本予以評價；
- ▶ 貝萊德美元儲備基金所持有之貨幣市場工具係逐日結算予以評價。不能使用按市價計算時，資產係透過按模型計價進行保守估值；
- ▶ 定期存款按攤餘成本估價，約等於其公平市場價值；
- ▶ 現金、存款、應付即期票據及其他債務和預付費用，除非不可取得，否則係按其面額評價；
- ▶ 資產，尤其是應收利息與股利、投資出售應收款及基金股份申購應收款所包含的資產按面值估算，除非有跡象表明不能得悉有關面值者除外；
- ▶ 負債，尤其是應付費用、應付收入分配、投資購買應付款及基金股份贖回應付款等負債按面值估算。

處置投資的已實現收益和損失採用平均成本法計算，並反映於營業報表和淨資產變動中。

財務報表附註事項 續

(b) 投資收益/開支

本公司以下列基礎替旗下投資之所得入帳：

- ▶ 利息收入按日計算，包括按直線法計算的溢價攤銷及折價增值；
- ▶ 現金與約當現金之利息、定期存款、集體投資計畫收益及貨幣市場存款收益按權責發生制確認；
- ▶ 股息收入於除息日累計，並顯示其預扣所得稅淨額；
- ▶ 證券借貸收益按應計基準確認；
- ▶ 債券一旦被認定為違約時，該違約證券的利息即停止累計。確認相關各方違約時，該項收入即告註銷；
- ▶ 預扣稅的退還以權責發生制為基礎；
- ▶ 投資組合內任何永久債券說明中提到的日期亦即該債券下次可購回日期；而投資組合中說明項下方揭露的利率亦即期間終止時適用的利率，僅供參考用，因為這類債券都必須承擔利率變動的風險。
- ▶ 所持有負有效利率資產之相關負收益費用係每日孳長，並於標的工具壽命期間認列於營運報告及淨資產變動表。

(c) 衍生性金融商品

本年度內，基金訂立了多個遠期外匯及期貨合約。開放型遠期外匯及期貨合約價值按評價基準日的平倉成本衡量。該等未結算合約產生的盈利／損失計入未實現增值／（減值），於淨資產報表下的資產或負債（如適用）內呈列。

基金可賣出備兌申購期權及出售期權，以及購入申購期權及出售期權。基金亦可投資價差期權與合成封頂期權。價差選期權是一種從二或多種資產的價差衍生價值的選擇權。合成封頂期權為一份雙方合約，提供買方利率上限或支付利息「封頂」。按參考指標利率超過履約利率的正值差額，利率上限本身提供定期付款。當本基金賣出及／或購入申購期權及交換期權時，本基金收或付的附加費用金額會反映成負債或資產。賣出期權的負債與買入選擇的資產，後續會逐日結算以反映期權的當前價值。董事會同意按中間價格或結算價格而非最後成交價對交易所買賣期權進行估價，因為該方法最能反映期權的估計實現價值。未列出的期權根據來自第三方定價機關的每日價格進行估價。若以行使期權的方式出售證券，收取（或支付）的權利金中將抵減（或加入）已售出證券價值。期權到期（或基金進行平倉交易），基金將按收取或支付的權利金（或按平倉交易的成本超出收取或支付的權利金的收益或虧損）實現期權的收益或虧損。

基金已簽訂交換協議，以一項工具產生的報酬交換另一項投資產生的報酬。信用違約交換是支付保障的賣家一連串的保證金，交換信用事件（協議預先約定）的或有款項。如可能，交換契約會根據第三方定價代理業者的每日價格逐日結算，且會向實際造市者驗證。如此項報價無法取得，交換契約會根據造市者每日報價定價。兩種情況下，報價變動記錄為營業報表和淨資產變動項目中未實現的升值或貶值淨項變化。交換契約到期或終止時，已實現淨損益列於營業報表和淨資產變動項目。

本年度內，基金已簽訂了互換期權交易。購買者有權但無義務在約定期間內以預訂利率簽訂利率交換契約。交換選擇權買家支付權利金給賣方取得權利。賣出的交換選擇權賦予購買者以支付浮動利率收取固定款項的權利。買入的交換選擇權賦予購買者以支付固定利率交換收取浮動利率金流的權利。當基金賣出／購買交換選擇權，淨資產變動表上會將基金所收取／支付權利金的等值金額記為負債或資產。

本年度內，部分基金購入了多個股權連結商品。按照約定日期以相關股票的市場價格向經紀人支付本金，作為固定息票支付或支付的回報。到期時，基金將收取本金加上（達到協議達成的上限）或減去任何相關股票的價值變動。

將予宣佈證券（To Be Announced Securities）（以下簡稱「TBA」）涉及到美國政府資助機構發行的不動產抵押貸款證券。這些機構通常匯集抵押貸款並出售所創建資金池的權益。TBA 涉及跟這些機構買賣供未來結算但尚未確定利率或到期日的資金池。TBA 於投資組合內單獨揭露。

在被視為適當的情況下，基金可選擇於交割前出售購入承諾。基金須待合約之結算日方可收取出售TBA所得之收益。在TBA 的銷售承諾未履行之期間，基金將持有等值之可交付證券或持有作抵銷用的TBA購買承諾（可於銷售承諾日當日或之前交付）以作為交易之保護。若雙方對同一 TBA 合約有抵銷交易，這些交易將被結算。結算日時賣方提前兩天交付指定證券，並於交易日收取現金。實務上，大部分 TBA 交易最後不會帶來實際 MBS 的轉移。賣方將於到期日前平倉或轉倉未完成的交易，而非親自結算。

倘以購入作抵銷用的TBA承購書履行將予宣佈證券的銷售承諾，則不論相關證券有否任何未實現損益，基金將因該承諾導致變現盈利或虧損。倘基金按承諾書交付證券，則基金可從銷售證券中實現損益，盈虧數額按照訂立承諾當日所定的單位價格計算。

截至 2024 年 8 月 31 日，基金持有未履行的 TBA，並於淨資產報表內列入投資出售應收款及投資購入應付款。

TBA 的市場價值列於淨資產報表中。未實現增值或貶值以及 TBA 銷售的已實現增值或貶值的淨變化列於營運報告及淨資產變動表。

(d) 外匯

以各基金計值貨幣以外的貨幣計值的投資成本已按照購買時的官方匯率進行換算。以各基金計值貨幣以外的貨幣計值的投資及其他資產已按照 2024 年 8 月 31 日基金於盧森堡估價時的現行匯率換算。

(e) 綜合財務報告

各別基金帳戶依其基金的貨幣為主表示。

本公司的綜合數據係以美元表示，並包含不同基金的財務報表總額。就淨資產報表而言，按照 2024 年 8 月 31 日基金於盧森堡估價時的現行匯率為：

貨幣	EUR	GBP	JPY	CHF	CNH
USD	0.9029	0.7607	145.56	0.8496	7.0794

就營運報告及淨資產變動表而言，匯率為本年度內的平均匯率：

貨幣	EUR	GBP	JPY	CHF	CNH
USD	0.9252	0.7929	150.5180	0.8867	7.2342

這些數字僅供資訊參考之用，並取到小數第四位。在財務報表，匯率取到小數第九位。

營業報表及淨資產變動表的綜合數據均以全年內的平均交易匯率計算。結果以 704,093,650 美元的外匯調整表示 2023 年 8 月 31 日至 2024 年 8 月 31 日之間的匯率變動。此為名目上的金額，對個別基金的淨資產並無影響。

財務報表附註事項 續

(f) 匯率

於 2024 年 8 月 31 日，換算以非基金基礎貨幣計值的投資、其他資產及其他負債時使用了下述匯率：

貨幣	GBP	USD	EUR	JPY	CHF	CNH
AED	0.2071	0.2723	0.2458	39.6309	0.2313	1.9275
ARS	0.0008	0.0011	0.0010	0.1532	0.0009	0.0075
AUD	0.5160	0.6782	0.6124	98.7260	0.5763	4.8016
BRL	0.1343	0.1766	0.1594	25.7044	0.1500	1.2502
CAD	0.5641	0.7415	0.6695	107.9373	0.6300	5.2496
CHF	0.8953	1.1770	1.0626	171.3187	1.0000	8.3322
CLP	0.0008	0.0011	0.0010	0.1597	0.0009	0.0078
CNH	0.1075	0.1413	0.1275	20.5610	0.1200	1.0000
CNY	0.1073	0.1411	0.1274	20.5355	0.1199	0.9988
COP	0.0002	0.0002	0.0002	0.0352	0.0002	0.0017
CZK	0.0337	0.0442	0.0399	6.4405	0.0376	0.3132
DKK	0.1130	0.1485	0.1341	21.6156	0.1262	1.0513
DOP	0.0128	0.0168	0.0151	2.4415	0.0143	0.1187
EGP	0.0156	0.0206	0.0186	2.9938	0.0175	0.1456
EUR	0.8426	1.1076	1.0000	161.2216	0.9411	7.8411
GBP	1.0000	1.3146	1.1869	191.3459	1.1169	9.3062
GHS	0.0486	0.0639	0.0577	9.3009	0.0543	0.4524
HKD	0.0975	0.1282	0.1158	18.6654	0.1090	0.9078
HUF	0.0021	0.0028	0.0025	0.4107	0.0024	0.0200
IDR	0.0000	0.0001	0.0001	0.0094	0.0001	0.0005
ILS	0.2091	0.2748	0.2481	40.0017	0.2335	1.9455
INR	0.0091	0.0119	0.0108	1.7355	0.0101	0.0844
ISK	0.0055	0.0072	0.0065	1.0544	0.0062	0.0513
JPY	0.0052	0.0069	0.0062	1.0000	0.0058	0.0486
KES	0.0059	0.0078	0.0070	1.1306	0.0066	0.0550
KRW	0.0006	0.0007	0.0007	0.1090	0.0006	0.0053
KWD	2.4894	3.2725	2.9546	476.3404	2.7804	23.1672
KZT	0.0016	0.0021	0.0019	0.3022	0.0018	0.0147
LKR	0.0025	0.0033	0.0030	0.4865	0.0028	0.0237
MXN	0.0386	0.0508	0.0458	7.3909	0.0431	0.3595
MYR	0.1760	0.2313	0.2089	33.6749	0.1966	1.6378
NGN	0.0005	0.0006	0.0006	0.0908	0.0005	0.0044
NOK	0.0718	0.0944	0.0852	13.7386	0.0802	0.6682
NZD	0.4758	0.6255	0.5647	91.0412	0.5314	4.4279
PEN	0.2029	0.2667	0.2408	38.8192	0.2266	1.8880
PHP	0.0135	0.0178	0.0161	2.5923	0.0151	0.1261
PLN	0.1970	0.2589	0.2338	37.6910	0.2200	1.8331
PYG	0.0001	0.0001	0.0001	0.0190	0.0001	0.0009
QAR	0.2089	0.2747	0.2480	39.9783	0.2334	1.9444
RON	0.1693	0.2226	0.2010	32.3999	0.1891	1.5758
RUB	0.0084	0.0110	0.0100	1.6057	0.0094	0.0781
SAR	0.2027	0.2665	0.2406	38.7893	0.2264	1.8865
SEK	0.0741	0.0974	0.0879	14.1740	0.0827	0.6894
SGD	0.5836	0.7671	0.6926	111.6631	0.6518	5.4308
THB	0.0225	0.0295	0.0267	4.3008	0.0251	0.2092
TRY	0.0223	0.0294	0.0265	4.2732	0.0249	0.2078
TWD	0.0238	0.0313	0.0282	4.5502	0.0266	0.2213
UAH	0.0185	0.0244	0.0220	3.5459	0.0207	0.1725
USD	0.7607	1.0000	0.9029	145.5600	0.8496	7.0794
UYU	0.0189	0.0248	0.0224	3.6150	0.0211	0.1758
UZS	0.0001	0.0001	0.0001	0.0115	0.0001	0.0006
VND	0.0000	0.0000	0.0000	0.0059	0.0000	0.0003
ZAR	0.0430	0.0565	0.0510	8.2202	0.0480	0.3998
ZMW	0.0290	0.0382	0.0345	5.5557	0.0324	0.2702

人民幣受外匯限制影響，並非可自由匯兌的貨幣。某檔未於臺灣註冊之基金使用之匯率為離岸人民幣（「CNH」）匯率，而非境內人民幣（「CNY」）。因為某些因素，離岸人民幣（「CNH」）的價值或許會因某些因素影響而可能與境內人民幣（「CNY」）的價值有所不同，甚至大相逕庭；這些因素包含但不限於：中國政府不時施行的外匯管制政策與資金匯回限制，以及其他外部市場力量。CNH 與 CNY 之間的任何價值偏離，都可能會讓投資人受到不利影響。

(g) 稀釋

董事會可調整某一基金的資產淨值（「資產淨值」），以減低該基金的「稀釋」作用。由於交易與保管費用、稅金與關稅、市場波動以及任何資產買賣價格差價等因素，購買基金資產的實際購買費用或銷售費用會與基金預估的資產價值不同，此時會發生稀釋情況。稀釋或會對基金的價值造成不利影響，並因此影響股東。調整每股資產淨值可減低或防止此稀釋作用，並保障現有股東免受稀釋影響。在基金所有的類型中，若任一交易日股份總交易價值的淨增加額或淨減少額超過董事為基金設定的門檻一項或一項以上，董事可能調整基金的資產淨值。在任一交易日中，基金資產淨值可能調整的金額與該基金預期的市場交易費用有關。該情況下，可能會調整相關基金的資產淨值，金額不超過資產淨值的 1.50%，若為固定收益基金則不超過資產淨值的 3%。在特殊情況話，董事可能為股東利益而決定增加上述的浮動因子上限，並告知投資者。當淨移動造成基金所有股份價值增加時，將增加本調整；當淨移動造成基金所有股份價值減少時，將扣除本調整。因特定股票市場與管轄單位可能對買賣方採用不同的收費結構，淨申購(流入)與淨贖回(流出)的調整結果可能不同，尤其是有關關稅與稅金的部分。另外，董事可能也同意納入特殊的財政收費調整項。特殊的財政收費可能因市場而不同，目前預期不超過資產淨值 2.5%。若基金主要投資於特定的資產類型，如政府公債或貨幣市場債券，董事可能決定不適用本調整。

截至 2024 年 8 月 31 日，根據公開說明書附錄 B，17.3，貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）貝萊德環球政府債券基金、及貝萊德世界能源基金（基金之配息來源可能為本金）均經這類稀釋調整。截至 2024 年 8 月 31 日止年度，貝萊德新興歐洲基金、貝萊德環球資產配置基金（基金之配息來源可能為本金）、貝萊德美元儲備基金和貝萊德世界健康科學基金（基金之配息來源可能為本金）以外，所有基金均獲這類稀釋調整。

已公佈／交易的每股資產淨值揭露於三年期資產淨值摘要中，且可能包括稀釋調整。該調整未於淨資產報表或營運報告及淨資產變動表內確認。

(h) 交易成本

交易成本是增量成本，直接歸屬於證券收購、發行或出售。如果實體未進行證券收購、發行或出售行為，則不會產生增量成本。初步確認證券時，乃按其市場價值加收購或發行該證券直接應佔的交易成本予以衡量。

證券買賣的交易成本，於各基金的營運報告及淨資產變動表內列入已實現盈利／（損失）或未實現增值／（減值）淨變化。保管交易費用內含於基金營運報告及淨資產變動表的保管人費用中。

(i) 其他交易的外幣

其他交易之外國貨幣與已實現及未實現的現金餘額及即期合約增值或貶值有關。

財務報表附註事項 續

(j) 公平計價

公平價值證券會在投資組合中標示「**」。

截至 2024 年 8 月 31 日，該等公平計價調整如下表：

基金	貨幣	公平價值證券市場價值	淨資產 %
貝萊德亞洲巨龍基金	USD	–	0.00
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	USD	38,033,945	1.75
貝萊德新興歐洲基金 ⁽³⁾	EUR	4,756	0.13
貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	USD	102,997	0.01
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	USD	70	0.00
貝萊德新興市場基金	USD	8,064,863	0.33
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	USD	8,570,915	0.52
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	EUR	31,316,221	0.67
貝萊德環球資產配置基金（基金之配息來源可能為本金）	USD	398,727,269	2.61
貝萊德環球企業債券基金（基金之配息來源可能為本金）	USD	1,960,000	0.11
貝萊德環球政府債券基金	USD	1,723,131	0.18
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	USD	2,290,508	0.12
貝萊德營養科學基金	USD	1	0.00
貝萊德永續能源基金（基金之配息來源可能為本金）	USD	–	0.00
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金） ⁽⁴⁾	USD	7,954,603	1.78
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	USD	1,347,911	0.14
貝萊德智慧數據永續環球小型企業基金	USD	5,423	0.00
貝萊德英國基金	GBP	–	0.00
貝萊德美元優質債券基金	USD	7,671,456	1.40
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）	USD	271,351	0.02
貝萊德美國靈活股票基金	USD	–	0.00
貝萊德世界能源基金（基金之配息來源可能為本金）	USD	747	0.00
貝萊德世界金融基金（基金之配息來源可能為本金）	USD	1,920	0.00
貝萊德世界黃金基金（基金之配息來源可能為本金）	USD	53,340	0.00
貝萊德世界健康科學基金（基金之配息來源可能為本金）	USD	586,040	0.00
貝萊德世界礦業基金（基金之配息來源可能為本金）	USD	41	0.00
貝萊德世界科技基金（基金之配息來源可能為本金）	USD	167,993,530	1.39

(3) 有關暫停基金之詳細資訊，請見附註 1。
 (4) 基金名稱於該年度內變更，詳情請參閱備註 1。

如果在任何情況下，上述方法無法確定某一特定價值，或者本公司董事會認為某種其他計價方法更準確地反映有關證券或其他資產為有關目的之公平價值，則該等證券或資產的計值方法將由本公司董事會酌情決定。例如，倘計算特定基金的資產淨值時相關

證券市場已停止買賣，或當地政府對外商投資收取財政或交易費時，則可能導致證券市值出現差異。本公司董事會可設立特定門檻，若超過該門檻，將調整特定指數以對資產淨值進行調整。本公司董事會將投資估值委託給管理公司的高級管理層。

(k) 特殊目的收購公司的承擔

特殊目的收購公司（「SPACs」）是無商業運作的公司，旨在透過 SPAC 初始公開發售的收益併購公司。本基金可與 SPAC 訂立承擔，以進行對公開股票（「PIPE」）交易私募投資，並在 SPAC 完成合併或收購時完成承諾。透過 PIPE 交易購入的證券，在提交股份登記及申報生效前，將受到交易限制並被視為不具有流動性。

未付 SPAC PIPE 承擔按市價計值，而由此等承擔產生的任何損益將計入淨資產變動表中的「未付 SPAC PIPE 承諾的未實現增值（折舊）」，並在營業報表及淨資產變動表中「未付 SPAC PIPE 承擔未實現增值（折舊）變動淨額」列報。2024 年 8 月 31 日前，本基金未作出任何此類承擔。

(l) 呈現方式變更 - 場外衍生工具：差價合約（「CFD」）

變更呈現方式的原因：

性質和特徵符合交換合約的關鍵標準且被更適當地歸類為交換合約的特定場外衍生工具（即 CFD）投資。

呈現方式變更的影響：

此變更不會影響基金的資產淨值。這些場外衍生工具的未實現價值已納入淨資產報表中的「市場價值/交換合約的未實現增值/減值」類別。變更也代表著已實現和未實現的金額，以及任何相關收入或費用，現已分類為營業報表和淨資產變動項目及財務報表附註中的「交換合約交易」。

3. 管理公司

BlackRock (Luxembourg) S.A. 已獲本公司委任為管理公司。管理公司是一家盧森堡股份有限公司，按照於 2010 年法令第 15 章獲認可擔任基金管理機構。根據 2013 年 7 月 12 日法律，管理公司也被授權擔任另類投資基金經理人。

本公司已和管理顧問公司簽訂管理公司協議。根據此協議，管理公司受託處理本公司的日常管理工作，包括負責直接或以指派形式履行有關本公司投資管理、行政及基金的市場推廣的一切營運職能。

經與本公司協定後，管理公司已決定轉授其某些職能，本公司之公開說明書內將有進一步說明。

BlackRock (Luxembourg) S.A. 為 BlackRock Group 的百分之百持有之子公司，受「盧森堡金監會」監管。

4. 管理費

本年度內，本公司向管理公司 BlackRock (Luxembourg) S.A. 支付了管理費。

本公司將按公開說明書附錄戊所示之年度費率支付管理費。管理費介於 0.00% 至 1.75%，費率依投資人購買之基金及股份類別而異。這些費用會每日累計，以相關基金的 NAV 為根據（當適用時，反映相關基金對 NAV 的任何調整，如公開說明書附錄乙 17.3 段落中所陳述）並且每月支付。特定的費用與支出為以管理費項目支付，包含投資顧問費。J 類與 X 類股份不收取管理費。關於 SR 類股份，將收取單一費用（包括管理費和年度服務費），其中構成了持續收費數據的一部分。

財務報表附註事項 續

在某些情況下，為協助達到儲備基金（貝萊德美元儲備基金）的投資目標，包括在市場情況導致基金相關投資的收益率下降的情況時，管理公司有權在任何特定的日期或數日內決定放棄獲取其全部管理費用的權利。以在不影響其有權收取未來任何日期產生的全部管理費的權利前提下，管理公司可酌情決定。

管理費用減免與管理費分開列於營運報告及淨資產變動表。本年度內，歐元儲備基金的管理費減免。

自 2022 年 3 月 9 日起，管理公司董事會因暫停貝萊德新興歐洲基金而免收其管理費。

本年度內，以下基金就投資於貝萊德管理的目標基金而獲得管理費退款：

貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）、貝萊德中國基金（基金之配息來源可能為本金）、貝萊德新興市場（中國除外）基金、貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）、貝萊德環球資產配置基

金（基金之配息來源可能為本金）、貝萊德環球非投資等級債券基金（基金之配息來源可能為本金），以及貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）。

於 2024 年 8 月 31 日應付的管理費於淨資產報表內計入其他負債。

5. 分銷費

本公司支付的期間分銷費載於公開說明書的附錄戊。分銷費介於 0.00% 至 1.50%。A、D、I、J、S、X 及 Z 類股份毋須支付分銷費。C 類股份毋須為貝萊德美元儲備基金支付分銷費。這些費用會每日累計，以相關基金的 NAV 為根據（當適用時，反映相關基金對 NAV 的任何調整，如公開說明書附錄乙 17.3 段落中所陳述）並且每月支付。

本公司支付的分銷費詳細計入營運報告及淨資產報表。於 2024 年 8 月 31 日應付的分銷費於淨資產報表內計入其他負債。

6. 年度服務費

本公司向管理公司支付年度服務費。

年度服務費多寡可能依管理公司同意，由董事會酌情決定而有所差異，並將以不同的費率適用於本公司發佈的各種基金和各類股。惟董事會與管理公司之間已達成協議，目前已付的年度服務費每年不得超過 0.25%。這些費用會每日累計，以相關股份類別的 NAV 為根據（當適用時，反映相關基金對 NAV 的任何調整，如公開說明書附錄乙 17.3 段落中所陳述）並且每月支付。

董事會與管理公司釐定年度服務費比率時，會確保各基金的持續性開支與基金投資者可於市場內取得的類似投資產品比較時仍具競爭力，並會考慮多項準則，如各基金的市場類別及該基金相對同類群體的表現。

持續性開支的計算係根據各股份類別的總費用（不包含現金與約當現金之利息、交易費用與金融資產的負利率費用，且包含年度服務費補貼）除以各股份類別的平均淨資產，以百分比表示。

貝萊德新興歐洲基金、貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）、貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）、貝萊德新世代運輸基金（基金之配息來源可能為本金）、貝萊德全球通膨連結債券基金、貝萊德營養科學基

金、貝萊德智慧數據永續環球小型企業基金、貝萊德美元優質債券基金、貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）和貝萊德美國政府房貸債券基金的持續性開支上限為年度服務費與營業報表和淨資產變動表中的差額抵銷。

管理公司所使用的年度服務費係為滿足所有由本公司所產生的固定與變動營運及行政成本與費用，而排除項目為存託費、分銷費、證券借貸費、任何因借貸所產生的費用（包含為避免借貸者疑慮所收取的任何承諾費）、任何歐盟（「EU」）及非歐盟預扣所得稅相關的任何費用（加上因此產生的任何稅額或利息），以及投資或公司層級的任何稅額。

本公司會支付與歐盟預扣所得稅相關的任何專業費用。與預扣所得稅相關的任何費用將按照公平合理的方式分配予相關子基金。由於本公司迄今對歐盟預扣所得稅（已由本公司支付）的處理績效良好，因此任何歐盟境外預扣所得稅退款有關的任何費用不再從年度服務費支付，而是由本公司支付，並且按照公平合理的方式分配予相關基金。

年度服務費也用於支付 Ernst & Young S.A. 的查核及投資人報表相關服務與其他稅務合規事項的費用。2024 年 8 月 31 日止年度的費用為 883,375 歐元。

這些營運和行政費用包括本公司或代表本公司不時產生的所有第三方開銷及其他可收回成本，包括但不限於基金會計費用、轉讓代理費（包括子轉讓過戶代理及相關平台交易費）、各項專業成本如諮詢、法律、稅務諮詢和查核費、董事費、差旅開支、合理的自付費、印刷、出版、翻譯和股東報告相關的所有其他成本、依規分案備查和授權費、通匯與其他銀行費用、軟體支持維護費、投資人服務團隊的營運成本開銷及貝萊德集團旗下各公司提供的其他全球管理服務費等。

管理公司會承擔確保基金之持續收費仍具競爭力的財務風險。管理公司有權保留任何超過本公司任何期間內實際導致開銷金額的實收年度服務費。本公司於任何期間產生之成本及開銷如超過支付予管理公司年度服務費的金額，應由管理公司或貝萊德集團旗下其他公司承擔。

非貝萊德集團員工的本公司董事，每年收取 55,000 歐元至 60,000 歐元之稅前費用。隸屬貝萊德集團員工的董事無權收取董事費。

某些司法管轄區適用的租稅也直接從基金扣減（見附註）。

年度服務費於營運報告及淨資產變動表中揭露。

於 2024 年 8 月 31 日，應付的年度服務費於淨資產報表內計入其他負債。

7. 保管人及保管費用

本年度內，本公司的保管人是 Bank of New York Mellon SA / NV, Luxembourg Branch。保管人根據證券的價值收取逐日累計的年費，並加收如公開說明書所揭露的交易費用。兩類費用的費率會根據投資的國家，以及在某些情況會根據資產類別而變動。債券與已開發股市的投資落在收費範圍的低端，某些新興或開發中市場的投資則落在高端。故每檔基金的保管成本會視其於某時刻的資產配置而定。本年度內，由於先前年度過度累計的損失，對多隻基金收取的費用為負值。

保管費直接從基金扣除。於 2024 年 8 月 31 日，應付的保管人費用於淨資產報表內計入其他負債。

財務報表附註事項 續

8. 稅項

盧森堡

根據現行之盧森堡法律與辦法，本公司毋須繳納任何盧森堡收益或資本增值稅，公司發放之股利亦無須繳納任何盧森堡預扣稅款。然而，本公司須於季度完結時就其資產淨值按年率 0.05%（儲備基金、I 類、J 類及 X 類股份按年率 0.01%）繳付盧森堡稅項。發行股份在盧森堡毋須繳交任何印花稅或其他稅項。至 2024 年 8 月 31 日止年度，已繳納盧森堡稅項 57,440,216 美元。

比利時

本公司根據有關金融市場的 2012 年 8 月 3 日法律第 154 條向比利時金融服務與市場管理局 (Belgium Financial Services and Markets Authority) 登記註冊。於截至上一年的 12 月 31 日止，在比利時登記公開配售的基金就其透過比利時中間人配售的資產淨值單位繳納 0.0925% 的年度稅項。至 2024 年 8 月 31 日止年度，已繳納比利時稅項 3,226,364 美元。

英國

申報基金

英國申報基金稅制適用於本公司。根據英國申報基金稅制，英國申報基金投資者須按彼等所持基金佔英國申報基金收入的比例課稅（無論有否配息），但出售彼等所持基金的任何收益均須繳納資本增值稅。目前評為英國申報基金的基金名單，可於 <https://www.gov.uk/government/publications/offshore-funds-list-of-reporting-funds> 查閱。

其他交易稅項

其他司法權區可能就本基金持有的特定資產強制徵收稅項，如金融交易稅（“FTT”），或其他交易稅（例如英國印花稅、法國 FTT）。

預扣稅款

本公司投資標的收取的資本利得、股息和利息得依原始國規定核算預扣稅賦，因本公司免徵所得稅，因此通常無法收回預扣稅款。然而，最新的歐盟判例法可能會減少此等無法收回的歐盟國家徵稅款額。投資人應根據所屬國家的公民身份、居住地或住所法律，自行了解並酌情諮詢專業顧問關於申購、買入、持有、贖回、轉換或出售股份可能產生的稅務後果。投資者應注意，其稅項之等級、基礎與補助可能改變。預扣稅款的可能性將進一步在公開說明書中說明。

9. 投資顧問

管理公司 BlackRock (Luxembourg) S.A. 已將其投資管理職能委託給以下投資顧問（「投資顧問」）：BlackRock Financial Management, Inc. (US) (BFM)、BlackRock Investment Management, LLC (US) (BIMLLC)、BlackRock Investment Management (UK) Limited (BIMUK)、BlackRock (Singapore) Limited (BSL)，見公開說明書說明。

所有投資顧問係由 BlackRock (Luxembourg) S.A. 直接任命。所有次投資顧問係由各該投資顧問指派。一些投資顧問隨後將某些功能轉授予 BlackRock Japan Co. Limited (BLKJap)、BlackRock Asset Management North Asia Limited (BAMNA) 及 BlackRock Investment Management (Australia) Limited (BIMAL)。

基金	投資顧問	次投資顧問
貝萊德亞洲巨龍基金	BIMUK	BAMNA
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	BIMUK, BSL	BAMNA
貝萊德中國基金（基金之配息來源可能為本金）	BIMUK	BAMNA

基金	投資顧問	次投資顧問
貝萊德歐洲靈活股票基金	BIMUK	—
貝萊德新興歐洲基金 ⁽³⁾	BIMUK	—
貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	BIMUK, BSL, BFM	—
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	BIMUK, BIMLLC	BAMNA
貝萊德新興市場中國除外基金（原名「貝萊德新興歐洲基金II」） ⁽²⁾	BIMUK	—
貝萊德新興市場基金	BIMUK, BIMLLC	BAMNA
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	BIMUK, BSL, BFM	BAMNA
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	BIMUK, BIMLLC, BFM, BSL	BIMAL
貝萊德歐元優質債券基金	BIMUK, BSL	BIMAL
貝萊德歐元市場基金	BIMUK	—
貝萊德歐洲基金	BIMUK	—
貝萊德歐洲特別時機基金	BIMUK	—
貝萊德歐洲價值型基金	BIMUK	—
貝萊德新世代運輸基金（基金之配息來源可能為本金）	BIMUK	—
貝萊德環球資產配置基金（基金之配息來源可能為本金）	BIMLLC, BSL	—
貝萊德環球企業債券基金（基金之配息來源可能為本金）	BIMUK, BSL, BFM	—
貝萊德全球股票收益基金（基金之配息來源可能為本金）	BIMUK	—
貝萊德環球政府債券基金	BIMUK, BSL, BFM	BIMAL
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	BIMUK, BSL, BFM	—
貝萊德全球通膨連結債券基金	BIMUK, BFM	—
貝萊德環球前瞻股票基金	BIMUK, BIMLLC	—
貝萊德印度基金	BIMUK, BSL	BAMNA
貝萊德日本靈活股票基金	BIMUK	BAMNA, BLKJap
貝萊德日本特別時機基金	BIMUK	BLKJap
貝萊德拉丁美洲基金	BIMUK, BIMLLC	—
貝萊德營養科學基金	BIMUK	—
貝萊德永續能源基金（基金之配息來源可能為本金）	BIMUK	—
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金） ⁽⁴⁾	BIMLLC	—
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	BIMUK, BFM, BSL	BIMAL
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）	BIMUK	—
貝萊德智慧數據永續環球小型企業基金	BIMLLC	—
貝萊德英國基金	BIMUK	—
貝萊德美國價值型基金（基金之配息來源可能為本金）	BIMLLC	—
貝萊德美元優質債券基金	BIMUK, BSL, BFM	—
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）	BFM	—
貝萊德美元儲備基金	BFM	—
貝萊德美國靈活股票基金	BIMLLC	—
貝萊德美國政府房貸債券基金	BFM	—
貝萊德美國增長型基金	BIMLLC	—
貝萊德美國中型企業價值基金	BIMLLC	—
貝萊德世界能源基金（基金之配息來源可能為本金）	BIMUK	—

財務報表附註事項 續

基金	投資顧問	次投資顧問
貝萊德世界金融基金（基金之配息來源可能為本金）	BIMUK	-
貝萊德世界黃金基金（基金之配息來源可能為本金）	BIMUK	-
貝萊德世界健康科學基金（基金之配息來源可能為本金）	BIMLLC	-
貝萊德世界礦業基金（基金之配息來源可能為本金）	BIMUK	-
貝萊德世界地產證券基金（基金之配息來源可能為本金）	BIMUK, BIMLLC, BSL	BIMAL
貝萊德世界科技基金（基金之配息來源可能為本金）	BIMLLC	-

(2) 該年發行基金的詳細資料，請見附註 1。
 (3) 有關暫停基金之詳細資訊，請見附註 1。
 (4) 基金名稱於該年度內變更，詳情請參閱備註 1。

10. 與關係人之交易

管理公司、主要分銷商、投資顧問與次投資顧問的最終控股公司均為 BlackRock, Inc.，該公司於美國特拉華州註冊成立。本年度內，本公司均未透過與管理公司、投資顧問、次投資顧問或公司董事有關聯的經紀人替本公司執行任何交易。本公司在本年度內，並無與管理公司、投資顧問、次投資顧問或本公司董事或其任何關係人進行任何交易。

如果基金投資於其他由投資顧問或任何其他公司與投資顧問透過共同管理或控制，或實質上直接或間接持有之公司所管理之 UCITS 及/或集團投資（「UCIs」）直接或委派管理的其他單位，本公司不會就該等其他 UCITS 及/或 UCIs 之單位投資收取任何買進手續費或贖回手續費。本基金將盡可能投資於不須支付任何管理費的 J 類和 X 類股份。這些投資由本基金投資組合中的「~」所證明。

鑒於本基金將其大部分淨資產投資其他 UCITS 和其他集體投資承諾（「UCIs」），投資顧問將確保向本基金收取的總管理費（排除任何執行績效費，若有）（包括投資其他 UCITS 和 UCIs 的管理費）不得超過本基金資產淨值的 1.50%。

本年度內，概無任何超出一般業務範圍或未按一般商業條款進行的交易，在本公司、管理公司、投資顧問、次投資顧問、公司董事、預存寄託或任何與這些團體或關聯人有實質利益關係的實體簽訂合約。

本年度內，本公司董事會總共進行了以下公司股份的贖回。這些交易皆需依一般業務情況與一般商業條款簽署：

基金	股份類別	股份數目	貨幣	價值	淨資產 %
Emerging Markets Bond Fund	X 類非配息股份	0.76	USD	19	0.00
European Fund	X 類非配息股份	0.04	EUR	10	0.00
Global Allocation Fund	X 類非配息股份	1.72	USD	191	0.00
Global High Yield Bond Fund	X 類非配息股份	1.72	USD	41	0.00
World Real Estate Securities Fund	X 類非配息股份	1.28	USD	18	0.00

根據證券借貸協議委任的證券借貸代理人為本公司之關係企業—BlackRock Advisors (UK) Limited。BlackRockAdvisors（UK）Limited 將承擔所有與證券貸款交易直接相關的營運成本。

基金獲益於 BlackRock Inc. 提供的一項借方違約賠償，該賠償允許全部替換已借出的證券。BlackRock Inc. 承擔關於借方違約的賠償成本。

BlackRock Investment Management (UK) Limited 已任命 BlackRock (Channel Islands) Limited 執行某些行政服務。

某些基金採用交叉投資技術，意味著本基金投資傘形結構的其他基金。

淨資產合併報表、營業合併報表、淨資產變動表尚未調整以消除交叉投資帶來的衝擊。

截至 2024 年 8 月 31 日，以下基金持有交叉傘型投資（以基金投資組合中的「∞」作為證明），其市場價值為合併淨資產的 0.11%。

基金	交叉傘型投資	貨幣	市場價值	淨資產 %
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	BlackRock Global Funds - China Onshore Bond Fund	USD	16,458,711	0.76
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	BlackRock Global Funds - Sustainable Asian Bond Fund	USD	5,658,008	0.26
貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	BlackRock Global Funds - Emerging Markets Corporate Bond Fund	USD	52,478,400	4.12

截至 2024 年 8 月 31 日年度末，Bank of New York Mellon SA/NV 銀行（為預存寄託之關係人）以保管外匯交易和本基金的貨幣管理 / 對沖計畫行事。就此等交易支付的佣金總額為 12,794,884 美元，向關聯人員支付的平均佣金率為 0.20 個百分點。與預存寄託關連人士進行的交易總值高達 6,330 億美元，佔該基金就該等交易所訂總額的 70%。所有與預存寄託關係人進行的交易，均按一般業務情況和一般商業條款簽署。

其他補償

於本會計年度內，本公司內的某些基金從貝萊德集團之附屬實體收到由中央證券結算所就逾期證券結算而作出的補償款。本基金於本會計年度收到的該等補償揭露於營運報告及淨資產變動表的「其他補償」中。

11. 佣金的使用

當適用法律或法規允許的情況下（為免疑慮，排除任何 MiFID II 範圍內的子基金），擔任各基金投資顧問的某些貝萊德集團旗下公司，可接受在特定司法管轄區內與特定經紀商進行證券交易時所產生的佣金。佣金可重新分配以購買符合資格的研究服務。該等安排可讓某一基金有利的程度可能多於其他基金，因為研究可用於更廣範圍的客戶群，而不只是用於因交易提供研究資金的客戶。貝萊德集團已設有「佣金使用政策」，旨在確保只購買符合資格的服務，而多餘的佣金可在適當時機重新分配給符合資格的服務提供者。於本年內，概無訂立任何軟美元協定。

12. 衍生性金融商品

基金得購買與銷售衍生性金融商品，進一步說明請參閱公開說明書。請參閱基金的投資組合，以檢視截至 2024 年 8 月 31 日為止所持有的衍生性金融商品。

財務報表附註事項 續

曝險部位根據 ESMA 發行指南計算，代表各金融工具資產相同部位的市場價值。曝險部位揭露於投資組合。債券期貨的曝險部位及差額合約根據債券市場價值計算，而非交付證券之最低價格。

13. 質押或提供及獲得擔保之證券

質押或基金提供擔保之證券揭露這些基金的投資組合中。截至 2024 年 8 月 31 日，這些證券的金額（在基金投資組合中以「†」表示）價值已達 373,288,174 美元。

已由基金接收並具有擔保的證券，會在下表中詳細說明。截至 2024 年 8 月 31 日，這些證券的金額價值已達 2,070,737 美元。

基金	持股	說明	貨幣	價值 (美金)
貝萊德環球資產配置基金（基金之配息來源可能為本金）	320,000	United States Treasury Note/Bond 0.625% 15/8/2030	USD	256,038
貝萊德環球資產配置基金（基金之配息來源可能為本金）	374,000	United States Treasury Note/Bond 1.125% 28/2/2025	USD	363,728
貝萊德環球資產配置基金（基金之配息來源可能為本金）	1,117,000	United States Treasury Note/Bond 1.375% 31/10/2028	USD	989,722
貝萊德環球資產配置基金（基金之配息來源可能為本金）	175,000	United States Treasury Note/Bond 0.5% 28/2/2026	USD	160,938
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	300,000	United States Treasury Note/Bond 4.625% 30/6/2025	USD	300,311

14. 現金抵押

基金與許多交易對手交易衍生性金融商品。衍生性金融商品的交易對手如投資組合所示。交換合約、遠期交易、期權發行（賣權與買權）、購入期權（賣權與買權）與交換選擇權必須有所擔保/餘裕才能涵蓋交易對手對本公司承擔的風險或本公司對交易對手承擔的風險。「應收經紀費用」包括向投資組合清算經紀人與各交易對手支付的現金擔保。「應付經紀費用」包括收自投資組合清算經紀人與各交易對手的現金擔保。在淨資產報表中，經紀應收之期貨合約構成銀行現金部分，經紀應放之期貨合約構成銀行欠款部份。

下表提供截至 2024 年 8 月 31 日交換合約、場外期權的應收/（應付）經紀商現金抵押餘額。有關結餘與經紀人持有的現金之期貨合約現金，部分用於滿足截至 2024 年 8 月 31 日的保證金要求。

基金	貨幣	交換場外 期權現金 擔保品應 收經紀 款項	交換場外期 權現金擔保 品應付經紀 款項	經紀應收 之期貨 合約	經紀應放 之期貨 合約
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	USD	19,345,000	(125,482)	4,515,345	(328)

基金	貨幣	交換場外 期權現金 擔保品應 收經紀 款項	交換場外期 權現金擔保 品應付經紀 款項	經紀應收 之期貨 合約	經紀應放 之期貨 合約
貝萊德中國基金（基金之配息來源可能為本金）	USD	630,000	-	-	-
貝萊德歐洲靈活股票基金	EUR	-	(1,930,000)	1	-
貝萊德新興歐洲基金 ⁽³⁾	EUR	-	-	2	-
貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	USD	14,622,866	(3,383,087)	1,936,213	-
貝萊德新興市場中國除外基金（原名「貝萊德新興歐洲基金II」） ⁽²⁾	USD	-	(420,000)	1,711,000	(126,547)
貝萊德新興市場基金	USD	1,150,000	(2,330,000)	2	-
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	USD	11,947,451	(10,300,224)	-	-
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	EUR	10,960,000	(4,180,000)	48,474,762	(742,361)
貝萊德歐元優質債券基金	EUR	8,361,485	(401,589)	3,361,262	(2,344,466)
貝萊德歐洲基金	EUR	-	(450,000)	-	-
貝萊德環球資產配置基金（基金之配息來源可能為本金）	USD	45,294,500	(45,126,858)	143,493,768	(12,774,697)
貝萊德環球企業債券基金（基金之配息來源可能為本金）	USD	8,204,068	(205,520)	6,282,976	(61,329)
貝萊德環球政府債券基金	USD	2,563,725	(3,848,082)	8,879,345	(59,607)
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	USD	3,163,000	(3,484,187)	69,563	(21)
貝萊德全球通膨連結債券基金	USD	1,095,912	(457,205)	364,719	(3,088)
貝萊德印度基金	USD	-	-	728,000	(24,329)
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金） ⁽⁴⁾	USD	-	-	4,312,314	(238,407)
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	USD	7,519,649	(2,299,836)	3,009,813	(344,070)

[444] 貝萊德全球基金 (BGF)

財務報表附註事項 續

基金	貨幣	交換場外 期權現金 擔保品應 收經紀 款項	交換場外期 權現金擔保 品應付經紀 款項	經紀應收 之期貨 合約	經紀應放 之期貨 合約
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）	USD	9,530,000	(2,976,000)	491,429,000	(9,935,775)
貝萊德智慧數據永續環球小型企業基金	USD	-	-	263,000	(155,653)
貝萊德美元優質債券基金	USD	2,252,943	(1,589,617)	1,262,814	(1)
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）	USD	4,237,000	(6,335,200)	17,000	(1,147)
貝萊德世界金融基金（基金之配息來源可能為本金）	USD	-	(120,000)	-	-

(2) 該年發行基金的詳細資料，請見附註 1。
 (3) 有關暫停基金之詳細資訊，請見附註 1。
 (4) 基金名稱於該年度內變更，詳情請參閱備註 1。

15. 股息

董事會目前與股息支付相關的政策係依據股份類別而定。就非配息類別而言，目前的政策是保留及再投資基金的所有淨收入。就此而言，收入保留在資產淨值內，並反映在有關類別每股淨資產價值內。就配息股份類別而言，董事會的現行政策是將該期間之投資收益先行扣除該股份類別相關費用後之數額，進行分配，這些股份類別開支為分配期內的淨或總投資收入(如可用)，以及扣除股份類別分配總資本開支前可能的部分資本。更多有關每個配置股份類別的詳細資料，請參閱公開說明書的「股息計算」章節。董事會也可決定股息是否包括來自自己實現及未實現淨資本收益的分配及包括的分配數額。這類基金和(或)這類股票類別（如：配息 (S) 股份、配息 (R) 股份與配息 (Y) 股份）可能會從資本配息，以及從收入和淨實現額與淨未實現資本收益中配息。若配息股份類別所支付的股息包括已實現或未實現淨資本收益，或若基金配發的收益尚未扣除開支，則股息可包括從初始申購資本。在股息由基金資本支出的情況下，可能會侵蝕資本並使資本成長受限。

鑒於本基金可掌握英國申報基金的狀況，且回報的收入超過實際的配息，因此盈餘應視同配息，並將根據投資人的納稅人身份進行所得徵稅。

提供配息股份的基金，配息的次數通常視乎基金類型而定。進一步詳細資料請參閱公開說明書內的股息支付部分。

股息的宣配及配發以及股東的再投資股息選擇載於公開說明書中。

16. 信用貸款

本公司與 JPMorgan Chase Bank, N.A. (JPMorgan) 簽署信用貸款契約（2024 年 4 月 19 日修訂及重述版本），由 JPMorgan 與其他聯貸的貸款人一起向盧森堡 UCITS 基金提供 12.25 億美元的信用貸款。

此信貸額度將由本基金用於臨時融資用途，包括但不限於投資人贖回的資金。任何有關此信用額度撥款的利息和承諾費均從本基金相關資產撥付。任何新基金均不自動開展此信用額度，因此需要以合併程序的方式加入。此流程特別包含了貸款人為核准增加新基金前所執行的任何必要的盡職調查以核准新基金的增加。在此期間，此等基金並無可用之信用額度。再者，並未保證加入的任何新基金將由放款人核准，或本基金可取得信貸資金，因信貸額度取決於本基金和其他貝萊德基金之間（在公平配置的基礎上）可參與信貸協議的資金。因此，特定基金可能無法取得該信用額度，亦不會產生任何費用。

貸款承諾費與相關信貸工具收取，其計入營業報表和淨資產變動表中的「貸款承諾費」科目。貸款承諾費按未支用餘額收取 0.10%。

截至 2024 年 8 月 31 日止的年度，未使用任何信用貸款。

17. 交易成本

為實現投資目標，基金將產生與其投資組合交易活動相關的交易成本。下表揭露截至 2024 年 8 月 31 日年度，各基金所產生之可個別確認交易成本。這些費用包括佣金成本、交割費和經紀商費用。本年度內，由於先前年度過度累計的損失，對某些基金收取的費用為負值。

基金	貨幣	交易成本
貝萊德亞洲巨龍基金	USD	1,730,294
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	USD	71,515
貝萊德中國基金（基金之配息來源可能為本金）	USD	2,650,270
貝萊德歐洲靈活股票基金	EUR	4,837,498
貝萊德新興歐洲基金 ⁽³⁾	EUR	1,123,627
貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	USD	10,230
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	USD	430,634
貝萊德新興市場基金	USD	7,162,079
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	USD	(4,962)
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	EUR	2,421,256
貝萊德歐元優質債券基金	EUR	16,786
貝萊德歐元市場基金	EUR	792,103
貝萊德歐洲基金	EUR	1,809,207
貝萊德歐洲特別時機基金	EUR	1,386,970
貝萊德歐洲價值型基金	EUR	1,746,834
貝萊德新世代運輸基金（基金之配息來源可能為本金）	USD	745,948
貝萊德環球資產配置基金（基金之配息來源可能為本金）	USD	6,024,612
貝萊德環球企業債券基金（基金之配息來源可能為本金）	USD	(11,906)
貝萊德全球股票收益基金（基金之配息來源可能為本金）	USD	431,022
貝萊德環球政府債券基金	USD	4,658
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	USD	(1,901)
貝萊德全球通膨連結債券基金	USD	3,686
貝萊德環球前瞻股票基金	USD	697,236
貝萊德印度基金	USD	1,734,178
貝萊德日本靈活股票基金	JPY	57,062,487
貝萊德日本特別時機基金	JPY	16,254,125
貝萊德拉丁美洲基金	USD	748,877

財務報表附註事項 續

基金	貨幣	交易成本
貝萊德營養科學基金	USD	132,404
貝萊德永續能源基金（基金之配息來源可能為本金）	USD	4,655,019
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金） ⁽⁴⁾	USD	315,984
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	USD	(40,089)
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）	USD	2,221,203
貝萊德智慧數據永續環球小型企業基金	USD	389,379
貝萊德英國基金	GBP	164,947
貝萊德美國價值型基金（基金之配息來源可能為本金）	USD	426,395
貝萊德美元優質債券基金	USD	(24,530)
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）	USD	958
貝萊德美元儲備基金	USD	12,193
貝萊德美國靈活股票基金	USD	660,460
貝萊德美國政府房貸債券基金	USD	(42,104)
貝萊德美國增長型基金	USD	44,741
貝萊德美國中型企業價值基金	USD	179,990
貝萊德世界能源基金（基金之配息來源可能為本金）	USD	2,508,404
貝萊德世界金融基金（基金之配息來源可能為本金）	USD	1,814,286
貝萊德世界黃金基金（基金之配息來源可能為本金）	USD	2,888,408
貝萊德世界健康科學基金（基金之配息來源可能為本金）	USD	2,914,267
貝萊德世界礦業基金（基金之配息來源可能為本金）	USD	3,146,033
貝萊德世界地產證券基金（基金之配息來源可能為本金）	USD	94,016
貝萊德世界科技基金（基金之配息來源可能為本金）	USD	2,655,860

⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。
⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

並非所有的交易費都屬於單獨可辨認的費用。就固定收益投資、遠期貨幣契約和其他衍生性商品契約而言，交易費將計入投資的買賣價格。雖然這些交易費不屬於單獨可辨認的費用，但會納入各基金的績效。市場衝擊成本不屬於單獨可辨認的費用，因此不在上述表格中揭露。

18. 分包銷收入

公司可以在保管人的同意下簽訂分包銷協議。分包銷協議允許本公司在其他投資者投資之前收費支持權利股發行。在本年度內，並無基金依據分包承銷協議而獲得收益。

19. 後續事件

公開說明書補充內容於 2024 年 10 月 10 日發佈並生效。

2024 年 11 月 22 日，本公司公佈更新版公開說明書。



Ernst & Young
Société anonyme

35E, Avenue John F. Kennedy
L-1855 Luxembourg
電話 +352 42 124 1

www.ey.com/luxembourg

B.P. 780
L-2017 Luxembourg
R.C.S. Luxembourg
B 47 771
TVA LU 16063074

獨立查核會計師報告

致貝萊德全球基金
貝萊德全球基金
2-4, rue Eugène Ruppert
L-2453 Luxembourg

意見

我們已查核貝萊德全球基金（「基金」）和旗下各子基金的財務報表，包括截至西元（下同）2024 年 8 月 31 日該日的資產淨值和投資組合報表，截至該日止的年度營運報表和淨資產變動報表，以及財務報表附註說明，包括重大會計政策概要。

我們認為，該等財務報表符合盧森堡法令關於編製財務報表之規定，真實且公允地反映基金及其各個子基金截至 2024 年 8 月 31 日為止的財務狀況，以及該基金截至該日止年度的營運成果和淨資產變動。

查核意見依據

我們是依據 2016 年 7 月 23 日的審計行業法規（2016 年 7 月 23 日法規）以及盧森堡「證券金融監督委員會」（CSSF）採用之國際審計標準 (ISA) 進行查核。我們依據 2016 年 7 月 23 日法規和盧森堡 CSSF 採用之 ISA 的責任，請參閱本報告的「獨立查帳會計師 (responsibilities of the “réviseur d’entreprises agréé” 查核財務報表之責任」章節。依據國際專業會計師道德準則，包括由會計師國際道德準則理事會頒布的專業會計師道德準則（IESBA 準則），以及與財務報表查核相關的道德要求，我們亦獨立於基金，按照這些倫理要求履行其他倫理責任。我們相信，我們所獲得的查核證據充分並適合作為我們查核意見之依據。

重要事項

提醒您注意財務報表中的附註，當中說明所有股份類別的申購、贖回和轉換以及貝萊德全球基金 - 貝萊德新興歐洲基金（「子基金」）的淨資產價值確定已暫時中止，自 2022 年 3 月 1 日起生效，直到進一步通知為止，因為在俄羅斯入侵烏克蘭後子基金目前的交易條件與俄羅斯的重大投資風險有關。如附註 1 所述，董事會擬在切實可行的情況下盡快對子基金進行清算，因此財務報表係根據非持續經營原則編製。本公司對此事項的意見並未改變。

其他資訊

基金董事會負責其他資訊事宜。其他資訊包含年報所載的資訊，但不含財務報表和我們對其出具的獨立查帳會計師（Réviseur d’Entreprises Agréé）報告。

我們對財務報表的意見不包括其他資訊，因此我們不會表述任何形式的保證性結論。

對於財務報表查核，我們的責任是查閱其他資訊，以確定其他資訊是否與財務報表或我們獲得的查核資訊存在重大出入，或者出現嚴重錯誤論述。若根據我們已執行的工作，我們判定這些其他資訊有重大錯誤論述，則必須報告這項事實。我們在此方面無可匯報資訊。

基金董事會須承擔的財務報表責任

基金董事會負責依盧森堡編製財務報表相關法令規定編製及公允表達此等財務報表，並於基金董事會認為必要時進行內部控制，以避免財務報表之編製因詐欺或錯誤導致重大不實表達。

在編製財務報表時，基金董事會負責評估基金與其子基金持續經營的能力，揭露（如果適用）與持續經營相關的事宜，並且使用持續經營會計基準，除非基金董事會計劃清算基金或其任何子基金或停止經營，或除此之外無其他可行方案。

獨立查帳會計師（Réviseur d’entreprises agréé）之查核財務報表責任

我們的目的是合理確信財務報表整體上不存在因詐欺或錯誤導致的重大不實陳述，並出具包含我們意見的獨立查帳會計師（Réviseur d’Entreprises Agréé）報告。合理保障是指較高的保證性，但不能保證依據 2016 年 7 月 23 日法律以及盧森堡 CSSF 採用之 ISA 執行的查核可以始終發現存在的重大錯誤（其存在時）。不實表述可由詐欺或錯誤導致，如果從個別角度或總體來看，合理預期其會影響用戶根據這些財務報表做出的經濟決策，則認為其屬於重大錯誤。

作為依據 2016 年 7 月 23 日法律以及盧森堡 CSSF 採用之 ISA 執行的查核的一部分，我們將在整個查核過程中行使專業判斷力並保持職業性懷疑態度。我們也會：

- ▶ 識別並且評估財務報表的重大錯誤，無論是因欺詐或錯誤導致的，針對這些風險設計並且執行核查規程，獲得為我們的意見提供合理充分依據的查核證據。未能檢測到因欺詐而導致的重大錯誤的風險要高於因錯誤而導致的重大錯誤風險，因為欺詐可能涉及到合謀、偽造、故意遺漏、虛報或覆蓋內部控制。
- ▶ 了解查核相關內部控制，以設計適用於特定環境的查核規程，而不是為了對基金內部控制有效性發表意見。
- ▶ 評估採納的會計政策的適用性以及基金董事會揭露的會計概算和相關資訊的合理性。
- ▶ 根據獲得的查核證據，評定基金董事會使用持續經營會計基準的適用性，是否存在與對基金或其任何子基金作為持續經營企業能力產生重大懷疑的事件或狀況相關的重大不確定性。如果我們判定存在重大不確定性，我們須在獨立查帳會計師（Réviseur d'Entreprises Agréé）報告中注意財務報表的相關揭露，或於此項揭露不充分實修改我們的意見。我們將根據截至本獨立查帳會計師（Réviseur d'Entreprises Agréé）報告為止取得的最新查核證據做出判定。但是，未來事件或狀況可能導致基金或其任何子基金無法持續經營（決定或意圖結束之子基金除外）。
- ▶ 關於決定或意圖結束的子基金，我們對董事會使用非持續經營會計基礎做出適當的結論。我們也評估了說明非持續經營會計基礎與使用理由的揭露事項的妥適性。我們將根據截至本獨立查帳會計師（Réviseur d'Entreprises Agréé）報告為止取得的最新查核證據做出判定。
- ▶ 評估財務報表的整體情況、結構和內容，包括揭露資訊，財務報表是否以公允方式表述了基礎交易和事件。

我們將與負責監管的人員進行溝通，討論其他事宜、核查的規劃範圍和時間以及重大核查發現，包括我們在核查期間發現的內部控制存在的任何重大缺陷。

我們也提供負責治理的人員一份聲明，表示我們已彙整關於獨立性的相關倫理規定，並就所有可能合理視為對我方之獨立性有影響之關係與其他事項，與適用的相關保防進行溝通，並在適當時採取行動以剔除威脅或運用防範措施。

Ernst & Young
Société anonyme
Cabinet de révision agréé

Kerry Nichol

2024 年 11 月 22 日，盧森堡

附錄二 – 全球風險與槓桿作用（此部分未經會計師查核）

全球風險

根據現行的貝萊德政策，全球曝險是採用「承諾法」或風險價值「VaR」法進行全球風險衡量，此法會就投資組合的組成要素進行全面考量。

承諾法是一種將金融衍生工具的相關市場或名目價值加累算以確定基金的全球曝險程度對衍生性金融商品工具的風險。

根據 2010 年法例，採用承諾法的基金的全球曝險不可超過該基金資產淨值的 100%。

以下是採用承諾法的基金列表：

- ▶ 貝萊德亞洲巨龍基金
- ▶ 貝萊德中國基金（基金之配息來源可能為本金）
- ▶ 貝萊德歐洲靈活股票基金
- ▶ 貝萊德新興歐洲基金⁽³⁾
- ▶ 貝萊德新興市場股票收益基金（基金之配息來源可能為本金）
- ▶ 貝萊德新興市場中國除外基金（原名「貝萊德新興歐洲基金II」）⁽²⁾
- ▶ 貝萊德新興市場基金
- ▶ 貝萊德歐元市場基金
- ▶ 貝萊德歐洲基金
- ▶ 貝萊德歐洲特別時機基金
- ▶ 貝萊德歐洲價值型基金
- ▶ 貝萊德新世代運輸基金（基金之配息來源可能為本金）
- ▶ 貝萊德全球股票收益基金（基金之配息來源可能為本金）
- ▶ 貝萊德環球前瞻股票基金
- ▶ 貝萊德印度基金
- ▶ 貝萊德日本靈活股票基金
- ▶ 貝萊德日本特別時機基金
- ▶ 貝萊德拉丁美洲基金
- ▶ 貝萊德營養科學基金
- ▶ 貝萊德永續能源基金（基金之配息來源可能為本金）
- ▶ 貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）
- ▶ 貝萊德智慧數據永續環球小型企業基金
- ▶ 貝萊德英國基金
- ▶ 貝萊德美國價值型基金（基金之配息來源可能為本金）
- ▶ 貝萊德美元儲備基金
- ▶ 貝萊德美國靈活股票基金
- ▶ 貝萊德美國增長型基金
- ▶ 貝萊德美國中型企業價值基金
- ▶ 貝萊德世界能源基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界金融基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界黃金基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界健康科學基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界礦業基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界地產證券基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界科技基金（基金之配息來源可能為本金）

⁽²⁾ 該年發行基金的詳細資料，請見附註 1。

⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。

附錄二 – 全球風險與槓桿作用（此部分未經會計師查核） 續

VaR 是一種衡量風險的統計方式，可評估一般市場環境內因為不利的市場動態可能產生的潛在損失。

VaR 根據調整過的歷史模擬模型以及 99% 的信賴水準計算，持有期為一天，歷史觀察期不少於一年（250 天）。VaR 數值由指定的概率和指定的時間範圍確定。每日 99% 的 VaR，意味著在一天 99% 的時間內，該基金的損失預計不會超過這個百分比。因此，VaR 數字愈高代表風險愈高。

貝萊德風險及量化分析部門「RQA」採用的 VaR 模型是調整過的歷史模擬模型。

對於使用相對 VaR 方法的基金，RQA 會將參考投資組合作為計算相對 VaR 的基礎。參考投資組合通常為同時被指定為相關基金績效數據的參考點的指數指標。這是由認可的指數提供者從符合投資資格的基金中的相關證券而構建的指數（或指數組合）。該過程適當考慮了指數的可用性以及符合分散規律的構建規則。

如果採用 VaR 監測基金，投資顧問則應注意適合投資組合的監管限值和任何內部風險限額。

下表列出了 VaR 限值的最高、最低及平均利用率，以相關的絕對或相對 VaR 監管限值百分比表示。就相對 VaR 而言，相關基金的投資組合的 VaR 不會超過參考投資組合的 VaR 的兩倍。利用率指的是在該情況下所採取的風險等級。

基金	市場風險方法	參考組合	風險值限制 % 的最高使用率	風險值限制 % 的最低使用率	風險值限制 % 的平均使用率
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	相對風險價值模型	JP Morgan Asian Credit Index	58.41%	47.35%	52.84%
貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	相對風險價值模型	JP Morgan Emerging Markets Bond Index Global Diversified Index	101.60%	48.20%	59.36%
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	相對風險價值模型	JP Morgan GBI-EM Global Diversified Index	71.03%	49.23%	59.51%
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	相對風險價值模型	50% MSCI World Index and 50% Bloomberg Global Aggregate Bond Index hedged to EUR	55.15%	43.04%	50.01%
貝萊德歐元優質債券基金	相對風險價值模型	Bloomberg Euro-Aggregate 500mm+ Bond Index	54.15%	49.42%	51.89%
貝萊德環球資產配置基金（基金之配息來源可能為本金）	相對風險價值模型	36% S&P 500 Index, 24% FTSE World (ex-US) Index, 24% ICE BofAML Current 5 Yr US Treasury Index and 16% FTSE Non-USD World Government Bond Index	71.05%	50.83%	57.43%
貝萊德環球企業債券基金（基金之配息來源可能為本金）	相對風險價值模型	Bloomberg Global Aggregate Corporate Bond USD Hedged Index	54.83%	49.68%	52.19%
貝萊德環球政府債券基金	相對風險價值模型	FTSE World Government Bond USD Hedged Index	59.12%	15.02%	53.48%
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	相對風險價值模型	BofA Merrill Lynch Global High Yield Constrained USD Hedged Index	51.24%	45.69%	48.44%
貝萊德全球通膨連結債券基金	相對風險價值模型	Bloomberg World Government Inflation-Linked 1-20yr Index USD Hedged (USD)	55.33%	42.50%	49.71%
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金） ⁽⁴⁾	相對風險價值模型	MSCI All Countries World Index (MSCI ACWI)	55.45%	46.95%	52.51%
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	相對風險價值模型	Bloomberg Global Aggregate USD Hedged Index	75.97%	45.13%	56.73%
貝萊德美元優質債券基金	相對風險價值模型	Bloomberg US Aggregate Index	55.89%	44.89%	51.11%
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）	相對風險價值模型	Bloomberg US High Yield 2% Constrained Index	50.71%	46.49%	48.31%
貝萊德美國政府房貸債券基金	相對風險價值模型	Bloomberg US MBS Index	54.62%	48.78%	52.04%

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

附錄二 – 全球風險與槓桿作用（此部分未經會計師查核）
 續

槓桿作用

使用衍生性商品可能會使基金承受較高風險。特別是衍生性商品合約波動性高，而初始保證金的金額相對於合約規模較小，因此交易會就市場曝險方面產生槓桿操作。即使市場出現相當輕微的波動，對衍生性商品的潛在影響將較普通的債券或股票為大。因此，持有槓桿式衍生性商品部位會增加基金的波動度。

槓桿比率的計算以總曝險為基礎，即所使用基金的衍生性商品產生的名義價值的總和，未經過淨額結算以資產淨值百分比表示。

下表揭露了這一年的槓桿水平。

基金	該年間平均槓桿就業
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	80%
貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	35%
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	222%
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	125%
貝萊德歐元優質債券基金	70%
貝萊德環球資產配置基金（基金之配息來源可能為本金）	147%
貝萊德環球企業債券基金（基金之配息來源可能為本金）	155%
貝萊德環球政府債券基金	307%
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	39%
貝萊德全球通膨連結債券基金	280%
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金） ⁽⁴⁾	55%
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	293%
貝萊德美元優質債券基金	225%
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）	11%
貝萊德美國政府房貸債券基金	39%

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

附錄三 – 法國人股票儲蓄計畫的符合資格 (「PEA」) (此部分未經會計師查核)

PEA 為法國股票儲蓄計劃，其目的在於鼓勵法國當地納稅義務人將資金投入歐洲的股票。符合 PEA 資格的基金必須永久投入至少 75% 符合 PEA 條件的證券與權利，且 (i) 由歐盟成員國或冰島、列支敦斯登、挪威所建立的公司發行並 (ii) 隸屬之企業所得稅，或等價的稅金。

截至 2024 年 8 月 31 日止之年度，下列基金投入了 75% 以上的總資產至符合 PEA 資格的證券中。

截至 2024 年 8 月 31 日，基金已在符合 PEA 資產條件的證券中投入以下總資產比率：

基金	% 投資 PEA 合格證券
貝萊德歐元市場基金	95.99

就本公司所瞭解，此基金的 PEA 資格在 2024 年 8 月 31 日止，符合法國所規定的稅法與條例。

稅法與條例可能不時改變，因此，目前符合 PEA 框架所募集的基金亦可能喪失 PEA 資格。

 此外，這類基金可能會因其改變影響投資範圍或基準指標而失去 PEA 資格。

若任何基金失去 PEA 資格，將在本公司網站上公告通知投資人。此時投資人應洽詢專業稅務與財務意見。

附錄四 – 補充資訊（此部分未經會計師查核）

有效投資組合管理技巧

本公司得以代表特定基金在受限於 CSSF 以及基金公開說明書的條款及所設之條件下，使用與可轉讓債券相關的技巧以及工具，其中包含對 OTC 金融衍生工具（「FDI」）的投資，條件是基於有效投資組合管理或為外匯風險提供保護（如適用）的目的下使用此類技巧以及工具作投資用途。

除了對 FDI 的投資外，本公司得以在受不時修訂的 CSSF 通函所設的條件，以及相關的 ESMA 指引（例如附買回交易/附賣回交易（「附買回/附賣回交易」）及證券借貸）下，使用其他與可轉讓債券以及貨幣市場相關的技巧或工具。

證券借貸

所有基金簽署的證券借貸合約均受基金與本公司有關聯的證券借貸代理商 BlackRock Advisors (UK) Limited 的書面法律合約，以及證券借貸代理商與受批准的借貸對手之間的獨立合約的限制。證券借出交換的擔保品是透過所有權轉讓安排進行轉讓，並交付給第三方擔保品管理人帳戶以保管人 The Bank of New York Mellon SA / NV, Luxembourg Branch 的名義代替基金持有。接收的擔保品與基金的保管人或借貸代理商的資產是分開的。

下表列出了貸款證券的價值在 2024 年 8 月 31 日佔基金的總可借貸資產以及 NAV 的比例。總可借貸資產是指構成基金證券借貸計劃一部分的資產的總價值。這不包含任何由基金持有，因市場、監管、投資或其他限制而不被視為可借貸的資產。

基金	貨幣	可借貸資產 %	資產淨值 %
貝萊德亞洲巨龍基金	USD	2.97	1.21
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	USD	15.29	13.09
貝萊德中國基金（基金之配息來源可能為本金）	USD	8.57	5.71
貝萊德歐洲靈活股票基金	EUR	3.23	3.09
貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	USD	16.31	13.92
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	USD	2.92	1.30
貝萊德新興市場基金	USD	4.82	1.91
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	USD	11.66	5.90
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	EUR	3.92	3.63
貝萊德歐元優質債券基金	EUR	21.84	19.99
貝萊德歐元市場基金	EUR	1.08	1.06
貝萊德歐洲基金	EUR	3.96	3.80
貝萊德歐洲特別時機基金	EUR	3.84	3.69
貝萊德歐洲價值型基金	EUR	4.09	3.94
貝萊德新世代運輸基金（基金之配息來源可能為本金）	USD	6.20	5.61
貝萊德環球資產配置基金（基金之配息來源可能為本金）	USD	15.98	12.90
貝萊德環球企業債券基金（基金之配息來源可能為本金）	USD	5.74	5.27
貝萊德全球股票收益基金（基金之配息來源可能為本金）	USD	3.65	3.44
貝萊德環球政府債券基金	USD	18.97	11.94
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	USD	9.90	8.75
貝萊德全球通膨連結債券基金	USD	16.36	15.64
貝萊德環球前瞻股票基金	USD	0.29	0.28
貝萊德日本靈活股票基金	JPY	19.08	18.55
貝萊德日本特別時機基金	JPY	25.12	24.17
貝萊德拉丁美洲基金	USD	24.44	8.41
貝萊德營養科學基金	USD	11.90	11.44
貝萊德永續能源基金（基金之配息來源可能為本金）	USD	7.57	7.13
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金） ⁽⁴⁾	USD	2.21	2.05
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	USD	17.13	10.14
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）	USD	7.63	6.21
貝萊德智慧數據永續環球小型企業基金	USD	28.97	24.97
貝萊德英國基金	GBP	5.20	5.16
貝萊德美國價值型基金（基金之配息來源可能為本金）	USD	9.69	9.21
貝萊德美元優質債券基金	USD	10.49	5.37
貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A規定之私募性質債券且配息來源可能為本金）	USD	7.24	6.22
貝萊德美國靈活股票基金	USD	5.93	5.84
貝萊德美國增長型基金	USD	7.78	7.77
貝萊德美國中型企業價值基金	USD	20.42	19.60
貝萊德世界能源基金（基金之配息來源可能為本金）	USD	10.35	9.81

附錄四 – 補充資訊（此部分未經會計師查核）
 續

基金	貨幣	可借貸資產 %	資產淨值 %
貝萊德世界金融基金（基金之配息來源可能為本金）	USD	9.35	8.49
貝萊德世界黃金基金（基金之配息來源可能為本金）	USD	4.40	4.34
貝萊德世界健康科學基金（基金之配息來源可能為本金）	USD	3.27	3.18
貝萊德世界礦業基金（基金之配息來源可能為本金）	USD	10.50	9.88
貝萊德世界地產證券基金（基金之配息來源可能為本金）	USD	7.39	7.15
貝萊德世界科技基金（基金之配息來源可能為本金）	USD	3.95	3.79

(4) 基金名稱於該年度內變更，詳情請參閱備註 1。

基金在本年度間自證券借貸交易賺取的收入揭露於基金的營運報告及淨資產變動表。

證券借貸交易所賺取的總收入是在基金與證券借貸代理商之間拆分。對於該類收入，基金可以收取 62.5%，而證券借貸代理商只能收取 37.5%，並且所有的營運成本均來自證券借貸代理商的份額。

下表詳細列出截至 2024 年 8 月 31 日由交易對手分析的借貸證券（個別列示在相關基金的投資組合中）以及相關接收的擔保品的價值。

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德亞洲巨龍基金（美金）			
Barclays Capital Securities Limited	英國	601,669	654,684
BNP Paribas SA	法國	3,638,628	3,851,487
UBS AG	瑞士	4,644,977	5,441,885
合計		8,885,274	9,948,056
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）			
Banco Santander, S.A.	西班牙	154,574	170,208
Barclays Bank Plc	英國	36,450,017	38,611,614
BNP Paribas SA	法國	15,693,924	16,471,935
Citigroup Global Markets	英國	32,274,211	33,910,047
Deutsche Bank AG	德國	31,364,947	32,527,034
Goldman Sachs International	美國	25,798,790	26,783,843
ING Bank NV	荷蘭	1,045,140	1,083,625
J.P. Morgan Securities Plc	英國	21,583,821	23,735,370
Merrill Lynch International	英國	29,104,854	31,429,556
Morgan Stanley & Co. International Plc	英國	38,398,520	39,804,355
Nomura International Plc	日本	25,873,657	27,251,455
RBC Europe Limited	英國	618,296	642,503
UBS AG	瑞士	6,158,544	6,752,412
Zurcher Kantonalbank	瑞士	20,396,525	21,263,983
合計		284,915,820	300,437,940
貝萊德中國基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	3,015,315	3,281,006
BNP Paribas SA	法國	43,545,309	45,986,504
Citigroup Global Markets	英國	1,586,081	1,764,329
J.P. Morgan Securities Plc	英國	142,898	157,813
合計		48,289,603	51,189,652
貝萊德歐洲靈活股票基金（歐元）			
Barclays Capital Securities Limited	英國	13,846,095	15,066,119
BNP Paribas SA	法國	236,672	249,453
Goldman Sachs International	美國	2,692,618	2,942,066
HSBC Bank Plc	英國	314,514	347,187
Morgan Stanley & Co. International Plc	英國	37,904,600	40,578,875
Societe Generale SA	法國	124,977,555	136,324,180
The Bank of Nova Scotia	加拿大	5,362,778	6,017,485
UBS AG	瑞士	4,662,135	5,461,984
合計		189,996,967	206,987,349

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）			
Barclays Bank Plc	英國	46,445,417	49,199,766
BNP Paribas SA	法國	4,271,797	4,483,568
Citigroup Global Markets	英國	11,791,191	12,388,836
Deutsche Bank AG	德國	5,248,246	5,442,699
Goldman Sachs International	美國	350,712	364,103
J.P. Morgan Securities Plc	英國	22,370,810	23,773,206
Merrill Lynch International	英國	13,441,165	14,517,960
Morgan Stanley & Co. International Plc	英國	10,349,910	10,728,841
Nomura International Plc	日本	42,463,946	44,725,196
UBS AG	瑞士	6,095,785	6,682,532
Zurcher Kantonalbank	瑞士	14,441,307	15,055,490
合計		177,270,286	187,362,197
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）			
Citigroup Global Markets	英國	596,789	663,857
Goldman Sachs International	美國	471,889	515,606
UBS AG	瑞士	1,494,474	1,750,871
合計		2,563,152	2,930,334
貝萊德新興市場基金（美金）			
Barclays Bank Plc	英國	6,430,350	7,424,597
Barclays Capital Securities Limited	英國	159,860	173,946
BNP Paribas SA	法國	37,274,299	39,448,893
J.P. Morgan Securities Plc	英國	736,548	813,429
Morgan Stanley & Co. International Plc	英國	2,237,336	2,395,186
合計		46,838,393	50,256,051
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（美金）			
Barclays Bank Plc	英國	23,709,033	25,115,200
BNP Paribas SA	法國	7,990,513	8,388,420
Deutsche Bank AG	德國	1,898,608	1,968,953
J.P. Morgan Securities Plc	英國	6,630,903	7,221,431
Morgan Stanley & Co. International Plc	英國	50,632,473	52,468,721
Nomura International Plc	日本	4,915,971	5,177,752
UBS AG	瑞士	1,948,799	2,136,379
合計		97,726,300	102,476,856
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）			
Barclays Bank Plc	英國	5,430,229	5,752,257
Barclays Capital Securities Limited	英國	16,684,487	18,359,249
BNP Paribas SA	法國	60,181,872	64,497,927
Citigroup Global Markets	英國	1,167,444	1,283,909
Deutsche Bank AG	德國	605,700	628,142
Goldman Sachs International	美國	17,198,673	18,333,963
HSBC Bank Plc	英國	5,997,679	6,620,738
J.P. Morgan Securities Plc	英國	6,802,491	7,352,452
Merrill Lynch International	英國	34,248,369	36,730,389
Morgan Stanley & Co. International Plc	英國	3,998,739	4,215,850
Nomura International Plc	日本	2,598,061	2,812,925
UBS AG	瑞士	17,015,776	19,243,017
合計		171,929,520	185,830,818

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德歐元優質債券基金（歐元）			
Banco Santander, S.A.	西班牙	2,855,391	3,144,189
Barclays Bank Plc	英國	15,675,651	16,605,258
Barclays Capital Securities Limited	英國	392,955	441,631
BNP Paribas SA	法國	25,015,414	27,329,874
Citigroup Global Markets	英國	13,864,053	14,566,005
Deutsche Bank AG	德國	730,982	758,065
ING Bank NV	荷蘭	8,969,132	9,299,395
J.P. Morgan Securities Plc	英國	16,619,972	17,429,335
Merrill Lynch International	英國	1,901,537	2,053,872
Morgan Stanley & Co. International Plc	英國	11,202,430	11,498,732
Natixis SA	法國	21,217,908	23,337,925
RBC Europe Limited	英國	7,314,066	7,600,416
Societe Generale SA	法國	140,311,645	145,652,112
The Bank of Nova Scotia	加拿大	8,366,401	9,169,342
UBS AG	瑞士	118,513,350	130,174,948
合計		392,950,887	419,061,099
貝萊德歐元市場基金（歐元）			
Morgan Stanley & Co. International Plc	英國	11,564,499	12,380,406
Societe Generale SA	法國	3,343,008	3,646,517
合計		14,907,507	16,026,923
貝萊德歐洲基金（歐元）			
Barclays Capital Securities Limited	英國	51,215,536	55,728,299
Citigroup Global Markets	英國	92,460	102,851
Societe Generale SA	法國	4,557,690	4,971,479
合計		55,865,686	60,802,629
貝萊德歐洲特別時機基金（歐元）			
Barclays Capital Securities Limited	英國	20,228,977	22,011,417
HSBC Bank Plc	英國	691,215	763,020
Morgan Stanley & Co. International Plc	英國	15,288,486	16,367,130
Societe Generale SA	法國	5,401,013	5,891,367
The Bank of Nova Scotia	加拿大	500,026	561,071
UBS AG	瑞士	4,164,022	4,878,415
合計		46,273,739	50,472,420
貝萊德歐洲價值型基金（歐元）			
Barclays Capital Securities Limited	英國	3,061,946	3,331,743
Goldman Sachs International	美國	4,571,006	4,994,471
HSBC Bank Plc	英國	15,325,955	16,918,066
J.P. Morgan Securities Plc	英國	455,430	502,968
Morgan Stanley & Co. International Plc	英國	7,532,140	8,063,554
The Bank of Nova Scotia	加拿大	630,152	707,083
合計		31,576,629	34,517,885
貝萊德新世代運輸基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	1,110,025	1,207,832
BNP Paribas SA	法國	3,889,081	4,099,109
J.P. Morgan Securities Plc	英國	3,700,467	4,086,719
Macquarie Bank Limited	澳洲	21,157,356	23,513,262
Merrill Lynch International	英國	7,529,849	7,965,812
Morgan Stanley & Co. International Plc	英國	7,557,396	8,090,591
The Bank of Nova Scotia	加拿大	159,188	178,623
UBS AG	瑞士	9,820,748	11,505,625
合計		54,924,110	60,647,573

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德環球資產配置基金（基金之配息來源可能為本金）（美金）			
Banco Santander, S.A.	西班牙	94,553,179	104,552,394
Barclays Bank Plc	英國	91,640,449	100,520,608
Barclays Capital Securities Limited	英國	16,474,790	17,926,436
BNP Paribas SA	法國	523,204,624	560,151,337
Citigroup Global Markets	英國	10,019,126	10,904,079
Deutsche Bank AG	德國	14,587,848	15,128,342
Goldman Sachs International	美國	11,597,615	12,066,457
ING Bank NV	荷蘭	9,599,019	10,319,746
HSBC Bank Plc	英國	147,928,511	162,798,710
J.P. Morgan Securities Plc	英國	59,856,664	65,408,723
Macquarie Bank Limited	澳洲	2,322,239	2,580,824
Merrill Lynch International	英國	87,088,812	92,324,393
Morgan Stanley & Co. International Plc	英國	42,541,528	44,786,558
Natixis SA	法國	14,116,438	15,526,891
Nomura International Plc	日本	4,346,609	4,578,070
RBC Europe Limited	英國	86,396,481	94,126,657
Societe Generale SA	法國	223,905,660	241,400,262
The Bank of Nova Scotia	加拿大	18,118,095	19,791,523
UBS AG	瑞士	43,246,842	50,402,101
Zurcher Kantonalbank	瑞士	465,166,323	486,647,492
合計		1,966,710,852	2,111,941,603
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）			
Banco Santander, S.A.	西班牙	2,234,511	2,460,511
Barclays Bank Plc	英國	22,030,306	23,336,767
Barclays Capital Securities Limited	英國	195,322	219,517
BNP Paribas SA	法國	8,134,463	8,537,718
Citigroup Global Markets	英國	1,475,980	1,550,790
Deutsche Bank AG	德國	5,199,469	5,392,115
Goldman Sachs International	美國	448,874	466,013
ING Bank NV	荷蘭	2,788,115	2,890,779
J.P. Morgan Securities Plc	英國	4,531,077	4,891,222
Merrill Lynch International	英國	205,139	221,573
Morgan Stanley & Co. International Plc	英國	1,742,058	1,805,839
Nomura International Plc	日本	5,297,326	5,579,413
RBC Europe Limited	英國	4,043,998	4,202,324
UBS AG	瑞士	1,717,473	1,889,369
Zurcher Kantonalbank	瑞士	33,311,691	34,728,421
合計		93,355,802	98,172,371
貝萊德全球股票收益基金（基金之配息來源可能為本金）（美金）			
J.P. Morgan Securities Plc	英國	666,003	735,520
The Bank of Nova Scotia	加拿大	16,744,254	18,788,453
UBS AG	瑞士	16,180,460	18,956,429
合計		33,590,717	38,480,402

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德環球政府債券基金（美金）			
Banco Santander, S.A.	西班牙	738,989	823,172
Barclays Bank Plc	英國	6,618,363	7,010,854
BNP Paribas SA	法國	1,746,695	1,834,076
Citigroup Global Markets	英國	1,634,277	1,716,527
Deutsche Bank AG	德國	230,447	238,985
Goldman Sachs International	美國	1,199,259	1,245,049
HSBC Bank Plc	英國	54,560,989	59,928,405
J.P. Morgan Securities Plc	英國	8,140,719	8,688,100
Macquarie Bank Limited	澳洲	882,568	1,013,282
Morgan Stanley & Co. International Plc	英國	3,620,110	3,714,267
Natixis SA	法國	1,884,122	2,072,374
Nomura International Plc	日本	1,040,948	1,140,374
Societe Generale SA	法國	31,288,844	32,484,545
The Bank of Nova Scotia	加拿大	4,283,196	4,681,875
UBS AG	瑞士	375,192	411,305
合計		118,244,718	127,003,190
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（美金）			
Banco Santander, S.A.	西班牙	484,499	533,501
Barclays Bank Plc	英國	62,067,524	65,917,062
Barclays Capital Securities Limited	英國	424,543	477,131
BNP Paribas SA	法國	11,753,790	12,336,465
Citigroup Global Markets	英國	6,995,749	7,350,333
Deutsche Bank AG	德國	6,520,059	6,761,635
Goldman Sachs International	美國	13,863,761	14,393,113
J.P. Morgan Securities Plc	英國	24,403,942	26,621,599
Merrill Lynch International	英國	3,602,216	3,890,794
Morgan Stanley & Co. International Plc	英國	13,393,832	13,884,201
Nomura International Plc	日本	3,645,725	3,839,865
RBC Europe Limited	英國	977,243	1,015,503
The Bank of Nova Scotia	加拿大	2,821,131	3,089,421
UBS AG	瑞士	5,746,070	6,319,051
Zurcher Kantonalbank	瑞士	6,673,260	6,957,071
合計		163,373,344	173,386,745
貝萊德全球通膨連結債券基金（美金）			
Banco Santander, S.A.	西班牙	4,137,141	4,569,618
BNP Paribas SA	法國	17,706,480	19,388,551
Citigroup Global Markets	英國	837,862	879,831
J.P. Morgan Securities Plc	英國	1,438,613	1,519,309
Societe Generale SA	法國	1,426,441	1,481,006
The Bank of Nova Scotia	加拿大	1,115,907	1,211,897
UBS AG	瑞士	1,667,504	1,831,915
合計		28,329,948	30,882,127
貝萊德環球前贖股票基金（美金）			
BNP Paribas SA	法國	4,025,417	4,242,808
合計		4,025,417	4,242,808
貝萊德日本靈活股票基金（日圓）			
BNP Paribas SA	法國	1,258,597,078	1,326,567,094
Citigroup Global Markets	英國	1,421,337,737	1,581,070,288
HSBC Bank Plc	英國	3,515,132,925	3,880,296,868
J.P. Morgan Securities Plc	英國	217,866,495	240,607,263
Merrill Lynch International	英國	7,588,811,335	8,028,188,207
Nomura International Plc	日本	1,333,765,336	1,460,515,567
Societe Generale SA	法國	4,275,340,165	4,663,495,455
UBS AG	瑞士	151,316,939	177,277,330
合計		19,762,168,010	21,358,018,072

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德日本特別時機基金（日圓）			
Barclays Capital Securities Limited	英國	1,889,661,596	2,056,165,715
BNP Paribas SA	法國	271,935,763	286,621,518
Citigroup Global Markets	英國	345,602,013	384,441,393
Goldman Sachs International	美國	175,184,655	191,414,035
HSBC Bank Plc	英國	149,632,440	165,176,752
J.P. Morgan Securities Plc	英國	655,564,639	723,992,097
Merrill Lynch International	英國	1,564,336,235	1,654,908,131
Morgan Stanley & Co. International Plc	英國	21,293,266	22,795,565
Societe Generale SA	法國	201,030,704	219,282,142
UBS AG	瑞士	1,150,520,064	1,347,906,772
合計		6,424,761,375	7,052,704,120
貝萊德拉丁美洲基金（美金）			
Barclays Bank Plc	英國	3,061	3,535
BNP Paribas SA	法國	7,996,713	8,464,518
J.P. Morgan Securities Plc	英國	27,695,861	30,586,739
Merrill Lynch International	英國	6,008,507	6,356,387
Morgan Stanley & Co. International Plc	英國	7,099,104	7,599,965
UBS AG	瑞士	5,064,310	5,933,158
合計		53,867,556	58,944,302
貝萊德營養科學基金（美金）			
Barclays Capital Securities Limited	英國	1,633,759	1,777,715
BNP Paribas SA	法國	11,510,291	12,182,847
Goldman Sachs International	美國	2,200,936	2,404,834
J.P. Morgan Securities Plc	英國	80,087	88,446
Morgan Stanley & Co. International Plc	英國	3,614,536	3,869,552
Societe Generale SA	法國	404,776	441,525
合計		19,444,385	20,764,919
貝萊德永續能源基金（基金之配息來源可能為本金）（美金）			
Barclays Bank Plc	英國	61,542,366	71,057,915
BNP Paribas SA	法國	263,614,709	278,957,641
Citigroup Global Markets	英國	3,062,154	3,406,284
HSBC Bank Plc	英國	2,434,164	2,687,033
J.P. Morgan Securities Plc	英國	23,771,487	26,252,740
Morgan Stanley & Co. International Plc	英國	9,319,574	9,977,096
Societe Generale SA	法國	6,783,685	7,399,572
UBS AG	瑞士	6,194,056	7,256,727
合計		376,722,195	406,995,008
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金）（美金） ⁽⁴⁾			
BNP Paribas SA	法國	7,109,912	7,525,838
Societe Generale SA	法國	2,065,110	2,252,600
UBS AG	瑞士	11,252	13,182
合計		9,186,274	9,791,620

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（美金）			
Banco Santander, S.A.	西班牙	1,794,138	1,975,600
Barclays Bank Plc	英國	7,752,188	8,211,916
BNP Paribas SA	法國	2,498,396	2,622,691
Citigroup Global Markets	英國	2,688,315	2,824,573
Deutsche Bank AG	德國	3,610,197	3,743,957
Goldman Sachs International	美國	1,900,714	1,973,288
J.P. Morgan Securities Plc	英國	11,905,309	12,754,079
Merrill Lynch International	英國	5,342,869	5,770,894
Morgan Stanley & Co. International Plc	英國	5,161,187	5,317,005
Nomura International Plc	日本	2,711,271	2,864,235
RBC Europe Limited	英國	1,021,915	1,061,923
Societe Generale SA	法國	19,555,657	20,298,373
The Bank of Nova Scotia	加拿大	782,882	858,015
UBS AG	瑞士	4,378,118	4,805,600
Zurcher Kantonalbank	瑞士	26,611,497	27,486,834
合計		97,714,653	102,568,983
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）（美金）			
Barclays Bank Plc	英國	29,205,784	33,721,520
Barclays Capital Securities Limited	英國	16,868,130	18,354,435
BNP Paribas SA	法國	129,252,918	136,640,490
Citigroup Global Markets	英國	690,189	767,753
Goldman Sachs International	美國	9,445,473	10,320,517
HSBC Bank Plc	英國	43,982,954	48,552,049
J.P. Morgan Securities Plc	英國	3,976,398	4,391,452
Macquarie Bank Limited	澳洲	10,759,389	11,957,462
Morgan Stanley & Co. International Plc	英國	23,132,794	24,764,876
Nomura International Plc	日本	24,600,233	26,938,040
Societe Generale SA	法國	47,888,756	52,236,545
UBS AG	瑞士	55,491,354	65,011,617
合計		395,294,372	433,656,756
貝萊德智慧數據永續環球小型企業基金（美金）			
Barclays Capital Securities Limited	英國	4,057,314	4,414,819
BNP Paribas SA	法國	25,040,351	26,486,402
Citigroup Global Markets	英國	3,639,450	4,048,459
Goldman Sachs International	美國	2,315,986	2,530,543
HSBC Bank Plc	英國	1,295,014	1,429,544
J.P. Morgan Securities Plc	英國	9,459,046	10,446,376
Macquarie Bank Limited	澳洲	932,580	1,036,425
Merrill Lynch International	英國	4,779,134	5,055,836
Morgan Stanley & Co. International Plc	英國	1,049,370	1,123,407
Societe Generale SA	法國	2,183,309	2,381,531
The Bank of Nova Scotia	加拿大	376,584	422,557
UBS AG	瑞士	15,290,505	17,913,791
合計		70,418,643	77,289,690
貝萊德英國基金（英鎊）			
Barclays Capital Securities Limited	英國	4,348,905	4,732,100
Citigroup Global Markets	英國	764,624	850,554
Goldman Sachs International	美國	582,966	636,973
HSBC Bank Plc	英國	4,115,216	4,542,719
合計		9,811,711	10,762,346

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德美國價值型基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	326,751	355,541
BNP Paribas SA	法國	50,115,150	53,039,136
HSBC Bank Plc	英國	152,790	168,662
J.P. Morgan Securities Plc	英國	13,198,755	14,576,433
Merrill Lynch International	英國	2,177,154	2,303,207
Morgan Stanley & Co. International Plc	英國	353,805	378,767
The Bank of Nova Scotia	加拿大	4,670,611	5,240,817
UBS AG	瑞士	6,825,084	7,996,017
合計		77,820,100	84,058,580
貝萊德美元優質債券基金（美金）			
Barclays Bank Plc	英國	368,068	389,896
BNP Paribas SA	法國	11,454,849	12,521,988
Citigroup Global Markets	英國	174,852	183,715
Deutsche Bank AG	德國	1,823,153	1,890,701
ING Bank NV	荷蘭	3,127,789	3,431,314
J.P. Morgan Securities Plc	英國	1,008,358	1,057,518
Morgan Stanley & Co. International Plc	英國	128,349	133,049
Nomura International Plc	日本	1,835,815	1,933,575
UBS AG	瑞士	59,605	65,342
Zurcher Kantonalbank	瑞士	9,525,800	10,044,860
合計		29,506,638	31,651,958
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）（美金）			
Barclays Bank Plc	英國	49,852,951	52,856,407
BNP Paribas SA	法國	18,646,221	19,609,054
Citigroup Global Markets	英國	2,261,967	2,376,617
Deutsche Bank AG	德國	8,162,385	8,464,808
Goldman Sachs International	美國	4,002,233	4,155,049
J.P. Morgan Securities Plc	英國	10,216,794	10,785,501
Merrill Lynch International	英國	9,402,747	10,154,071
Morgan Stanley & Co. International Plc	英國	6,821,619	7,071,371
Nomura International Plc	日本	6,859,325	7,224,592
RBC Europe Limited	英國	676,936	703,439
The Bank of Nova Scotia	加拿大	1,960,526	2,146,972
UBS AG	瑞士	2,711,234	2,975,999
Zurcher Kantonalbank	瑞士	3,569,475	3,721,283
合計		125,144,413	132,245,163
貝萊德美國靈活股票基金（美金）			
BNP Paribas SA	法國	93,331,390	98,791,236
HSBC Bank Plc	英國	1,086,262	1,199,107
J.P. Morgan Securities Plc	英國	15,254,435	16,846,684
UBS AG	瑞士	25,364,351	29,715,935
合計		135,036,438	146,552,962
貝萊德美國增長型基金（美金）			
BNP Paribas SA	法國	26,289,714	27,827,651
J.P. Morgan Securities Plc	英國	54,959	60,695
UBS AG	瑞士	10,381,057	12,162,063
合計		36,725,730	40,050,409

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德美國中型企業價值基金（美金）			
BNP Paribas SA	法國	39,610,461	41,927,656
HSBC Bank Plc	英國	744,592	821,943
J.P. Morgan Securities Plc	英國	5,461,544	6,031,617
Morgan Stanley & Co. International Plc	英國	497,886	533,013
The Bank of Nova Scotia	加拿大	481,808	540,629
UBS AG	瑞士	9,156,534	10,727,457
合計		55,952,825	60,582,315
貝萊德世界能源基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	12,996,523	14,141,691
BNP Paribas SA	法國	18,686,546	19,695,705
Citigroup Global Markets	英國	14,642,043	16,287,542
Goldman Sachs International	美國	279,130	304,989
HSBC Bank Plc	英國	5,802,358	6,405,126
J.P. Morgan Securities Plc	英國	33,566,000	37,069,599
Morgan Stanley & Co. International Plc	英國	2,382,718	2,550,826
Societe Generale SA	法國	119,926,648	130,814,705
UBS AG	瑞士	12,705,692	14,885,520
合計		220,987,658	242,155,703
貝萊德世界金融基金（基金之配息來源可能為本金）（美金）			
BNP Paribas SA	法國	34,035,297	36,026,347
Citigroup Global Markets	英國	284,339	316,293
Goldman Sachs International	美國	246,997	269,879
HSBC Bank Plc	英國	11,547,312	12,746,912
J.P. Morgan Securities Plc	英國	25,636,663	28,312,604
Morgan Stanley & Co. International Plc	英國	50,857,573	54,445,718
The Bank of Nova Scotia	加拿大	5,662,649	6,353,965
UBS AG	瑞士	6,256,408	7,329,777
合計		134,527,238	145,801,495
貝萊德世界黃金基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	2,359,910	2,567,851
BNP Paribas SA	法國	38,311,515	40,552,722
Citigroup Global Markets	英國	1,722,547	1,916,130
Goldman Sachs International	美國	81,849,438	89,432,098
HSBC Bank Plc	英國	1,383,477	1,527,197
J.P. Morgan Securities Plc	英國	5,613,263	6,199,172
Macquarie Bank Limited	澳洲	8,975,679	9,975,138
Morgan Stanley & Co. International Plc	英國	812,877	870,229
Natixis SA	法國	4,277,734	4,766,833
Societe Generale SA	法國	39,435,914	43,016,276
UBS AG	瑞士	3,274,790	3,836,623
合計		188,017,144	204,660,269
貝萊德世界健康科學基金（基金之配息來源可能為本金）（美金）			
BNP Paribas SA	法國	332,343,878	351,742,493
Goldman Sachs International	美國	7,569,065	8,270,275
HSBC Bank Plc	英國	30,703,117	33,892,659
J.P. Morgan Securities Plc	英國	26,429,709	29,188,425
Merrill Lynch International	英國	1,955,977	2,069,225
Morgan Stanley & Co. International Plc	英國	2,084,083	2,231,120
Natixis SA	法國	788,580	878,743
Societe Generale SA	法國	9,137,580	9,967,174
The Bank of Nova Scotia	加拿大	1,561,814	1,752,486
UBS AG	瑞士	71,006,611	83,188,718
合計		483,580,414	523,181,318

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德世界礦業基金（基金之配息來源可能為本金）（美金）			
Barclays Bank Plc	英國	31,853,243	36,778,323
Barclays Capital Securities Limited	英國	40,272,473	43,821,014
BNP Paribas SA	法國	161,807,842	171,141,817
Goldman Sachs International	美國	124,908,341	136,480,057
HSBC Bank Plc	英國	9,315,856	10,283,618
J.P. Morgan Securities Plc	英國	6,140,374	6,781,304
Macquarie Bank Limited	澳洲	26,365,417	29,301,247
Merrill Lynch International	英國	821,051	868,589
Morgan Stanley & Co. International Plc	英國	12,863,975	13,771,569
Societe Generale SA	法國	39,328,811	42,899,446
The Bank of Nova Scotia	加拿大	10,869,053	12,195,987
UBS AG	瑞士	9,375,689	10,984,211
合計		473,922,125	515,307,182
貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	1,469,680	1,599,178
Citigroup Global Markets	英國	1,328,979	1,478,333
Goldman Sachs International	美國	222,081	242,655
HSBC Bank Plc	英國	2,081,669	2,297,920
J.P. Morgan Securities Plc	英國	1,160,379	1,281,498
Societe Generale SA	法國	658,849	718,666
UBS AG	瑞士	3,223,062	3,776,020
合計		10,144,699	11,394,270
貝萊德世界科技基金（基金之配息來源可能為本金）（美金）			
BNP Paribas SA	法國	328,997,099	347,821,582
Goldman Sachs International	美國	30,082,358	32,869,234
J.P. Morgan Securities Plc	英國	64,296,146	71,007,338
Merrill Lynch International	英國	2,217,390	2,345,773
UBS AG	瑞士	31,886,992	37,357,620
合計		457,479,985	491,401,547

(4) 基金名稱於該年度內變更，詳情請參閱備註 1。

總收益交換（「TRS」）

基金簽訂的所有 TRS 均在國際交換交易暨衍生性商品協會的主合約（「ISDA 主合約」）或相似合約下訂定。ISDA 主合約是一項基金與交易對手之間的雙邊協議，管理雙方簽訂 OTC FDI（包含 TRS）。在 ISDA 主合約之下，雙方的曝險部位併同抵銷後的淨額及抵押，因此任何提供的擔保品之揭露均是針對基金在 ISDA 主合約之下簽訂的所有 OTC FDI，而不僅僅是 TRS。

基金根據 ISDA 主合約接收/支出的所有擔保品均是在所有權轉讓安排下進行雙邊轉讓。

下表詳列了 TRS 的價值佔基金在 2024 年 8 月 31 日的 NAV 及截至 2024 年 8 月 31 日止年度所得收益/報酬的比例。TRS 的價值是以曝險部位價值為基礎以總絕對數額列出。

基金	貨幣	資產淨值 %	賺取的收益總額
貝萊德亞洲巨龍基金	USD	0.01	41,219
貝萊德中國基金（基金之配息來源可能為本金）	USD	0.68	5,737,214
貝萊德歐洲靈活股票基金	EUR	0.03	1,849,870
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	USD	1.22	2,416,260
貝萊德新興市場中國除外基金（原名「貝萊德新興歐洲基金II」） ⁽²⁾	USD	0.05	134,968
貝萊德新興市場基金	USD	(1.60)	(39,317,508)
貝萊德歐洲基金	EUR	0.10	1,424,809
貝萊德歐洲特別時機基金	EUR	0.15	1,914,329
貝萊德環球資產配置基金（基金之配息來源可能為本金）	USD	(0.22)	(33,288,291)
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金） ⁽⁴⁾	USD	(0.07)	(305,818)
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）	USD	(0.23)	(14,542,920)
貝萊德世界金融基金（基金之配息來源可能為本金）	USD	0.10	1,578,315
貝萊德世界地產證券基金（基金之配息來源可能為本金）	USD	0.02	22,281

(2) 該年發行基金的詳細資料，請見附註 1。

(4) 基金名稱於該年度內變更，詳情請參閱備註 1。

附錄四 – 補充資訊（此部分未經會計師查核）
 續

TRS 賺取的總回報按總回報額計算，包括相關利息和淨股利收入或開支，以及公平價值價格走勢的淨收益/損失。TRS 的所有報酬和成本將於本基金累計，並且不受限於本基金管理公司或任何其他第三方於報酬或成本份額協議。

下表詳細列出截至 2024 年 8 月 31 日由交易對手分析的 TRS 的曝險部位價值。

交易對手	交易對手註冊國家	曝險部位
貝萊德歐洲靈活股票基金（歐元）		
HSBC Bank Plc	英國	20,321,960
J.P. Morgan Securities Plc	英國	5,708,278
合計		26,030,238
貝萊德新興市場中國除外基金（原名「貝萊德新興歐洲基金II」）（美金） ⁽²⁾		
Goldman Sachs International	美國	5,812,483
HSBC Bank Plc	英國	1,322,176
J.P. Morgan Securities Plc	英國	2,999,910
合計		10,134,569
貝萊德新興市場基金（美金）		
Goldman Sachs International	美國	32,326,394
HSBC Bank Plc	英國	29,529,817
J.P. Morgan Securities Plc	英國	23,925,879
合計		85,782,090
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）		
Citigroup Global Markets Limited	英國	292,183,071
J.P. Morgan Securities Plc	英國	97,121,660
合計		389,304,731
貝萊德歐洲基金（歐元）		
J.P. Morgan Securities Plc	英國	9,264,634
合計		9,264,634
貝萊德環球資產配置基金（基金之配息來源可能為本金）（美金）		
Barclays Capital Securities Limited	英國	723,356
BNP Paribas SA	法國	124,305,005
Citigroup Global Markets Limited	英國	400,409,974
J.P. Morgan Securities Plc	英國	375,704,542
Morgan Stanley & Co. International Plc	英國	88,298,848
合計		989,441,725
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（美金）		
Morgan Stanley & Co. International Plc	英國	57,946,153
合計		57,946,153
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）（美金）		
HSBC Bank Plc	英國	147,081,831
Merrill Lynch International	英國	150,797,457
合計		297,879,288
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）（美金）		
J.P. Morgan Securities Plc	英國	21,066,746
Morgan Stanley & Co. International Plc	英國	63,166,975
合計		84,233,721
貝萊德世界金融基金（基金之配息來源可能為本金）（美金）		
Citibank NA	美國	17,635,767
合計		17,635,767

(2) 該年發行基金的詳細資料，請見附註 1。

附錄四 – 補充資訊（此部分未經會計師查核）
 續

下表提供截至 2024 年 8 月 31 日的 TRS 到期期限分析。

	到期期限						開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日			
貝萊德歐洲靈活股票基金（歐元）								
貝萊德歐洲靈活股票基金	-	-	-	16,979,880	9,050,358	-	-	26,030,238
貝萊德新興市場中國除外基金（原名「貝萊德新興歐洲基金II」）（美金） ⁽²⁾								
貝萊德新興市場中國除外基金（原名「貝萊德新興歐洲基金II」）	-	-	-	2,999,910	7,134,659	-	-	10,134,569
貝萊德新興市場基金（美金）								
貝萊德新興市場基金	-	-	-	23,925,879	61,856,211	-	-	85,782,090
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）								
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	-	10,379,023	86,742,637	292,183,071	-	-	-	389,304,731
貝萊德歐洲基金（歐元）								
貝萊德歐洲基金	-	-	-	9,264,634	-	-	-	9,264,634
貝萊德環球資產配置基金（基金之配息來源可能為本金）（美金）								
貝萊德環球資產配置基金（基金之配息來源可能為本金）	-	437,147,634	-	447,967,434	104,326,657	-	-	989,441,725
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（美金）								
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	-	-	-	57,946,153	-	-	-	57,946,153
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）（美金）								
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）	-	-	-	135,642,030	162,237,258	-	-	297,879,288
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）（美金）								
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）	-	14,721,804	-	69,511,917	-	-	-	84,233,721
貝萊德世界金融基金（基金之配息來源可能為本金）（美金）								
貝萊德世界金融基金（基金之配息來源可能為本金）	-	-	-	-	17,635,767	-	-	17,635,767

(2) 該年發行基金的詳細資料，請見附註 1。

上述的道奇期限分析是以各自的交易到期日為基礎。開放式交易為每日可召回或終止的交易。

擔保品貨幣分析

基金涉及的活動可能會需要向交易對手提供（「支出的擔保品」）擔保品，或保管從交易對手接收（「接收的擔保品」）的擔保品。

下表是基金依照所有權轉讓擔保品安排方式，截至 2024 年 8 月 31 日依貨幣類型就證券借貸交易和 OTC FDI（包含 TRS）接收/支出的現金和非現金擔保品的分析。

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德亞洲巨龍基金（美金）				
證券借貸交易				
BMD	-	-	1,893	-
CAD	-	-	74,929	-
DKK	-	-	10,136	-
EUR	-	-	451,734	-
GBP	-	-	653,329	-
ILS	-	-	6,691	-
JPY	-	-	260,322	-
NOK	-	-	40,692	-
SEK	-	-	8,641	-
USD	-	-	8,439,689	-
合計	-	-	9,948,056	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	6,537,234	-
CAD	-	-	5,490,628	-
CHF	-	-	291,289	-
DKK	-	-	781,058	-
EUR	-	-	163,207,769	-
GBP	-	-	49,440,728	-
JPY	-	-	186,019	-
SEK	-	-	12,194	-
USD	-	-	74,491,021	-
合計	-	-	300,437,940	-

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德中國基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	885	-
BMD	-	-	10,365	-
CAD	-	-	410,231	-
DKK	-	-	50,797	-
EUR	-	-	2,381,507	-
GBP	-	-	801,702	-
ILS	-	-	36,634	-
JPY	-	-	25,267,798	-
NOK	-	-	222,790	-
SEK	-	-	46,701	-
USD	-	-	21,960,242	-
合計	-	-	51,189,652	-
貝萊德歐洲靈活股票基金（歐元）				
證券借貸交易				
CAD	-	-	5,977,633	-
DKK	-	-	233,254	-
EUR	-	-	44,204,484	-
GBP	-	-	10,978,031	-
JPY	-	-	518,982	-
SEK	-	-	198,854	-
USD	-	-	144,876,111	-
證券借貸交易總數	-	-	206,987,349	-
上櫃外國直接投資				
EUR	-	(1,930,000)	-	-
上櫃外國直接投資總數				
合計	-	(1,930,000)	-	-
貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	3,162,598	-
CAD	-	-	9,739,260	-
CHF	-	-	206,241	-
DKK	-	-	698,469	-
EUR	-	-	114,249,449	-
GBP	-	-	24,768,509	-
SEK	-	-	17,167	-
USD	-	-	34,520,504	-
合計	-	-	187,362,197	-
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
CAD	-	-	8,632	-
EUR	-	-	269,397	-
GBP	-	-	359,411	-
JPY	-	-	241,066	-
USD	-	-	2,051,828	-
合計	-	-	2,930,334	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德新興市場中國除外基金（原名「貝萊德新興歐洲基金II」）（美金） ⁽²⁾				
上櫃外國直接投資				
USD	-	(420,000)	-	-
上櫃外國直接投資總數				
合計	-	(420,000)	-	-
貝萊德新興市場基金（美金）				
證券借貸交易				
AUD	-	-	4,567	-
BMD	-	-	18,707	-
CAD	-	-	740,367	-
DKK	-	-	2,693	-
EUR	-	-	3,001,515	-
GBP	-	-	527,924	-
ILS	-	-	66,116	-
JPY	-	-	1,389,338	-
NOK	-	-	402,082	-
SEK	-	-	19,799	-
USD	-	-	44,082,943	-
證券借貸交易總數	-	-	50,256,051	-
上櫃外國直接投資				
USD	1,150,000	(2,330,000)	-	-
上櫃外國直接投資總數				
合計	1,150,000	(2,330,000)	-	-
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（美金）				
證券借貸交易				
AUD	-	-	55,500	-
CAD	-	-	1,279,474	-
DKK	-	-	107,518	-
EUR	-	-	65,082,339	-
GBP	-	-	26,313,834	-
SEK	-	-	1,988	-
USD	-	-	9,636,203	-
證券借貸交易總數	-	-	102,476,856	-
上櫃外國直接投資				
USD	-	-	-	(50,349)
上櫃外國直接投資總數				
合計	-	-	102,476,856	(50,349)

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）				
證券借貸交易				
AUD	-	-	4,864,430	-
BMD	-	-	11,471	-
CAD	-	-	1,400,711	-
CHF	-	-	72,581	-
DKK	-	-	455,806	-
EUR	-	-	41,080,757	-
GBP	-	-	16,140,546	-
ILS	-	-	40,542	-
JPY	-	-	36,009,227	-
NOK	-	-	246,554	-
SEK	-	-	109,469	-
USD	-	-	85,398,724	-
證券借貸交易總數	-	-	185,830,818	-
上櫃外國直接投資				
EUR	10,960,000	(4,180,000)	-	-
上櫃外國直接投資總數	10,960,000	(4,180,000)	-	-
合計	10,960,000	(4,180,000)	185,830,818	-
貝萊德歐元優質債券基金（歐元）				
證券借貸交易				
AUD	-	-	1,972,721	-
CAD	-	-	9,988,435	-
CHF	-	-	30,448	-
DKK	-	-	3,998,491	-
EUR	-	-	147,062,863	-
GBP	-	-	34,424,061	-
JPY	-	-	40,550,645	-
SEK	-	-	20,508	-
USD	-	-	181,012,927	-
證券借貸交易總數	-	-	419,061,099	-
上櫃外國直接投資				
EUR	-	-	-	(322,180)
上櫃外國直接投資總數	-	-	-	(322,180)
合計	-	-	419,061,099	(322,180)
貝萊德歐元市場基金（歐元）				
證券借貸交易				
EUR	-	-	10,140,143	-
GBP	-	-	2,240,264	-
USD	-	-	3,646,516	-
合計	-	-	16,026,923	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德歐洲基金（歐元）				
證券借貸交易				
DKK	-	-	862,788	-
EUR	-	-	34,759,732	-
GBP	-	-	9,304,412	-
JPY	-	-	24,138	-
SEK	-	-	735,541	-
USD	-	-	15,116,018	-
證券借貸交易總數	-	-	60,802,629	-
上櫃外國直接投資				
EUR	-	(450,000)	-	-
上櫃外國直接投資總數	-	(450,000)	-	-
合計	-	(450,000)	60,802,629	-
貝萊德歐洲特別時機基金（歐元）				
證券借貸交易				
CAD	-	-	553,052	-
DKK	-	-	340,782	-
EUR	-	-	27,207,104	-
GBP	-	-	7,123,188	-
JPY	-	-	233,366	-
SEK	-	-	290,522	-
USD	-	-	14,724,406	-
合計	-	-	50,472,420	-
貝萊德歐洲價值型基金（歐元）				
證券借貸交易				
AUD	-	-	2,824	-
CAD	-	-	786,898	-
DKK	-	-	51,582	-
EUR	-	-	13,204,601	-
GBP	-	-	2,963,726	-
JPY	-	-	14,779	-
SEK	-	-	54,797	-
USD	-	-	17,438,678	-
合計	-	-	34,517,885	-
貝萊德新世代運輸基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	22,942	-
CAD	-	-	175,974	-
DKK	-	-	18,700	-
EUR	-	-	9,904,948	-
GBP	-	-	3,146,399	-
JPY	-	-	4,641,987	-
SEK	-	-	103,875	-
USD	-	-	42,632,748	-
合計	-	-	60,647,573	-

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德環球資產配置基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	58,704,295	-
BMD	-	-	149,081	-
CAD	-	-	23,012,485	-
CHF	-	-	114,519	-
DKK	-	-	4,594,621	-
EUR	-	-	530,714,943	-
GBP	-	-	138,502,155	-
ILS	-	-	526,897	-
JPY	-	-	213,255,445	-
NOK	-	-	3,204,328	-
SEK	-	-	727,354	-
USD	-	-	1,138,435,480	-
證券借貸交易				
總數	-	-	2,111,941,603	-
上櫃外國直接投資				
CZK	-	(44)	-	-
EUR	-	(7,106,563)	-	-
GBP	-	(2,779,064)	-	-
JPY	443,614	-	-	-
MXN	20,886	-	-	-
PLN	-	(83)	-	-
USD	44,830,000	(33,283,471)	1,770,426	(358,076,661)
ZAR	-	(1,957,633)	-	-
上櫃外國直接投資				
資總數	45,294,500	(45,126,858)	1,770,426	(358,076,661)
合計	45,294,500	(45,126,858)	2,113,712,029	(358,076,661)
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	850,005	-
CAD	-	-	1,296,597	-
CHF	-	-	486,691	-
DKK	-	-	110,535	-
EUR	-	-	58,397,980	-
GBP	-	-	9,134,824	-
JPY	-	-	1,133,892	-
SEK	-	-	13,481	-
USD	-	-	26,748,366	-
合計	-	-	98,172,371	-
貝萊德全球股票收益基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	4,129	-
CAD	-	-	18,509,806	-
EUR	-	-	457,937	-
GBP	-	-	2,096,079	-
JPY	-	-	906,812	-
SEK	-	-	15,826	-
USD	-	-	16,489,813	-
合計	-	-	38,480,402	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德環球政府債券基金（美金）				
證券借貸交易				
AUD	-	-	266,679	-
CAD	-	-	4,832,632	-
CHF	-	-	3,053	-
DKK	-	-	491,777	-
EUR	-	-	51,519,356	-
GBP	-	-	9,855,713	-
JPY	-	-	1,083,852	-
MXN	-	-	92,015	-
USD	-	-	58,858,113	-
證券借貸交易				
總數	-	-	127,003,190	-
上櫃外國直接投資				
USD	-	-	-	(1,043,276)
上櫃外國直接投資				
資總數	-	-	-	(1,043,276)
合計	-	-	127,003,190	(1,043,276)
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	1,198,639	-
CAD	-	-	4,736,972	-
CHF	-	-	119,115	-
DKK	-	-	551,648	-
EUR	-	-	92,198,298	-
GBP	-	-	32,291,800	-
JPY	-	-	3,427,254	-
SEK	-	-	6,126	-
USD	-	-	38,856,893	-
證券借貸交易				
總數	-	-	173,386,745	-
上櫃外國直接投資				
USD	3,163,000	(3,484,187)	-	-
上櫃外國直接投資				
資總數	3,163,000	(3,484,187)	-	-
合計	3,163,000	(3,484,187)	173,386,745	-
貝萊德全球通膨連結債券基金（美金）				
證券借貸交易				
AUD	-	-	170,736	-
CAD	-	-	975,167	-
DKK	-	-	30,315	-
EUR	-	-	5,754,076	-
GBP	-	-	1,128,531	-
JPY	-	-	19,114,201	-
USD	-	-	3,709,101	-
合計	-	-	30,882,127	-
貝萊德環球前瞻股票基金（美金）				
證券借貸交易				
JPY	-	-	4,235,023	-
USD	-	-	7,785	-
合計	-	-	4,242,808	-

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德日本靈活股票基金（日圓）				
證券借貸交易				
AUD	-	-	1,350,730	-
CAD	-	-	1,534,146	-
DKK	-	-	133,871,205	-
EUR	-	-	1,181,529,970	-
GBP	-	-	433,187,291	-
JPY	-	-	2,152,463,234	-
SEK	-	-	38,269,378	-
USD	-	-	17,415,812,118	-
合計	-	-	21,358,018,072	-
貝萊德日本特別時機基金（日圓）				
證券借貸交易				
AUD	-	-	4,064,375	-
CAD	-	-	3,269,804	-
DKK	-	-	31,833,650	-
EUR	-	-	1,864,139,092	-
GBP	-	-	627,358,608	-
JPY	-	-	441,356,026	-
SEK	-	-	42,716,910	-
USD	-	-	4,037,965,655	-
合計	-	-	7,052,704,120	-
貝萊德拉丁美洲基金（美金）				
證券借貸交易				
AUD	-	-	171,709	-
BMD	-	-	4,161	-
CAD	-	-	164,669	-
EUR	-	-	25,217,999	-
GBP	-	-	4,431,894	-
ILS	-	-	14,705	-
JPY	-	-	283,822	-
NOK	-	-	89,430	-
SEK	-	-	658,137	-
USD	-	-	27,907,776	-
合計	-	-	58,944,302	-
貝萊德營養科學基金（美金）				
證券借貸交易				
AUD	-	-	496	-
BMD	-	-	5,897	-
CAD	-	-	273,657	-
DKK	-	-	27,523	-
EUR	-	-	5,724,448	-
GBP	-	-	1,438,654	-
ILS	-	-	20,843	-
JPY	-	-	192,290	-
NOK	-	-	126,754	-
SEK	-	-	25,367	-
USD	-	-	12,928,990	-
合計	-	-	20,764,919	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德永續能源基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	147,379	-
BMD	-	-	128,083	-
CAD	-	-	5,070,252	-
EUR	-	-	27,581,325	-
GBP	-	-	5,112,618	-
ILS	-	-	452,682	-
JPY	-	-	19,499,466	-
NOK	-	-	2,752,993	-
SEK	-	-	564,882	-
USD	-	-	345,685,328	-
合計	-	-	406,995,008	-
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金）（美金） ⁽⁴⁾				
證券借貸交易				
BMD	-	-	3,699	-
CAD	-	-	146,410	-
EUR	-	-	84,771	-
GBP	-	-	1,318	-
ILS	-	-	13,075	-
JPY	-	-	630	-
NOK	-	-	79,512	-
USD	-	-	9,462,205	-
證券借貸交易				
總數	-	-	9,791,620	-
上櫃外國直接投資				
USD	-	-	-	(11,528,960)
上櫃外國直接投資總數				
合計	-	-	9,791,620	(11,528,960)
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（美金）				
證券借貸交易				
AUD	-	-	1,016,423	-
CAD	-	-	2,513,815	-
CHF	-	-	84,837	-
DKK	-	-	1,002,228	-
EUR	-	-	64,563,772	-
GBP	-	-	8,836,843	-
JPY	-	-	380,852	-
SEK	-	-	3,879	-
USD	-	-	24,166,334	-
證券借貸交易				
總數	-	-	102,568,983	-
上櫃外國直接投資				
USD	-	-	300,311	(1,190,610)
上櫃外國直接投資總數				
合計	-	-	300,311	(1,190,610)
合計				
合計	-	-	102,869,294	(1,190,610)

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金 金擔保品	繳交的現金 金擔保品	收到的非現 金擔保品	繳交的非現 金擔保品
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）（美金）				
證券借貸交易				
AUD	-	-	24,653	-
BMD	-	-	47,149	-
CAD	-	-	2,057,997	-
DKK	-	-	2,753,311	-
EUR	-	-	57,789,426	-
GBP	-	-	19,673,022	-
ILS	-	-	166,637	-
JPY	-	-	52,245,786	-
NOK	-	-	1,013,406	-
SEK	-	-	947,105	-
USD	-	-	296,938,264	-
證券借貸交易				
總數	-	-	433,656,756	-
上櫃外國直接投資				
USD	9,530,000	(2,976,000)	-	-
上櫃外國直接投資總數				
合計	9,530,000	(2,976,000)	-	-
貝萊德智慧數據永續環球小型企業基金（美金）				
證券借貸交易				
AUD	-	-	58,644	-
BMD	-	-	10,852	-
CAD	-	-	888,737	-
DKK	-	-	68,350	-
EUR	-	-	11,834,337	-
GBP	-	-	4,588,190	-
ILS	-	-	38,356	-
JPY	-	-	6,214,544	-
NOK	-	-	233,261	-
SEK	-	-	283,045	-
USD	-	-	53,071,374	-
合計	-	-	77,289,690	-
貝萊德英國基金（英鎊）				
證券借貸交易				
CAD	-	-	12,460	-
DKK	-	-	73,263	-
EUR	-	-	3,714,445	-
GBP	-	-	1,020,761	-
JPY	-	-	201,480	-
SEK	-	-	62,457	-
USD	-	-	5,677,480	-
合計	-	-	10,762,346	-
貝萊德美國價值型基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	81,830	-
BMD	-	-	25,180	-
CAD	-	-	6,159,739	-
DKK	-	-	5,505	-
EUR	-	-	10,131,957	-
GBP	-	-	2,140,731	-
ILS	-	-	88,995	-
JPY	-	-	2,191,200	-
NOK	-	-	541,227	-
SEK	-	-	318,335	-
USD	-	-	62,373,881	-
合計	-	-	84,058,580	-

貨幣	收到的現金 金擔保品	繳交的現金 金擔保品	收到的非現 金擔保品	繳交的非現 金擔保品
貝萊德美元優質債券基金（美金）				
證券借貸交易				
AUD	-	-	326,437	-
CAD	-	-	452,866	-
CHF	-	-	56,913	-
DKK	-	-	35,275	-
EUR	-	-	9,012,286	-
GBP	-	-	418,475	-
JPY	-	-	11,770,347	-
SEK	-	-	742	-
USD	-	-	9,578,617	-
證券借貸交易				
總數	-	-	31,651,958	-
上櫃外國直接投資				
USD	-	-	-	(634,532)
上櫃外國直接投資總數				
合計	-	-	31,651,958	(634,532)
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	1,431,836	-
BMD	-	-	1,095	-
CAD	-	-	4,208,515	-
CHF	-	-	50,977	-
DKK	-	-	343,589	-
EUR	-	-	75,963,665	-
GBP	-	-	19,631,055	-
ILS	-	-	3,869	-
JPY	-	-	654,281	-
NOK	-	-	23,533	-
SEK	-	-	4,672	-
USD	-	-	29,928,076	-
證券借貸交易				
總數	-	-	132,245,163	-
上櫃外國直接投資				
USD	4,237,000	(6,335,200)	-	-
上櫃外國直接投資總數				
合計	4,237,000	(6,335,200)	-	-
貝萊德美國靈活股票基金（美金）				
證券借貸交易				
AUD	-	-	94,575	-
BMD	-	-	48,560	-
CAD	-	-	1,922,376	-
EUR	-	-	11,634,970	-
GBP	-	-	4,328,364	-
ILS	-	-	171,628	-
JPY	-	-	1,421,510	-
NOK	-	-	1,043,753	-
SEK	-	-	362,491	-
USD	-	-	125,524,735	-
合計	-	-	146,552,962	-

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德美國增長型基金（美金）				
證券借貸交易				
AUD	-	-	341	-
BMD	-	-	13,679	-
CAD	-	-	541,366	-
EUR	-	-	350,952	-
GBP	-	-	1,221,093	-
ILS	-	-	48,344	-
JPY	-	-	581,791	-
NOK	-	-	294,006	-
SEK	-	-	1,306	-
USD	-	-	36,997,531	-
合計	-	-	40,050,409	-
貝萊德美國中型企業價值基金（美金）				
證券借貸交易				
AUD	-	-	33,861	-
BMD	-	-	20,609	-
CAD	-	-	1,348,602	-
EUR	-	-	4,713,362	-
GBP	-	-	1,659,023	-
ILS	-	-	72,840	-
JPY	-	-	513,165	-
NOK	-	-	442,976	-
SEK	-	-	129,783	-
USD	-	-	51,648,094	-
合計	-	-	60,582,315	-
貝萊德世界能源基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	208,103	-
CAD	-	-	7,638	-
DKK	-	-	218,942	-
EUR	-	-	34,578,981	-
GBP	-	-	9,582,546	-
JPY	-	-	24,194,646	-
SEK	-	-	984,281	-
USD	-	-	172,380,566	-
合計	-	-	242,155,703	-
貝萊德世界金融基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	158,942	-
BMD	-	-	17,709	-
CAD	-	-	6,970,154	-
EUR	-	-	63,841,215	-
GBP	-	-	13,005,208	-
ILS	-	-	62,587	-
JPY	-	-	425,653	-
NOK	-	-	380,626	-
SEK	-	-	609,204	-
USD	-	-	60,330,197	-
證券借貸交易	-	-	-	-
總數	-	-	145,801,495	-
上櫃外國直接投資				
USD	-	(120,000)	-	-
上櫃外國直接投資總數				
	-	(120,000)	-	-
合計	-	(120,000)	145,801,495	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德世界黃金基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	34,801	-
BMD	-	-	19,934	-
CAD	-	-	2,286,723	-
DKK	-	-	39,756	-
EUR	-	-	53,472,910	-
GBP	-	-	17,907,031	-
ILS	-	-	70,452	-
JPY	-	-	897,812	-
NOK	-	-	428,449	-
SEK	-	-	167,280	-
USD	-	-	129,335,121	-
合計	-	-	204,660,269	-
貝萊德世界健康科學基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	163,859	-
BMD	-	-	167,900	-
CAD	-	-	8,523,429	-
EUR	-	-	31,238,873	-
GBP	-	-	12,582,353	-
ILS	-	-	593,410	-
JPY	-	-	14,151,677	-
NOK	-	-	3,608,831	-
SEK	-	-	628,049	-
USD	-	-	451,522,937	-
合計	-	-	523,181,318	-
貝萊德世界礦業基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	38,069	-
BMD	-	-	68,943	-
CAD	-	-	17,032,598	-
DKK	-	-	678,439	-
EUR	-	-	116,666,646	-
GBP	-	-	36,218,836	-
ILS	-	-	243,663	-
JPY	-	-	31,757,497	-
NOK	-	-	1,481,848	-
SEK	-	-	724,294	-
USD	-	-	310,396,349	-
合計	-	-	515,307,182	-
貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	7,194	-
CAD	-	-	4,971	-
DKK	-	-	24,759	-
EUR	-	-	2,133,554	-
GBP	-	-	994,084	-
JPY	-	-	528,264	-
SEK	-	-	48,682	-
USD	-	-	7,652,762	-
合計	-	-	11,394,270	-

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德世界科技基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	—	—	398,624	—
BMD	—	—	122,366	—
CAD	—	—	5,393,202	—
EUR	—	—	63,849,418	—
GBP	—	—	15,399,545	—
ILS	—	—	432,478	—
JPY	—	—	100,583,822	—
NOK	—	—	2,630,116	—
SEK	—	—	1,527,870	—
USD	—	—	301,064,106	—
合計	—	—	491,401,547	—

(2) 該年發行基金的詳細資料，請見附註 1。
(4) 基金名稱於該年度內變更，詳情請參閱備註 1。

重新使用收到的擔保品

截至 2024 年 8 月 31 日，本基金接收的所有現金擔保品均被重新投資於管理公司或其關係公司管理的貨幣市場基金，正如基金的投資組合所揭露。基金為收取的擔保品的法定持有人，並可在違約的情況下出售資產並保留現金。所有作為擔保品收到或支出的現金由於不受合約期限的約束均為開放式的到期期限。

以與證券借貸交易以及 OTC FDI 相關的所有權轉讓擔保品安排方式接收的非現金擔保品不能出售、重新投資或質押。

下表總結截至 2024 年 8 月 31 日止年度，本基金從就 OTC 衍生工具交易收到的現金擔保品的貨幣市場基金再投資而獲得的報酬。這些報酬代表的是截至 2024 年 8 月 31 日止年度貨幣市場基金的累計總報酬。這些收益尚未納入依照相關擔保品安排應向交易對手支付的任何利息。

貨幣市場基金	總收益 %
Institutional Cash Series plc	
- BlackRock ICS Euro Liquid Environmentally Aware Fund	4.04
- BlackRock ICS US Dollar Liquid Environmentally Aware Fund	5.65

附錄四 – 補充資訊（此部分未經會計師查核）
 續

擔保品貨幣、類型、品質和到期期限的分析
 下表是基金依照所有權轉讓擔保品安排方式，截至 2024 年 8 月 31 日就證券借貸交易和 OTC FDI（包含 TRS）收到以及支出的非現金擔保品的類型、品質以及到期期限的分析。

擔保品類型與品質	到期期限						開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日			
貝萊德亞洲巨龍基金（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	-	-	36,172	618,514	-		654,686
股票								
發行的股票指數	-	-	-	-	-	9,293,370		9,293,370
合計	-	-	-	36,172	618,514	9,293,370		9,948,056
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	34,776	7,357,530	12,833,542	36,544,948	225,931,117	-		282,701,913
股票								
發行的股票指數	-	-	-	-	-	17,736,027		17,736,027
合計	34,776	7,357,530	12,833,542	36,544,948	225,931,117	17,736,027		300,437,940
貝萊德中國基金（基金之配息來源可能為本金）（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	-	-	181,279	3,099,727	-		3,281,006
股票								
發行的股票指數	-	-	-	-	-	47,908,646		47,908,646
合計	-	-	-	181,279	3,099,727	47,908,646		51,189,652
貝萊德歐洲靈活股票基金（歐元）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	47,226	-	2,022,937	80,282,287	-		82,352,450
股票								
發行的股票指數	-	-	-	-	-	124,634,899		124,634,899
合計	-	47,226	-	2,022,937	80,282,287	124,634,899		206,987,349
貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	57,074	4,206,138	7,548,056	25,432,395	144,159,000	-		181,402,663
股票								
發行的股票指數	-	-	-	-	-	5,959,534		5,959,534
合計	57,074	4,206,138	7,548,056	25,432,395	144,159,000	5,959,534		187,362,197
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	8,277	-	9,598	496,049	-		513,924
股票								
發行的股票指數	-	-	-	-	-	2,416,410		2,416,410
合計	-	8,277	-	9,598	496,049	2,416,410		2,930,334

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限						開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日			
貝萊德新興市場基金（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	-	-	9,611	2,559,523	-		2,569,134
股票								
發行的股票指數	-	-	-	-	-	47,686,917		47,686,917
合計	-	-	-	9,611	2,559,523	47,686,917		50,256,051
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	6,607	34,705	367,803	5,974,777	92,098,619	-		98,482,511
股票								
發行的股票指數	-	-	-	-	-	3,994,345		3,994,345
合計	6,607	34,705	367,803	5,974,777	92,098,619	3,994,345		102,476,856
繳交的擔保品 - 上櫃外國直接投資								
固定收益								
投資級	-	-	-	(50,349)	-	-		(50,349)
合計	-	-	-	(50,349)	-	-		(50,349)
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	1,031	3,825,629	445,244	3,421,280	73,868,658	-		81,561,842
股票								
發行的股票指數	-	-	-	-	-	104,268,976		104,268,976
合計	1,031	3,825,629	445,244	3,421,280	73,868,658	104,268,976		185,830,818
貝萊德歐元優質債券基金（歐元）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	329,413	4,236,204	29,999,265	201,899,397	-		236,464,279
股票								
發行的股票指數	-	-	-	-	-	182,596,820		182,596,820
合計	-	329,413	4,236,204	29,999,265	201,899,397	182,596,820		419,061,099
繳交的擔保品 - 上櫃外國直接投資								
固定收益								
投資級	-	-	-	-	(322,180)	-		(322,180)
合計	-	-	-	-	(322,180)	-		(322,180)
貝萊德歐元市場基金（歐元）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	-	-	30,380	12,984,976	-		13,015,356
股票								
發行的股票指數	-	-	-	-	-	3,011,567		3,011,567
合計	-	-	-	30,380	12,984,976	3,011,567		16,026,923
貝萊德歐洲基金（歐元）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	-	-	3,120,451	53,473,503	-		56,593,954
股票								
發行的股票指數	-	-	-	-	-	4,208,675		4,208,675
合計	-	-	-	3,120,451	53,473,503	4,208,675		60,802,629

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限						開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日			
貝萊德歐洲特別時機基金（歐元）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	-	-	1,265,230	38,221,765	-		39,486,995
股票								
發行的股票指數	-	-	-	-	-	10,985,425		10,985,425
合計	-	-	-	1,265,230	38,221,765	10,985,425		50,472,420
貝萊德歐洲價值型基金（歐元）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	80,172	-	277,050	17,848,076	-		18,205,298
股票								
發行的股票指數	-	-	-	-	-	16,312,587		16,312,587
合計	-	80,172	-	277,050	17,848,076	16,312,587		34,517,885
貝萊德新世代運輸基金（基金之配息來源可能為本金）（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	-	-	66,733	17,197,499	-		17,264,232
股票								
發行的股票指數	-	-	-	-	-	43,383,341		43,383,341
合計	-	-	-	66,733	17,197,499	43,383,341		60,647,573
貝萊德環球資產配置基金（基金之配息來源可能為本金）（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	5,842	5,668,265	27,187,644	73,848,130	670,441,891	-		777,151,772
股票								
發行的股票指數	-	-	-	-	-	1,334,789,831		1,334,789,831
合計	5,842	5,668,265	27,187,644	73,848,130	670,441,891	1,334,789,831		2,111,941,603
收到的擔保品 - 上櫃外國直接投資								
固定收益								
投資級	-	-	-	364,728	1,406,698	-		1,770,426
合計	-	-	-	364,728	1,406,698	-		1,770,426
繳交的擔保品 - 上櫃外國直接投資								
固定收益								
投資級	-	-	-	-	(4,591,461)	-		(4,591,461)
股票								
發行的股票指數	-	-	-	-	-	(353,485,200)		(353,485,200)
合計	-	-	-	-	(4,591,461)	(353,485,200)		(358,076,661)
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	7,120	4,004,593	8,551,978	19,294,068	56,375,302	-		88,233,061
股票								
發行的股票指數	-	-	-	-	-	9,939,310		9,939,310
合計	7,120	4,004,593	8,551,978	19,294,068	56,375,302	9,939,310		98,172,371
貝萊德全球股票收益基金（基金之配息來源可能為本金）（美金）								
收到的擔保品 - 證券借貸								
股票								
發行的股票指數	-	-	-	-	-	38,480,402		38,480,402
合計	-	-	-	-	-	38,480,402		38,480,402

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限						開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日			
貝萊德環球政府債券基金（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	4,401	901,611	3,200,244	50,577,973	-		54,684,229
股票								
發行的股票指數	-	-	-	-	-	72,318,961		72,318,961
合計	-	4,401	901,611	3,200,244	50,577,973	72,318,961		127,003,190
繳交的擔保品 - 上櫃外國直接投資								
固定收益								
投資級	-	-	-	-	(1,043,276)	-		(1,043,276)
合計	-	-	-	-	(1,043,276)	-		(1,043,276)
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	4,900	1,438,864	4,168,701	17,765,359	124,082,618	-		147,460,442
股票								
發行的股票指數	-	-	-	-	-	25,926,303		25,926,303
合計	4,900	1,438,864	4,168,701	17,765,359	124,082,618	25,926,303		173,386,745
貝萊德全球通膨連結債券基金（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	-	379,621	321,878	3,737,671	-		4,439,170
股票								
發行的股票指數	-	-	-	-	-	26,442,957		26,442,957
合計	-	-	379,621	321,878	3,737,671	26,442,957		30,882,127
貝萊德環球前瞻股票基金（美金）								
收到的擔保品 - 證券借貸								
股票								
發行的股票指數	-	-	-	-	-	4,242,808		4,242,808
合計	-	-	-	-	-	4,242,808		4,242,808
貝萊德日本靈活股票基金（日圓）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	-	-	38,852,973	9,475,869,525	-		9,514,722,498
股票								
發行的股票指數	-	-	-	-	-	11,843,295,574		11,843,295,574
合計	-	-	-	38,852,973	9,475,869,525	11,843,295,574		21,358,018,072
貝萊德日本特別時機基金（日圓）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	3,072,595	-	118,994,709	3,858,658,556	-		3,980,725,860
股票								
發行的股票指數	-	-	-	-	-	3,071,978,260		3,071,978,260
合計	-	3,072,595	-	118,994,709	3,858,658,556	3,071,978,260		7,052,704,120
貝萊德拉丁美洲基金（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	-	-	-	13,956,353	-		13,956,353
股票								
發行的股票指數	-	-	-	-	-	44,987,949		44,987,949
合計	-	-	-	-	13,956,353	44,987,949		58,944,302

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限						合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日	開放式交易	
貝萊德營養科學基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	38,603	-	146,663	7,935,874	-	8,121,140
股票							
發行的股票指數	-	-	-	-	-	12,643,779	12,643,779
合計	-	38,603	-	146,663	7,935,874	12,643,779	20,764,919
貝萊德永續能源基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	61,648	11,494,837	-	11,556,485
股票							
發行的股票指數	-	-	-	-	-	395,438,523	395,438,523
合計	-	-	-	61,648	11,494,837	395,438,523	406,995,008
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金）（美金） ⁽⁴⁾							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	18,768	373,467	-	392,235
股票							
發行的股票指數	-	-	-	-	-	9,399,385	9,399,385
合計	-	-	-	18,768	373,467	9,399,385	9,791,620
繳交的擔保品 - 上櫃外國直接投資							
固定收益							
投資級	-	-	-	-	(11,528,960)	-	(11,528,960)
合計	-	-	-	-	(11,528,960)	-	(11,528,960)
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	3,371	1,588,187	2,549,687	14,684,158	71,584,665	-	90,410,068
股票							
發行的股票指數	-	-	-	-	-	12,158,915	12,158,915
合計	3,371	1,588,187	2,549,687	14,684,158	71,584,665	12,158,915	102,568,983
收到的擔保品 - 上櫃外國直接投資							
固定收益							
投資級	-	-	-	300,311	-	-	300,311
合計	-	-	-	300,311	-	-	300,311
繳交的擔保品 - 上櫃外國直接投資							
固定收益							
投資級	-	-	-	-	(1,190,610)	-	(1,191,610)
合計	-	-	-	-	(1,190,610)	-	(1,191,610)
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	165,666	-	1,641,403	70,643,250	-	72,450,319
股票							
發行的股票指數	-	-	-	-	-	361,206,437	361,206,437
合計	-	165,666	-	1,641,403	70,643,250	361,206,437	433,656,756

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限						開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日			
貝萊德智慧數據永續環球小型企業基金（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	40,620	-	310,867	13,334,326	-		13,685,813
股票								
發行的股票指數	-	-	-	-	-	63,603,877		63,603,877
合計	-	40,620	-	310,867	13,334,326	63,603,877		77,289,690
貝萊德英國基金（英鎊）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	10,225	-	273,309	5,575,331	-		5,858,865
股票								
發行的股票指數	-	-	-	-	-	4,903,481		4,903,481
合計	-	10,225	-	273,309	5,575,331	4,903,481		10,762,346
貝萊德美國價值型基金（基金之配息來源可能為本金）（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	-	-	19,644	3,036,137	-		3,055,781
股票								
發行的股票指數	-	-	-	-	-	81,002,799		81,002,799
合計	-	-	-	19,644	3,036,137	81,002,799		84,058,580
貝萊德美元優質債券基金（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	2,467	483,463	1,085,870	2,724,322	9,164,248	-		13,460,370
股票								
發行的股票指數	-	-	-	-	-	18,191,588		18,191,588
合計	2,467	483,463	1,085,870	2,724,322	9,164,248	18,191,588		31,651,958
繳交的擔保品 - 上櫃外國直接投資								
固定收益								
投資級	-	-	-	-	(634,532)	-		(634,532)
合計	-	-	-	-	(634,532)	-		(634,532)
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	9,219	1,990,193	2,234,080	14,663,583	106,012,130	-		124,909,205
股票								
發行的股票指數	-	-	-	-	-	7,335,958		7,335,958
合計	9,219	1,990,193	2,234,080	14,663,583	106,012,130	7,335,958		132,245,163
貝萊德美國靈活股票基金（美金）								
收到的擔保品 - 證券借貸								
固定收益								
投資級	-	-	-	-	129,836	-		129,836
股票								
發行的股票指數	-	-	-	-	-	146,423,126		146,423,126
合計	-	-	-	-	129,836	146,423,126		146,552,962

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限						合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日	開放式交易	
貝萊德美國增長型基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
股票							
發行的股票指數	-	-	-	-	-	40,050,409	40,050,409
合計	-	-	-	-	-	40,050,409	40,050,409
貝萊德美國中型企業價值基金（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	-	-	-	622,010	-	622,010
股票							
發行的股票指數	-	-	-	-	-	59,960,305	59,960,305
合計	-	-	-	-	622,010	59,960,305	60,582,315
貝萊德世界能源基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	4,896	-	1,876,873	38,586,331	-	40,468,100
股票							
發行的股票指數	-	-	-	-	-	201,687,603	201,687,603
合計	-	4,896	-	1,876,873	38,586,331	201,687,603	242,155,703
貝萊德世界金融基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	4,332	-	5,024	56,085,552	-	56,094,908
股票							
發行的股票指數	-	-	-	-	-	89,706,587	89,706,587
合計	-	4,332	-	5,024	56,085,552	89,706,587	145,801,495
貝萊德世界黃金基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	1,435,572	-	2,164,965	96,633,278	-	100,233,815
股票							
發行的股票指數	-	-	-	-	-	104,426,454	104,426,454
合計	-	1,435,572	-	2,164,965	96,633,278	104,426,454	204,660,269
貝萊德世界健康科學基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	132,755	-	236,984	17,579,205	-	17,948,944
股票							
發行的股票指數	-	-	-	-	-	505,232,374	505,232,374
合計	-	132,755	-	236,984	17,579,205	505,232,374	523,181,318
貝萊德世界礦業基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	-	2,190,790	-	5,319,022	195,569,261	-	203,079,073
股票							
發行的股票指數	-	-	-	-	-	312,228,109	312,228,109
合計	-	2,190,790	-	5,319,022	195,569,261	312,228,109	515,307,182

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	–	3,895	–	98,860	2,112,231	–	2,214,986
股票							
發行的股票指數	–	–	–	–	–	9,179,284	9,179,284
合計	–	3,895	–	98,860	2,112,231	9,179,284	11,394,270
貝萊德世界科技基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 - 證券借貸							
固定收益							
投資級	–	527,620	–	611,834	33,968,267	–	35,107,721
股票							
發行的股票指數	–	–	–	–	–	456,293,826	456,293,826
合計	–	527,620	–	611,834	33,968,267	456,293,826	491,401,547

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

投資級證券是由至少一間全球認可的信用評價機構（標準普爾、穆迪或惠譽）至少評價為投資級信用評價的實體所發行的。

公認的股票指數至少包含 20 檔股票，其中尚無單一股權佔總指數 20% 以上，且任 5 檔股票合計未佔總指數 60% 以上。

作為擔保品接收或支出的固定收益證券的到期期限分析是以個別的合約到期日為基礎，而由於股權證券以及 ETF 不具備到期日，作為擔保品接收或支出的股權證券以及 ETF 則是以開放式的到期期限表示。

所有作為擔保品收到或支出的現金由於不受合約期限的約束均為開放式的到期期限。

附錄四 – 補充資訊（此部分未經會計師查核）
 續

收到擔保品的存託

截至 2024 年 8 月 31 日，基金就證券借貸交易和 OTC FDI（包含 TRS）接收的所有非現金擔保品除了下表透過證券清算系統持有的金額以外，均由基金的保管人持有（或透過其指定代理人）。

存託	收到的非現金擔保品 證券借貸
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）	
Euroclear Bank SA/NV	196,878,585
貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）	
Euroclear Bank SA/NV	156,096,633
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（美金）	
Euroclear Bank SA/NV	46,105,398
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）	
Euroclear Bank SA/NV	43,388,978
貝萊德歐元優質債券基金（歐元）	
Euroclear Bank SA/NV	183,916,093
貝萊德環球資產配置基金（基金之配息來源可能為本金）（美金）	
Euroclear Bank SA/NV	162,070,621
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）	
Euroclear Bank SA/NV	54,757,082
貝萊德環球政府債券基金（美金）	
Euroclear Bank SA/NV	23,442,354
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（美金）	
Euroclear Bank SA/NV	110,984,646
貝萊德全球通膨連結債券基金（美金）	
Euroclear Bank SA/NV	2,671,132
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（美金）	
Euroclear Bank SA/NV	57,531,939
貝萊德美元優質債券基金（美金）	
Euroclear Bank SA/NV	6,280,024
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）（美金）	
Euroclear Bank SA/NV	109,789,443

收到擔保品的集中度

下表是基金依照所有權轉讓擔保品安排方式，截至 2024 年 8 月 31 日就證券借貸交易和 OTC FDI（包含 TRS）接收的非現金擔保品按照價值排列的前十大發行人。

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德亞洲巨龍基金（美金）		
Unilever PLC	544,188	0.07
Philip Morris International Inc	544,188	0.07
Mondelez International Inc	544,188	0.07
Bristol-Myers Squibb Co	544,188	0.07
Northrop Grumman Corp	544,186	0.07
Intuit Inc	544,184	0.07
Colgate-Palmolive Co	508,056	0.07
Lockheed Martin Corp	491,890	0.07
Apple Inc	393,589	0.05
Spotify Technology SA	385,149	0.05
其他發行人	4,904,250	0.67
合計	9,948,056	1.36

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）		
United Kingdom Gilt	41,064,982	1.89
French Republic Government Bond OAT	39,297,356	1.81
United States Treasury	30,157,808	1.39
Spain Government Bond	23,307,728	1.07
Netherlands Government Bond	19,865,573	0.91
Republic of Germany	19,326,018	0.89
Ireland Government Bond	17,511,461	0.80
Kingdom of Belgium Government Bond	13,272,006	0.61
International Bank for Reconstruction & Development	11,611,660	0.53
Canadian Government Bond	10,697,303	0.49
其他發行人	74,326,045	3.42
合計	300,437,940	13.8

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德中國基金（基金之配息來源可能為本金）（美金）		
Mitsubishi Electric Corp	2,489,922	0.29
FUJIFILM Holdings Corp	2,489,831	0.29
Kao Corp	2,489,788	0.29
Canon Inc	2,489,765	0.29
Chugai Pharmaceutical Co Ltd	2,489,693	0.29
Lasertec Corp	2,489,656	0.29
Keyence Corp	2,488,685	0.29
Kyowa Kirin Co Ltd	2,165,825	0.26
Spotify Technology SA	2,108,704	0.25
Progressive Corp/The	1,577,183	0.19
其他發行人	27,910,600	3.30
合計	51,189,652	6.06

附錄四 – 補充資訊（此部分未經會計師查核） 續

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德歐洲靈活股票基金（歐元）		
French Republic Government Bond OAT	36,139,562	0.59
United States Treasury	27,002,995	0.44
Apple Inc	12,922,289	0.21
Microsoft Corp	12,527,238	0.20
Honeywell International Inc	12,495,854	0.20
Accenture PLC	12,495,798	0.20
NVIDIA Corp	12,495,554	0.20
Fortinet Inc	12,167,480	0.20
United Kingdom Gilt	10,386,608	0.17
Ovintiv Inc	8,746,808	0.14
其他發行人	49,607,163	0.81
合計	206,987,349	3.37

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德新興市場基金（美金）		
Spotify Technology SA	3,805,699	0.16
Progressive Corp/The	2,846,433	0.12
French Republic Government Bond OAT	1,990,439	0.08
Sprouts Farmers Market Inc	1,002,311	0.04
Tri Pointe Homes Inc	934,954	0.04
Apple Inc	823,797	0.03
ADMA Biologics Inc	769,120	0.03
Cardinal Health Inc	726,432	0.03
Rio Tinto PLC	724,578	0.03
Kimberly-Clark Corp	715,722	0.03
其他發行人	35,916,566	1.46
合計	50,256,051	2.05

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）		
French Republic Government Bond OAT	33,771,000	2.65
United States Treasury	23,732,589	1.86
United Kingdom Gilt	22,114,097	1.74
Republic of Germany	16,809,635	1.32
Spain Government Bond	14,852,089	1.17
Canadian Government Bond	11,155,802	0.88
Finland Government Bond	9,702,589	0.76
Republic of Austria Government Bond	9,639,626	0.76
Ireland Government Bond	9,184,286	0.72
Kingdom of Belgium Government Bond	7,121,797	0.56
其他發行人	29,278,687	2.30
合計	187,362,197	14.72

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（歐元）		
French Republic Government Bond OAT	30,432,185	1.84
United Kingdom Gilt	23,940,814	1.45
Netherlands Government Bond	9,426,832	0.57
Kingdom of Belgium Government Bond	5,518,534	0.33
United States Treasury	4,894,014	0.30
Finland Government Bond	4,198,615	0.25
Spain Government Bond	4,187,297	0.25
Republic of Austria Government Bond	4,175,392	0.25
Canadian Government Bond	3,187,935	0.19
Republic of Germany	2,091,900	0.13
其他發行人	10,423,338	0.63
合計	102,476,856	6.19

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）		
Unilever PLC	175,087	0.09
Philip Morris International Inc	175,087	0.09
Mondelez International Inc	175,087	0.09
Bristol-Myers Squibb Co	175,087	0.09
Northrop Grumman Corp	175,086	0.09
Intuit Inc	175,086	0.09
Colgate-Palmolive Co	163,462	0.08
Lockheed Martin Corp	158,260	0.08
Apple Inc	126,633	0.06
United Kingdom Gilt	93,258	0.05
其他發行人	1,338,201	0.68
合計	2,930,334	1.49

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）		
United States Treasury	20,156,259	0.43
United Kingdom Gilt	11,295,879	0.24
French Republic Government Bond OAT	7,371,966	0.16
Republic of Germany	6,970,751	0.15
International Bank for Reconstruction & Development	5,051,141	0.11
UNEDIC ASSEO	4,542,145	0.10
Netherlands Government Bond	3,821,835	0.08
Spain Government Bond	3,813,923	0.08
Kao Corp	3,331,903	0.07
Mitsubishi Electric Corp	3,331,869	0.07
其他發行人	116,143,147	2.43
合計	185,830,818	3.92

附錄四 – 補充資訊 (此部分未經會計師查核) 續

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德歐元優質債券基金 (歐元)		
United States Treasury	36,479,988	1.86
Republic of Germany	33,611,994	1.71
French Republic Government Bond OAT	26,881,102	1.37
Netherlands Government Bond	26,674,548	1.36
Spain Government Bond	25,735,602	1.31
United Kingdom Gilt	21,810,211	1.11
Republic of Austria Government Bond	14,986,660	0.76
Unilever PLC	11,936,157	0.61
Marathon Oil Corp	11,917,574	0.61
Mondelez International Inc	11,917,548	0.61
其他發行人	197,109,715	10.01
合計	419,061,099	21.32

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德歐元市場基金 (歐元)		
French Republic Government Bond OAT	10,140,143	0.73
United Kingdom Gilt	2,240,264	0.16
United States Treasury	634,948	0.05
Honeywell International Inc	334,250	0.02
Accenture PLC	334,248	0.02
NVIDIA Corp	334,242	0.02
Apple Inc	334,241	0.02
Microsoft Corp	334,241	0.02
Fortinet Inc	325,466	0.02
Ovintiv Inc	233,160	0.02
其他發行人	781,720	0.06
合計	16,026,923	1.14

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德歐洲基金 (歐元)		
United States Treasury	10,945,592	0.75
Kingdom of Belgium Government Bond	9,901,888	0.67
Republic of Austria Government Bond	9,419,255	0.64
United Kingdom Gilt	9,290,303	0.63
French Republic Government Bond OAT	9,184,238	0.63
Republic of Germany	3,432,918	0.23
Netherlands Government Bond	1,335,418	0.09
Ireland Government Bond	1,306,005	0.09
Denmark Government Bond	862,788	0.06
Sweden Government Bond	735,541	0.05
其他發行人	4,388,683	0.30
合計	60,802,629	4.14

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德歐洲特別時機基金 (歐元)		
French Republic Government Bond OAT	17,033,025	1.36
United Kingdom Gilt	6,631,130	0.53
United States Treasury	5,027,441	0.40
Kingdom of Belgium Government Bond	3,911,021	0.31
Republic of Austria Government Bond	3,720,393	0.30
Republic of Germany	1,418,279	0.11
Apple Inc	962,535	0.08
Microsoft Corp	609,691	0.05
Honeywell International Inc	540,019	0.04
Accenture PLC	540,017	0.04
其他發行人	10,078,869	0.80
合計	50,472,420	4.02

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德歐洲價值型基金 (歐元)		
French Republic Government Bond OAT	7,867,492	1.00
United Kingdom Gilt	2,917,902	0.36
United States Treasury	1,953,817	0.24
Republic of Germany	1,649,302	0.21
Apple Inc	1,595,588	0.20
Microsoft Corp	1,595,415	0.20
Trane Technologies PLC	1,545,297	0.19
Micron Technology Inc	1,545,276	0.19
Republic of Austria Government Bond	1,466,485	0.18
FedEx Corp	1,285,839	0.16
其他發行人	11,095,472	1.38
合計	34,517,885	4.31

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德新世代運輸基金 (基金之配息來源可能為本金) (美金)		
United States Treasury	8,184,280	0.84
French Republic Government Bond OAT	6,825,635	0.70
XP Inc	2,137,564	0.22
Avangrid Inc	2,137,563	0.22
Olin Corp	2,137,563	0.22
Texas Instruments Inc	2,137,556	0.22
Antero Resources Corp	2,137,554	0.22
Oracle Corp	2,137,519	0.22
Booking Holdings Inc	2,136,619	0.22
Capri Holdings Ltd	2,016,268	0.21
其他發行人	28,659,452	2.90
合計	60,647,573	6.19

附錄四 – 補充資訊（此部分未經會計師查核） 續

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德環球資產配置基金（基金之配息來源可能為本金）（美金）		
United States Treasury	163,189,161	1.07
French Republic Government Bond OAT	135,925,239	0.89
Republic of Germany	123,256,628	0.81
United Kingdom Gilt	110,254,026	0.72
Apple Inc	59,106,609	0.39
Australia Government Bond	57,446,699	0.38
Kingdom of Belgium Government Bond	52,706,963	0.35
ASML Holding NV	50,908,651	0.33
Republic of Austria Government Bond	35,928,511	0.24
NVIDIA Corp	35,163,920	0.23
其他發行人	1,288,055,196	8.44
合計	2,111,941,603	13.85

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）		
French Republic Government Bond OAT	16,667,857	0.94
Republic of Germany	13,948,854	0.79
United States Treasury	11,734,619	0.66
United Kingdom Gilt	7,424,294	0.42
Netherlands Government Bond	6,131,931	0.35
Spain Government Bond	5,022,149	0.28
Finland Government Bond	4,370,910	0.25
Canadian Government Bond	4,146,976	0.23
Republic of Austria Government Bond	3,389,719	0.19
Ireland Government Bond	3,025,551	0.17
其他發行人	22,309,511	1.26
合計	98,172,371	5.54

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德全球股票收益基金（基金之配息來源可能為本金）（美金）		
Unilever PLC	1,895,642	0.19
Philip Morris International Inc	1,895,642	0.19
Mondelez International Inc	1,895,641	0.19
Bristol-Myers Squibb Co	1,895,640	0.19
Northrop Grumman Corp	1,895,633	0.19
Intuit Inc	1,895,626	0.19
Toronto-Dominion Bank/The	1,879,350	0.19
Cenovus Energy Inc	1,879,349	0.19
Nutrien Ltd	1,879,347	0.19
Canadian Imperial Bank of Commerce	1,879,342	0.19
其他發行人	19,589,190	2.04
合計	38,480,402	3.94

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德環球政府債券基金（美金）		
French Republic Government Bond OAT	8,840,524	0.89
United Kingdom Gilt	8,833,425	0.89
United States Treasury	8,492,678	0.86
Republic of Germany	7,895,538	0.80
Republic of Austria Government Bond	6,002,849	0.61
Apple Inc	5,847,777	0.59
Eli Lilly & Co	5,539,040	0.56
Banca Mediolanum SpA	5,448,037	0.55
Pacira BioSciences Inc	5,448,036	0.55
Orange SA	5,448,024	0.55
其他發行人	59,207,262	5.98
合計	127,003,190	12.83

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（美金）		
French Republic Government Bond OAT	31,196,519	1.67
United Kingdom Gilt	25,109,683	1.35
United States Treasury	16,859,421	0.90
Finland Government Bond	10,419,254	0.56
Spain Government Bond	9,863,697	0.53
Republic of Austria Government Bond	9,703,943	0.52
Republic of Germany	7,217,614	0.39
Netherlands Government Bond	7,120,605	0.38
Canadian Government Bond	5,662,152	0.30
Ireland Government Bond	4,567,726	0.24
其他發行人	45,666,131	2.45
合計	173,386,745	9.29

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德全球通膨連結債券基金（美金）		
Kao Corp	1,886,838	1.04
Mitsubishi Electric Corp	1,886,804	1.04
Canon Inc	1,886,740	1.04
Chugai Pharmaceutical Co Ltd	1,886,667	1.04
Lasertec Corp	1,885,856	1.04
Keyence Corp	1,885,567	1.04
FUJIFILM Holdings Corp	1,742,189	0.96
Nippon Paint Holdings Co Ltd	1,667,889	0.92
NIDEC CORP	1,420,429	0.78
United Kingdom Gilt	941,615	0.52
其他發行人	13,791,533	7.63
合計	30,882,127	17.05

附錄四 – 補充資訊（此部分未經會計師查核） 續

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德環球前瞻股票基金（美金）		
Mitsubishi Electric Corp	424,277	0.03
FUJIFILM Holdings Corp	424,261	0.03
Kao Corp	424,254	0.03
Canon Inc	424,250	0.03
Chugai Pharmaceutical Co Ltd	424,238	0.03
Lasertec Corp	424,231	0.03
Keyence Corp	424,066	0.03
Kyowa Kirin Co Ltd	369,051	0.03
Nagase & Co Ltd	87,553	0.01
NEC Networks & System Integration Corp	82,430	0.01
其他發行人	734,197	0.04
合計	4,242,808	0.30

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德拉丁美洲基金（美金）		
United States Treasury	6,356,387	0.99
French Republic Government Bond OAT	6,224,733	0.97
Apple Inc	3,488,132	0.54
Microsoft Corp	3,058,684	0.48
Eni SpA	3,058,674	0.48
Telefonica SA	2,198,989	0.34
Repsol SA	1,761,417	0.27
BPER Banca SPA	1,649,145	0.26
London Stock Exchange Group PLC	1,573,032	0.25
United Kingdom Gilt	1,375,232	0.21
其他發行人	28,199,877	4.40
合計	58,944,302	9.20

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德日本靈活股票基金（日圓）		
United States Treasury	8,943,266,030	8.39
Apple Inc	818,765,501	0.77
Microsoft Corp	805,904,154	0.76
Trane Technologies PLC	447,350,558	0.42
Honeywell International Inc	427,468,973	0.40
Accenture PLC	427,467,077	0.40
NVIDIA Corp	427,458,307	0.40
Fortinet Inc	416,235,689	0.39
Micron Technology Inc	354,421,794	0.34
Republic of Germany	317,097,025	0.30
其他發行人	7,972,583,964	7.48
合計	21,358,018,072	20.05

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德營養科學基金（美金）		
French Republic Government Bond OAT	3,806,099	2.24
United Kingdom Gilt	1,431,528	0.84
Spotify Technology SA	1,199,733	0.71
Progressive Corp/The	897,328	0.53
United States Treasury	832,688	0.49
Republic of Austria Government Bond	735,434	0.43
Netherlands Government Bond	477,564	0.28
Sprouts Farmers Market Inc	315,975	0.19
Kingdom of Belgium Government Bond	315,867	0.19
Tri Pointe Homes Inc	294,741	0.17
其他發行人	10,457,962	6.15
合計	20,764,919	12.22

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德日本特別時機基金（日圓）		
United States Treasury	2,103,954,189	7.91
French Republic Government Bond OAT	384,897,843	1.45
Republic of Austria Government Bond	382,156,339	1.44
United Kingdom Gilt	381,523,658	1.44
Kingdom of Belgium Government Bond	365,342,604	1.37
Apple Inc	205,074,082	0.77
Republic of Germany	142,517,913	0.54
Unilever PLC	134,790,592	0.51
Philip Morris International Inc	134,790,575	0.51
Mondelez International Inc	134,790,552	0.51
其他發行人	2,682,865,773	10.09
合計	7,052,704,120	26.53

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德永續能源基金（基金之配息來源可能為本金）（美金）		
Spotify Technology SA	26,057,082	0.49
Progressive Corp/The	19,489,125	0.37
Apple Inc	11,179,532	0.21
French Republic Government Bond OAT	8,171,717	0.15
NVIDIA Corp	6,993,936	0.13
Cardinal Health Inc	6,952,395	0.13
Sprouts Farmers Market Inc	6,862,684	0.13
Kimberly-Clark Corp	6,849,892	0.13
Tri Pointe Homes Inc	6,401,498	0.12
Micron Technology Inc	6,398,656	0.12
其他發行人	301,638,491	5.71
合計	406,995,008	7.71

附錄四 – 補充資訊（此部分未經會計師查核） 續

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金）（美金） ⁽⁴⁾		
Spotify Technology SA	752,584	0.17
Progressive Corp/The	562,887	0.13
United States Treasury	392,233	0.09
Apple Inc	207,428	0.05
Honeywell International Inc	206,480	0.05
Accenture PLC	206,479	0.05
NVIDIA Corp	206,474	0.05
Microsoft Corp	206,474	0.05
Fortinet Inc	201,054	0.04
Sprouts Farmers Market Inc	198,209	0.04
其他發行人	6,651,318	1.48
合計	9,791,620	2.18

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（美金）		
Republic of Germany	22,475,610	2.33
French Republic Government Bond OAT	10,313,880	1.07
United States Treasury	9,102,380	0.94
Spain Government Bond	7,351,561	0.76
United Kingdom Gilt	6,448,251	0.67
Republic of Austria Government Bond	6,057,341	0.63
Netherlands Government Bond	6,017,111	0.62
Kingdom of Belgium Government Bond	4,305,108	0.45
Canadian Government Bond	3,586,553	0.37
International Bank for Reconstruction & Development	2,874,427	0.30
其他發行人	24,036,761	2.49
合計	102,568,983	10.64

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）（美金）		
French Republic Government Bond OAT	29,475,298	0.46
Apple Inc	17,736,049	0.28
United States Treasury	15,568,602	0.24
Microsoft Corp	9,870,091	0.16
Spotify Technology SA	9,591,888	0.15
United Kingdom Gilt	9,407,765	0.15
NVIDIA Corp	7,785,225	0.12
Micron Technology Inc	7,354,786	0.12
Unilever PLC	7,337,024	0.12
Progressive Corp/The	7,174,153	0.11
其他發行人	312,355,875	4.91
合計	433,656,756	6.81

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德智慧數據永續環球小型企業基金（美金）		
United States Treasury	6,763,981	2.40
Apple Inc	2,689,129	0.95
Spotify Technology SA	2,207,821	0.78
French Republic Government Bond OAT	2,009,451	0.71
Unilever PLC	1,791,378	0.64
Philip Morris International Inc	1,791,378	0.64
Mondelez International Inc	1,791,377	0.64
Bristol-Myers Squibb Co	1,791,376	0.64
Northrop Grumman Corp	1,791,370	0.64
Intuit Inc	1,791,363	0.64
其他發行人	52,871,066	18.75
合計	77,289,690	27.41

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德英國基金（英鎊）		
United States Treasury	1,091,589	0.57
Republic of Austria Government Bond	915,034	0.48
United Kingdom Gilt	904,085	0.48
French Republic Government Bond OAT	870,926	0.46
Kingdom of Belgium Government Bond	840,807	0.44
Republic of Germany	670,578	0.35
Trane Technologies PLC	464,922	0.24
Apple Inc	414,931	0.22
Micron Technology Inc	414,927	0.22
Microsoft Corp	414,884	0.22
其他發行人	3,759,663	1.98
合計	10,762,346	5.66

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德美國價值型基金（基金之配息來源可能為本金）（美金）		
Spotify Technology SA	5,122,709	0.61
Progressive Corp/The	3,831,478	0.45
United States Treasury	2,371,995	0.28
Apple Inc	2,051,360	0.24
Microsoft Corp	1,473,042	0.17
Eni SpA	1,457,643	0.17
Sprouts Farmers Market Inc	1,349,174	0.16
Tri Pointe Homes Inc	1,258,507	0.15
Telefonica SA	1,047,951	0.12
ADMA Biologics Inc	1,035,284	0.12
其他發行人	63,059,437	7.46
合計	84,058,580	9.95

附錄四 – 補充資訊（此部分未經會計師查核） 續

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德美元優質債券基金（美金）		
French Republic Government Bond OAT	3,233,962	0.59
Republic of Germany	2,056,710	0.37
United States Treasury	1,689,888	0.31
Netherlands Government Bond	1,280,444	0.23
Kao Corp	1,176,997	0.21
Mitsubishi Electric Corp	1,176,979	0.21
Canon Inc	1,176,952	0.21
Nippon Paint Holdings Co Ltd	1,176,948	0.21
Chugai Pharmaceutical Co Ltd	1,176,932	0.21
FUJIFILM Holdings Corp	1,176,924	0.21
其他發行人	16,329,222	2.97
合計	31,651,958	5.76

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）（美金）		
French Republic Government Bond OAT	24,239,133	1.20
United Kingdom Gilt	18,026,087	0.90
United States Treasury	12,926,194	0.64
Spain Government Bond	9,385,716	0.47
Finland Government Bond	8,656,048	0.43
Republic of Austria Government Bond	8,188,194	0.41
Republic of Germany	7,629,756	0.38
Canadian Government Bond	6,778,355	0.34
Ireland Government Bond	4,977,585	0.25
Bpifrance SACA	3,133,081	0.16
其他發行人	28,305,014	1.41
合計	132,245,163	6.57

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德美國靈活股票基金（美金）		
Spotify Technology SA	9,879,120	0.43
Progressive Corp/The	7,388,986	0.32
Apple Inc	3,943,417	0.17
Unilever PLC	2,971,592	0.13
Philip Morris International Inc	2,971,591	0.13
Mondelez International Inc	2,971,591	0.13
Bristol-Myers Squibb Co	2,971,589	0.13
Northrop Grumman Corp	2,971,578	0.13
Intuit Inc	2,971,567	0.13
Colgate-Palmolive Co	2,774,287	0.12
其他發行人	104,737,644	4.53
合計	146,552,962	6.34

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德美國增長型基金（美金）		
Spotify Technology SA	2,782,764	0.59
Progressive Corp/The	2,081,340	0.44
Unilever PLC	1,216,205	0.26
Philip Morris International Inc	1,216,205	0.26
Mondelez International Inc	1,216,205	0.26
Bristol-Myers Squibb Co	1,216,204	0.26
Northrop Grumman Corp	1,216,200	0.26
Intuit Inc	1,216,195	0.26
Colgate-Palmolive Co	1,135,453	0.24
Lockheed Martin Corp	1,099,324	0.23
其他發行人	25,654,314	5.43
合計	40,050,409	8.47

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德美國中型企業價值基金（美金）		
Spotify Technology SA	4,192,764	1.47
Progressive Corp/The	3,135,935	1.10
Apple Inc	1,454,107	0.51
Sprouts Farmers Market Inc	1,104,253	0.39
Unilever PLC	1,072,745	0.38
Philip Morris International Inc	1,072,745	0.38
Mondelez International Inc	1,072,745	0.38
Bristol-Myers Squibb Co	1,072,744	0.38
Northrop Grumman Corp	1,072,740	0.38
Intuit Inc	1,072,736	0.38
其他發行人	44,258,801	15.50
合計	60,582,315	21.22

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德世界能源基金（基金之配息來源可能為本金）（美金）		
United States Treasury	25,561,132	1.13
Apple Inc	17,359,124	0.77
Microsoft Corp	16,282,452	0.72
Honeywell International Inc	11,990,840	0.53
Accenture PLC	11,990,787	0.53
NVIDIA Corp	11,990,541	0.53
Fortinet Inc	11,675,738	0.52
Ovintiv Inc	8,446,566	0.38
International Business Machines Corp	7,774,018	0.35
GoDaddy Inc	7,333,558	0.33
其他發行人	111,750,947	4.96
合計	242,155,703	10.75

附錄四 – 補充資訊（此部分未經會計師查核） 續

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德世界金融基金（基金之配息來源可能為本金）（美金）		
French Republic Government Bond OAT	44,632,215	2.82
United Kingdom Gilt	9,900,896	0.62
Apple Inc	4,525,677	0.29
Microsoft Corp	3,995,419	0.25
Spotify Technology SA	3,602,633	0.23
Eni SpA	2,831,260	0.18
Progressive Corp/The	2,694,552	0.17
Telefonica SA	2,035,493	0.13
Repsol SA	1,630,455	0.10
BPER Banca SPA	1,526,531	0.10
其他發行人	68,426,364	4.31
合計	145,801,495	9.20

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德世界礦業基金（基金之配息來源可能為本金）（美金）		
United States Treasury	41,183,042	0.86
French Republic Government Bond OAT	38,011,655	0.79
United Kingdom Gilt	34,482,619	0.72
Republic of Austria Government Bond	32,091,832	0.67
Netherlands Government Bond	25,735,338	0.54
Spotify Technology SA	14,025,690	0.29
Progressive Corp/The	10,490,370	0.22
Apple Inc	10,021,861	0.21
Kingdom of Belgium Government Bond	7,786,183	0.16
NVIDIA Corp	7,201,098	0.15
其他發行人	294,277,494	6.14
合計	515,307,182	10.75

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德世界黃金基金（基金之配息來源可能為本金）（美金）		
United States Treasury	24,144,696	0.56
United Kingdom Gilt	16,761,263	0.39
Republic of Austria Government Bond	16,609,611	0.38
Netherlands Government Bond	16,237,186	0.37
French Republic Government Bond OAT	13,920,524	0.32
Apple Inc	5,412,943	0.12
Microsoft Corp	5,134,914	0.12
Canadian Government Bond	4,320,868	0.10
Spotify Technology SA	4,055,271	0.09
Honeywell International Inc	3,942,992	0.09
其他發行人	94,120,001	2.17
合計	204,660,269	4.73

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）		
Apple Inc	677,018	0.48
United States Treasury	519,235	0.37
Microsoft Corp	403,890	0.28
Unilever PLC	377,602	0.27
Philip Morris International Inc	377,602	0.27
Mondelez International Inc	377,602	0.27
Bristol-Myers Squibb Co	377,601	0.27
Northrop Grumman Corp	377,600	0.27
Intuit Inc	377,599	0.27
Colgate-Palmolive Co	352,530	0.25
其他發行人	7,175,991	5.03
合計	11,394,270	8.03

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德世界健康科學基金（基金之配息來源可能為本金）（美金）		
Spotify Technology SA	34,157,598	0.22
Progressive Corp/The	25,547,822	0.17
Apple Inc	13,024,717	0.09
Sprouts Farmers Market Inc	8,996,126	0.06
Tri Pointe Homes Inc	8,391,569	0.06
Unilever PLC	8,318,867	0.05
Philip Morris International Inc	8,318,866	0.05
Mondelez International Inc	8,318,864	0.05
Bristol-Myers Squibb Co	8,318,858	0.05
Northrop Grumman Corp	8,318,829	0.05
其他發行人	391,469,202	2.58
合計	523,181,318	3.44

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德世界科技基金（基金之配息來源可能為本金）（美金）		
Spotify Technology SA	24,894,055	0.21
Progressive Corp/The	18,619,251	0.15
Mitsubishi Electric Corp	9,888,001	0.08
FUJIFILM Holdings Corp	9,887,640	0.08
Kao Corp	9,887,466	0.08
Canon Inc	9,887,376	0.08
Chugai Pharmaceutical Co Ltd	9,887,090	0.08
Lasertec Corp	9,886,942	0.08
Keyence Corp	9,883,087	0.08
Apple Inc	9,802,620	0.08
其他發行人	368,878,019	3.07
合計	491,401,547	4.07

(4) 基金名稱於該年度內變更，詳情請參閱備註 1。

單一發行人就有效的投資組合管理及 OTC 衍生工具交易而接收的證券擔保品於年終日期未超過各自基金 NAV 的 20%。

於年終日期時，一歐盟成員國所發行或擔保的證券中沒有任何基金已完全抵押。

附錄五 – 總費用率（此部分未經會計師查核）

總費用率（TER）是把所有費用（不含現金與約當現金之利息、金融資產負收益費用、存託交易費與費用核退）的加總，除以本公司的平均淨資產，以百分比表示。所有數據均按年度計算。

管理費可部分用於支付本公司相關配銷活動報酬。可透過為第三方持有本公司股份的商業角度向投資機構請款。

2023 年 9 月 1 日至 2024 年 8 月 31 日年度的 TER 如下：

基金名稱	股份類別	總費用率
貝萊德亞洲巨龍基金	A 類配息 (A) 英國申報基金股份	1.802%
	A 類非配息股份	1.803%
	A 類非配息股份澳幣避險	1.806%
	A 類非配息股份瑞士法郎避險	1.804%
	A 類非配息股份歐元避險	1.803%
	A 類非配息股份波蘭幣避險	1.804%
	A 類非配息股份新加坡幣避險	1.803%
	C 類非配息股份	3.051%
	D 類配息 (A) 英國申報基金股份	1.056%
	D 類非配息股份	1.055%
	D 類非配息股份澳幣避險	1.045%
	D 類非配息股份瑞士法郎避險	1.052%
	D 類非配息股份歐元避險	1.054%
	E 類非配息股份	2.303%
	I 類配息 (A) 股份	0.795%
	I 類配息 (A) 英國申報基金股份	0.818%
	I 類非配息股份	0.799%
	I 類非配息股份澳幣避險	0.791%
	X 類配息 (A) 英國申報基金股份	0.024%
	X 類非配息股份	0.047%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	A 類配息 (D) 股份	1.199%
	A 類配息 (M) 股份	1.200%
	A 類配息 (M) 股份澳幣避險	1.199%
	A 類配息 (M) 股份歐元避險	1.199%
	A 類配息 (M) 股份港幣避險	1.199%
	A 類配息 (M) 股份紐元避險	1.199%
	A 類配息 (M) 股份新加坡幣避險	1.199%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.199%
	A 類配息 (R) (M) (G) 股份加拿大幣避險	1.199%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.199%
	A 類配息 (R) (M) (G) 股份紐元避險	1.199%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.199%
	A 類配息 (S) (M) (G) 股份	1.199%
	A 類配息 (S) (M) (G) 股份離岸人民幣避險	1.200%
	A 類配息 (S) (M) (G) 股份歐元避險	1.199%
	A 類配息 (S) (M) (G) 股份英鎊避險	1.199%
	A 類配息 (S) (M) (G) 股份港幣避險	1.199%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.199%
	A 類配息 (T) 股份	1.176%
	A 類非配息股份	1.199%
	A 類非配息股份歐元避險	1.199%
	A 類非配息股份港幣避險	1.199%
	A 類非配息股份新加坡幣避險	1.199%
	C 類配息 (D) 股份	2.447%
	C 類非配息股份	2.447%
	D 類配息 (A) 英國申報基金股份英鎊避險	0.702%
	D 類配息 (M) 股份	0.700%
	D 類配息 (M) 股份港幣避險	0.705%
	D 類配息 (M) 股份新加坡幣避險	0.700%
	D 類配息 (S) (M) (G) 股份	0.698%
	D 類非配息股份	0.700%
	D 類非配息股份歐元避險	0.701%
	D 類非配息股份新加坡幣避險	0.697%
	E 類非配息股份	1.698%
	E 類非配息股份歐元避險	1.698%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.544%
	I 類配息 (M) 股份	0.536%
	I 類配息 (Q) 股份歐元避險	0.540%
	I 類非配息股份	0.539%
	I 類非配息股份歐元避險	0.543%
	I 類非配息股份新加坡幣避險	0.538%
	I 類非配息英國申報基金股份瑞士法郎避險	0.548%
	SR 類配息 (A) 英國申報基金股份英鎊避險	0.590%
	SR 類配息 (M) 英國申報基金股份	0.619%
	SR 類非配息英國申報基金股份	0.601%
	SR 類非配息英國申報基金股份歐元避險	0.581%
	X 類非配息股份	0.044%
	X 類非配息股份歐元避險	0.010%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德中國基金（基金之配息來源可能為本金）	A 類配息 (A) 英國申報基金股份英鎊避險	1.829%
	A 類配息 (T) 股份	1.821%
	A 類非配息股份	1.827%
	A 類非配息股份澳幣避險	1.825%
	A 類非配息股份離岸人民幣避險	1.829%
	A 類非配息股份歐元避險	1.824%
	A 類非配息股份港幣	1.828%
	A 類非配息股份新加坡幣避險	1.827%
	AI 類非配息股份歐元避險	1.827%
	C 類非配息股份	3.075%
	D 類配息 (A) 英國申報基金股份英鎊避險	1.081%
	D 類非配息股份	1.079%
	D 類非配息股份歐元避險	1.079%
	D 類非配息股份港幣	1.079%
	D 類非配息股份新加坡幣避險	1.081%
	D 類非配息英國申報基金股份英鎊避險	1.102%
	E 類非配息股份歐元避險	2.326%
	I 類非配息股份	0.818%
	I 類非配息股份歐元避險	0.786%
	X 類非配息股份	0.073%
貝萊德歐洲靈活股票基金	A 類配息 (A) 股份	1.812%
	A 類配息 (A) 英國申報基金股份	1.812%
	A 類配息 (A) 英國申報基金股份英鎊避險	1.808%
	A 類非配息股份	1.812%
	A 類非配息股份美金避險	1.808%
	A 類非配息英國申報基金股份	1.812%
	AI 類非配息股份	1.812%
	C 類非配息股份	3.060%
	D 類配息 (A) 英國申報基金股份	1.064%
	D 類配息 (A) 英國申報基金股份英鎊避險	1.059%
	D 類配息 (A) 英國申報基金股份美金避險	1.059%
	D 類非配息股份	1.064%
	D 類非配息股份美金避險	1.059%
	D 類非配息英國申報基金股份	1.064%
	D 類非配息英國申報基金股份英鎊避險	1.059%
	E 類非配息股份	2.311%
	I 類配息 (A) 股份	0.803%
	I 類配息 (A) 英國申報基金股份	0.803%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.786%
	I 類配息 (A) 英國申報基金股份美金避險	0.803%
	I 類非配息股份	0.803%
	I 類非配息股份美金避險	0.802%
	I 類非配息英國申報基金股份	0.803%
	I 類非配息英國申報基金股份英鎊避險	0.802%
	S 類非配息股份	0.924%
	S 類非配息股份美金避險	0.883%
	SR 類配息 (A) 英國申報基金股份	0.910%
	SR 類配息 (A) 英國申報基金股份美金避險	0.918%
	SR 類非配息英國申報基金股份	0.909%
	SR 類非配息英國申報基金股份美金避險	0.910%
	X 類配息 (A) 英國申報基金股份	0.052%
	X 類非配息股份	0.055%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德新興歐洲基金 ⁽³⁾	A 類配息 (A) 股份	0.445%
	A 類配息 (A) 英國申報基金股份	0.444%
	A 類非配息股份	0.445%
	A 類非配息股份新加坡幣避險	0.444%
	C 類非配息股份	0.445%
	D 類配息 (A) 英國申報基金股份	0.447%
	D 類非配息股份	0.445%
	D 類非配息英國申報基金股份英鎊避險	0.443%
	E 類非配息股份	0.445%
	I 類非配息股份	0.404%
	X 類配息 (A) 英國申報基金股份	0.070%
	X 類非配息股份	0.070%
貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	A 類配息 (A) 股份	1.453%
	A 類配息 (D) 股份	1.451%
	A 類配息 (M) 股份	1.453%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.452%
	A 類配息 (R) (M) (G) 股份紐元避險	1.451%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.451%
	A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	1.452%
	A 類配息 (S) (M) (G) 股份	1.451%
	A 類配息 (S) (M) (G) 股份加拿大幣避險	1.451%
	A 類配息 (S) (M) (G) 股份英鎊避險	1.451%
	A 類配息 (S) (M) (G) 股份港幣避險	1.449%
	A 類非配息股份	1.450%
	A 類非配息股份歐元避險	1.451%
	A 類非配息股份英鎊避險	1.451%
	AI 類配息 (Q) 股份歐元避險	1.454%
	AI 類非配息股份歐元避險	1.452%
	C 類配息 (D) 股份	2.698%
	C 類非配息股份	2.696%
	D 類配息 (M) 股份	0.853%
	D 類非配息股份	0.852%
	D 類非配息股份歐元避險	0.851%
	D 類非配息英國申報基金股份	0.852%
	E 類配息 (Q) 股份歐元避險	1.950%
	E 類非配息股份	1.950%
	E 類非配息股份歐元避險	1.950%
	I 類配息 (A) 股份	0.692%
	I 類配息 (A) 英國申報基金股份歐元避險	0.669%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.667%
	I 類配息 (Q) 股份歐元避險	0.693%
	I 類非配息股份	0.691%
	I 類非配息股份歐元避險	0.688%
	I 類非配息英國申報基金股份瑞士法郎避險	0.657%
	I 類非配息英國申報基金股份英鎊避險	0.659%
	X 類配息 (Q) 股份瑞士法郎避險	0.043%
	X 類配息 (Q) 股份歐元避險	0.013%
	X 類非配息股份	0.042%
	X 類非配息股份歐元避險	0.042%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	A 類配息 (Q) (G) 股份	1.872%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.873%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.872%
	A 類配息 (R) (M) (G) 股份紐元避險	1.869%
	A 類配息 (S) (M) (G) 股份	1.872%
	A 類配息 (S) (M) (G) 股份加拿大幣避險	1.869%
	A 類配息 (S) (M) (G) 股份歐元避險	1.872%
	A 類配息 (S) (M) (G) 股份英鎊避險	1.872%
	A 類配息 (S) (M) (G) 股份港幣避險	1.873%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.872%
	A 類非配息股份	1.872%
	A 類非配息股份歐元避險	1.873%
	AI 類配息 (Q) (G) 股份歐元避險	1.871%
	AI 類非配息股份	1.874%
	D 類配息 (Q) (G) 英國申報基金股份	1.120%
	D 類非配息股份	1.124%
	D 類非配息股份歐元避險	1.117%
	D 類非配息英國申報基金股份	1.124%
	E 類配息 (Q) (G) 股份歐元避險	2.371%
	E 類非配息股份歐元避險	2.372%
	I 類非配息股份	0.864%
	I 類非配息股份瑞士法郎避險	0.885%
	X 類配息 (S) (M) (G) 股份	0.073%
	X 類非配息股份	0.113%
貝萊德新興市場中國除外基金（原名「貝萊德新興歐洲基金II」） ⁽²⁾	A 類配息 (A) 股份歐元避險	1.882%
	A 類配息 (A) 英國申報基金股份	1.846%
	A 類非配息股份	1.851%
	A 類非配息股份歐元避險	1.871%
	A 類非配息股份新加坡幣避險	1.865%
	C 類非配息股份	3.102%
	C 類非配息股份歐元避險	3.119%
	D 類配息 (A) 英國申報基金股份	1.084%
	D 類非配息股份	1.123%
	D 類非配息股份歐元避險	1.118%
	D 類非配息英國申報基金股份英鎊避險	1.126%
	E 類非配息股份	2.374%
	E 類非配息股份歐元避險	2.376%
	I 類非配息股份歐元避險	0.829%
	X 類配息 (A) 英國申報基金股份	0.071%
	X 類非配息股份歐元避險	0.089%
貝萊德新興市場基金	A 類配息 (A) 股份	1.867%
	A 類非配息股份	1.868%
	A 類非配息股份歐元避險	1.871%
	AI 類非配息股份	1.870%
	C 類非配息股份	3.116%
	D 類非配息股份	1.119%
	D 類非配息股份歐元避險	1.119%
	E 類非配息股份	2.368%
	I 類配息 (A) 股份	0.858%
	I 類配息 (Q) 英國申報基金股份	0.859%
	I 類非配息股份	0.859%
	SI 類非配息股份	0.758%
	X 類非配息股份	0.110%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	A 類配息 (A) 股份	1.230%
	A 類配息 (D) 股份	1.233%
	A 類配息 (M) 股份	1.234%
	A 類配息 (M) 股份澳幣避險	1.236%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.234%
	A 類配息 (R) (M) (G) 股份紐元避險	1.234%
	A 類配息 (S) (M) (G) 股份	1.233%
	A 類配息 (S) (M) (G) 股份加拿大幣避險	1.233%
	A 類配息 (S) (M) (G) 股份英鎊避險	1.228%
	A 類配息 (S) (M) (G) 股份港幣避險	1.233%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.234%
	A 類非配息股份	1.232%
	A 類非配息股份瑞士法郎避險	1.232%
	A 類非配息股份歐元避險	1.234%
	A 類非配息股份波蘭幣避險	1.233%
	A 類非配息股份瑞典幣避險	1.232%
	A 類非配息股份新加坡幣避險	1.226%
	AI 類配息 (Q) 股份	1.216%
	AI 類非配息股份	1.216%
	C 類配息 (D) 股份	2.481%
	C 類非配息股份	2.479%
	D 類配息 (A) 股份	0.733%
	D 類配息 (M) 股份	0.738%
	D 類配息 (M) 股份澳幣避險	0.689%
	D 類配息 (M) 英國申報基金股份英鎊避險	0.732%
	D 類配息 (Q) 英國申報基金股份	0.722%
	D 類非配息股份	0.730%
	D 類非配息股份瑞士法郎避險	0.734%
	D 類非配息股份歐元避險	0.735%
	D 類非配息股份波蘭幣避險	0.734%
	D 類非配息股份新加坡幣避險	0.712%
	D 類非配息英國申報基金股份英鎊避險	0.733%
	E 類配息 (Q) 股份歐元避險	1.731%
	E 類非配息股份	1.730%
	E 類非配息股份歐元避險	1.730%
	I 類配息 (Q) 股份	0.577%
	I 類非配息股份	0.574%
	I 類非配息股份歐元避險	0.574%
	S 類配息 (M) 股份	0.618%
	S 類非配息股份	0.632%
	S 類非配息股份歐元避險	0.642%
	SR 類配息 (M) 英國申報基金股份	0.697%
	SR 類配息 (M) 英國申報基金股份英鎊避險	0.683%
	SR 類非配息英國申報基金股份	0.687%
	SR 類非配息英國申報基金股份歐元避險	0.734%
	X 類配息 (Q) 股份英鎊避險	0.043%
	X 類非配息股份	0.074%
	X 類非配息股份英鎊避險	0.074%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	1.519%
	A 類配息 (R) (M) (G) 股份新加坡幣避險	1.510%
	A 類配息 (R) (M) (G) 股份美金避險	1.510%
	A 類配息 (T) 股份離岸人民幣避險	1.452%
	A 類配息 (T) 股份新加坡幣避險	1.510%
	A 類配息 (T) 股份美金避險	1.511%
	A 類非配息股份	1.518%
	A 類非配息股份澳幣避險	1.509%
	A 類非配息股份新加坡幣避險	1.510%
	A 類非配息股份美金避險	1.510%
	A 類非配息股股份南非幣避險	1.508%
	AI 類非配息股份	1.518%
	B 類配息 (T) 股份美金避險	2.546%
	C 類非配息股份	2.766%
	C 類非配息股份美金避險	2.758%
	D 類非配息股份	0.969%
	D 類非配息股份美金避險	0.961%
	E 類非配息股份	2.017%
	E 類非配息股份美金避險	2.009%
	I 類非配息股份	0.758%
	I 類非配息股份巴西雷亞爾避險	0.757%
	I 類非配息股份美金避險	0.758%
貝萊德歐元優質債券基金	A 類配息 (A) 股份	0.942%
	A 類配息 (A) 英國申報基金股份	0.942%
	A 類配息 (D) 股份	0.940%
	A 類配息 (M) 股份	0.940%
	A 類非配息股份	0.940%
	A 類非配息股份日圓避險	0.941%
	A 類非配息股份波蘭幣避險	0.936%
	A 類非配息股份美金避險	0.940%
	AI 類非配息股份	0.941%
	C 類非配息股份	2.188%
	D 類配息 (A) 股份	0.593%
	D 類配息 (A) 英國申報基金股份	0.593%
	D 類配息 (A) 英國申報基金股份英鎊避險	0.594%
	D 類配息 (M) 股份	0.599%
	D 類非配息股份	0.590%
	D 類非配息股份瑞士法郎避險	0.592%
	D 類非配息股份美金避險	0.586%
	E 類配息 (Q) 股份	1.440%
	E 類非配息股份	1.440%
	I 類配息 (A) 英國申報基金股份	0.430%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.440%
	I 類配息 (A) 英國申報基金股份美金避險	0.373%
	I 類非配息股份	0.430%
	I 類非配息股份瑞士法郎避險	0.431%
	I 類非配息股份日圓避險	0.430%
	I 類非配息股份美金避險	0.438%
	S 類配息 (A) 股份	0.493%
	S 類配息 (M) 股份	0.503%
	S 類非配息股份	0.486%
	SR 類非配息英國申報基金股份	0.490%
	SR 類非配息英國申報基金股份美金避險	0.496%
	X 類非配息股份	0.032%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德歐元市場基金	A 類配息 (A) 股份	1.811%
	A 類配息 (A) 英國申報基金股份	1.811%
	A 類非配息股份	1.811%
	A 類非配息股份瑞士法郎避險	1.811%
	A 類非配息股份英鎊避險	1.811%
	A 類非配息股份港幣避險	1.811%
	A 類非配息股份新加坡幣避險	1.811%
	A 類非配息股份美金避險	1.811%
	AI 類非配息股份	1.811%
	C 類非配息股份	3.058%
	D 類配息 (A) 股份	1.062%
	D 類配息 (A) 英國申報基金股份	1.062%
	D 類非配息股份	1.063%
	D 類非配息股份美金避險	1.061%
	D 類非配息英國申報基金股份	1.063%
	D 類非配息英國申報基金股份瑞士法郎避險	1.063%
	E 類非配息股份	2.310%
	I 類配息 (A) 股份	0.803%
	I 類非配息股份	0.802%
	S 類配息 (A) 股份	0.914%
	S 類非配息股份	0.914%
	X 類非配息股份	0.056%
貝萊德歐洲基金	A 類配息 (A) 股份	1.811%
	A 類配息 (A) 英國申報基金股份	1.811%
	A 類非配息股份	1.811%
	A 類非配息股份澳幣避險	1.811%
	A 類非配息股份加拿大幣避險	1.811%
	A 類非配息股份離岸人民幣避險	1.812%
	A 類非配息股份英鎊避險	1.811%
	A 類非配息股份港幣避險	1.811%
	A 類非配息股份紐元避險	1.811%
	A 類非配息股份新加坡幣避險	1.812%
	A 類非配息股份美金避險	1.811%
	C 類非配息股份	3.058%
	D 類配息 (A) 英國申報基金股份	1.063%
	D 類非配息股份	1.062%
	D 類非配息股份美金避險	1.062%
	D 類非配息英國申報基金股份	1.062%
	E 類非配息股份	2.310%
	I 類非配息股份	0.802%
	I 類非配息股份美金避險	0.804%
	S 類非配息股份	0.912%
	X 類非配息股份	0.053%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德歐洲特別時機基金	A 類配息 (A) 股份	1.815%
	A 類非配息股份	1.815%
	A 類非配息股份澳幣避險	1.814%
	A 類非配息股份加拿大幣避險	1.816%
	A 類非配息股份離岸人民幣避險	1.823%
	A 類非配息股份英鎊避險	1.815%
	A 類非配息股份港幣避險	1.816%
	A 類非配息股份美金避險	1.814%
	C 類非配息股份	3.063%
	D 類非配息股份	1.066%
	D 類非配息股份美金避險	1.068%
	E 類非配息股份	2.314%
	I 類配息 (A) 股份	0.812%
	I 類非配息股份	0.807%
	X 類非配息股份	0.058%
貝萊德歐洲價值型基金	A 類配息 (A) 股份	1.811%
	A 類配息 (A) 英國申報基金股份	1.811%
	A 類非配息股份	1.810%
	A 類非配息股份澳幣避險	1.813%
	A 類非配息股份離岸人民幣避險	1.806%
	A 類非配息股份港幣避險	1.809%
	A 類非配息股份美金避險	1.810%
	C 類非配息股份	3.057%
	D 類配息 (A) 英國申報基金股份	1.063%
	D 類非配息股份	1.061%
	D 類非配息股份美金避險	1.061%
	E 類非配息股份	2.309%
	I 類非配息股份	0.802%
	S 類配息 (A) 股份	0.913%
	X 類非配息股份	0.051%
貝萊德新世代運輸基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	1.819%
	A 類配息 (A) 英國申報基金股份	1.819%
	A 類配息 (T) 股份	1.820%
	A 類非配息股份	1.819%
	A 類非配息股份離岸人民幣避險	1.819%
	A 類非配息股份歐元避險	1.819%
	A 類非配息股份新加坡幣避險	1.819%
	AI 類非配息股份	1.819%
	C 類非配息股份	3.070%
	D 類非配息股份歐元避險	1.000%
	D 類非配息英國申報基金股份	1.000%
	D 類非配息英國申報基金股份英鎊避險	1.000%
	E 類非配息股份	2.319%
	E 類非配息股份歐元避險	2.319%
	I 類配息 (A) 英國申報基金股份	0.740%
	I 類非配息股份	0.739%
	I 類非配息股份歐元避險	0.740%
	X 類非配息股份	0.060%
	Z 類非配息英國申報基金股份	0.698%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德環球資產配置基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	1.762%
	A 類配息 (A) 股份歐元避險	1.762%
	A 類配息 (T) 股份	1.768%
	A 類配息 (T) 股份澳幣避險	1.770%
	A 類配息 (T) 股份離岸人民幣避險	1.768%
	A 類配息 (T) 股份歐元避險	1.768%
	A 類配息 (T) 股份港幣避險	1.772%
	A 類配息 (T) 股份新加坡幣避險	1.777%
	A 類配息 (T) 股份南非幣避險	1.748%
	A 類配息 (Y) (Q) (G) 股份	1.760%
	A 類配息 (Y) (Q) (G) 股份澳幣避險	1.756%
	A 類配息 (Y) (Q) (G) 股份新加坡幣避險	1.754%
	A 類非配息股份	1.761%
	A 類非配息股份澳幣避險	1.761%
	A 類非配息股份瑞士法郎避險	1.761%
	A 類非配息股份離岸人民幣避險	1.762%
	A 類非配息股份歐元避險	1.761%
	A 類非配息股份英鎊避險	1.761%
	A 類非配息股份港幣避險	1.760%
	A 類非配息股份波蘭幣避險	1.761%
	A 類非配息股份新加坡幣避險	1.761%
	AI 類非配息股份	1.763%
	AI 類非配息股份歐元避險	1.760%
	B 類配息 (T) 股份	2.802%
	C 類非配息股份	3.009%
	C 類非配息股份歐元避險	3.008%
	D 類配息 (A) 股份	1.015%
	D 類配息 (A) 股份歐元避險	1.012%
	D 類非配息股份	1.013%
	D 類非配息股份澳幣避險	1.012%
	D 類非配息股份瑞士法郎避險	1.014%
	D 類非配息股份歐元避險	1.012%
	D 類非配息股份英鎊避險	1.014%
	D 類非配息股份波蘭幣避險	1.012%
	D 類非配息股份新加坡幣避險	1.013%
	D 類非配息英國申報基金股份	1.013%
	E 類非配息股份	2.260%
	E 類非配息股份歐元避險	2.260%
	E 類非配息股份波蘭幣避險	2.260%
	I 類非配息股份	0.801%
	I 類非配息股份歐元避險	0.801%
	I 類非配息股份新加坡幣避險	0.801%
	J 類非配息股份	0.054%
	S 類非配息股份	0.914%
	S 類非配息股份歐元避險	0.913%
	X 類配息 (A) 股份	0.053%
	X 類配息 (T) 股份	0.024%
	X 類非配息股份	0.053%
	X 類非配息股份澳幣避險	0.053%
	X 類非配息股份歐元避險	0.065%
	X 類非配息股份日圓避險	0.053%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德環球企業債券基金（基金之配息來源可能為本金）	A 類配息 (A) 股份歐元避險	1.006%
	A 類配息 (M) (G) 股份	0.999%
	A 類配息 (M) 股份澳幣避險	1.004%
	A 類配息 (M) 股份加拿大幣避險	1.005%
	A 類配息 (M) 股份英鎊避險	1.005%
	A 類配息 (M) 股份紐元避險	1.004%
	A 類配息 (Q) 股份	1.005%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.003%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.004%
	A 類配息 (R) (M) (G) 股份紐元避險	1.004%
	A 類配息 (S) (M) (G) 股份	1.005%
	A 類配息 (S) (M) (G) 股份港幣避險	1.005%
	A 類配息 (S) (M) (G) 股份日圓避險	1.015%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.006%
	A 類配息 (T) 股份	1.010%
	A 類配息 (T) 股份離岸人民幣避險	0.999%
	A 類配息 (T) 股份南非幣避險	1.014%
	A 類非配息股份	1.004%
	A 類非配息股份歐元避險	1.004%
	A 類非配息股份瑞典幣避險	1.004%
	B 類配息 (T) 股份	2.023%
	B 類配息 (T) 股份南非幣避險	2.008%
	D 類配息 (Q) 股份英鎊避險	0.564%
	D 類非配息股份	0.604%
	D 類非配息股份歐元避險	0.603%
	D 類非配息英國申報基金股份英鎊避險	0.611%
	E 類非配息股份	1.504%
	E 類非配息股份歐元避險	1.503%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.443%
	I 類非配息股份	0.443%
	I 類非配息股份加拿大幣避險	0.467%
	I 類非配息股份歐元避險	0.442%
	X 類非配息股份	0.046%
	X 類非配息股份歐元避險	0.042%
	X 類非配息股份挪威克朗避險	0.043%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德全球股票收益基金（基金之配息來源可能為本金）	A 類配息 (A) (G) 股份	1.795%
	A 類配息 (A) (G) 股份歐元避險	1.791%
	A 類配息 (Q) (G) 股份	1.794%
	A 類配息 (Q) (G) 股份歐元避險	1.794%
	A 類配息 (Q) (G) 股份新加坡幣避險	1.793%
	A 類配息 (Q) (G) 英國申報基金股份	1.794%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.794%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.794%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.792%
	A 類配息 (S) (M) (G) 股份	1.793%
	A 類配息 (S) (M) (G) 股份離岸人民幣避險	1.793%
	A 類配息 (S) (M) (G) 股份港幣避險	1.794%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.794%
	A 類配息 (T) 股份	1.792%
	A 類非配息股份	1.794%
	A 類非配息股份瑞士法郎避險	1.794%
	A 類非配息股份歐元避險	1.795%
	A 類非配息股份波蘭幣避險	1.796%
	A 類非配息股份新加坡幣避險	1.793%
	AI 類配息 (Q) (G) 股份歐元避險	1.794%
	AI 類非配息股份	1.795%
	AI 類非配息股份歐元避險	1.793%
	C 類配息 (Q) (G) 股份	3.041%
	C 類非配息股份	3.041%
	D 類配息 (A) (G) 股份	1.046%
	D 類配息 (Q) (G) 股份	1.045%
	D 類配息 (Q) (G) 股份歐元避險	1.044%
	D 類配息 (Q) (G) 英國申報基金股份	1.046%
	D 類配息 (Q) (G) 英國申報基金股份英鎊避險	1.045%
	D 類非配息股份	1.046%
	D 類非配息股份瑞士法郎避險	1.045%
	D 類非配息股份歐元避險	1.041%
	D 類非配息股份波蘭幣避險	1.056%
	D 類非配息股份新加坡幣避險	1.044%
	E 類配息 (Q) (G) 股份	2.293%
	E 類配息 (Q) (G) 股份歐元避險	2.293%
	E 類非配息股份	2.293%
	E 類非配息股份歐元避險	2.294%
	I 類非配息股份	0.786%
	I 類非配息英國申報基金股份	0.786%
	SR 類非配息 (S) (M) (G) 股份	0.908%
	SR 類非配息股份	0.897%

附錄五 – 總費用率（此部分未經會計師查核）
 續

基金名稱	股份類別	總費用率
貝萊德環球政府債券基金	A 類配息 (D) 股份	0.964%
	A 類配息 (D) 股份歐元避險	0.963%
	A 類配息 (M) 股份	0.963%
	A 類配息 (M) 股份歐元避險	0.962%
	A 類配息 (M) 股份英鎊避險	0.963%
	A 類配息 (M) 股份港幣避險	0.962%
	A 類非配息股份	0.963%
	A 類非配息股份歐元避險	0.962%
	C 類配息 (D) 股份	2.211%
	C 類配息 (M) 股份	2.159%
	C 類非配息股份	2.210%
	C 類非配息股份歐元避險	2.211%
	D 類配息 (M) 股份	0.612%
	D 類配息 (M) 股份歐元避險	0.016%
	D 類非配息股份	0.613%
	D 類非配息股份歐元避險	0.615%
	E 類非配息股份	1.462%
	E 類非配息股份歐元避險	1.462%
	I 類配息 (A) 股份歐元避險	0.453%
	I 類非配息股份	0.453%
	I 類非配息股份歐元避險	0.453%
	X 類非配息股份歐元避險	0.053%
	X 類非配息股份挪威克朗避險	0.053%
	X 類非配息股份瑞典幣避險	0.055%
	X 類非配息英國申報基金股份	0.053%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	A 類配息 (D) 英國申報基金股份	1.453%
	A 類配息 (D) 英國申報基金股份歐元避險	1.451%
	A 類配息 (M) 股份	1.453%
	A 類配息 (M) 股份歐元避險	1.451%
	A 類配息 (Q) 股份	1.453%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.451%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.451%
	A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	1.449%
	A 類配息 (S) (M) (G) 股份	1.453%
	A 類配息 (S) (M) (G) 股份港幣避險	1.451%
	A 類配息 (S) (M) (G) 股份日圓避險	1.457%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.451%
	A 類配息 (T) 股份	1.449%
	A 類非配息股份	1.453%
	A 類非配息股份歐元避險	1.450%
	A 類非配息股份英鎊避險	1.451%
	A 類非配息股份波蘭幣避險	1.450%
	A 類非配息股份瑞典幣避險	1.450%
	AI 類配息 (Q) 股份歐元避險	1.451%
	AI 類非配息股份歐元避險	1.451%
	C 類配息 (D) 股份	2.701%
	C 類非配息股份	2.699%
	C 類非配息股份歐元避險	2.699%
	D 類配息 (M) 股份	0.755%
	D 類配息 (M) 股份歐元避險	0.753%
	D 類配息 (Q) 股份英鎊避險	0.751%
	D 類非配息股份	0.755%
	D 類非配息英國申報基金股份歐元避險	0.753%
	D 類非配息英國申報基金股份英鎊避險	0.748%
	E 類配息 (Q) 股份歐元避險	1.950%
	E 類非配息股份	1.951%
	E 類非配息股份歐元避險	1.950%
	I 類配息 (M) 股份	0.594%
	I 類非配息股份	0.593%
	I 類非配息股份加拿大幣避險	0.608%
	I 類非配息股份歐元避險	0.591%
	I 類非配息英國申報基金股份瑞士法郎避險	0.546%
	X 類配息 (A) 股份歐元避險	0.045%
	X 類非配息股份	0.049%
	X 類非配息股份歐元避險	0.043%
	X 類非配息股份紐元避險	0.071%
貝萊德全球通膨連結債券基金	A 類配息 (M) 股份	0.948%
	A 類配息 (T) 股份	0.949%
	A 類非配息股份	0.949%
	A 類非配息股份歐元避險	0.948%
	C 類配息 (M) 股份	2.196%
	C 類非配息股份	2.194%
	D 類配息 (M) 股份	0.598%
	D 類非配息股份	0.595%
	D 類非配息股份歐元避險	0.598%
	E 類非配息股份歐元避險	1.447%
	I 類非配息股份	0.425%
	X 類非配息股份歐元避險	0.035%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德環球前瞻股票基金	A 類配息 (A) 股份	1.806%
	A 類配息 (A) 英國申報基金股份	1.806%
	A 類非配息股份	1.806%
	A 類非配息股份新加坡幣避險	1.806%
	AI 類非配息股份	1.806%
	C 類非配息股份	3.054%
	D 類配息 (A) 英國申報基金股份	1.058%
	D 類非配息股份	1.057%
	E 類非配息股份	2.305%
	I 類非配息股份	0.796%
	X 類非配息股份	0.049%
貝萊德印度基金	A 類配息 (A) 英國申報基金股份	1.891%
	A 類非配息股份	1.892%
	C 類非配息股份	3.138%
	D 類配息 (A) 英國申報基金股份	1.142%
	D 類非配息股份	1.138%
	E 類非配息股份	2.388%
	I 類非配息股份	0.886%
	X 類非配息股份	0.134%
貝萊德日本靈活股票基金	A 類配息 (A) 英國申報基金股份	1.807%
	A 類配息 (T) 股份港幣避險	1.806%
	A 類配息 (T) 股份美金避險	1.807%
	A 類非配息股份	1.807%
	A 類非配息股份歐元避險	1.807%
	A 類非配息股份美金避險	1.807%
	C 類非配息股份	3.054%
	D 類配息 (A) 英國申報基金股份	1.060%
	D 類非配息股份	1.059%
	D 類非配息股份歐元避險	1.059%
	E 類非配息股份	2.305%
	E 類非配息股份歐元避險	2.306%
	I 類非配息股份	0.799%
	X 類非配息股份	0.051%
	X 類非配息股份歐元避險	0.060%
貝萊德日本特別時機基金	A 類配息 (A) 英國申報基金股份	1.806%
	A 類配息 (T) 股份港幣避險	1.811%
	A 類配息 (T) 股份美金避險	1.824%
	A 類非配息股份	1.807%
	A 類非配息股份歐元避險	1.807%
	A 類非配息股份美金避險	1.806%
	C 類非配息股份	3.055%
	D 類配息 (A) 英國申報基金股份	1.057%
	D 類非配息股份	1.058%
	D 類非配息股份歐元避險	1.058%
	E 類非配息股份	2.305%
	I 類非配息股份	0.798%
	I 類非配息股份歐元避險	0.767%
	X 類非配息股份	0.048%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德拉丁美洲基金	A 類配息 (A) 股份	2.070%
	A 類配息 (A) 英國申報基金股份	2.073%
	A 類非配息股份	2.069%
	A 類非配息股份澳幣避險	2.069%
	A 類非配息股份瑞士法郎避險	2.053%
	A 類非配息股份港幣避險	2.064%
	A 類非配息股份波蘭幣避險	2.061%
	A 類非配息股份新加坡幣避險	2.067%
	C 類非配息股份	3.317%
	D 類配息 (A) 股份	1.323%
	D 類配息 (A) 英國申報基金股份	1.314%
	D 類非配息股份	1.318%
	D 類非配息股份瑞士法郎避險	1.321%
	D 類非配息股份歐元避險	1.313%
	D 類非配息股份波蘭幣避險	1.322%
	D 類非配息股份新加坡幣避險	1.325%
	D 類非配息英國申報基金股份英鎊避險	1.319%
	E 類非配息股份	2.567%
	I 類非配息股份	1.052%
	J 類非配息股份	0.060%
	X 類配息 (A) 英國申報基金股份	0.031%
	X 類非配息股份	0.061%
貝萊德營養科學基金	A 類配息 (A) 股份歐元避險	1.809%
	A 類配息 (A) 英國申報基金股份	1.788%
	A 類配息 (A) 英國申報基金股份英鎊避險	1.810%
	A 類非配息股份	1.810%
	A 類非配息股份歐元避險	1.810%
	A 類非配息股份港幣	1.810%
	A 類非配息股份波蘭幣避險	1.808%
	A 類非配息股份新加坡幣避險	1.810%
	AI 類非配息股份	1.810%
	C 類非配息股份	3.058%
	D 類配息 (A) 股份歐元避險	0.992%
	D 類配息 (A) 英國申報基金股份英鎊避險	0.991%
	D 類非配息股份	0.990%
	D 類非配息股份歐元避險	0.990%
	D 類非配息股份新加坡幣避險	0.989%
	D 類非配息英國申報基金股份英鎊避險	0.990%
	E 類非配息股份	2.309%
	I 類配息 (A) 英國申報基金股份	0.715%
	I 類非配息股份	0.730%
	I 類非配息股份日圓避險	0.731%
	X 類非配息股份	0.051%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德永續能源基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	1.963%
	A 類配息 (A) 英國申報基金股份	1.964%
	A 類配息 (T) 股份	1.965%
	A 類非配息股份	1.964%
	A 類非配息股份澳幣避險	1.952%
	A 類非配息股份加拿大幣避險	1.953%
	A 類非配息股份離岸人民幣避險	1.954%
	A 類非配息股份歐元避險	1.954%
	A 類非配息股份英鎊避險	1.953%
	A 類非配息股份港幣避險	1.953%
	A 類非配息股份紐元避險	1.952%
	A 類非配息股份新加坡幣避險	1.953%
	AI 類非配息股份	1.964%
	C 類非配息股份	3.212%
	D 類配息 (A) 股份	1.215%
	D 類配息 (A) 英國申報基金股份	1.215%
	D 類非配息股份	1.215%
	D 類非配息股份新加坡幣避險	1.204%
	E 類非配息股份	2.463%
	E 類非配息股份歐元避險	2.454%
	I 類配息 (A) 英國申報基金股份	0.955%
	I 類配息 (Q) 股份	0.954%
	I 類非配息股份	0.954%
	I 類非配息英國申報基金股份	0.954%
	S 類配息 (A) 股份	1.018%
	S 類非配息股份	1.016%
	X 類配息 (T) 股份	0.056%
	X 類非配息股份	0.056%
	X 類非配息股份歐元避險	0.055%
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金） ⁽⁴⁾	A 類配息 (A) 股份	1.802%
	A 類非配息股份	1.802%
	A 類非配息股份離岸人民幣避險	1.803%
	A 類非配息股份歐元避險	1.803%
	C 類非配息股份	3.050%
	C 類非配息股份歐元避險	3.050%
	D 類配息 (A) 股份	1.054%
	D 類非配息股份	1.054%
	D 類非配息股份歐元避險	1.052%
	E 類非配息股份	2.301%
	E 類非配息股份歐元避險	2.302%
	I 類非配息股份	0.800%
	X 類非配息股份	0.006%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）	A 類配息 (D) 股份	1.010%
	A 類配息 (M) 股份	1.013%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.013%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.012%
	A 類非配息股份	1.012%
	A 類非配息股份歐元避險	1.009%
	A 類非配息股份新加坡幣避險	1.042%
	A 類非配息英國申報基金股份英鎊避險	1.012%
	C 類配息 (D) 股份	2.260%
	D 類配息 (M) 股份	0.612%
	D 類非配息股份	0.612%
	D 類非配息股份瑞士法郎避險	0.612%
	D 類非配息股份歐元避險	0.612%
	D 類非配息英國申報基金股份英鎊避險	0.612%
	E 類非配息股份	1.511%
	I 類配息 (A) 股份歐元避險	0.451%
	I 類非配息股份	0.451%
	X 類非配息股份	0.051%
	X 類非配息股份瑞士法郎避險	0.009%
	X 類非配息股份丹麥克朗避險	0.021%
	X 類非配息股份歐元避險	0.051%
	X 類非配息股份英鎊避險	0.051%
	X 類非配息股份挪威克朗避險	0.051%
	X 類非配息股份紐元避險	0.060%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金且並無保證收益及配息）	A 類配息 (A) (G) 股份	1.807%
	A 類配息 (A) (G) 股份瑞士法郎避險	1.798%
	A 類配息 (Q) (G) 股份	1.809%
	A 類配息 (Q) (G) 股份歐元避險	1.799%
	A 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	1.798%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.800%
	A 類配息 (R) (M) (G) 股份加拿大幣避險	1.799%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.800%
	A 類配息 (R) (M) (G) 股份紐元避險	1.800%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.800%
	A 類配息 (S) (M) (G) 股份	1.809%
	A 類配息 (S) (M) (G) 股份瑞士法郎避險	1.799%
	A 類配息 (S) (M) (G) 股份歐元避險	1.801%
	A 類配息 (S) (M) (G) 股份港幣避險	1.800%
	A 類配息 (S) (M) (G) 股份日圓避險	1.798%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.798%
	A 類配息 (S) (M) (G) 英國申報基金股份英鎊避險	1.800%
	A 類非配息股份	1.808%
	A 類非配息股份歐元避險	1.800%
	A 類非配息股份港幣避險	1.803%
	A 類非配息股份日圓避險	1.798%
	A 類非配息股份新加坡幣避險	1.799%
	A 類非配息英國申報基金股份瑞士法郎避險	1.799%
	B 類配息 (R) (M) (G) 股份南非幣避險	2.796%
	B 類配息 (S) (M) (G) 股份	2.810%
	B 類配息 (S) (M) (G) 股份日圓避險	2.796%
	C 類配息 (Q) (G) 股份	3.056%
	C 類非配息股份	3.055%
	D 類配息 (A) (G) 股份	0.909%
	D 類配息 (A) (G) 股份瑞士法郎避險	0.900%
	D 類配息 (Q) (G) 股份	0.911%
	D 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	0.902%
	D 類配息 (Q) (G) 英國申報基金股份歐元避險	0.902%
	D 類配息 (Q) (G) 英國申報基金股份英鎊避險	0.901%
	D 類配息 (S) (M) (G) 股份	0.911%
	D 類配息 (S) (M) (G) 股份新加坡幣避險	0.902%
	D 類非配息股份歐元避險	0.902%
	D 類非配息英國申報基金股份	0.911%
	D 類非配息英國申報基金股份瑞士法郎避險	0.902%
	E 類配息 (Q) (G) 股份歐元避險	2.298%
	E 類非配息股份	2.306%
	E 類非配息股份歐元避險	2.298%
	I 類配息 (A) (G) 股份	0.651%
	I 類配息 (M) (G) 股份	0.649%
	I 類配息 (Q) (G) 股份	0.649%
	I 類配息 (Q) 英國申報基金股份瑞士法郎避險	0.650%
	I 類配息 (Q) 英國申報基金股份歐元避險	0.650%
	I 類非配息股份	0.650%
	SR 類非配息 (S) (M) (G) 股份	0.886%
	SR 類非配息股份	0.902%
	X 類非配息股份	0.051%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德智慧數據永續環球小型企業基金	A 類非配息股份	1.815%
	A 類非配息股份澳幣避險	1.831%
	C 類非配息股份	3.063%
	D 類非配息股份	1.067%
	E 類非配息股份	2.314%
	I 類非配息英國申報基金股份	0.782%
	X 類非配息股份英鎊避險	0.055%
貝萊德英國基金	A 類配息 (A) 英國申報基金股份	1.801%
	A 類非配息股份	1.800%
	C 類非配息股份	3.048%
	D 類配息 (A) 英國申報基金股份	1.053%
	D 類非配息股份	1.052%
	D 類非配息英國申報基金股份	1.052%
	E 類非配息股份	2.299%
	I 類配息 (A) 英國申報基金股份	0.792%
	I 類非配息股份	0.789%
	X 類非配息股份	0.040%
貝萊德美國價值型基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	1.803%
	A 類配息 (A) 英國申報基金股份	1.803%
	A 類配息 (T) 股份	1.804%
	A 類非配息股份	1.803%
	A 類非配息股份離岸人民幣避險	1.806%
	A 類非配息股份歐元避險	1.803%
	A 類非配息股份新加坡幣避險	1.803%
	C 類非配息股份	3.050%
	C 類非配息股份歐元避險	3.050%
	D 類配息 (A) 股份	1.056%
	D 類配息 (A) 英國申報基金股份	1.056%
	D 類非配息股份	1.057%
	D 類非配息股份歐元避險	1.055%
	E 類非配息股份	2.302%
	E 類非配息股份歐元避險	2.302%
	I 類非配息股份	0.794%
	X 類非配息股份	0.048%
貝萊德美元優質債券基金	A 類配息 (D) 股份	1.060%
	A 類配息 (M) 股份	1.059%
	A 類非配息股份	1.059%
	A 類非配息股份新加坡幣避險	1.051%
	C 類配息 (D) 股份	2.308%
	C 類非配息股份	2.308%
	D 類配息 (M) 股份	0.661%
	D 類非配息股份	0.661%
	D 類非配息英國申報基金股份英鎊避險	0.657%
	E 類非配息股份	1.559%
	I 類配息 (Q) 股份	0.500%
	I 類非配息股份	0.499%
	I 類非配息股份歐元避險	0.498%
	X 類配息 (Q) 股份	0.020%
	X 類非配息股份	0.053%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）	A 類配息 (A) 英國申報基金股份英鎊避險	1.450%
	A 類配息 (D) 股份	1.446%
	A 類配息 (M) 股份	1.447%
	A 類配息 (M) 股份澳幣避險	1.447%
	A 類配息 (M) 股份加拿大幣避險	1.447%
	A 類配息 (M) 股份歐元避險	1.447%
	A 類配息 (M) 股份英鎊避險	1.447%
	A 類配息 (M) 股份紐元避險	1.446%
	A 類配息 (M) 股份新加坡幣避險	1.448%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.447%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.447%
	A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	1.449%
	A 類配息 (S) (M) (G) 股份	1.448%
	A 類配息 (S) (M) (G) 股份港幣避險	1.446%
	A 類配息 (S) (M) (G) 股份日圓避險	1.456%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.446%
	A 類配息 (T) 股份	1.446%
	A 類非配息股份	1.447%
	A 類非配息股份澳幣避險	1.447%
	A 類非配息股份瑞士法郎避險	1.448%
	A 類非配息股份歐元避險	1.448%
	A 類非配息股份新加坡幣避險	1.448%
	B 類配息 (R) (M) (G) 股份南非幣避險	2.454%
	B 類配息 (S) (M) (G) 股份日圓避險	2.454%
	B 類配息 (T) 股份	2.469%
	C 類配息 (D) 股份	2.695%
	C 類非配息股份	2.695%
	D 類配息 (A) 英國申報基金股份英鎊避險	0.752%
	D 類配息 (M) 股份	0.749%
	D 類配息 (M) 股份新加坡幣避險	0.749%
	D 類非配息股份澳幣避險	0.749%
	D 類非配息股份瑞士法郎避險	0.747%
	D 類非配息股份歐元避險	0.750%
	D 類非配息股份新加坡幣避險	0.745%
	D 類非配息英國申報基金股份	0.748%
	E 類非配息股份	1.947%
	E 類非配息股份歐元避險	1.947%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.589%
	I 類配息 (M) 股份	0.585%
	I 類非配息股份	0.587%
	I 類非配息股份歐元避險	0.591%
	I 類非配息英國申報基金股份瑞士法郎避險	0.545%
	I 類非配息英國申報基金股份英鎊避險	0.547%
	SR 類配息 (A) 英國申報基金股份歐元避險	0.450%
	SR 類配息 (A) 英國申報基金股份英鎊避險	0.450%
	SR 類配息 (M) 英國申報基金股份	0.450%
	SR 類非配息英國申報基金股份	0.450%
	SR 類非配息英國申報基金股份歐元避險	0.450%
	Z 類非配息英國申報基金股份英鎊避險	0.450%
	X 類配息 (S) (M) (G) 股份	0.037%
	X 類非配息股份	0.036%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德美元儲備基金	A 類非配息股份	0.538%
	A 類非配息股份英鎊避險	0.537%
	C 類非配息股份	0.538%
	D 類非配息股份英鎊避險	0.337%
	E 類非配息股份	0.787%
	E 類非配息股份英鎊避險	0.788%
	X 類非配息股份	0.044%
貝萊德美國靈活股票基金	A 類配息 (A) 股份	1.800%
	A 類配息 (A) 股份歐元避險	1.803%
	A 類配息 (A) 英國申報基金股份	1.801%
	A 類非配息股份	1.801%
	A 類非配息股份離岸人民幣避險	1.805%
	A 類非配息股份捷克克朗避險	1.802%
	A 類非配息股份歐元避險	1.802%
	A 類非配息股份日圓避險	1.802%
	A 類非配息股份新加坡幣避險	1.807%
	AI 類非配息股份	1.803%
	C 類非配息股份	3.049%
	C 類非配息股份歐元避險	3.049%
	D 類配息 (A) 股份	1.054%
	D 類配息 (A) 英國申報基金股份	1.059%
	D 類非配息股份	1.054%
	D 類非配息股份歐元避險	1.054%
	E 類非配息股份	2.300%
	E 類非配息股份歐元避險	2.300%
	I 類非配息股份	0.792%
	I 類非配息股份歐元避險	0.792%
貝萊德美國政府房貸債券基金	X 類非配息股份	0.044%
	X 類非配息股份歐元避險	0.063%
	X 類非配息股份英鎊避險	0.042%
	A 類配息 (D) 股份	0.946%
	A 類配息 (M) 股份	0.946%
	A 類非配息股份	0.947%
	A 類非配息英國申報基金股份歐元避險	0.950%
	C 類配息 (D) 股份	2.194%
	C 類非配息股份	2.194%
	D 類配息 (M) 股份	0.598%
	D 類非配息股份	0.589%
	E 類非配息股份	1.443%
	I 類配息 (M) 股份	0.393%
	I 類配息 (Q) 英國申報基金股份英鎊避險	0.422%
	I 類非配息股份	0.434%
	I 類非配息英國申報基金股份歐元避險	0.425%
	SR 類配息 (Q) 英國申報基金股份	0.473%
	SR 類配息 (Q) 英國申報基金股份歐元避險	0.509%
	SR 類配息 (Q) 英國申報基金股份英鎊避險	0.496%
	SR 類非配息英國申報基金股份	0.469%
	SR 類非配息英國申報基金股份歐元避險	0.508%
	X 類配息 (M) 股份	0.011%
	ZI 類非配息股份	0.287%
	ZI 類非配息股份歐元避險	0.287%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德美國增長型基金	A 類配息 (A) 股份	1.801%
	A 類非配息股份	1.799%
	A 類非配息股份歐元避險	1.799%
	A 類非配息英國申報基金股份	1.799%
	AI 類非配息股份	1.799%
	C 類非配息股份	3.048%
	D 類配息 (A) 股份	1.050%
	D 類非配息股份	1.051%
	D 類非配息英國申報基金股份	1.051%
	E 類非配息股份	2.298%
	I 類非配息股份	0.790%
	X 類非配息股份	0.049%
貝萊德美國中型企業價值基金	A 類非配息股份	1.802%
	A 類非配息股份澳幣避險	1.801%
	C 類非配息股份	3.050%
	D 類非配息股份	1.054%
	E 類非配息股份	2.301%
	I 類非配息股份	0.794%
貝萊德世界能源基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	2.052%
	A 類配息 (A) 英國申報基金股份	2.053%
	A 類配息 (T) 股份	2.053%
	A 類非配息股份	2.051%
	A 類非配息股份澳幣避險	2.050%
	A 類非配息股份瑞士法郎避險	2.049%
	A 類非配息股份歐元避險	2.051%
	A 類非配息股份港幣避險	2.052%
	A 類非配息股份新加坡幣避險	2.051%
	AI 類非配息股份	2.052%
	B 類非配息股份	3.029%
	C 類非配息股份	3.299%
	C 類非配息股份歐元避險	3.299%
	D 類配息 (A) 股份	1.303%
	D 類配息 (A) 英國申報基金股份	1.304%
	D 類非配息股份	1.303%
	D 類非配息股份瑞士法郎避險	1.304%
	D 類非配息股份歐元避險	1.302%
	E 類非配息股份	2.550%
	E 類非配息股份歐元避險	2.550%
	I 類配息 (Q) 英國申報基金股份	1.037%
	I 類非配息股份	1.042%
	I 類非配息股份歐元避險	1.041%
	S 類非配息股份	1.101%
	S 類非配息股份歐元避險	1.102%
	X 類配息 (T) 股份	0.015%
	X 類非配息股份	0.045%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德世界金融基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	1.803%
	A 類配息 (T) 股份	1.807%
	A 類非配息股份港幣避險	1.806%
	A 類非配息股份新加坡幣避險	1.803%
	A 類非配息英國申報基金股份	1.802%
	AI 類非配息股份	1.801%
	C 類非配息股份	3.049%
	D 類非配息英國申報基金股份	1.054%
	E 類非配息股份	2.300%
	I 類非配息股份	0.796%
	S 類非配息股份	0.903%
	S 類非配息股份歐元避險	0.903%
	X 類配息 (T) 股份	0.049%
	X 類非配息股份	0.046%
貝萊德世界黃金基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	2.077%
	A 類配息 (A) 英國申報基金股份	2.077%
	A 類配息 (T) 股份	2.074%
	A 類配息 (T) 股份離岸人民幣避險	2.054%
	A 類非配息股份	2.077%
	A 類非配息股份澳幣避險	2.080%
	A 類非配息股份瑞士法郎避險	2.076%
	A 類非配息股份離岸人民幣避險	2.053%
	A 類非配息股份歐元避險	2.077%
	A 類非配息股份港幣避險	2.078%
	A 類非配息股份波蘭幣避險	2.078%
	A 類非配息股份新加坡幣避險	2.077%
	A 類非配息英國申報基金股份	2.077%
	AI 類非配息股份	2.076%
	AI 類非配息股份歐元避險	2.077%
	B 類非配息股份	3.080%
	C 類非配息股份	3.324%
	C 類非配息股份歐元避險	3.324%
	D 類配息 (A) 股份	1.328%
	D 類非配息股份	1.328%
	D 類非配息股份瑞士法郎避險	1.328%
	D 類非配息股份歐元避險	1.329%
	D 類非配息股份新加坡幣避險	1.329%
	D 類非配息英國申報基金股份英鎊避險	1.329%
	E 類非配息股份	2.576%
	E 類非配息股份歐元避險	2.576%
	I 類非配息股份	1.068%
	I 類非配息股份歐元避險	1.066%
	S 類非配息股份	1.079%
	X 類配息 (T) 股份	0.041%
	X 類非配息股份	0.070%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德世界健康科學基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	1.803%
	A 類配息 (T) 股份	1.805%
	A 類非配息股份	1.804%
	A 類非配息股份澳幣避險	1.773%
	A 類非配息股份離岸人民幣避險	1.774%
	A 類非配息股份港幣避險	1.774%
	A 類非配息股份日圓避險	1.773%
	A 類非配息股份新加坡幣避險	1.773%
	A 類非配息英國申報基金股份歐元避險	1.773%
	AI 類非配息股份	1.804%
	B 類非配息股份	2.792%
	C 類非配息股份	3.051%
	D 類配息 (A) 股份	1.056%
	D 類配息 (Q) 英國申報基金股份	1.056%
	D 類非配息股份	1.055%
	D 類非配息股份歐元避險	1.025%
	E 類非配息股份	2.303%
	E 類非配息股份歐元避險	2.273%
	I 類配息 (A) 英國申報基金股份	0.798%
	I 類非配息股份	0.795%
	I 類非配息股份歐元避險	0.794%
	S 類非配息股份	0.908%
	S 類非配息股份歐元避險	0.875%
	X 類配息 (T) 股份	0.048%
	X 類非配息股份	0.045%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德世界礦業基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	2.061%
	A 類配息 (A) 英國申報基金股份	2.061%
	A 類配息 (T) 股份	2.059%
	A 類非配息股份	2.060%
	A 類非配息股份澳幣避險	2.061%
	A 類非配息股份瑞士法郎避險	2.061%
	A 類非配息股份歐元避險	2.061%
	A 類非配息股份港幣避險	2.056%
	A 類非配息股份波蘭幣避險	2.060%
	A 類非配息股份新加坡幣避險	2.061%
	AI 類非配息股份	2.060%
	AI 類非配息股份歐元避險	2.060%
	B 類非配息股份	3.072%
	C 類非配息股份	3.308%
	C 類非配息股份歐元避險	3.309%
	D 類配息 (A) 英國申報基金股份	1.312%
	D 類非配息股份	1.312%
	D 類非配息股份瑞士法郎避險	1.312%
	D 類非配息股份歐元避險	1.312%
	D 類非配息股份波蘭幣避險	1.312%
	D 類非配息股份新加坡幣避險	1.312%
	D 類非配息英國申報基金股份英鎊避險	1.311%
	E 類非配息股份	2.560%
	E 類非配息股份歐元避險	2.560%
	I 類配息 (A) 英國申報基金股份	1.051%
	I 類非配息股份	1.051%
	I 類非配息股份歐元避險	1.051%
	I 類非配息英國申報基金股份	1.051%
	S 類非配息股份	1.112%
	S 類非配息股份歐元避險	1.114%
	X 類配息 (T) 股份	0.051%
	X 類非配息股份	0.053%
	X 類非配息股份歐元避險	0.024%

附錄五 – 總費用率（此部分未經會計師查核） 續

基金名稱	股份類別	總費用率
貝萊德世界地產證券基金（基金之配息來源可能為本金）	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.789%
	A 類配息 (S) (M) (G) 股份	1.792%
	A 類配息 (S) (M) (G) 股份港幣避險	1.800%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.791%
	A 類配息 (T) 股份	1.796%
	A 類非配息股份	1.795%
	D 類配息 (S) (M) (G) 股份	1.059%
	D 類非配息股份	1.042%
	D 類非配息股份瑞士法郎避險	1.043%
	E 類非配息股份	2.290%
	X 類配息 (Q) 股份	0.033%
	X 類配息 (T) 股份	0.037%
	X 類非配息股份	0.035%
	X 類非配息股份澳幣避險	0.035%
貝萊德世界科技基金（基金之配息來源可能為本金）	A 類配息 (A) 股份	1.802%
	A 類配息 (A) 英國申報基金股份	1.802%
	A 類配息 (T) 股份	1.803%
	A 類非配息股份	1.802%
	A 類非配息股份澳幣避險	1.776%
	A 類非配息股份離岸人民幣避險	1.777%
	A 類非配息股份日圓避險	1.777%
	A 類非配息股份新加坡幣避險	1.777%
	A 類非配息英國申報基金股份歐元避險	1.776%
	AI 類非配息股份	1.802%
	B 類非配息股份	2.805%
	C 類非配息股份	3.048%
	D 類非配息股份	1.054%
	D 類非配息股份歐元避險	1.028%
	E 類非配息股份	2.300%
	E 類非配息股份歐元避險	2.275%
	I 類配息 (A) 英國申報基金股份	0.789%
	I 類配息 (Q) 英國申報基金股份英鎊避險	0.792%
	I 類非配息股份	0.793%
	I 類非配息股份巴西雷亞爾避險	0.794%
	I 類非配息股份歐元避險	0.793%
	I 類非配息英國申報基金股份	0.793%
	X 類配息 (T) 股份	0.045%
	X 類非配息股份	0.044%

⁽²⁾ 該年發行基金的詳細資料，請見附註 1。

⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

附錄六 – 永續發展相關揭露（此部分未經會計師查核）

術語表與重要定義

以下所列之定期報告揭露內容適用於截至 2024 年 8 月 31 日止年度（「參考期」）。

所揭露的基金投資及其他量化指標的所有資料均根據符合第 8 條或第 9 條之基金相關標準的參考期內每個季度結束日期時交易及持有的投資價值平均值計算。對於以永續指標呈現的指標，相關的指標計算與投資的 ESG 相關資料可否取得有關，而非基金持有的所有投資。

所有這類資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。

「資產」一詞應視為指本基金在整個參考期內持有的投資總值。投資總值應包括淨空頭部位（包括透過衍生工具實現的淨空頭部位）。貝萊德透過從基金投資於符合歐盟分類的環境永續型經濟活動的程度計算中排除透過衍生工具（包括多頭或空頭部位）實現的任何曝險，來對其基金分類符合度計算採取了相稱的方法。

投資應包括歐盟（EU）委託法規 2022/1288 規定之監管技術標準第 53 條所規定的現金和約當現金。然而，盧森堡公認的會計原則要求分別處理現金和約當現金。因此，整體年度報告的呈現方式會有所不同。現金和約當現金按結算日期呈現。

永續投資：貝萊德將永續投資定義為對環境或社會目標作出貢獻的發行人或證券投資，不會對任何這些目標造成重大傷害，且受投資公司遵循良好治理實務。貝萊德相關的永續發展框架係以確定投資與環境或社會目標一致者。

不造成重大傷害（「DNSH」）：貝萊德所進行之評估，係以確定投資是否對 SFDR 下的任何環境或社會目標造成重大傷害者。貝萊德已針對所有永續投資制定一套標準，以評估投資是否造成重大傷害，該標準同時參酌第三方資料與基本洞察觀點。投資使用系統控制，並以此套標準進行篩選，任何被認為造成重大傷害的投資皆不符合永續投資的資格。

永續經營指標：環境、社會和員工事務、尊重人權、反貪腐和反賄賂事務。

免責聲明

以下所列的某些資訊（「資訊」）已由市場資訊供應商提供給貝萊德（其中一些可能是根據 1940 年投資顧問法案註冊的投資顧問，各自為「資訊提供者」），未經該資訊提供者事先書面許可，不得全部或部分複製或傳播。本資訊尚未提交給美國證券交易委員會或任何其他監管機構，也未獲得其核准。本資訊不得用於建立任何衍生作品，或與任何證券、金融工具或產品或交易策略有關，亦不得構成購買或出售的要約或推廣或建議，也不應被視為任何未來表現、分析、預測或預估的指示或保證。資訊按「現狀」提供，資訊使用者承擔其可能使用或允許使用資訊的全部風險。資訊提供者不作出任何陳述或明示或暗示的保證（明確否認），也不對資訊中的任何錯誤或遺漏或與之相關的任何損害承擔責任。上述不得排除或限制適用法律可能無法排除或限制的任何責任。就本段的條款而言，資訊提供者應被視為第三方受益人，有權對任何第三方實施這類條款。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德中國基金（基金之配息來源可能為本金）

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德中國基金（基金之配息來源可能為本金）

法律實體識別碼：
549300835EE70C7CKG16

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德中國基金（基金之配息來源可能為本金）（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德中國基金（基金之配息來源可能為本金）（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德中國基金（基金之配息來源可能為本金）（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
騰訊控股有限公司	通訊	9.46%	中國
阿里巴巴集團控股有限公司	非必需消費品	6.62%	中國
拼多多控股公司	非必需消費品	6.28%	愛爾蘭
中國建設銀行股份有限公司 H	金融	6.02%	中國
Blk lcs Usd Leaf 代理區	金融	3.88%	愛爾蘭
美團	非必需消費品	3.10%	中國
新東方教育科技集團	非必需消費品	3.09%	中國
網易股份有限公司	通訊	3.06%	中國
Ishares Gold Trust Etf-C	材料	2.53%	美國
台灣積體電路製造公司	資訊科技	2.45%	台灣（中華民國）
中國工商	金融	2.43%	中國
攜程集團	非必需消費品	2.23%	新加坡
中國石油化工集團公司	能源	2.09%	中國
群聯電子公司	資訊科技	2.08%	台灣（中華民國）
比亞迪股份有限公司 H	非必需消費品	1.73%	中國

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

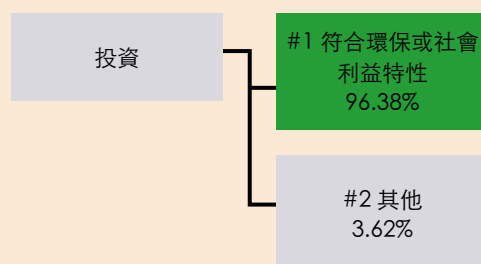
貝萊德中國基金（基金之配息來源可能為本金）（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德中國基金（基金之配息來源可能為本金）（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	96.38%	98.75%
#2 其他	3.62%	1.25%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
金融	銀行	15.95%
通訊	媒體及娛樂	15.73%
非必需消費品	非必需消費品經銷與零售	15.05%
非必需消費品	消費服務	10.24%
資訊科技	半導體與半導體設備	6.27%
材料	材料	4.52%
非必需消費品	汽車及零部件	4.26%
資訊科技	科技硬體與設備	4.10%
工業	資本財	3.90%
能源	綜合性油氣	2.76%
金融	保險	2.26%
不動產	不動產管理與開發	1.86%
公共事業	公共事業	1.64%
能源	油氣鑽井	1.52%
金融	金融服務	1.50%
非必需消費品	耐用消費品	1.32%
必需消費品	食品、飲料、菸草	1.24%
醫療保健	製藥、生物科技與生命科學	1.13%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：油氣探勘與生產、油氣儲存與運輸、油氣煉製與銷售、油氣設備與服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德中國基金（基金之配息來源可能為本金）（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

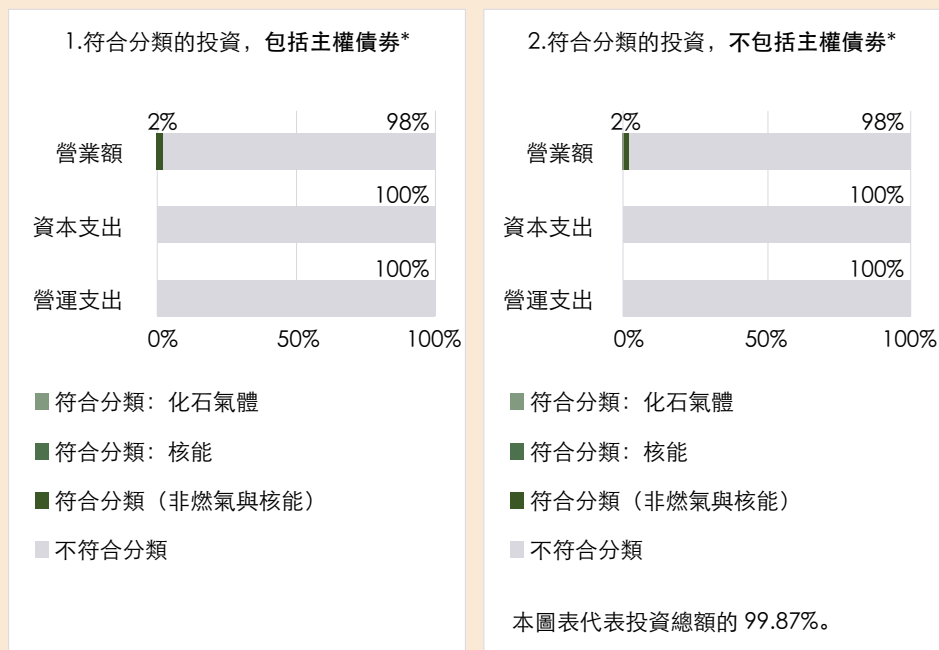
於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

是：
投資於化石氣體 投資於核能
X 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



^{*} 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德中國基金（基金之配息來源可能為本金）（承上）

於參考期間，本基金總投資的 0.13% 以主權曝險持有。由於資料可用性有限，無法確定這些曝險的分類一致情況。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	2.00%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	1.47%
過渡性活動	0.00%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德歐洲靈活股票基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德歐洲靈活股票基金

法律實體識別碼：
549300EK4APWIQOV3Y73

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲靈活股票基金（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲靈活股票基金（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲靈活股票基金（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Novo Nordisk Class B	醫療保健	9.53%	丹麥
Asml Holding Nv	資訊科技	6.30%	荷蘭
Linde Plc	材料	5.12%	英國
Lvmh	非必需消費品	4.69%	法國
Hermes International	非必需消費品	3.39%	法國
聖戈班集團	工業	3.22%	法國
裕信銀行	金融	3.20%	義大利
Be Semiconductor Industries Nv	資訊科技	3.16%	荷蘭
施耐德電氣	工業	3.06%	法國
Pandora	非必需消費品	3.00%	丹麥
Ferrari Nv	非必需消費品	2.99%	義大利
Blk Leaf 基金代理累計 T0 歐元	金融	2.95%	愛爾蘭
勵訊集團	工業	2.82%	英國
意法半導體公司	資訊科技	2.75%	荷蘭
MTU 航空引擎公司	工業	2.73%	德國

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

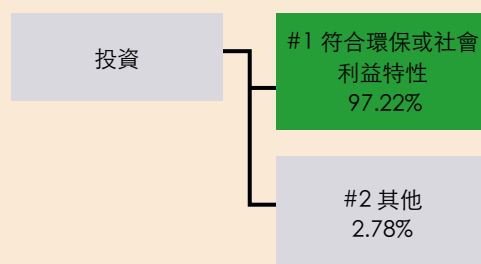
貝萊德歐洲靈活股票基金（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲靈活股票基金（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	97.22%	97.95%
#2 其他	2.78%	2.05%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
工業	資本財	21.14%
資訊科技	半導體與半導體設備	14.86%
非必需消費品	耐用消費品	13.41%
醫療保健	製藥、生物科技與生命科學	11.93%
金融	銀行	11.74%
材料	材料	6.65%
金融	金融服務	3.81%
醫療保健	醫療保健設備及服務	3.11%
非必需消費品	汽車及零部件	3.05%
工業	商業及專業服務	3.01%
必需消費品	食品、飲料、菸草	1.22%
工業	運輸	1.15%
能源	綜合性油氣	0.81%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：油氣探勘與生產、油氣鑽探、油氣儲存與運輸、油氣煉製與銷售、油氣設備與服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲靈活股票基金（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

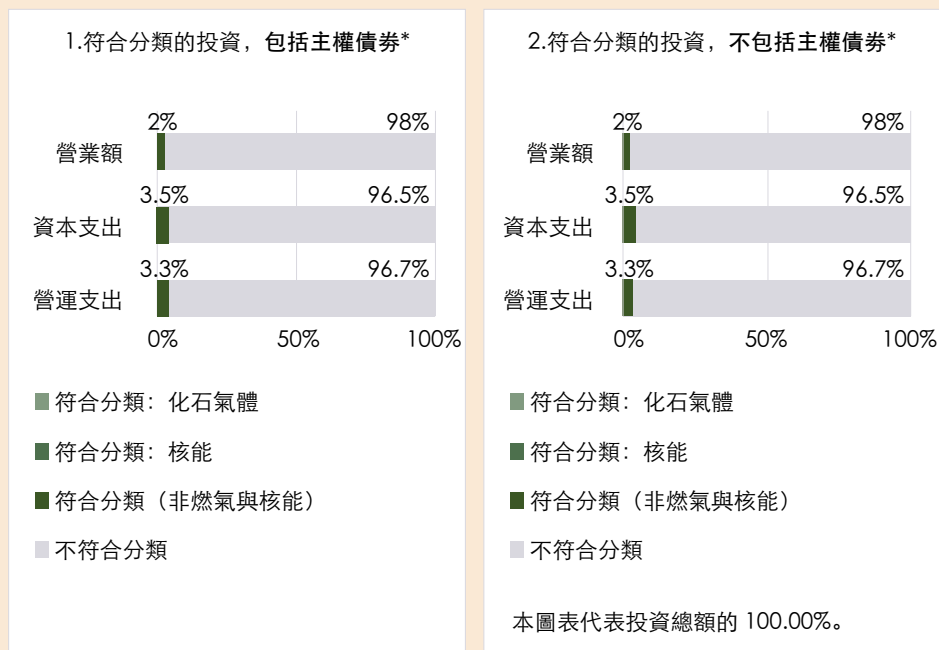
於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

是：
投資於化石氣體 投資於核能
X 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲靈活股票基金（承上）

於參考期間，本基金總投資的 0.00% 以主權曝險持有。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	1.98%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	1.66%
過渡性活動	0.03%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括衍生性商品、現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）

法律實體識別碼：
54930062W9V3JFFCZF32

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☒ X 投資具有促進環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為 70.31%

☐ 非歐盟分類環境永續之經濟活動的投資

☒ X 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 非歐盟分類為環境永續之經濟活動的投資

☒ X 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☒ X 基於社會利益目標

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

相對於對歐元避險的 50% MSCI 世界指數和 50% 彭博全球綜合債券指數，降低碳排放強度（基金持有的每 100 萬銷售收入的排放量）

在剔除指數中至少 20% 的最低評級證券後，基金的加權平均 ESG 評級將持續高於 50% MSCI 世界指數和 50% 彭博社的 ESG 評級

投資於永續投資

將對全球產業分類標準 (GICS) 油氣勘探與生產部門內公司以及全球產業分類標準 (GICS) 綜合性油氣部門內公司的投資限制在總資產的 5% 以下

確保超過 90% 的基金投資證券發行機構（不包括貨幣市場基金）應獲得 ESG 評級或已經過 ESG 分析

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器或核武器組件或交付平台的生產獲得任何收入的發行機構，或提供與核武器相關的輔助服務而獲得任何收入的發行機構

排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，但此類發行機構所發行，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 5% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的生產、配送、零售和供應中獲得超過 5% 收入的發行機構

排除以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而配送（批發或零售）槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

排除參與酒類產品生產、發配或授權的發行機構；擁有賭博相關活動或設施的所有權或經營；與核子武器有關的製造、供應、採礦活動，以及製造成人娛樂的素材。

排除 MSCI ESG 評級低於 BBB 的發行機構

本基金促進的歐盟分類環境目標

緩解氣候變化

適應氣候變化

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（承上）

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
投資於永續投資	基金持有的永續投資百分比	70.31%	58.98%
相對於對歐元避險的 50% MSCI 世界指數和 50% 彭博全球綜合債券指數，降低碳排放強度（基金持有的每 100 萬銷售收入的排放量）	投資組合相對於指數的碳排放減少程度百分比	-20.96%	-33.84%
在剔除指數中至少 20% 的最低評級證券後，基金的加權平均 ESG 評級將持續高於 50% MSCI 世界指數和 50% 彭博社的 ESG 評級	基金的 ESG 評級	基金 ESG 評級 AA ²	基金 ESG 評級 AA ²
將對全球產業分類標準 (GICS) 油氣勘探與生產部門內公司以及 GICS 綜合性油氣部門內公司的投資限制在總資產的 5% 以下	GIC 分類中的油氣勘探與生產和綜合性油氣總資產百分比	0.68%	0.10%
確保超過 90% 的基金投資證券發行機構（不包括貨幣市場基金）應獲得 ESG 評級或已經過 ESG 分析	具有 ESG 評級的發行機構百分比	超過 90% 的發行機構	超過 90% 的發行機構
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	1 次主動違規 ¹	沒有現行違規紀錄

¹ 於參考期間，本基金因持有從燃料煤產生超過其收入 5% 的發行機構而有一次主動違規。這些違規行為是作為貝萊德標準違規解決流程的一部分進行確定、報告和改正。

² 在從指數中移除至少 20% 的最低評級證券後，基金 ESG 評級在整個參考期內高於指數評級。

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（承上）

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

基金在參考期內投資 70.31% 的持股於永續投資，以實現其投資目標。

環境與社會目標

基金投資於對一系列環境

和/或社會目標作出貢獻的永續投資，這些目標可能包括但不限於替代能源和可再生能源、能源效率、污染預防或減緩、重複使用和回收、健康、營養、衛生和教育以及聯合國永續發展目標和其他永續發展相關框架（「環境與社會目標」）。

經濟活動評估

在下列情況下，投資被評估為對環境和/或社會目標作出貢獻：

- (i) 至少有一定比例的發行機構業務活動對環境和/或社會目標作出貢獻；或
- (ii) 發行機構的商業實踐對環境和/或社會目標作出貢獻；或
- (iii) 固定收益證券符合環境和/或社會利益目標。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本基金在參考期間持有的永續投資符合適用法律法規所定義的不造成重大傷害（「DNSH」）要求。貝萊德已針對所有永續投資制定一套標準，以評估發行機構或投資是否造成重大傷害。被認為造成重大傷害的投資不符合永續投資資格。

- 對於永續經營要素有不利影響之指標如何評估？

每種投資類型對永續性因素的主要不利影響指標（「PAI」）均使用貝萊德的永續投資專有方法進行評估。歐盟執委會法規 (EU) 22/1288 附錄 1 中包含的所有相關強制性 PAI 指標皆已納入考量。貝萊德使用基礎分析和/或第三方資料來源來識別對永續性因素產生負面影響並造成重大傷害的投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

在參考期內持有的永續投資皆經過評估以考量任何不利影響，並確保符合經合組織跨國企業指導方針和聯合國商業及人權指導原則的國際標準，包括國際勞工組織《工作基本原則及權利宣言》和《國際人權條例》中訂定的八項基本公約所規定的原則和權利。被認為違反這些公約的發行機構或公司不被視為永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

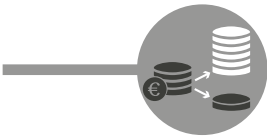
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
溫室氣體 (GHG) 排放	相對於基準，碳排放強度減少的程度（基金持有每 \$100 萬銷售收入的排放量）
受投資公司的 GHG 強度	相對於基準，碳排放強度減少的程度（基金持有每 \$100 萬銷售收入的排放量）
與在化石燃料產業活躍的公司有關聯	排除 5% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Greencoat Uk Wind Plc	公共事業	3.77%	英國
Microsoft Corp	資訊科技	3.25%	美國
iShares 實體黃金等	金融	2.22%	愛爾蘭
輝達公司	資訊科技	1.72%	美國
Syncona Limited - Ltordinary Shares	金融	1.67%	海峽群島根西島
Novo Nordisk Class B	醫療保健	1.60%	丹麥
蘋果公司	資訊科技	1.47%	美國
Asml Holding Nv	資訊科技	1.28%	荷蘭
Greencoat Renewables Plc	公共事業	1.20%	愛爾蘭
Mastercard Inc Class A	金融	1.14%	美國
Ensembl Inv Co Strctd Nte Cicmsc05 Regs	金融	1.06%	盧森堡
Sdcl 能源效率收入信託	金融	0.99%	英國
美國運通	金融	0.90%	美國
Gresham House 儲能基金	金融	0.89%	英國
歐盟中期票據	與政府相關	0.87%	超國家

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

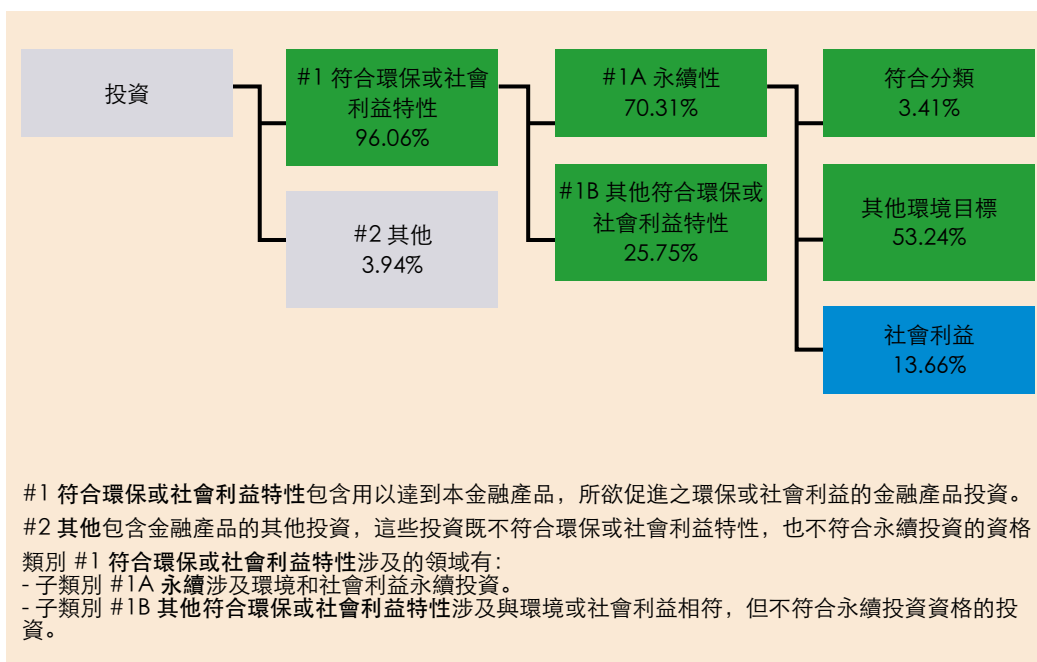
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



上圖中的分類符合百分比代表本基金透過具有環境目標的永續投資在符合歐盟分類的活動中持有的投資百分比。不包括透過基金的其他投資實現的分類符合。有關基金總投資的分類符合，請參閱以下條狀圖。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	96.06%	94.96%
#2 其他	3.94%	5.04%
#1A 永續性	70.31%	58.98%
#1B 其他符合環保或社會利益特性	25.75%	35.98%
符合分類	3.41%	0.00%
其他環境目標	53.24%	46.19%
社會利益	13.66%	12.79%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
金融	金融服務	18.40%
公共事業	公共事業	8.87%
醫療保健	製藥、生物科技與生命科學	6.90%
資訊科技	軟體與服務	6.83%
工業	資本財	6.28%
金融	銀行	5.61%
資訊科技	半導體與半導體設備	5.10%
財政部	財政部	4.29%
材料	材料	3.82%
工業	商業及專業服務	2.87%
醫療保健	醫療保健設備及服務	2.59%
工業	運輸	2.53%
非必需消費品	耐用消費品	2.18%
不動產	權益型不動產投資信託 (REIT)	2.14%
非必需消費品	非必需消費品經銷與零售	2.13%
非必需消費品	汽車及零部件	2.13%
資訊科技	科技硬體與設備	2.07%
通訊	媒體及娛樂	2.05%
必需消費品	食品、飲料、菸草	1.75%
必需消費品	家居及個人用品	1.62%
金融	保險	1.43%
通訊	電信	1.16%
與政府相關	超國家	1.08%
能源	綜合性油氣	0.25%
能源	油氣精煉及行銷	0.22%
能源	油氣設備及服務	0.17%
能源	油氣儲存及運輸	0.04%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：油氣探勘與生產、油氣鑽探，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

☐ 是：

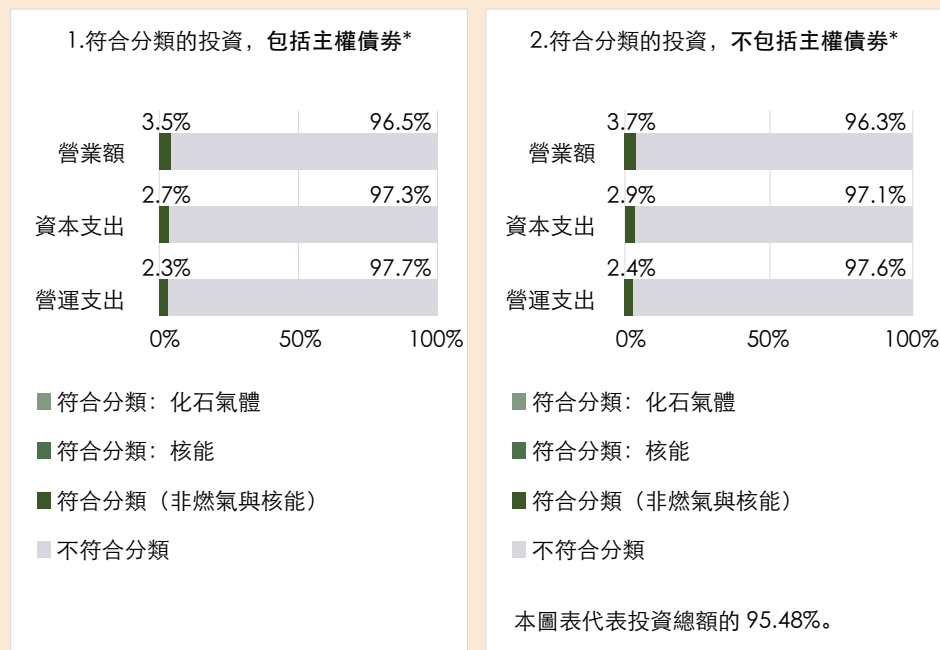
☐ 投資於化石氣體

☐ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（承上）

於參考期間，本基金總投資的 4.52% 以主權曝險持有。由於資料可用性有限，無法確定這些曝險的分類一致情況。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	3.50%
適應氣候變化	0.01%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
過渡性活動	0.03%
扶持性活動	1.28%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資份額為何？

在參考期內，53.24% 的基金投資被分類為環境目標與歐盟分類不一致的永續投資。

基金基於以下原因投資於與歐盟分類不一致的永續投資：(i) 它是基金投資策略的一部分；(ii) 無法取得能夠判定是否合乎歐盟分類的資料；及/或 (iii) 相關經濟活動不符合歐盟分類規則提供的技術篩選標準，或不符合此類技術篩選標準中規定的所有要求。



● 社會利益方面永續投資的份額為何？

於參考期間，基金投資的 13.66% 被歸類為社會利益永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所列的投資包括衍生工具、現金和近似現金工具、由全球政府和機構發行的固定收益可轉讓證券（亦稱為債務證券），但此類持有不超過 30%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。

基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（承上）



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德歐元優質債券基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德歐元優質債券基金

法律實體識別碼：
549300KZ11OJWARMMP28

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

相對於彭博歐元 - 綜合指數 (80%) 和彭博環球綜合債券指數 (20%) 的 ESG 調整分數改善

對被認為具有正面外部影響的發行機構的投資

限制對被認為具有負面外部影響的發行機構的投資

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器或核武器組件或交付平台的生產獲得任何收入的發行機構，或提供與核武器相關的輔助服務而獲得任何收入的發行機構

排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，但此類發行機構所發行，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 5% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的生產、配送、零售和供應中獲得超過 5% 收入的發行機構

排除以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而配送（批發或零售）槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

確保超過 90% 的基金投資證券發行機構（不包括貨幣市場基金）應獲得 ESG 評級或已經過 ESG 分析

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐元優質債券基金（承上）

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
對被認為具有正面外部影響的發行機構的投資	與 ESG 報告指數相比，基金持有的投資具有較高的正面外部影響	15.99%	不適用 ¹
相對於彭博歐元 - 綜合指數 (80%) 和彭博環球綜合債券指數 (20%) 的 ESG 調整分數改善	相對於基準的 ESG 分數改善百分比	3.33%	不適用 ¹
限制對被認為具有負面外部影響的發行機構的投資。	現行違規次數	沒有現行違規紀錄	不適用 ¹
確保超過 90% 的基金投資證券發行機構（不包括貨幣市場基金）應獲得 ESG 評級或已經過 ESG 分析	具有 ESG 評級的發行機構百分比	超過 90% 的發行機構	不適用 ¹
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	不適用 ¹

¹ 由於這是本基金揭露的第一個參考期間，因此無法進行比較。

●與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐元優質債券基金（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
溫室氣體 (GHG) 排放	限制對被認為具有負面外部影響的發行機構的投資
受投資公司的 GHG 強度。	限制對被認為具有負面外部影響的發行機構的投資
與在化石燃料產業活躍的公司有關聯	排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，但此類發行機構所發行，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外。
與在化石燃料產業活躍的公司有關聯	排除 5% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構。
每個高影響氣候領域的能源消耗強度	限制對被認為具有負面外部影響的發行機構的投資
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領	被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構。
缺乏流程和合規機制來監控是否符合聯合國全球契約原則和經濟合作暨發展組織 (OECD) 跨國企業指導方針	被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構。
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐元優質債券基金（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
BLK LEAF 基金代理累計 T0 歐元	金融公司	4.90%	愛爾蘭
義大利（共和國）2035-04-30	財政部	2.00%	義大利
法國（共和國）債券 2026-02-25	財政部	1.57%	法國
法國（共和國）債券 2028-02-25	財政部	1.43%	法國
法國（共和國）債券 2027-02-25	財政部	1.18%	法國
德國（聯邦共和國）債券 2042-07-04	財政部	1.10%	德國
法國（共和國）債券 2029-02-25	財政部	1.10%	法國
義大利（共和國）2053-10-01	財政部	1.09%	義大利
西班牙（王國）2027-01-31	財政部	1.09%	西班牙
西班牙（王國）2034-10-31	財政部	1.08%	西班牙
歐洲金融穩定基金中期票據 2027-05-03	與政府相關	1.07%	超國家
西班牙（王國）2024-10-31	財政部	1.04%	西班牙
德國（聯邦共和國）債券 2033-02-15	財政部	1.03%	德國
西班牙（王國）2029-07-30	財政部	1.02%	西班牙
荷蘭（王國）2027-07-15	財政部	0.92%	荷蘭

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

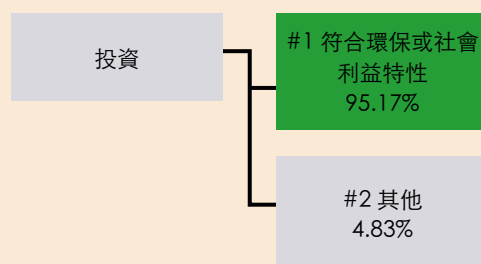
貝萊德歐元優質債券基金（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐元優質債券基金（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	95.17%	不適用 ¹
#2 其他	4.83%	不適用 ¹

¹ 由於這是本基金揭露的第一個參考期間，因此無法進行比較。

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
財政部	財政部	40.45%
證券化	已擔保	13.92%
銀行	銀行	9.78%
與政府相關	機構	7.94%
與政府相關	超國家	5.35%
金融公司	金融公司	4.90%
證券化	資產證券化	3.40%
與政府相關	地方當局	3.24%
與政府相關	主權	1.67%
非週期性消費品	藥物	1.13%
能源	綜合性	0.85%
能源	中游	0.23%

在參考期間，本基金未投資於以下子行業（依巴克萊產業分類系統定義）：獨立性、油田服務、精煉，或金屬和礦業。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐元優質債券基金（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

☒ 是：

☒ 投資於化石氣體

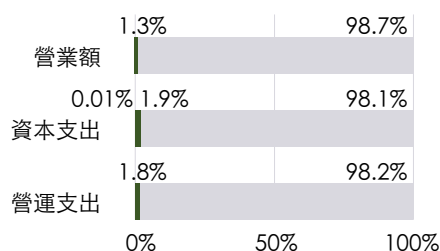
☒ 投資於核能

☐ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

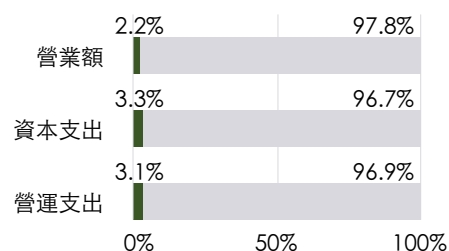
以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。

1. 符合分類的投資，包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非燃氣與核能）
- 不符合分類

2. 符合分類的投資，不包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非燃氣與核能）
- 不符合分類

本圖表代表投資總額的 57.80%。

* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐元優質債券基金（承上）

於參考期間，本基金總投資的 42.20% 以主權曝險持有。由於資料可用性有限，無法確定這些曝險的分類一致情況。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	1.26%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
過渡性活動	0.06%
扶持性活動	0.79%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

由於這是本基金揭露的第一個參考期間，因此無法進行比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。

基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德歐元市場基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德歐元市場基金

法律實體識別碼：
549300GXUXRC34JGKL97

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐元市場基金（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐元市場基金（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐元市場基金（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Asml Holding Nv	資訊科技	8.03%	荷蘭
Lvmh	非必需消費品	6.05%	法國
施耐德電氣	工業	5.39%	法國
Sap	資訊科技	4.89%	德國
西門子公司	工業	4.09%	德國
裕信銀行	金融	3.90%	義大利
Hermes International	非必需消費品	3.66%	法國
Asm International NV	資訊科技	3.22%	荷蘭
Linde Plc	材料	3.19%	英國
賽峰集團	工業	3.18%	法國
MTU 航空引擎公司	工業	3.17%	德國
Ferrari Nv	非必需消費品	2.69%	義大利
慕尼黑再保險公司	金融	2.55%	德國
道達爾能源	能源	2.45%	法國
空中客車集團	工業	2.33%	荷蘭

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

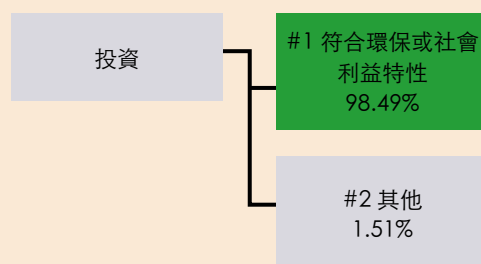
貝萊德歐元市場基金（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐元市場基金（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	98.49%	98.54%
#2 其他	1.51%	1.46%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
工業	資本財	27.73%
資訊科技	半導體與半導體設備	14.60%
金融	銀行	12.58%
非必需消費品	耐用消費品	11.92%
資訊科技	軟體與服務	6.00%
醫療保健	製藥、生物科技與生命科學	4.90%
必需消費品	家居及個人用品	3.43%
非必需消費品	汽車及零部件	3.22%
材料	材料	3.19%
金融	保險	2.55%
能源	綜合性油氣	2.45%
工業	商業及專業服務	2.30%
必需消費品	食品、飲料、菸草	1.24%
工業	運輸	1.20%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：油氣探勘與生產、油氣鑽探、油氣儲存與運輸、油氣煉製與銷售、油氣設備與服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐元市場基金（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

☒ 是：

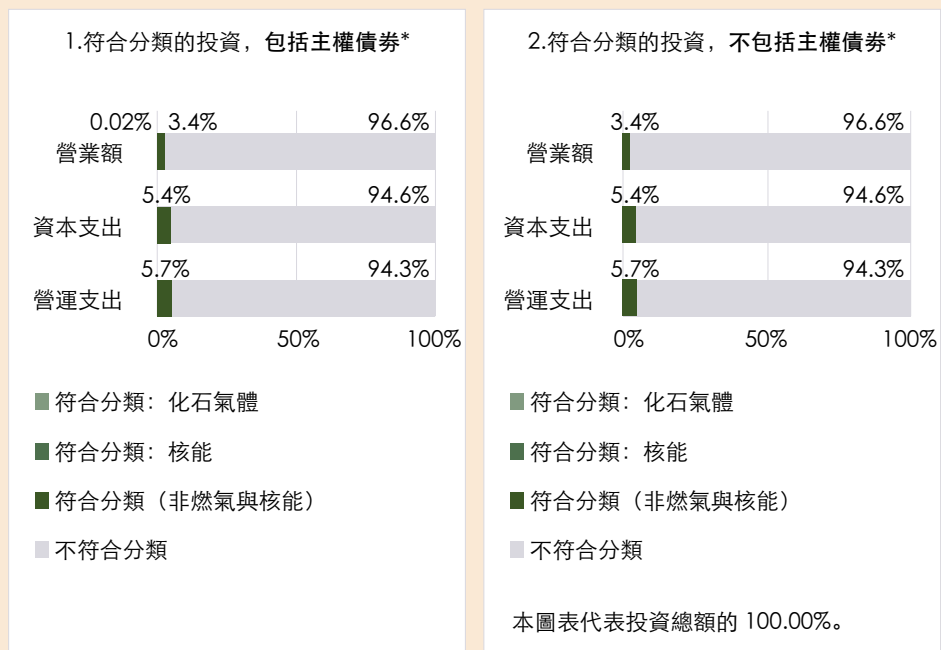
☐ 投資於化石氣體

☒ 投資於核能

☐ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐元市場基金（承上）

於參考期間，本基金總投資的 0.00% 以主權曝險持有。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	3.26%
適應氣候變化	0.05%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	2.82%
過渡性活動	0.08%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德歐洲基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德歐洲基金

法律實體識別碼：
549300NNK67YCMW4S660

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲基金（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲基金（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲基金（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Novo Nordisk Class B	醫療保健	9.56%	丹麥
Asml Holding Nv	資訊科技	5.69%	荷蘭
Lvmh	非必需消費品	4.92%	法國
Linde Plc	材料	4.56%	英國
MTU 航空引擎公司	工業	4.26%	德國
勵訊集團	工業	4.05%	英國
施耐德電氣	工業	3.95%	法國
Ferrari Nv	非必需消費品	3.47%	義大利
裕信銀行	金融	3.26%	義大利
Aib Group Plc	金融	3.17%	愛爾蘭
聖戈班集團	工業	3.04%	法國
Imcd Nv	工業	2.90%	荷蘭
Hermes International	非必需消費品	2.83%	法國
Partners Group Holding Ag	金融	2.79%	瑞士
Loreal Sa	必需消費品	2.67%	法國

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

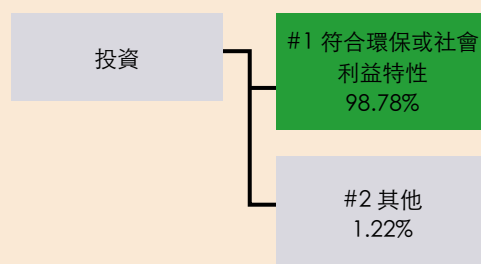
貝萊德歐洲基金（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲基金（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	98.78%	97.00%
#2 其他	1.22%	3.00%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
工業	資本財	24.21%
醫療保健	製藥、生物科技與生命科學	11.88%
資訊科技	半導體與半導體設備	11.72%
金融	銀行	9.82%
非必需消費品	耐用消費品	9.15%
材料	材料	7.78%
金融	金融服務	6.62%
工業	商業及專業服務	4.05%
非必需消費品	汽車及零部件	3.47%
必需消費品	家居及個人用品	2.67%
通訊	媒體及娛樂	1.96%
非必需消費品	非必需消費品經銷與零售	1.60%
工業	運輸	1.26%
醫療保健	醫療保健設備及服務	1.17%
能源	綜合性油氣	1.11%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：油氣探勘與生產、油氣鑽探、油氣儲存與運輸、油氣煉製與銷售、油氣設備與服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲基金（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

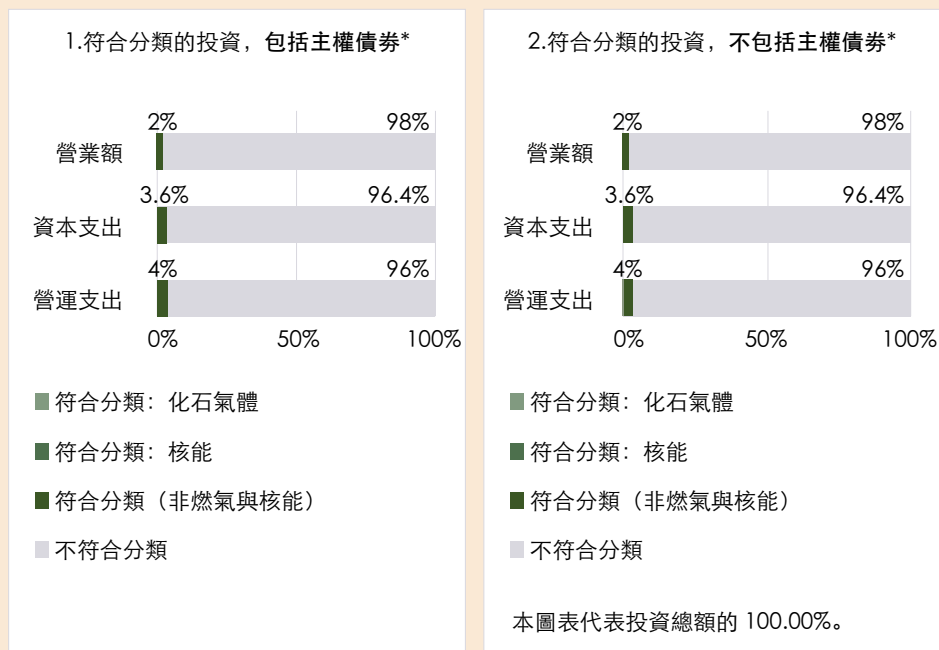
於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

是：
投資於化石氣體 投資於核能
X 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲基金（承上）

於參考期間，本基金總投資的 0.00% 以主權曝險持有。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	1.89%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	1.60%
過渡性活動	0.03%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲基金（承上）



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德歐洲特別時機基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德歐洲特別時機基金

法律實體識別碼：
549300HWH5C0EBD7MS76

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲特別時機基金（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲特別時機基金（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲特別時機基金（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Novo Nordisk Class B	醫療保健	9.54%	丹麥
Asml Holding Nv	資訊科技	5.67%	荷蘭
Lvmh	非必需消費品	5.19%	法國
Linde Plc	材料	4.50%	英國
MTU 航空引擎公司	工業	4.48%	德國
施耐德電氣	工業	4.17%	法國
勵訊集團	工業	4.11%	英國
Ferrari Nv	非必需消費品	3.55%	義大利
Aib Group Plc	金融	3.23%	愛爾蘭
聖戈班集團	工業	3.07%	法國
Imcd Nv	工業	2.89%	荷蘭
Hermes International	非必需消費品	2.83%	法國
Partners Group Holding Ag	金融	2.80%	瑞士
Loreal Sa	必需消費品	2.75%	法國
裕信銀行	金融	2.74%	義大利

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

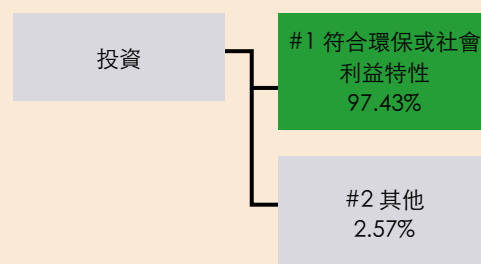
貝萊德歐洲特別時機基金（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲特別時機基金（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	97.43%	97.68%
#2 其他	2.57%	2.32%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
工業	資本財	23.50%
醫療保健	製藥、生物科技與生命科學	11.85%
資訊科技	半導體與半導體設備	11.70%
非必需消費品	耐用消費品	9.68%
金融	銀行	9.37%
金融	金融服務	7.49%
材料	材料	6.26%
工業	商業及專業服務	4.11%
非必需消費品	汽車及零部件	3.57%
必需消費品	家居及個人用品	2.76%
通訊	媒體及娛樂	1.95%
非必需消費品	非必需消費品經銷與零售	1.65%
工業	運輸	1.28%
醫療保健	醫療保健設備及服務	1.18%
能源	綜合性油氣	1.02%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：油氣探勘與生產、油氣鑽探、油氣儲存與運輸、油氣煉製與銷售、油氣設備與服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲特別時機基金（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

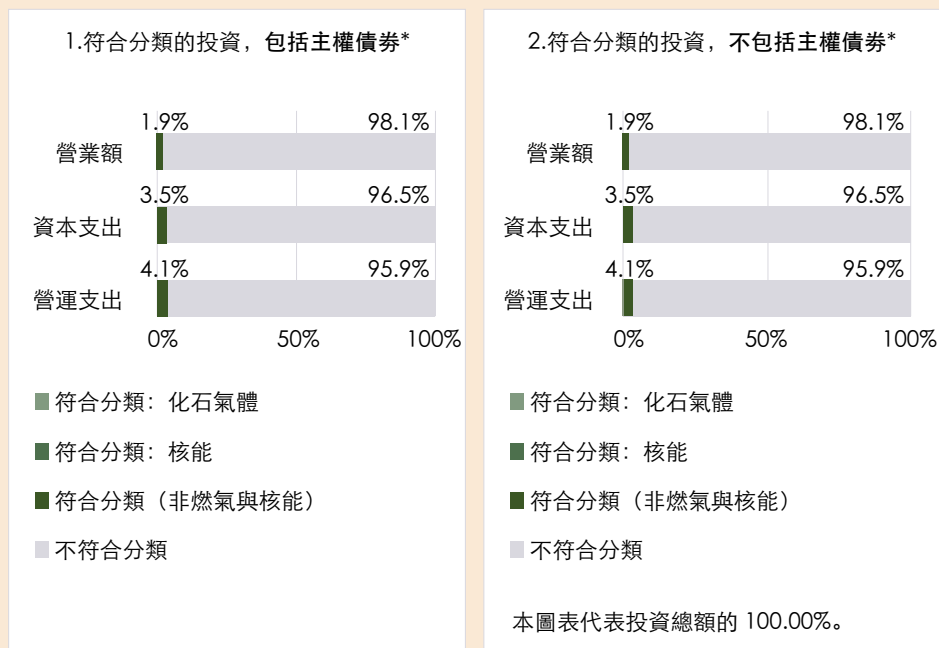
於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

是：
投資於化石氣體 投資於核能
X 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲特別時機基金（承上）

於參考期間，本基金總投資的 0.00% 以主權曝險持有。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	1.82%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	1.57%
過渡性活動	0.00%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德歐洲價值型基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德歐洲價值型基金

法律實體識別碼：
549300VTJEFQIEUK4533

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲價值型基金（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲價值型基金（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲價值型基金（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
英國石油公司	能源	4.02%	英國
賽諾菲	醫療保健	3.61%	法國
聖戈班集團	工業	3.58%	法國
裕信銀行	金融	3.56%	義大利
匯豐控股有限公司	金融	3.56%	英國
諾華公司	醫療保健	3.41%	瑞士
西門子公司	工業	3.35%	德國
萬喜	工業	2.89%	法國
北歐聯合銀行	金融	2.62%	芬蘭
泰雷茲集團	工業	2.51%	法國
阿斯特捷利康公司	醫療保健	2.23%	英國
Crh Public Limited Plc	材料	2.18%	愛爾蘭
萊茵集團	公共事業	2.17%	德國
Novo Nordisk Class B	醫療保健	2.09%	丹麥
Aib Group Plc	金融	2.00%	愛爾蘭

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

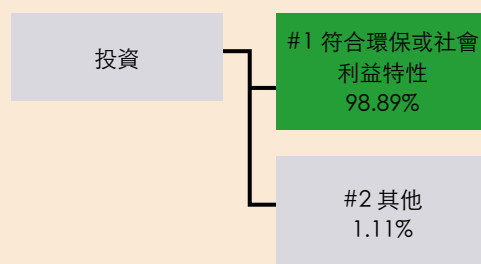
貝萊德歐洲價值型基金（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲價值型基金（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	98.89%	98.26%
#2 其他	1.11%	1.74%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
工業	資本財	27.92%
金融	銀行	16.00%
醫療保健	製藥、生物科技與生命科學	14.51%
能源	綜合性油氣	5.48%
材料	材料	5.34%
金融	保險	4.25%
工業	商業及專業服務	4.05%
公共事業	公共事業	3.78%
金融	金融服務	2.83%
非必需消費品	非必需消費品經銷與零售	2.81%
必需消費品	家居及個人用品	2.58%
非必需消費品	耐用消費品	2.56%
資訊科技	科技硬體與設備	1.81%
不動產	權益型不動產投資信託 (REIT)	1.60%
資訊科技	軟體與服務	1.29%
工業	運輸	1.29%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：油氣探勘與生產、油氣鑽探、油氣儲存與運輸、油氣煉製與銷售、油氣設備與服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲價值型基金（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

☒ 是：

☐ 投資於化石氣體

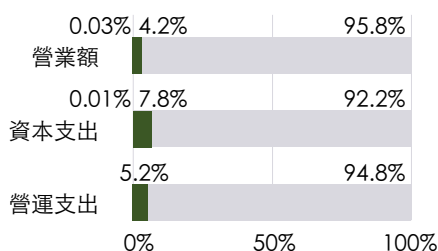
☒ 投資於核能

☐ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

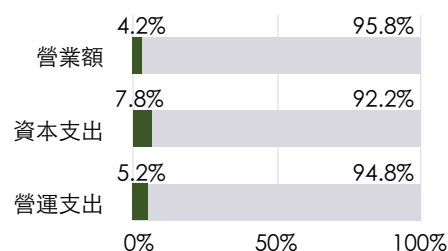
以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。

1. 符合分類的投資，包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非燃氣與核能）
- 不符合分類

2. 符合分類的投資，不包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非燃氣與核能）
- 不符合分類

本圖代表投資總額的 100.00%。

* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德歐洲價值型基金（承上）

於參考期間，本基金總投資的 0.00% 以主權曝險持有。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	4.17%
適應氣候變化	0.04%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	2.82%
過渡性活動	0.10%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露

貝萊德新世代運輸基金（基金之配息來源可能為本金）

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德新世代運輸基金（基金之配息來源可能為本金）

法律實體識別碼：
549300Y7OU6TK8YJHB08

永續投資目標

本金融產品是否具有永續投資目標？

☒ 是

☐ 否

☒ 基於環保目標所為之永續投資：84.48%

☒ 歐盟分類為環境永續之經濟活動的投資

☒ 非歐盟分類為環境永續之經濟活動的投資

☒ 基於社會利益目標所為之永續投資：12.10%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☐ 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續性指標會衡量此金融產品的永續性目標如何實現。

該金融產品的永續投資目標達到多少程度？

基金在參考期間對於永續投資目標的助益，如下表所示。有關這些永續投資目標的詳細資訊，請參閱基金的公開說明書。有關基金滿足此類永續投資目標的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金促進的永續目標

在剔除指數中至少 20% 的最低評級證券後，基金的加權平均 ESG 評級將持續高於 MSCI AC 世界指數投資於永續投資

確保超過 90% 的基金投資證券發行機構（不包括貨幣市場基金）應獲得 ESG 評級或已經過 ESG 分析

本基金促進的歐盟分類環境目標

緩解氣候變化

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德新世代運輸基金（基金之配息來源可能為本金）（承上）

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項永續投資目標的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
投資於永續投資	基金持有的永續投資百分比	96.58%	90.74%
在剔除指數中至少 20% 的最低評級證券後，基金的加權平均 ESG 評級將持續高於 MSCI AC 世界指數	基金的 ESG 評級	基金 ESG 評級：AA ¹	基金 ESG 評級：AA ¹
確保超過 90% 的基金投資證券發行機構（不包括貨幣市場基金）應獲得 ESG 評級或已經過 ESG 分析	具有 ESG 評級的發行機構百分比	超過 90% 的發行機構	超過 90% 的發行機構

¹ 在從指數中移除至少 20% 的最低評級證券後，基金 ESG 評級在整個參考期內高於指數評級。

●與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

● 永續投資如何不會對任何永續投資目標造成重大傷害？

本基金在參考期間持有的永續投資符合適用法律法規所定義的不造成重大傷害（「DNSH」）要求。貝萊德已針對所有永續投資制定一套標準，以評估發行機構或投資是否造成重大傷害。被認為造成重大傷害的投資不符合永續投資資格。

- 對於永續經營要素有不利影響之指標如何評估？

每種投資類型對永續性因素的主要不利影響指標（「PAI」）均使用貝萊德的永續投資專有方法進行評估。歐盟執委會法規 (EU) 2022/1288 附錄 1 中包含的所有相關強制性 PAI 指標皆已納入考量。貝萊德使用基礎分析和/或第三方資料來源來識別對永續性因素產生負面影響並造成重大傷害的投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

在參考期內持有的永續投資皆經過評估以考量任何不利影響，並確保符合經合組織跨國企業指導方針和聯合國商業及人權指導原則的國際標準，包括國際勞工組織《工作基本原則及權利宣言》和《國際人權條例》中訂定的八項基本公約所規定的原則和權利。被認為違反這些公約的發行機構或公司不被視為永續投資。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德新世代運輸基金（基金之配息來源可能為本金）（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

貝萊德已針對所有永續投資制定一套標準，透過參考所有強制性本金不利影響 (PAI) 來評估一項投資是否會造成重大傷害。這些標準評估的對象為永續性因素，例如投資於化石燃料、違反國際標準、對環境負面的商業實踐和爭議性武器等的受投資公司。投資使用系統控制，並以此套標準進行篩選，任何被認為造成重大傷害的投資皆不符合永續投資的資格。貝萊德根據法規的規定，對各類投資永續發展因素的不利影響指標展開評估。不利影響的評估標準是使用有關投資的業務參與（在被認定具有負面環境或社會影響的特定活動中）或環境或社會爭議的第三方供應商資料來評估，以排除貝萊德判定對永續性指標有害的投資，但少數例外狀況除外，例如，當資料被確定為不準確或未及時更新時。

以下 PAI 是透過不造成重大傷害流程擷取的：

不利永續經營指標

溫室氣體 (GHG) 排放（範圍 1/2/3）
碳足跡
受投資公司的 GHG 強度
與在化石燃料產業活躍的公司有關聯
非再生能源消耗和生產的比例
每個高影響氣候領域的能源消耗強度
對生物多樣性敏感區域造成負面影響的活動
排放到水體中的排放物
危險廢棄物與放射性廢棄物比例
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領
缺乏流程和合規機制來監控是否符合聯合國全球契約原則和經合組織跨國企業指導方針
未調整的性別薪資差距
董事會性別多元化
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）
溫室氣體強度（主權與超國家）
受社會違規影響的受投資國家/地區（主權與超國家）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
萬喜	工業	4.28%	法國
益華電腦股份有限公司	資訊科技	4.23%	美國
聯合太平洋公司	工業	4.18%	美國
比亞迪股份有限公司 H	非必需消費品	4.15%	中國
泰科電子公司	資訊科技	4.13%	瑞士
亞德諾半導體股份有限公司	資訊科技	4.11%	美國
德爾福公司	非必需消費品	3.98%	愛爾蘭
BLK ICD Usd Leaf 代理區	金融	3.77%	愛爾蘭
意法半導體公司	資訊科技	3.64%	荷蘭
達梭系統	資訊科技	3.62%	法國
安森美半導體公司	資訊科技	3.47%	美國
三星 SDI 有限公司	資訊科技	3.41%	韓國（南韓）
瑞薩電子公司	資訊科技	3.40%	日本
恩智浦半導體	資訊科技	3.38%	荷蘭
寧德時代新能源科技股份有限公司	工業	3.11%	中國

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

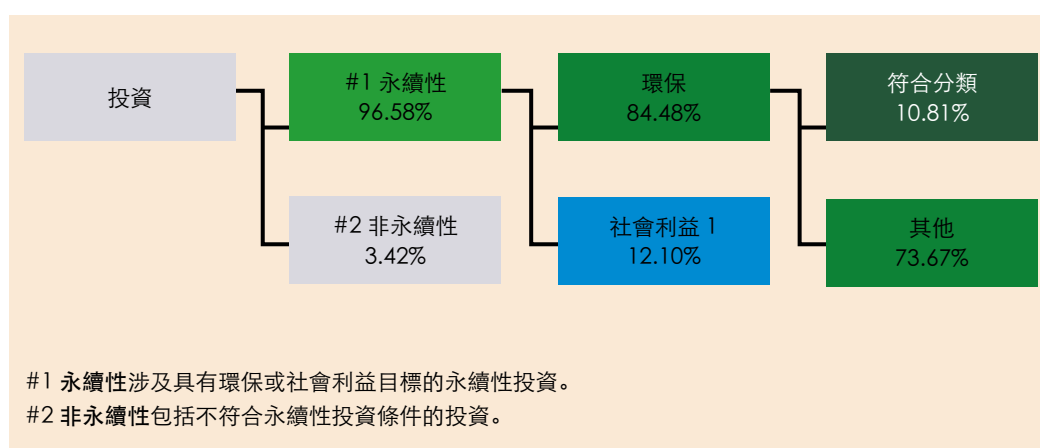
貝萊德新世代運輸基金（基金之配息來源可能為本金）（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



上圖中的分類符合百分比代表本基金透過具有環境目標的永續投資在符合歐盟分類的活動中持有的投資百分比。不包括透過基金的其他投資實現的分類符合。有關基金總投資的分類符合，請參閱以下條狀圖。

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
符合分類	10.81%	0.00%
其他	73.67%	75.12%
環保	84.48%	75.12%
社會利益	12.10%	15.62%
#1 永續性	96.58%	90.74%
#2 非永續性	3.42%	9.26%

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德新世代運輸基金（基金之配息來源可能為本金）（承上）

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
資訊科技	半導體與半導體設備	23.61%
工業	資本財	16.28%
材料	材料	13.33%
資訊科技	軟體與服務	11.53%
工業	運輸	9.75%
非必需消費品	汽車及零部件	9.41%
資訊科技	科技硬體與設備	8.62%
金融	金融服務	3.77%
通訊	媒體及娛樂	2.29%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：綜合性石油和天然氣產業、油氣探勘與生產、油氣鑽探、油氣儲存與運輸、油氣煉製與銷售、油氣設備服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德新世代運輸基金（基金之配息來源可能為本金）（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之經濟活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

在參考期內，10.81% 的基金投資被分類為具有環境目標以及與歐盟分類一致的永續投資。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

☒ 是：

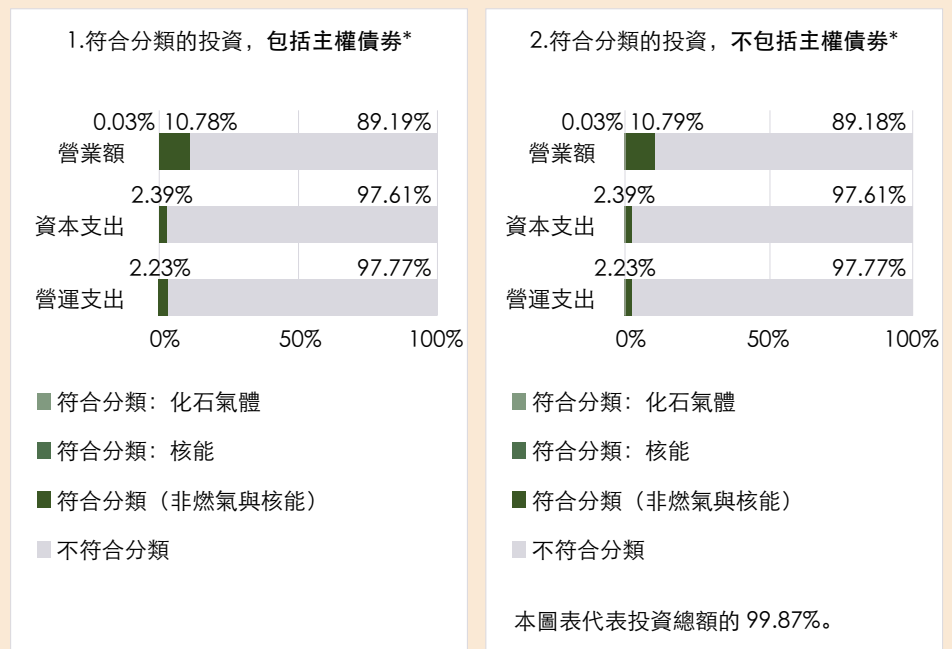
☐ 投資於化石氣體

☒ 投資於核能

☐ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



^{*} 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德新世代運輸基金（基金之配息來源可能為本金）（承上）

於參考期間，本基金總投資的 0.13% 以主權曝險持有。由於資料可用性有限，無法確定這些曝險的分類一致情況。

環境目標	投資百分比
緩解氣候變化	10.77%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
過渡性活動	0.19%
扶持性活動	6.73%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



*具有環保目標但卻未將歐盟分類法下的環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資*份額為何？

在參考期內，73.67% 的基金投資被分類為環境目標與歐盟分類不一致的永續投資。

基金基於以下原因投資於與歐盟分類不一致的永續投資：(i) 它是基金投資策略的一部分；(ii) 無法取得能夠判定是否合乎歐盟分類的資料；及/或 (iii) 相關經濟活動不符合歐盟分類規則提供的技術篩選標準，或不符合此類技術篩選標準中規定的所有要求。



● 社會利益方面永續投資的份額為何？

於參考期間，基金投資的 12.10% 被歸類為社會利益永續投資。



● 「非永續」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「非永續」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。此類投資僅用於流動性管理和/或避險目的。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以達到永續投資目標？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德新世代運輸基金（基金之配息來源可能為本金）（承上）



參考指標是指數，用以衡量金融產品是否達到永續目標。

與參考永續指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的永續投資目標，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與永續投資目標是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德全球股票收益基金（基金之配息來源可能為本金）

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德全球股票收益基金（基金之配息來源可能為本金）

法律實體識別碼：
5493003EIFVTQB3EDS83

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德全球股票收益基金（基金之配息來源可能為本金）（承上）



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德全球股票收益基金（基金之配息來源可能為本金）（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德全球股票收益基金（基金之配息來源可能為本金）（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德全球股票收益基金（基金之配息來源可能為本金）（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Microsoft Corp	資訊科技	4.91%	美國
蘋果公司	資訊科技	3.21%	美國
台灣積體電路製造公司	資訊科技	3.01%	台灣（中華民國）
阿斯特捷利康公司	醫療保健	2.94%	英國
Nestle Sa	必需消費品	2.92%	瑞士
Novo Nordisk Class B	醫療保健	2.90%	丹麥
勵訊集團	工業	2.79%	英國
艾伯維公司	醫療保健	2.64%	美國
Mondelez International Inc A 類	必需消費品	2.62%	美國
CIT 集團股份有限公司	醫療保健	2.58%	美國
埃森哲公司 A 類	資訊科技	2.48%	愛爾蘭
聯合太平洋公司	工業	2.46%	美國
Lvmh	非必需消費品	2.38%	法國
奧的斯電梯公司	工業	2.34%	美國
Lair Liquide Societe Anonyme Pour	材料	2.33%	法國

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

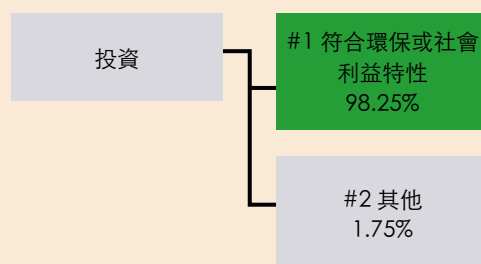
貝萊德全球股票收益基金（基金之配息來源可能為本金）（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德全球股票收益基金（基金之配息來源可能為本金）（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	98.25%	98.49%
#2 其他	1.75%	1.51%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
醫療保健	製藥、生物科技與生命科學	11.51%
資訊科技	軟體與服務	9.80%
資訊科技	半導體與半導體設備	7.19%
必需消費品	食品、飲料、菸草	6.95%
工業	資本財	6.58%
工業	商業及專業服務	6.45%
金融	金融服務	6.09%
金融	銀行	5.90%
工業	運輸	4.35%
非必需消費品	耐用消費品	4.15%
金融	保險	4.06%
通訊	電信	3.98%
醫療保健	醫療保健設備及服務	3.67%
資訊科技	科技硬體與設備	3.60%
材料	材料	2.33%
通訊	媒體及娛樂	2.09%
能源	綜合性油氣	2.06%
能源	油氣設備及服務	1.95%
能源	油氣儲存及運輸	1.61%
必需消費品	家居及個人用品	1.54%
必需消費品	必需消費品經銷與零售	1.50%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：油氣探勘與生產、油氣鑽探、油氣煉製與銷售，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德全球股票收益基金（基金之配息來源可能為本金）（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

☐ 是：

☐ 投資於化石氣體

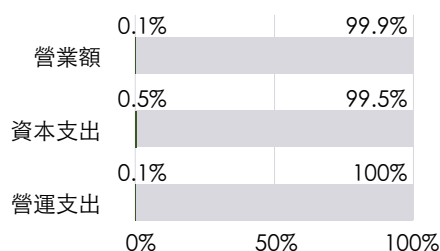
☐ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

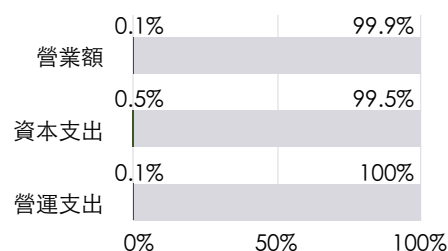
以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。

1. 符合分類的投資，包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非燃氣與核能）
- 不符合分類

2. 符合分類的投資，不包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非燃氣與核能）
- 不符合分類

本圖表代表投資總額的 99.95%。

* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德全球股票收益基金（基金之配息來源可能為本金）（承上）

於參考期間，本基金總投資的 0.05% 以主權曝險持有。由於資料可用性有限，無法確定這些曝險的分類一致情況。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	0.06%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	0.01%
過渡性活動	0.00%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）

法律實體識別碼：
549300FVQG82AXR0U687

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器或核武器組件或交付平台的生產獲得任何收入的發行機構，或提供與核武器相關的輔助服務而獲得任何收入的發行機構

排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 5% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的生產、配送、零售和供應中獲得超過 5% 收入的發行機構

排除以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而配送（批發或零售）槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 5% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
雲端軟體集團公司 144A 2029-03-31	科技	0.67%	美國
Hub International Ltd 144A 2032-01-31	保險	0.60%	美國
Hub International Ltd 144A 2030-06-15	保險	0.53%	美國
Zayo 集團控股公司 144A 2027-03-01	通訊	0.53%	美國
安碩美元高收益公司債券 Etf \$	指數股票型基金	0.52%	愛爾蘭
嘉年華控股（百慕達）有限公司 144A 2028-05-01	週期性消費品	0.51%	百慕達
Emrld Borrower Lp 144A 2030-12-15	資本財	0.48%	美國
Clarios Global Lp 144A 2027-05-15	週期性消費品	0.44%	加拿大
Venture Global Lng Inc 144A 2029-02-01	能源	0.43%	美國
Ukg Inc 144A 2031-02-01	科技	0.41%	美國
Athenahealth Group Inc 144A 2030-02-15	科技	0.41%	美國
Rci Banque Sa 債券 2030-02-18	週期性消費品	0.40%	法國
White Cap Buyer Llc 144A 2028-10-15	資本財	0.39%	美國
Alliant Holdings Intermediate Llc 144A 2027-10-15	保險	0.38%	美國
Mauser Packaging Solutions 控股公司 144A 2027-04-15	資本財	0.35%	美國

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

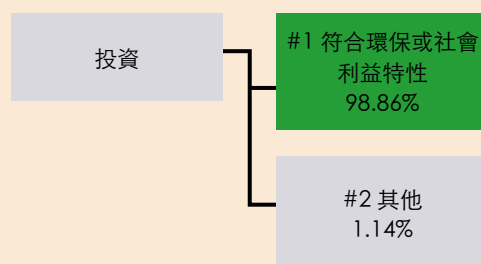
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	98.86%	96.82%
#2 其他	1.14%	3.18%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
科技	科技	8.19%
銀行	銀行	6.42%
通訊	有線	5.34%
證券化	資產證券化	4.08%
通訊	纜線與衛星	3.72%
通訊	無線	3.69%
與政府相關	機構	3.55%
保險	財產及意外	3.51%
能源	中游	3.42%
基礎工業	化學品	3.39%
週期性消費品	週期性消費品服務	3.23%
基礎工業	金屬與礦業	3.22%
能源	獨立	3.20%
非週期性消費品	醫療保健	3.03%
週期性消費品	遊戲	2.98%
週期性消費品	汽車	2.67%
週期性消費品	休閒	2.59%
資本財	多元化製造	2.58%
金融公司	金融公司	2.44%
資本財	建築材料	2.43%
資本財	包裝	2.40%
非週期性消費品	藥物	2.27%
能源	油田服務	1.84%
其他金融	其他金融	1.82%
通訊	媒體及娛樂	1.76%
非週期性消費品	食品和飲料業	1.62%
其他工業	其他工業	1.52%
週期性消費品	零售業	1.34%
電子	電子	1.23%
運輸	運輸服務	1.21%
能源	精煉	0.44%
能源	綜合性	0.03%

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：
- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

☒ 是：

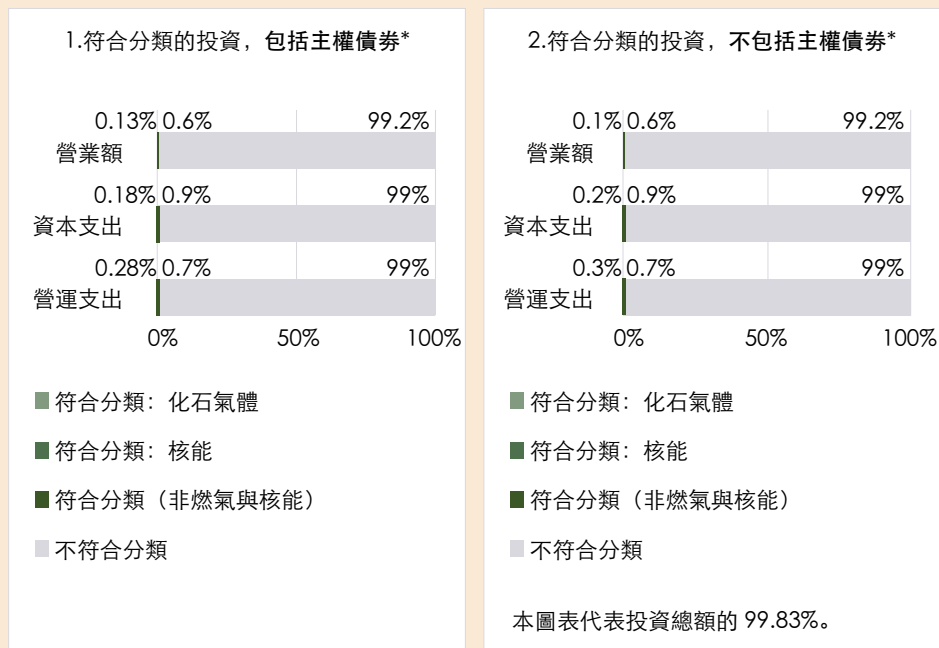
☐ 投資於化石氣體

☒ 投資於核能

☐ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（承上）

於參考期間，本基金總投資的 0.17% 以主權曝險持有。由於資料可用性有限，無法確定這些曝險的分類一致情況。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	0.76%
適應氣候變化	0.01%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	0.24%
過渡性活動	0.19%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所列的投資包括衍生工具、現金和近似現金工具、由全球政府和機構發行的固定收益可轉讓證券（亦稱為債務證券），但此類持有不超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（承上）



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德環球前瞻股票基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德環球前瞻股票基金

法律實體識別碼：
549300U11W5KUOTB6B84

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球前瞻股票基金（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球前瞻股票基金（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球前瞻股票基金（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Microsoft Corp	資訊科技	7.09%	美國
亞馬遜公司	非必需消費品	4.92%	美國
CIT 集團股份有限公司	醫療保健	4.47%	美國
Mastercard Inc Class A	金融	4.34%	美國
洲際交易所有限公司	金融	4.26%	美國
Servicenow Inc	資訊科技	4.19%	美國
應用材料公司	資訊科技	4.16%	美國
波士頓科學有限公司	醫療保健	3.93%	美國
Lvmh	非必需消費品	3.82%	法國
奧的斯電梯公司	工業	3.80%	美國
嘉信理財集團	金融	3.78%	美國
蘋果公司	資訊科技	3.43%	美國
美國運通	金融	3.38%	美國
阿斯特捷利康公司	醫療保健	3.31%	英國
賽默飛世爾科技公司	醫療保健	3.22%	美國

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

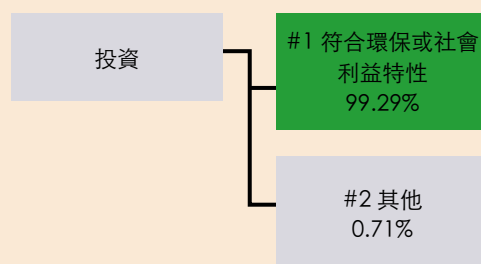
貝萊德環球前瞻股票基金（承上）



資產配置說明特定資產
的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球前瞻股票基金（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	99.29%	97.77%
#2 其他	0.71%	2.23%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
金融	金融服務	15.76%
工業	資本財	13.82%
資訊科技	軟體與服務	12.67%
醫療保健	醫療保健設備及服務	10.65%
醫療保健	製藥、生物科技與生命科學	9.11%
資訊科技	半導體與半導體設備	5.97%
非必需消費品	非必需消費品經銷與零售	4.92%
必需消費品	食品、飲料、菸草	4.45%
非必需消費品	耐用消費品	3.82%
資訊科技	科技硬體與設備	3.43%
能源	油氣設備及服務	3.20%
材料	材料	3.06%
金融	銀行	2.38%
必需消費品	家居及個人用品	2.08%
必需消費品	必需消費品經銷與零售	1.58%
能源	油氣儲存及運輸	1.26%
金融	保險	1.12%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：綜合性石油與天然氣產業、油氣勘探與生產、油氣鑽探、油氣煉製與銷售，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球前瞻股票基金（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

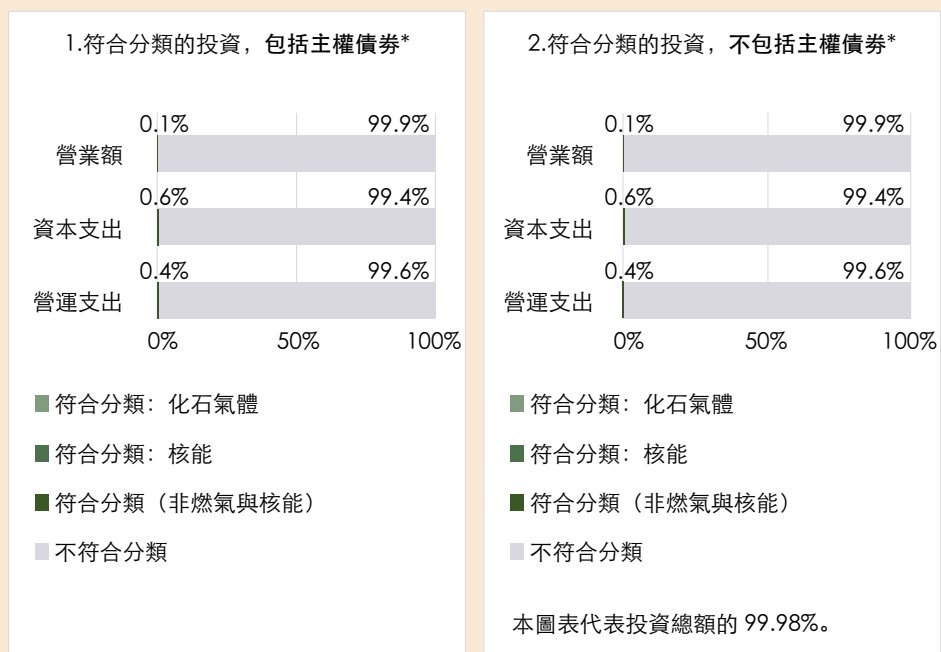
☐ 是：

☐ 投資於化石氣體 ☐ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球前瞻股票基金（承上）

於參考期間，本基金總投資的 0.02% 以主權曝險持有。由於資料可用性有限，無法確定這些曝險的分類一致情況。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	0.07%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	0.06%
過渡性活動	0.00%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球前瞻股票基金（承上）



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德日本靈活股票基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德日本靈活股票基金

法律實體識別碼：
549300UJ9NZRIU24W956

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	不適用 ¹

¹ 由於這是本基金揭露的第一個參考期間，因此無法進行比較。

.....與先前期間比較之下如何？

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德日本靈活股票基金（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德日本靈活股票基金（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德日本靈活股票基金（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
索尼集團公司	非必需消費品	4.26%	日本
三井住友金融集團株式會社	金融	3.78%	日本
信越化學工業株式會社	材料	3.40%	日本
瑞可利控股有限公司	工業	3.40%	日本
日立有限公司	工業	3.30%	日本
第一三共有限公司	醫療保健	3.05%	日本
東京海上控股	金融	2.90%	日本
豐田汽車公司	非必需消費品	2.62%	日本
三菱公司	工業	2.58%	日本
電裝公司	非必需消費品	2.52%	日本
三井物產有限公司	工業	2.36%	日本
瑞薩電子公司	資訊科技	2.22%	日本
本田汽車有限公司	非必需消費品	2.19%	日本
Kao Corp	必需消費品	2.18%	日本
鈴木汽車公司	非必需消費品	2.17%	日本

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

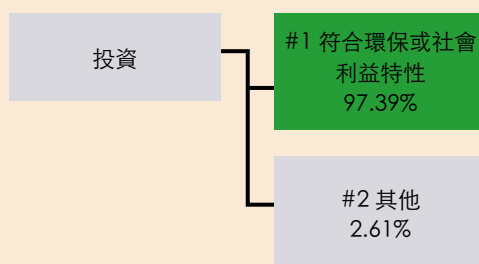
貝萊德日本靈活股票基金（承上）



資產配置說明特定資產
的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。
#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德日本靈活股票基金（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	97.39%	不適用 ¹
#2 其他	2.61%	不適用 ¹

¹ 由於這是本基金揭露的第一個參考期間，因此無法進行比較。

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
工業	資本財	19.52%
非必需消費品	汽車及零部件	10.67%
金融	銀行	8.25%
非必需消費品	耐用消費品	7.45%
材料	材料	6.83%
資訊科技	半導體與半導體設備	5.10%
醫療保健	製藥、生物科技與生命科學	4.55%
金融	保險	4.40%
金融	金融服務	4.01%
非必需消費品	非必需消費品經銷與零售	3.82%
工業	商業及專業服務	3.54%
資訊科技	科技硬體與設備	3.51%
必需消費品	家居及個人用品	2.18%
通訊	媒體及娛樂	2.15%
資訊科技	軟體與服務	1.95%
必需消費品	食品、飲料、菸草	1.89%
醫療保健	醫療保健設備及服務	1.89%
通訊	電信	1.84%
能源	油氣探勘及生產	1.58%
能源	油氣精煉及行銷	0.34%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：綜合性石油與天然氣產業、油氣鑽探、油氣儲存與運輸、油氣設備服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德日本靈活股票基金（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

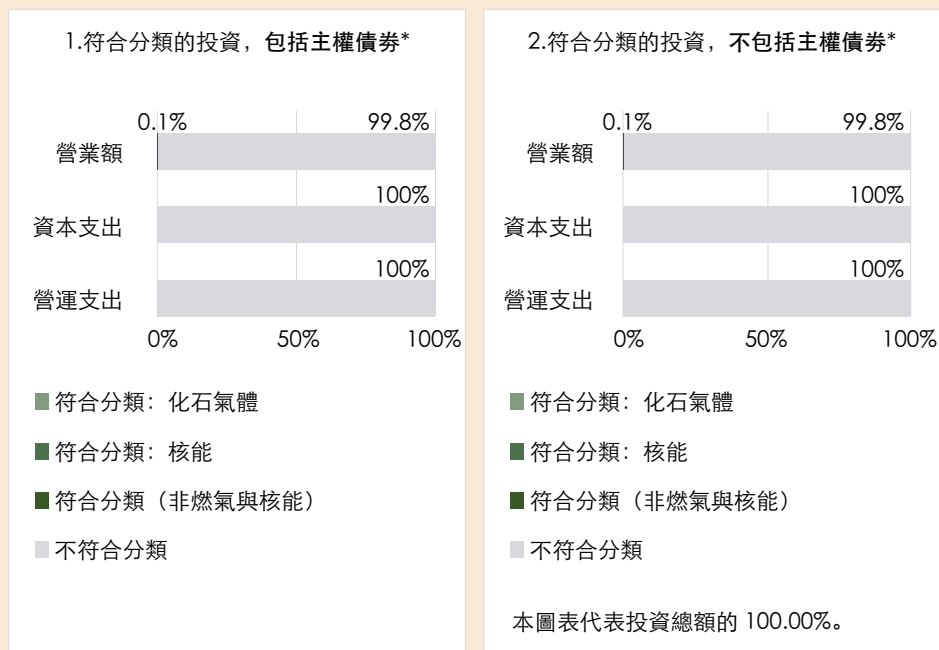
☐ 是：

☐ 投資於化石氣體 ☐ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德日本靈活股票基金（承上）

於參考期間，本基金總投資的 0.00% 以主權曝險持有。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	0.15%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	0.15%
過渡性活動	0.00%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

由於這是本基金揭露的第一個參考期間，因此無法進行比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德日本特別時機基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德日本特別時機基金

法律實體識別碼：
549300HZ21BD9CBK5N76

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	不適用 ¹

¹ 由於這是本基金揭露的第一個參考期間，因此無法進行比較。

● ……與先前期間比較之下如何？

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德日本特別時機基金（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德日本特別時機基金（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德日本特別時機基金（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Fukuoka Financial Group Inc	金融	2.02%	日本
Dai Dan Ltd	工業	1.86%	日本
77 Bank Ltd	金融	1.72%	日本
Kinden Corp	工業	1.70%	日本
Hokuhoku Financial Group Inc	金融	1.67%	日本
鹿島建設株式會社	工業	1.59%	日本
大和證券集團	金融	1.56%	日本
Konoike Transport Ltd	工業	1.55%	日本
中塗化工	材料	1.51%	日本
Dks Ltd	材料	1.48%	日本
日本都市基金投資	不動產	1.46%	日本
新晃工業株式會社	工業	1.44%	日本
Gunze Ltd	非必需消費品	1.44%	日本
尚都樂客	必需消費品	1.41%	日本
九州金融集團	金融	1.41%	日本

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

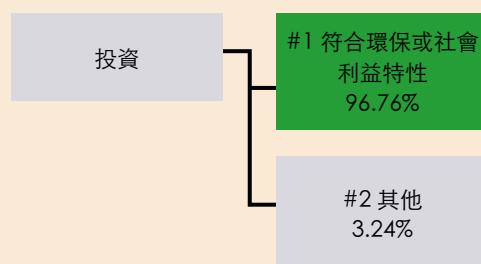
貝萊德日本特別時機基金（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德日本特別時機基金（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	96.76%	不適用 ¹
#2 其他	3.24%	不適用 ¹

¹ 由於這是本基金揭露的第一個參考期間，因此無法進行比較。

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
工業	資本財	18.04%
材料	材料	9.22%
資訊科技	科技硬體與設備	6.99%
金融	銀行	6.81%
工業	運輸	6.09%
非必需消費品	非必需消費品經銷與零售	5.17%
資訊科技	軟體與服務	4.71%
必需消費品	食品、飲料、菸草	3.86%
不動產	權益型不動產投資信託 (REIT)	3.82%
非必需消費品	耐用消費品	3.44%
金融	金融服務	3.35%
不動產	不動產管理與開發	3.25%
必需消費品	必需消費品經銷與零售	2.92%
非必需消費品	消費服務	2.82%
非必需消費品	汽車及零部件	2.64%
工業	商業及專業服務	2.39%
資訊科技	半導體與半導體設備	2.28%
醫療保健	醫療保健設備及服務	2.19%
必需消費品	家居及個人用品	1.60%
公共事業	公共事業	1.32%
能源	油氣探勘及生產	1.12%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：綜合性石油與天然氣產業、油氣鑽探、油氣儲存與運輸、油氣煉製與銷售、油氣設備服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德日本特別時機基金（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：
- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

☐ 是：

☐ 投資於化石氣體

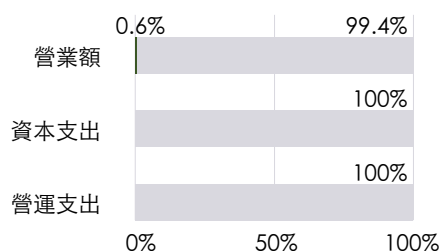
☐ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

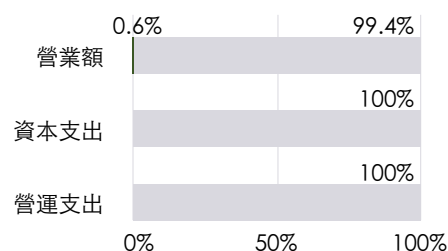
以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。

1. 符合分類的投資，包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非燃氣與核能）
- 不符合分類

2. 符合分類的投資，不包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非燃氣與核能）
- 不符合分類

本圖表代表投資總額的 100.00%。

* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德日本特別時機基金（承上）

於參考期間，本基金總投資的 0.00% 以主權曝險持有。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	0.62%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	0.53%
過渡性活動	0.00%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

由於這是本基金揭露的第一個參考期間，因此無法進行比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露

貝萊德營養科學基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德營養科學基金

法律實體識別碼：
549300JF9YVE3CKHH246

永續投資目標

本金融產品是否具有永續投資目標？

☒ ☒ ☒ X 是

☐ ☐ ☐ 否

☒ 基於環保目標所為之永續投資：53.06%

☒ 歐盟分類為環境永續之經濟活動的投資

☒ 非歐盟分類為環境永續之經濟活動的投資

☒ 基於社會利益目標所為之永續投資：42.68%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☐ 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續性指標會衡量此金融產品的永續性目標如何實現。

該金融產品的永續投資目標達到多少程度？

基金在參考期間對於永續投資目標的助益，如下表所示。有關這些永續投資目標的詳細資訊，請參閱基金的公開說明書。有關基金滿足此類永續投資目標的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金促進的永續目標

在剔除慧甚營養範疇中至少 20% 的最低評級證券後，基金的加權平均 ESG 評級將持續高於慧甚營養範疇

投資於永續投資

確保超過 90% 的基金投資證券發行機構（不包括貨幣市場基金）應獲得 ESG 評級或已經過 ESG 分析

本基金促進的歐盟分類環境目標

緩解氣候變化

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德營養科學基金（承上）

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項永續投資目標的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
投資於永續投資	基金持有的永續投資百分比	95.75%	89.97%
在剔除慧甚營養範疇中至少 20% 的最低評級證券後，基金的加權平均 ESG 評級將持續高於慧甚營養範疇	基金的 ESG 評級	基金 ESG 評級：AA ¹	基金 ESG 評級：AA ¹
確保超過 90% 的基金投資證券發行機構（不包括貨幣市場基金）應獲得 ESG 評級或已經過 ESG 分析	具有 ESG 評級的發行機構百分比	超過 90% 的發行機構	超過 90% 的發行機構

¹ 在從指數中移除至少 20% 的最低評級證券後，基金 ESG 評級在整個參考期內高於指數評級。

●與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

● 永續投資如何不會對任何永續投資目標造成重大傷害？

本基金在參考期間持有的永續投資符合適用法律法規所定義的不造成重大傷害（「DNSH」）要求。貝萊德已針對所有永續投資制定一套標準，以評估發行機構或投資是否造成重大傷害。被認為造成重大傷害的投資不符合永續投資資格。

- 對於永續經營要素有不利影響之指標如何評估？

每種投資類型對永續性因素的主要不利影響指標（「PAI」）均使用貝萊德的永續投資專有方法進行評估。歐盟執委會法規 (EU) 22/1288 附錄 1 中包含的所有相關強制性 PAI 指標皆已納入考量。貝萊德使用基礎分析和/或第三方資料來源來識別對永續性因素產生負面影響並造成重大傷害的投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

在參考期內持有的永續投資皆經過評估以考量任何不利影響，並確保符合經合組織跨國企業指導方針和聯合國商業及人權指導原則的國際標準，包括國際勞工組織《工作基本原則及權利宣言》和《國際人權條例》中訂定的八項基本公約所規定的原則和權利。被認為違反這些公約的發行機構或公司不被視為永續投資。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。



本金融產品如何評估對永續經營要素造成的主要不利影響？

貝萊德已針對所有永續投資制定一套標準，透過參考所有強制性本金不利影響 (PAI) 來評估一項投資是否會造成重大傷害。這些標準評估的對象為永續性因素，例如投資於化石燃料、違反國際標準、對環境負面的商業實踐和爭議性武器等的受投資公司。投資使用系統控制，並以此套標準進行篩選，任何被認為造成重大傷害的投資皆不符合永續投資的資格。貝萊德根據法規的規定，對各類投資永續發展因素的不利影響指標展開評估。不利影響的評估標準是使用有關投資的業務參與（在被認定具有負面環境或社會影響的特定活動中）或環境或社會爭議的第三方供應商資料來評估，以排除貝萊德判定對永續性指標有害的投資，但少數例外狀況除外，例如，當資料被確定為不準確或未及時更新時。

以下 PAI 是透過不造成重大傷害流程擷取的：

不利永續經營指標

溫室氣體 (GHG) 排放（範圍 1/2/3）
碳足跡
受投資公司的 GHG 強度
與在化石燃料產業活躍的公司有關聯
非再生能源消耗和生產的比例
每個高影響氣候領域的能源消耗強度
對生物多樣性敏感區域造成負面影響的活動
排放到水體中的排放物
危險廢棄物與放射性廢棄物比例
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領
缺乏流程和合規機制來監控是否符合聯合國全球契約原則和經合組織跨國企業指導方針
未調整的性別薪資差距
董事會性別多元化
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）
溫室氣體強度（主權與超國家）
受社會違規影響的受投資國家/地區（主權與超國家）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德營養科學基金（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

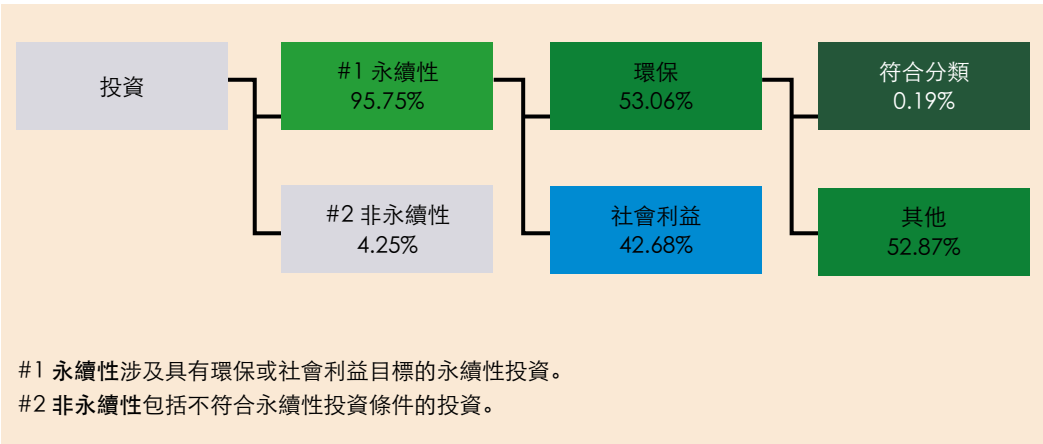
最大投資	行業	資產比例	國家/地區
Compass Group Plc	非必需消費品	4.41%	英國
格拉菲克包裝控股公司	材料	4.25%	美國
BLK ICD Usd Leaf 代理區	金融	3.72%	愛爾蘭
好市多	必需消費品	3.71%	美國
碩騰公司 A 類	醫療保健	3.58%	美國
艾利丹尼森	材料	3.33%	美國
邦吉全球股份公司	必需消費品	3.20%	美國
Nestle Sa	必需消費品	3.07%	瑞士
Sgs Sa	工業	2.90%	瑞士
Robertet Sa	材料	2.65%	法國
約翰實技術公司	工業	2.61%	美國
Smurfit Kappa Group Plc	材料	2.59%	愛爾蘭
Koninklijke Ahold Delhaize Nv	必需消費品	2.49%	荷蘭
Ag Growth International Inc	工業	2.49%	加拿大
Jamieson Wellness Inc	必需消費品	2.43%	加拿大



與永續經營相關的投資比例為何？

● 資產配置情況如何？

資產配置說明特定資產的投資份額。



上圖中的分類符合百分比代表本基金透過具有環境目標的永續投資在符合歐盟分類的活動中持有的投資百分比。不包括透過基金的其他投資實現的分類符合。有關基金總投資的分類符合，請參閱以下條狀圖。

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
符合分類	0.19%	0.00%
其他	52.87%	46.50%
環保	53.06%	46.50%
社會利益	42.68%	43.47%
#1 永續性	95.75%	89.97%
#2 非永續性	4.25%	10.03%

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德營養科學基金（承上）

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
材料	材料	29.46%
必需消費品	食品、飲料、菸草	21.90%
工業	資本財	10.97%
必需消費品	必需消費品經銷與零售	8.94%
醫療保健	製藥、生物科技與生命科學	8.24%
金融	金融服務	5.53%
非必需消費品	消費服務	4.41%
工業	商業及專業服務	3.37%
工業	運輸	3.28%
必需消費品	家居及個人用品	2.43%
非必需消費品	非必需消費品經銷與零售	1.48%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：綜合性石油和天然氣產業、油氣探勘與生產、油氣鑽探、油氣儲存與運輸、油氣煉製與銷售、油氣設備服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德營養科學基金（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之經濟活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

在參考期內，0.19% 的基金投資被分類為具有環境目標以及與歐盟分類一致的永續投資。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

☐ 是：

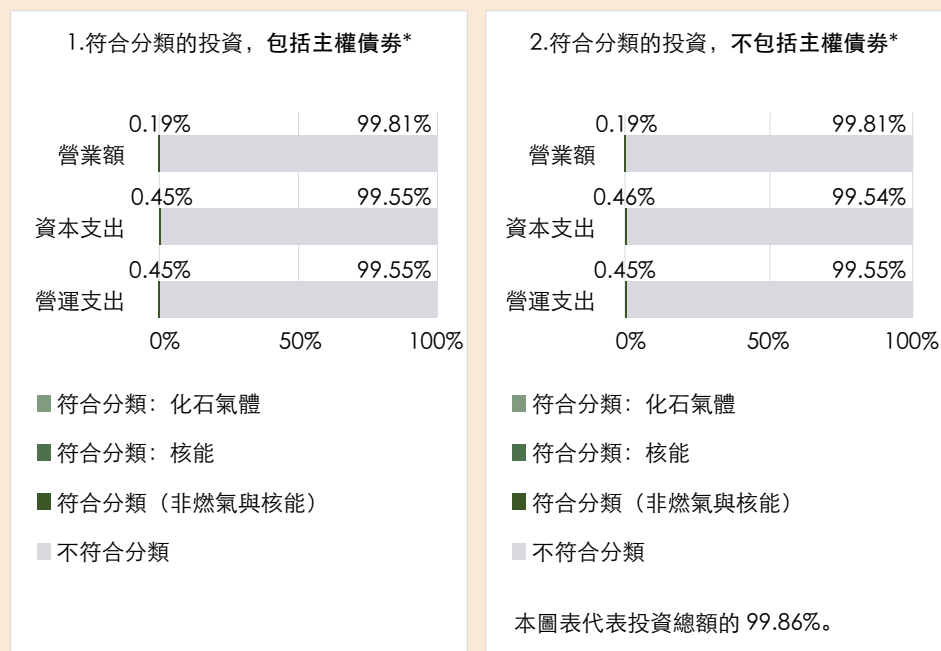
☐ 投資於化石氣體

☐ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



^{*} 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德營養科學基金（承上）

於參考期間，本基金總投資的 0.14% 以主權曝險持有。由於資料可用性有限，無法確定這些曝險的分類一致情況。

環境目標	投資百分比
緩解氣候變化	0.19%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
過渡性活動	0.00%
扶持性活動	0.07%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



*具有環保目標但卻未將歐盟分類法下的環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資*份額為何？

在參考期內，52.87% 的基金投資被分類為環境目標與歐盟分類不一致的永續投資。

基金基於以下原因投資於與歐盟分類不一致的永續投資：(i) 它是基金投資策略的一部分；(ii) 無法取得能夠判定是否合乎歐盟分類的資料；及/或 (iii) 相關經濟活動不符合歐盟分類規則提供的技術篩選標準，或不符合此類技術篩選標準中規定的所有要求。



● 社會利益方面永續投資的份額為何？

於參考期間，基金投資的 42.68% 被歸類為社會利益永續投資。



● 「非永續」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「非永續」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。此類投資僅用於流動性管理和/或避險目的。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以達到永續投資目標？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德營養科學基金（承上）



參考指標是指數，用以衡量金融產品是否達到永續目標。

與參考永續指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的永續投資目標，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與永續投資目標是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露

貝萊德永續能源基金（基金之配息來源可能為本金）

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德永續能源基金（基金之配息來源可能為本金）

法律實體識別碼：
5493009Z1H3ONBJRQQ80

永續投資目標

本金融產品是否具有永續投資目標？

☒ ☒ ☒ X 是

☒ ☐ ☐ 否

☒ X 基於環保目標所為之永續投資：92.37%

☒ X 歐盟分類為環境永續之經濟活動的投資

☒ X 非歐盟分類為環境永續之經濟活動的投資

☒ X 基於社會利益目標所為之永續投資：5.40%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☐ 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續性指標會衡量此金融產品的永續性目標如何實現。

該金融產品的永續投資目標達到多少程度？

基金在參考期間對於永續投資目標的助益，如下表所示。有關這些永續投資目標的詳細資訊，請參閱基金的公開說明書。有關基金滿足此類永續投資目標的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金促進的永續目標

在剔除指數中至少 20% 的最低評級證券後，基金的加權平均 ESG 評級將持續高於 MSCI AC 世界指數投資於永續投資

確保超過 90% 的基金投資證券發行機構（不包括貨幣市場基金）應獲得 ESG 評級或已經過 ESG 分析排除投資於以下領域的公司（根據全球產業分類標準定義）：煤炭和消耗品；油氣勘探和生產；綜合性石油和天然氣產業；以及菸草。

本基金促進的歐盟分類環境目標

緩解氣候變化

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項永續投資目標的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
投資於永續投資	基金持有的永續投資百分比	97.78%	92.27%
在剔除指數中至少 20% 的最低評級證券後，基金的加權平均 ESG 評級將持續高於 MSCI AC 世界指數	基金的 ESG 評級	基金 ESG 評級：AA ¹	基金 ESG 評級：AA ¹
確保超過 90% 的基金投資證券發行機構（不包括貨幣市場基金）應獲得 ESG 評級或已經過 ESG 分析	具有 ESG 評級的發行機構百分比	超過 90% 的發行機構	超過 90% 的發行機構
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

¹ 在從指數中移除至少 20% 的最低評級證券後，基金 ESG 評級在整個參考期內高於指數評級。

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 永續投資如何不會對任何永續投資目標造成重大傷害？

本基金在參考期間持有的永續投資符合適用法律法規所定義的不造成重大傷害（「DNSH」）要求。貝萊德已針對所有永續投資制定一套標準，以評估發行機構或投資是否造成重大傷害。被認為造成重大傷害的投資不符合永續投資資格。

- 對於永續經營要素有不利影響之指標如何評估？

每種投資類型對永續性因素的主要不利影響指標（「PAI」）均使用貝萊德的永續投資專有方法進行評估。歐盟執委會法規 (EU) 22/1288 附錄 1 中包含的所有相關強制性 PAI 指標皆已納入考量。貝萊德使用基礎分析和/或第三方資料來源來識別對永續性因素產生負面影響並造成重大傷害的投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

在參考期內持有的永續投資皆經過評估以考量任何不利影響，並確保符合經合組織跨國企業指導方針和聯合國商業及人權指導原則的國際標準，包括國際勞工組織《工作基本原則及權利宣言》和《國際人權條例》中訂定的八項基本公約所規定的原則和權利。被認為違反這些公約的發行機構或公司不被視為永續投資。



本金融產品如何評估對永續經營要素造成的主要不利影響？

貝萊德已針對所有永續投資制定一套標準，透過參考所有強制性本金不利影響 (PAI) 來評估一項投資是否會造成重大傷害。這些標準評估的對象為永續性因素，例如投資於化石燃料、違反國際標準、對環境負面的商業實踐和爭議性武器等的受投資公司。投資使用系統控制，並以此套標準進行篩選，任何被認為造成重大傷害的投資皆不符合永續投資的資格。貝萊德根據法規的規定，對各類投資永續發展因素的不利影響指標展開評估。不利影響的評估標準是使用有關投資的業務參與（在被認定具有負面環境或社會影響的特定活動中）或環境或社會爭議的第三方供應商資料來評估，以排除貝萊德判定對永續性指標有害的投資，但少數例外狀況除外，例如，當資料被確定為不準確或未及时更新時。

以下 PAI 是透過不造成重大傷害流程擷取的：

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德永續能源基金（基金之配息來源可能為本金）（承上）

不利永續經營指標

溫室氣體 (GHG) 排放（範圍 1/2/3）

碳足跡

受投資公司的 GHG 強度

與在化石燃料產業活躍的公司有關聯

非再生能源消耗和生產的比例

每個高影響氣候領域的能源消耗強度

對生物多樣性敏感區域造成負面影響的活動

排放到水體中的排放物

危險廢棄物與放射性廢棄物比例

違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領

缺乏流程和合規機制來監控是否符合聯合國全球契約原則和經合組織跨國企業指導方針

未調整的性別薪資差距

董事會性別多元化

涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）

溫室氣體強度（主權與超國家）

受社會違規影響的受投資國家/地區（主權與超國家）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德永續能源基金（基金之配息來源可能為本金）（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

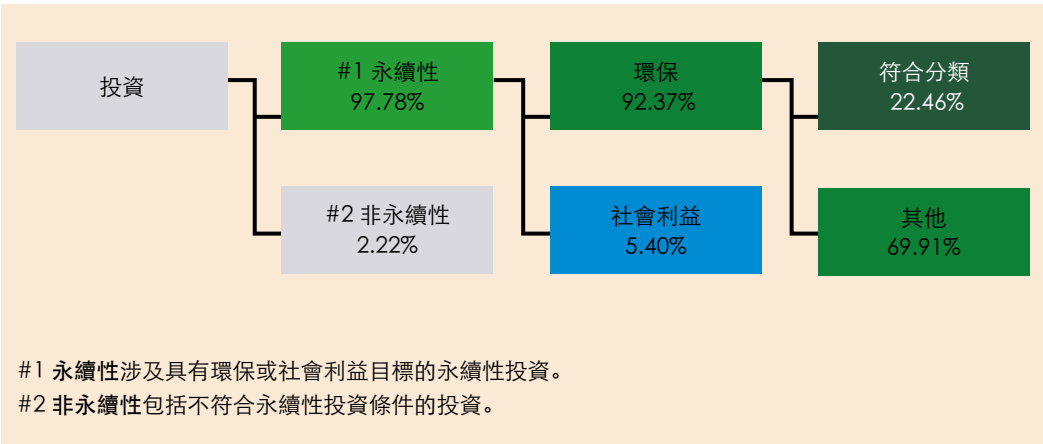
最大投資	行業	資產比例	國家/地區
萊茵集團	公共事業	4.32%	德國
新紀元能源公司	公共事業	4.15%	美國
維斯塔斯風力系統公司	工業	3.85%	丹麥
亞德諾半導體股份有限公司	資訊科技	3.27%	美國
義電集團	公共事業	3.02%	義大利
意法半導體公司	資訊科技	3.00%	荷蘭
Edp Energias De Portugal Sa	公共事業	2.87%	葡萄牙
Linde Plc	材料	2.68%	英國
瑞薩電子公司	資訊科技	2.63%	日本
聯合太平洋公司	工業	2.57%	美國
安森美半導體公司	資訊科技	2.51%	美國
益華電腦股份有限公司	資訊科技	2.40%	美國
Lair Liquide Societe Anonyme Pour	材料	2.33%	法國
Trane Technologies Plc	工業	2.33%	愛爾蘭
Kingspan Group Plc	工業	2.28%	愛爾蘭



與永續經營相關的投資比例為何？

● 資產配置情況如何？

資產配置說明特定資產的投資份額。



上圖中的分類符合百分比代表本基金透過具有環境目標的永續投資在符合歐盟分類的活動中持有的投資百分比。不包括透過基金的其他投資實現的分類符合。有關基金總投資的分類符合，請參閱以下條狀圖。

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
符合分類	22.46%	0.00%
其他	69.91%	86.52%
環保	92.37%	86.52%
社會利益	5.40%	5.75%
#1 永續性	97.78%	92.27%
#2 非永續性	2.22%	7.73%

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德永續能源基金（基金之配息來源可能為本金）（承上）

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
工業	資本財	31.36%
公共事業	公共事業	20.14%
資訊科技	半導體與半導體設備	19.92%
資訊科技	軟體與服務	8.53%
材料	材料	7.73%
工業	運輸	4.33%
資訊科技	科技硬體與設備	4.16%
金融	金融服務	1.67%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：綜合性石油和天然氣產業、油氣探勘與生產、油氣鑽探、油氣儲存與運輸、油氣煉製與銷售、油氣設備服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德永續能源基金（基金之配息來源可能為本金）（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳的經濟活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

在參考期內，22.46% 的基金投資被分類為具有環境目標以及與歐盟分類一致的永續投資。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

☐ 是：

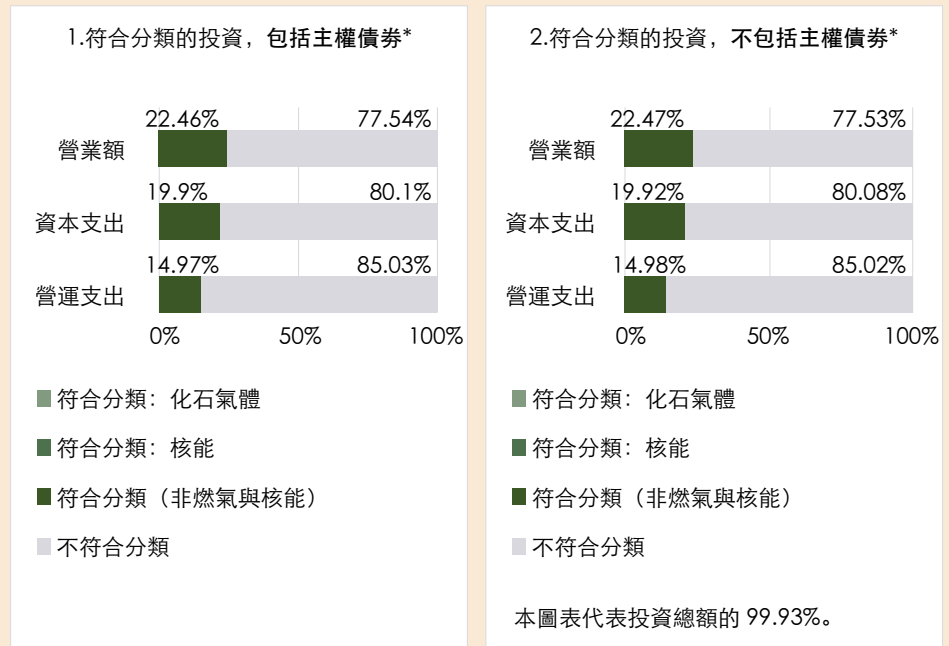
☐ 投資於化石氣體

☐ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德永續能源基金（基金之配息來源可能為本金）（承上）

於參考期間，本基金總投資的 0.07% 以主權曝險持有。由於資料可用性有限，無法確定這些曝險的分類一致情況。

環境目標	投資百分比
緩解氣候變化	22.43%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
過渡性活動	0.13%
扶持性活動	11.51%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



*具有環保目標但卻未將歐盟分類法下的環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資*份額為何？

在參考期內，69.91% 的基金投資被分類為環境目標與歐盟分類不一致的永續投資。

基金基於以下原因投資於與歐盟分類不一致的永續投資：(i) 它是基金投資策略的一部分；(ii) 無法取得能夠判定是否合乎歐盟分類的資料；及/或 (iii) 相關經濟活動不符合歐盟分類規則提供的技術篩選標準，或不符合此類技術篩選標準中規定的所有要求。



● 社會利益方面永續投資的份額為何？

於參考期間，基金投資的 5.40% 被歸類為社會利益永續投資。



● 「非永續」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「非永續」所列的投資包括衍生工具、現金和近似現金工具以及 CIS 的股權或單位、由全球機構發行的固定收益可轉讓證券（亦稱為債務證券），但此類持有不超過 20%。此類投資僅用於流動性管理和/或避險目的。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以達到永續投資目標？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德永續能源基金（基金之配息來源可能為本金）（承上）



參考指標是指數，用以衡量金融產品是否達到永續目標。

與參考永續指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的永續投資目標，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與永續投資目標是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金）

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金）

法律實體識別碼：
5493000X5HT2OV7FWP57

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☒ 投資具有促進環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為 66.55%

☒ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☒ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☒ 基於社會利益目標

☐ 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

維持本基金的碳排放強度（基金持有每 \$100 萬銷售收入的排放量）低於基金的投資範疇

投資於永續投資

與指數相比，對被認為具有相關正面外部影響的投資增加曝險

限制對被認為具有負面外部影響的發行機構的投資

透過 ESG 政策，投資範疇相對於指數（MSCI 所有國家環球指數）減少至少 20%

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器或核武器組件或交付平台的生產獲得任何收入的發行機構，或提供與核武器相關的輔助服務而獲得任何收入的發行機構

排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，但此類發行機構所發行，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 5% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的生產、配送、零售和供應中獲得超過 5% 收入的發行機構

排除以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而配送（批發或零售）槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

確保超過 90% 的基金投資證券發行機構（不包括貨幣市場基金）應獲得 ESG 評級或已經過 ESG 分析

本基金促進的歐盟分類環境目標

緩解氣候變化

適應氣候變化

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金）（承上）

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
投資於永續投資	基金持有的永續投資百分比	66.55%	不適用 ¹
與指數相比，對被認為具有相關正面外部影響的投資增加曝險	與 ESG 報告指數相比，基金持有的投資具有較高的正面外部影響	24.56%	不適用 ¹
維持本基金的碳排放強度（基金持有每 \$100 萬銷售收入的排放量）低於基金的投資範疇	投資組合相對於投資範疇的碳排放減少程度百分比	-26.00%	不適用 ¹
限制對被認為具有負面外部影響的發行機構的投資。	現行違規次數	沒有現行違規紀錄	不適用 ¹
確保超過 90% 的基金投資證券發行機構（不包括貨幣市場基金）應獲得 ESG 評級或已經過 ESG 分析	具有 ESG 評級的發行機構百分比	超過 90% 的發行機構	不適用 ¹
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	不適用 ¹
透過 ESG 政策，投資範疇相對於指數（MSCI 所有國家環球指數）減少至少 20%	投資範疇的減少	ESG 政策在參考期內減少了超過 20% 的投資範疇	不適用 ¹

¹ 由於這是本基金揭露的第一個參考期間，因此無法進行比較。

●與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

基金在參考期內投資 66.55% 的持股於永續投資，以實現其投資目標。

環境與社會目標

基金投資於對一系列環境

和/或社會目標作出貢獻的永續投資，這些目標可能包括但不限於替代能源和可再生能源、能源效率、污染預防或減緩、重複使用和回收、健康、營養、衛生和教育以及聯合國永續發展目標和其他永續發展相關框架（「環境與社會目標」）。

經濟活動評估

在下列情況下，投資被評估為對環境和/或社會目標作出貢獻：

- (i) 至少有一定比例的發行機構業務活動對環境和/或社會目標作出貢獻；或
- (ii) 發行機構的商業實踐對環境和/或社會目標作出貢獻。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本基金在參考期間持有的永續投資符合適用法律法規所定義的不造成重大傷害（「DNSH」）要求。貝萊德已針對所有永續投資制定一套標準，以評估發行機構或投資是否造成重大傷害。被認為造成重大傷害的投資不符合永續投資資格。

- 對於永續經營要素有不利影響之指標如何評估？

每種投資類型對永續性因素的主要不利影響指標（「PAI」）均使用貝萊德的永續投資專有方法進行評估。歐盟執委會法規 (EU) 22/1288 附錄 1 中包含的所有相關強制性 PAI 指標皆已納入考量。貝萊德使用基礎分析和/或第三方資料來源來識別對永續性因素產生負面影響並造成重大傷害的投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

在參考期內持有的永續投資皆經過評估以考量任何不利影響，並確保符合經合組織跨國企業指導方針和聯合國商業及人權指導原則的國際標準，包括國際勞工組織《工作基本原則及權利宣言》和《國際人權條例》中訂定的八項基本公約所規定的原則和權利。被認為違反這些公約的發行機構或公司不被視為永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金）（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
溫室氣體 (GHG) 排放	維持本基金的碳排放強度（基金持有每 \$100 萬銷售收入的排放量）低於基金的投資範疇
受投資公司的 GHG 強度。	維持本基金的碳排放強度（基金持有每 \$100 萬銷售收入的排放量）低於基金的投資範疇
與在化石燃料產業活躍的公司有關聯	排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，但此類發行機構所發行，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外。
與在化石燃料產業活躍的公司有關聯	排除 5% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構。
每個高影響氣候領域的能源消耗強度	限制對被認為具有負面外部影響的發行機構的投資
每個高影響氣候領域的能源消耗強度	透過 ESG 政策，投資範疇相對於指數（MSCI 所有國家環球指數）減少至少 20%
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領	被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構。
缺乏流程和合規機制來監控是否符合聯合國全球契約原則和經濟合作暨發展組織 (OECD) 跨國企業指導方針	被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構。
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Microsoft Corp	資訊科技	5.11%	美國
輝達公司	資訊科技	4.66%	美國
Mastercard Inc Class A	金融	2.84%	美國
禮來公司	醫療保健	2.78%	美國
Asml Holding Nv	資訊科技	2.45%	荷蘭
字母控股 C 類	通訊	2.15%	美國
蘋果公司	資訊科技	2.05%	美國
CIT 集團股份有限公司	醫療保健	1.95%	美國
默克公司	醫療保健	1.84%	美國
達信保險公司	金融	1.78%	美國
亞馬遜公司	非必需消費品	1.63%	美國
直覺手術公司	醫療保健	1.61%	美國
應用材料公司	資訊科技	1.48%	美國
台灣積體電路製造公司	資訊科技	1.46%	台灣（中華民國）
前進保險公司	金融	1.40%	美國

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

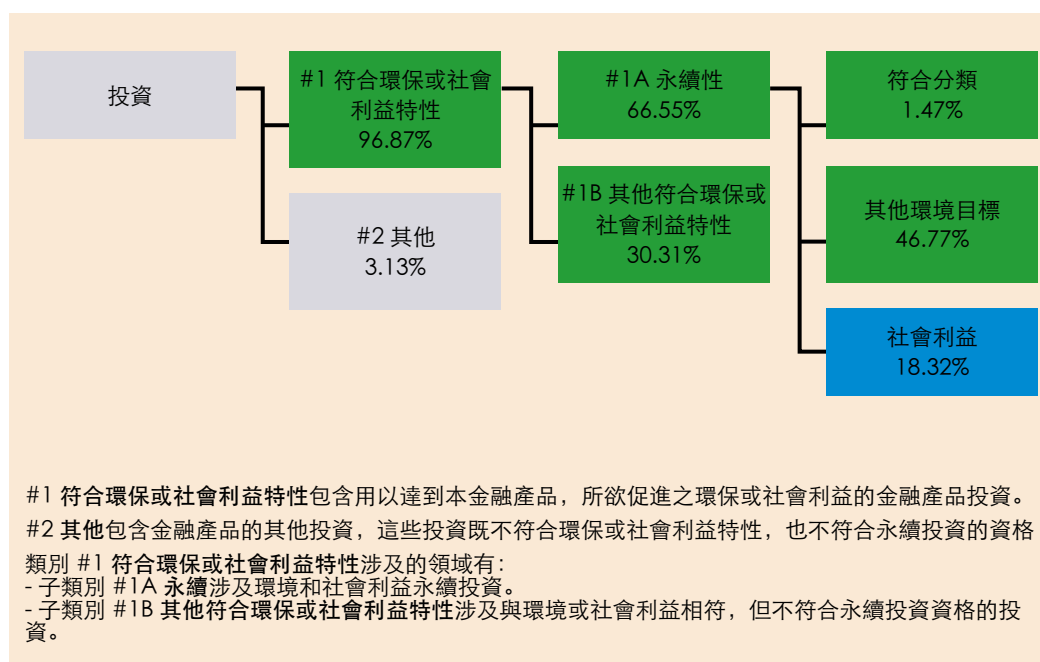
貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金）（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



上圖中的分類符合百分比代表本基金透過具有環境目標的永續投資在符合歐盟分類的活動中持有的投資百分比。不包括透過基金的其他投資實現的分類符合。有關基金總投資的分類符合，請參閱以下條狀圖。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金）（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	96.87%	不適用 ¹
#2 其他	3.13%	不適用 ¹
#1A 永續性	66.55%	不適用 ¹
#1B 其他符合環保或社會利益特性	30.31%	不適用 ¹
符合分類	1.47%	不適用 ¹
其他環境目標	46.77%	不適用 ¹
社會利益	18.32%	不適用 ¹

¹ 由於這是本基金揭露的第一個參考期間，因此無法進行比較。

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
資訊科技	軟體與服務	12.76%
資訊科技	半導體與半導體設備	12.45%
醫療保健	製藥、生物科技與生命科學	9.10%
醫療保健	醫療保健設備及服務	8.50%
工業	資本財	7.45%
金融	金融服務	5.58%
金融	銀行	4.76%
通訊	媒體及娛樂	4.09%
金融	保險	3.77%
非必需消費品	汽車及零部件	3.08%
非必需消費品	非必需消費品經銷與零售	3.04%
資訊科技	科技硬體與設備	3.01%
材料	材料	2.46%
必需消費品	必需消費品經銷與零售	2.39%
公共事業	公共事業	2.23%
工業	商業及專業服務	2.07%
非必需消費品	耐用消費品	1.90%
工業	運輸	1.45%
必需消費品	食品、飲料、菸草	1.21%
非必需消費品	消費服務	1.13%
不動產	權益型不動產投資信託 (REIT)	1.07%
能源	煤炭及非再生能源	1.07%
能源	油氣儲存及運輸	0.44%
能源	油氣精煉及行銷	0.40%
能源	油氣設備及服務	0.29%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：綜合性石油與天然氣產業、油氣探勘與生產、油氣鑽探。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金）（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

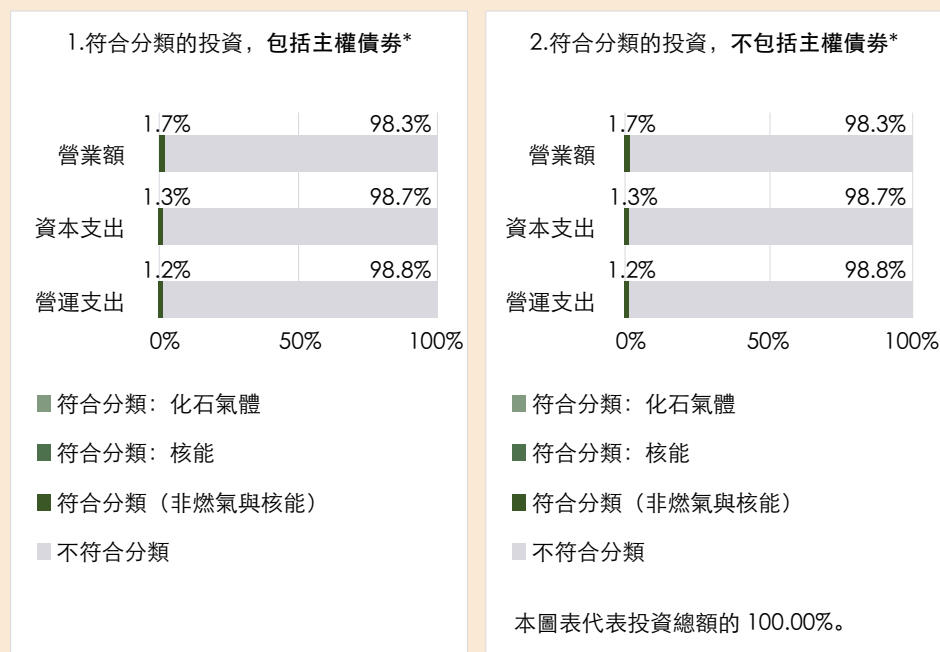
於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？



¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德環球動力股票基金（本基金非屬環境、社會及治理相關主題基金）（承上）

於參考期間，本基金總投資的 0.00% 以主權曝險持有。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	1.66%
適應氣候變化	0.04%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
過渡性活動	0.02%
扶持性活動	0.99%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

由於這是本基金揭露的第一個參考期間，因此無法進行比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資份額為何？

在參考期內，46.77% 的基金投資被分類為環境目標與歐盟分類不一致的永續投資。

基金基於以下原因投資於與歐盟分類不一致的永續投資：(i) 它是基金投資策略的一部分；(ii) 無法取得能夠判定是否合乎歐盟分類的資料；及/或 (iii) 相關經濟活動不符合歐盟分類規則提供的技術篩選標準，或不符合此類技術篩選標準中規定的所有要求。



● 社會利益方面永續投資的份額為何？

於參考期間，基金投資的 18.32% 被歸類為社會利益永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。

基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）

法律實體識別碼：
549300GIUUQLJYFN4I12

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☒ 投資具有促進環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為 23.45%

☒ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☒ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☒ 基於社會利益目標

☐ 投資具有促進環保/社會利益的特性，但並未含任何永續投資

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（承上）



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

投資於永續投資

與指數相比，對被認為具有相關正面外部影響的投資增加曝險

投資於所得款用途債券

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器或核武器組件或交付平台的生產獲得任何收入的發行機構，或提供與核武器相關的輔助服務而獲得任何收入的發行機構

排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，但此類發行機構所發行，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 5% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的生產、配送、零售和供應中獲得超過 5% 收入的發行機構

排除以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而配送（批發或零售）槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

限制對被認為具有負面外部影響的發行機構的投資

本基金促進的歐盟分類環境目標

緩解氣候變化

適應氣候變化

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（承上）

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
投資於所得款用途債券	基金持有的所得款用途債券百分比	11.49%	14.04%
投資於永續投資	基金持有的永續投資百分比	23.45%	25.60%
與指數相比，對被認為具有相關正面外部影響的投資增加曝險	與 ESG 報告指數相比，基金持有的投資具有較高的正面外部影響	64.80%	104.06%
限制對被認為具有負面外部影響的發行機構的投資。	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

●與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

基金在參考期內投資 23.45% 的持股於永續投資，以實現其投資目標。

環境與社會目標

基金投資於對一系列環境

和/或社會目標作出貢獻的永續投資，這些目標可能包括但不限於替代能源和可再生能源、能源效率、污染預防或減緩、重複使用和回收、健康、營養、衛生和教育以及聯合國永續發展目標和其他永續發展相關框架（「環境與社會目標」）。

經濟活動評估

在下列情況下，投資被評估為對環境和/或社會目標作出貢獻：

- (i) 至少有一定比例的發行機構業務活動對環境和/或社會目標作出貢獻；或
- (ii) 發行機構的商業實踐對環境和/或社會目標作出貢獻；或
- (iii) 所得款用途被評估為對環境和/或社會目標做出貢獻，例如綠色債券、社會債券和永續債券；或
- (iv) 固定收益證券符合環境和/或社會目標。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本基金在參考期間持有的永續投資符合適用法律法規所定義的不造成重大傷害（「DNSH」）要求。貝萊德已針對所有永續投資制定一套標準，以評估發行機構或投資是否造成重大傷害。被認為造成重大傷害的投資不符合永續投資資格。

- 對於永續經營要素有不利影響之指標如何評估？

每種投資類型對永續性因素的主要不利影響指標（「PAI」）均使用貝萊德的永續投資專有方法進行評估。歐盟執委會法規 (EU) 22/1288 附錄 1 中包含的所有相關強制性 PAI 指標皆已納入考量。貝萊德使用基礎分析和/或第三方資料來源來識別對永續性因素產生負面影響並造成重大傷害的投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

在參考期內持有的永續投資皆經過評估以考量任何不利影響，並確保符合經合組織跨國企業指導方針和聯合國商業及人權指導原則的國際標準，包括國際勞工組織《工作基本原則及權利宣言》和《國際人權條例》中訂定的八項基本公約所規定的原則和權利。被認為違反這些公約的發行機構或公司不被視為永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
溫室氣體 (GHG) 排放	投資於所得款用途債券
受投資公司的 GHG 強度	投資於所得款用途債券
與在化石燃料產業活躍的公司有關聯	排除 5% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
每個高影響氣候領域的能源消耗強度	與 ESG 報告指數相比，對被認為具有相關正面外部影響的投資增加曝險
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
德國（聯邦共和國）債券 2027-10-15	財政部	3.35%	德國
中華人民共和國（政府 2032-02-17	財政部	1.10%	中國
德國（聯邦共和國）債券 2025-10-10	財政部	1.08%	德國
中華人民共和國（政府 2030-05-21	財政部	1.02%	中國
中華人民共和國（政府 2029-12-15	財政部	0.92%	中國
中華人民共和國（政府 2027-01-20	財政部	0.91%	中國
中華人民共和國（政府 2027-07-25	財政部	0.75%	中國
西班牙（王國）2033-10-31	財政部	0.71%	西班牙
日本（政府）2 年 #451 2025-08-01	財政部	0.66%	日本
日本（政府）5 年 #160 2028-06-20	財政部	0.58%	日本
Fnma 30 年 UMBS Super 2051-11-01	證券化	0.53%	美國
UMBS 30 年 Tba(Reg A) 2023-12-13	證券化	0.51%	美國
中華人民共和國（政府 2026-02-15	財政部	0.49%	中國
UMBS 30 年 Tba 2024-03-13	證券化	0.49%	美國
UMBS 30 年 Tba(Reg A) 2024-06-13	證券化	0.48%	美國

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

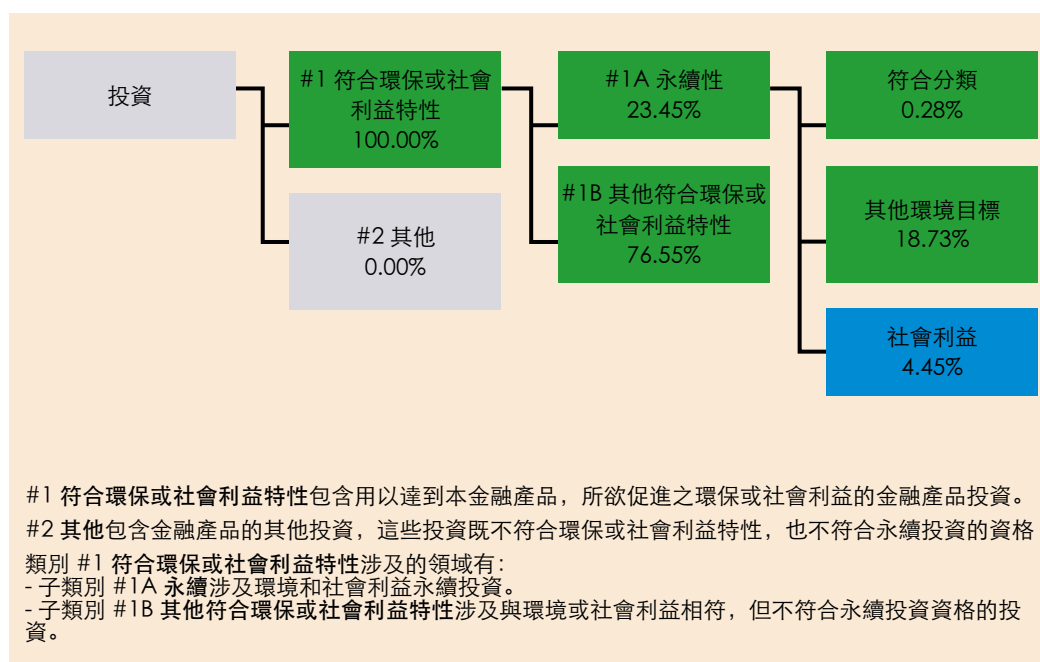
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



上圖中的分類符合百分比代表本基金透過具有環境目標的永續投資在符合歐盟分類的活動中持有的投資百分比。不包括透過基金的其他投資實現的分類符合。有關基金總投資的分類符合，請參閱以下條狀圖。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	100.00%	100.00%
#2 其他	0.00% ¹	0.00%
#1A 永續性	23.45%	25.60%
#1B 其他符合環保或社會利益特性	76.55%	74.40%
符合分類	0.28%	0.00%
其他環境目標	18.73%	21.70%
社會利益	4.45%	3.90%

¹ 由於基金持有衍生性商品部位，對「其他」資產的淨曝險率為 -6.65%。

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
財政部	財政部	37.55%
銀行	銀行	14.17%
證券化	不動產抵押貸款債權的轉付證券	13.32%
證券化	資產證券化	8.84%
證券化	商業地產抵押貸款支持證券	4.42%
電子	電子	2.62%
與政府相關	主權	2.54%
科技	科技	2.38%
非週期性消費品	藥物	2.15%
與政府相關	機構	1.96%
與政府相關	超國家	1.94%
通訊	有線	1.64%
證券化	CMO	1.60%
通訊	無線	1.38%
與政府相關	地方當局	1.17%
能源	綜合性	0.61%
能源	中游	0.10%
能源	精煉	0.07%
能源	獨立	0.05%
能源	油田服務	0.00%

在參考期間，本基金未投資於以下子行業（依巴克萊產業分類系統定義）：金屬和礦業。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：
- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

☒ 是：

☐ 投資於化石氣體

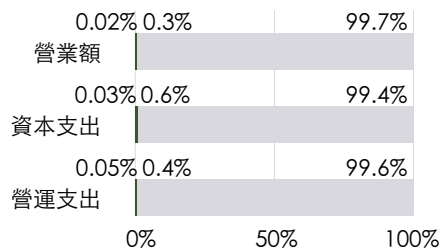
☒ 投資於核能

☐ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

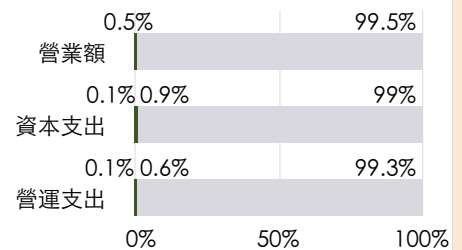
以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。

1. 符合分類的投資，包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非燃氣與核能）
- 不符合分類

2. 符合分類的投資，不包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非燃氣與核能）
- 不符合分類

本圖表代表投資總額的 62.38%。

* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（承上）

於參考期間，本基金總投資的 37.62% 以主權曝險持有。由於資料可用性有限，無法確定這些曝險的分類一致情況。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	0.32%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
過渡性活動	0.03%
扶持性活動	0.19%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資份額為何？

在參考期內，18.73% 的基金投資被分類為環境目標與歐盟分類不一致的永續投資。

基金基於以下原因投資於與歐盟分類不一致的永續投資：(i) 它是基金投資策略的一部分；(ii) 無法取得能夠判定是否合乎歐盟分類的資料；及/或 (iii) 相關經濟活動不符合歐盟分類規則提供的技術篩選標準，或不符合此類技術篩選標準中規定的所有要求。



● 社會利益方面永續投資的份額為何？

於參考期間，基金投資的 4.45% 被歸類為社會利益永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所列的投資包括衍生工具、現金和近似現金工具、由全球政府和機構發行的固定收益可轉讓證券（亦稱為債務證券），但此類持有不超過 30%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。

基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（承上）



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德智慧數據永續環球小型企業基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德智慧數據永續環球小型企業基金

法律實體識別碼：
549300HBMGWEEZN5BI34

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☒ X 投資具有促進環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為 29.08%

☒ X 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☒ X 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☒ X 基於社會利益目標

☐ 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

相對於 MSCI ACWI 小型企業指數，碳排放強度減少的程度（基金持有每 \$100 萬銷售收入的排放量）

在剔除指數中至少 20% 的最低評級證券後，基金的加權平均 ESG 評級將持續高於 MSCI ACWI 小型企業指數（「指數」）

投資於永續投資

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器或核武器組件或交付平台的生產獲得任何收入的發行機構，或提供與核武器相關的輔助服務而獲得任何收入的發行機構

排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，但此類發行機構所發行，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 5% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的生產、配送、零售和供應中獲得超過 5% 收入的發行機構

排除以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而配送（批發或零售）槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

本基金促進的歐盟分類環境目標

緩解氣候變化

適應氣候變化

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德智慧數據永續環球小型企業基金（承上）

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
投資於永續投資	基金持有的永續投資百分比	29.08%	24.21%
相對於 MSCI ACWI 小型企業指數，碳排放強度減少的程度（基金持有每 \$100 萬銷售收入的排放量）	投資組合相對於指數的碳排放減少程度百分比	-49.12%	-40.59%
在剔除指數中至少 20% 的最低評級證券後，基金的加權平均 ESG 評級將持續高於 MSCI ACWI 小型企業指數	基金的 ESG 評級	基金 ESG 評級 A ¹	基金 ESG 評級 A ¹
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

¹ 在從指數中移除至少 20% 的最低評級證券後，基金 ESG 評級在整個參考期內高於指數評級。

●與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

基金在參考期內投資 29.08% 的持股於永續投資，以實現其投資目標。

環境與社會目標

基金投資於對一系列環境

和/或社會目標作出貢獻的永續投資，這些目標可能包括但不限於替代能源和可再生能源、能源效率、污染預防或減緩、重複使用和回收、健康、營養、衛生和教育以及聯合國永續發展目標和其他永續發展相關框架（「環境與社會目標」）。

經濟活動評估

在下列情況下，投資被評估為對環境和/或社會目標作出貢獻：

- (i) 至少有一定比例的發行機構業務活動對環境和/或社會目標作出貢獻；或
- (ii) 發行機構的商業實踐對環境和/或社會目標作出貢獻。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本基金在參考期間持有的永續投資符合適用法律法規所定義的不造成重大傷害（「DNSH」）要求。貝萊德已針對所有永續投資制定一套標準，以評估發行機構或投資是否造成重大傷害。被認為造成重大傷害的投資不符合永續投資資格。

- 對於永續經營要素有不利影響之指標如何評估？

每種投資類型對永續性因素的主要不利影響指標（「PAI」）均使用貝萊德的永續投資專有方法進行評估。歐盟執委會法規 (EU) 22/1288 附錄 1 中包含的所有相關強制性 PAI 指標皆已納入考量。貝萊德使用基礎分析和/或第三方資料來源來識別對永續性因素產生負面影響並造成重大傷害的投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

在參考期內持有的永續投資皆經過評估以考量任何不利影響，並確保符合經合組織跨國企業指導方針和聯合國商業及人權指導原則的國際標準，包括國際勞工組織《工作基本原則及權利宣言》和《國際人權條例》中訂定的八項基本公約所規定的原則和權利。被認為違反這些公約的發行機構或公司不被視為永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德智慧數據永續環球小型企業基金（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
溫室氣體 (GHG) 排放	相對於基準，碳排放強度減少的程度（基金持有每 \$100 萬銷售收入的排放量）
受投資公司的 GHG 強度	相對於基準，碳排放強度減少的程度（基金持有每 \$100 萬銷售收入的排放量）
與在化石燃料產業活躍的公司有關聯	排除 5% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Oshkosh Corp	工業	1.07%	美國
遠地點企業	工業	0.92%	美國
Bankinter Sa	金融	0.90%	西班牙
Ugi Corp	公共事業	0.87%	美國
路易斯安那太平洋公司	材料	0.86%	美國
東急不動產控股公司	不動產	0.82%	日本
東京建物株式會社	不動產	0.81%	日本
Copt Defense Properties	不動產	0.79%	美國
凌雲邏輯	資訊科技	0.78%	美國
Tri Pointe Homes Inc	非必需消費品	0.77%	美國
Caci International Inc A 類	工業	0.76%	美國
慷孚系統公司	資訊科技	0.73%	美國
Corcept TherapeutICS Inc	醫療保健	0.72%	美國
阿弗瑞薩控股公司	醫療保健	0.70%	日本
Bawag Group Ag	金融	0.69%	奧地利

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

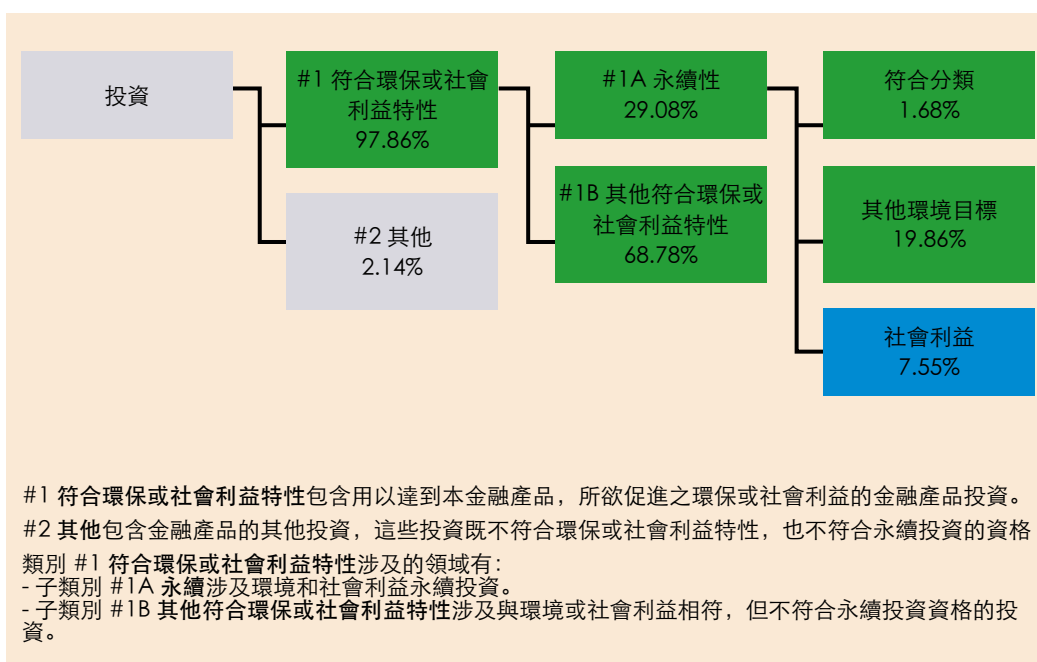
貝萊德智慧數據永續環球小型企業基金（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



上圖中的分類符合百分比代表本基金透過具有環境目標的永續投資在符合歐盟分類的活動中持有的投資百分比。不包括透過基金的其他投資實現的分類符合。有關基金總投資的分類符合，請參閱以下條狀圖。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德智慧數據永續環球小型企業基金（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	97.86%	98.25%
#2 其他	2.14%	1.75%
#1A 永續性	29.08%	24.21%
#1B 其他符合環保或社會利益特性	68.78%	74.04%
符合分類	1.68%	0.00%
其他環境目標	19.86%	16.51%
社會利益	7.55%	7.70%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
工業	資本財	13.74%
材料	材料	6.95%
醫療保健	製藥、生物科技與生命科學	6.54%
資訊科技	軟體與服務	6.18%
金融	金融服務	5.83%
醫療保健	醫療保健設備及服務	5.14%
非必需消費品	耐用消費品	5.14%
金融	銀行	4.56%
工業	商業及專業服務	4.22%
資訊科技	半導體與半導體設備	4.02%
資訊科技	科技硬體與設備	3.81%
不動產	權益型不動產投資信託 (REIT)	3.75%
不動產	不動產管理與開發	3.45%
非必需消費品	非必需消費品經銷與零售	3.34%
非必需消費品	消費服務	3.18%
公共事業	公共事業	2.93%
通訊	媒體及娛樂	2.34%
工業	運輸	2.25%
能源	油氣探勘及生產	1.72%
必需消費品	食品、飲料、菸草	1.67%
非必需消費品	汽車及零部件	1.65%
金融	保險	1.27%
能源	油氣設備及服務	0.99%
能源	油氣儲存及運輸	0.61%
能源	油氣精煉及行銷	0.44%
能源	油氣鑽井	0.04%

在參考期間，本基金未投資於以下子行業（依全球產業分類系統定義）：綜合性石油和天然氣產業，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德智慧數據永續環球小型企業基金（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

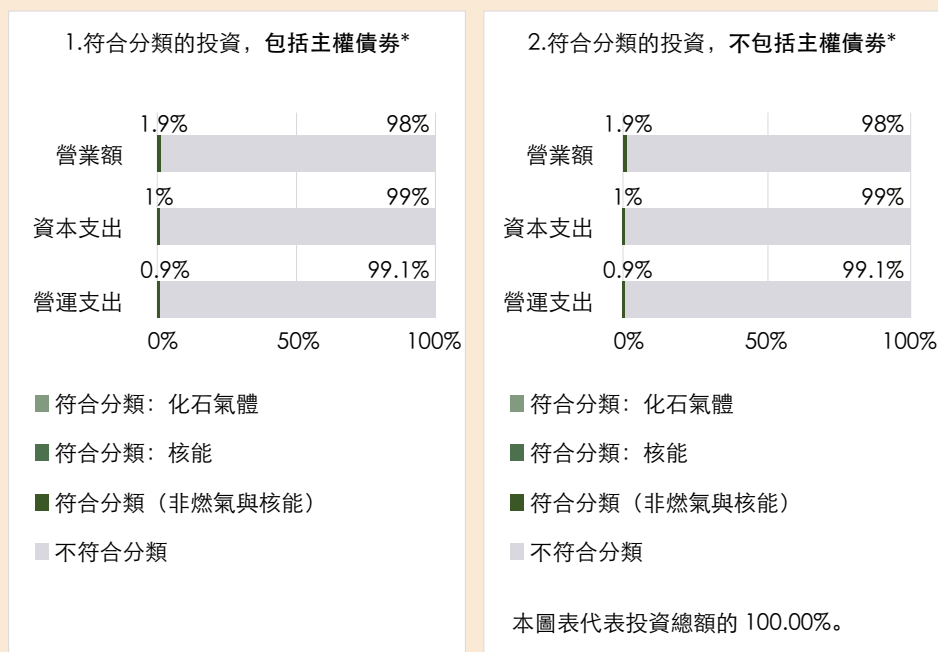
於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？



¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德智慧數據永續環球小型企業基金（承上）

於參考期間，本基金總投資的 0.00% 以主權曝險持有。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	1.81%
適應氣候變化	0.14%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
過渡性活動	0.63%
扶持性活動	0.45%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



具環保目標，但不符歐盟分類的永續投資份額為何？

在參考期內，19.86% 的基金投資被分類為環境目標與歐盟分類不一致的永續投資。

基金基於以下原因投資於與歐盟分類不一致的永續投資：(i) 它是基金投資策略的一部分；(ii) 無法取得能夠判定是否合乎歐盟分類的資料；及/或 (iii) 相關經濟活動不符合歐盟分類規則提供的技術篩選標準，或不符合此類技術篩選標準中規定的所有要求。



社會利益方面永續投資的份額為何？

於參考期間，基金投資的 7.55% 被歸類為社會利益永續投資。



「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括衍生性商品、現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。

基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德智慧數據永續環球小型企業基金（承上）



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德英國基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德英國基金

法律實體識別碼：
549300CZ01EMON5C7Z93

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	不適用 ¹

¹ 由於這是本基金揭露的第一個參考期間，因此無法進行比較。

.....與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德英國基金（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德英國基金（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德英國基金（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
阿斯特捷利康公司	醫療保健	9.29%	英國
勵訊集團	工業	7.10%	英國
殼牌公司	能源	6.53%	英國
Compass Group Plc	非必需消費品	5.59%	英國
3i 集團	金融	5.10%	英國
London Stock Exchange Group Plc	金融	4.90%	英國
Next Plc	非必需消費品	4.72%	英國
力拓集團	材料	4.20%	英國
渣打銀行	金融	3.24%	英國
培生集團	非必需消費品	3.07%	英國
豪邁公司	資訊科技	2.92%	英國
Rightmove Plc	通訊	2.55%	英國
Auto Trader Group Plc	通訊	2.55%	英國
利潔時集團	必需消費品	2.54%	英國
匯豐控股有限公司	金融	2.41%	英國

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

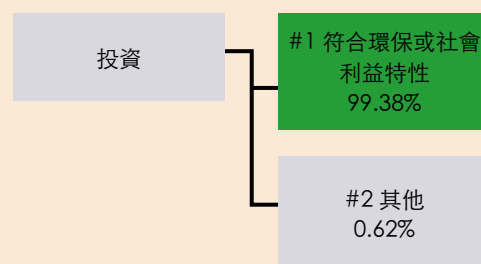
貝萊德英國基金（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	99.38%	不適用 ¹
#2 其他	0.62%	不適用 ¹

¹ 由於這是本基金揭露的第一個參考期間，因此無法進行比較。

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
金融	金融服務	15.60%
工業	商業及專業服務	10.52%
非必需消費品	消費服務	9.90%
醫療保健	製藥、生物科技與生命科學	9.88%
能源	綜合性油氣	8.35%
工業	資本財	7.27%
通訊	媒體及娛樂	6.83%
材料	材料	6.18%
金融	銀行	5.67%
非必需消費品	非必需消費品經銷與零售	4.72%
資訊科技	科技硬體與設備	2.92%
必需消費品	家居及個人用品	2.54%
不動產	權益型不動產投資信託 (REIT)	2.24%
資訊科技	軟體與服務	2.18%
必需消費品	食品、飲料、菸草	1.64%
醫療保健	醫療保健設備及服務	1.57%
非必需消費品	耐用消費品	1.38%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：油氣探勘與生產、油氣鑽探、油氣儲存與運輸、油氣煉製與銷售、油氣設備與服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德英國基金（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：
- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

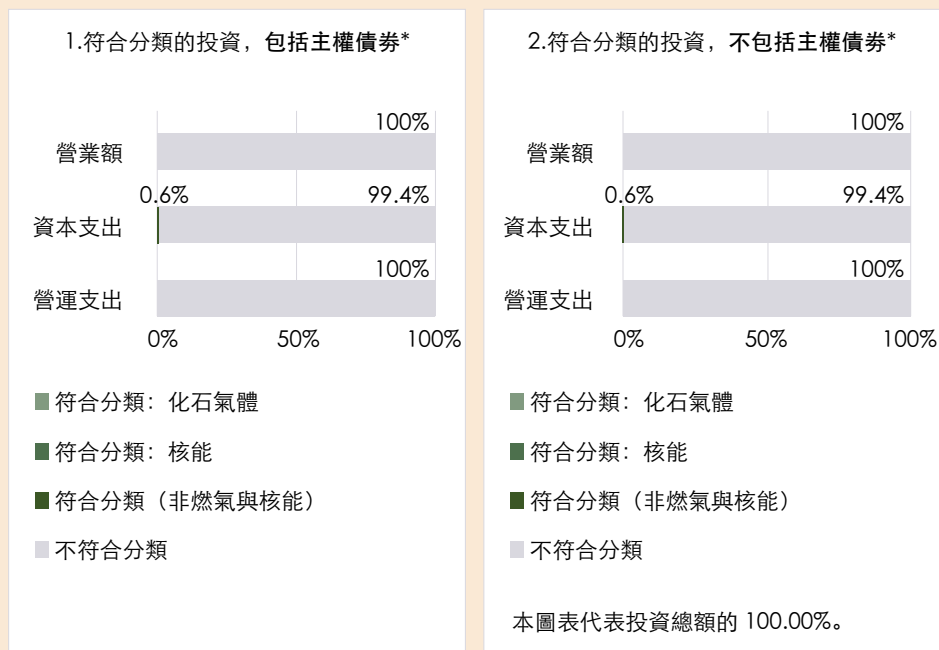
☐ 是：

☐ 投資於化石氣體 ☐ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德英國基金（承上）

於參考期間，本基金總投資的 0.00% 以主權曝險持有。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	0.02%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	0.02%
過渡性活動	0.00%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

由於這是本基金揭露的第一個參考期間，因此無法進行比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金）

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金）

法律實體識別碼：
5493002GUOE4D10RFV09

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器或核武器組件或交付平台的生產獲得任何收入的發行機構，或提供與核武器相關的輔助服務而獲得任何收入的發行機構

排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 5% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的生產、配送、零售和供應中獲得超過 5% 收入的發行機構

排除以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而配送（批發或零售）槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金）（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金）（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 5% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金）（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
安碩美元高收益公司債券 Etf \$	指數股票型基金	1.96%	愛爾蘭
雲端軟體集團公司 144A 2029-03-31	科技	1.19%	美國
Hub International Ltd 144A 2032-01-31	保險	0.89%	美國
Hub International Ltd 144A 2030/6/15	保險	0.87%	美國
Zayo 集團控股公司 144A 2027-03-01	通訊	0.83%	美國
Emrld Borrower Lp 144A 2030-12-15	資本財	0.80%	美國
嘉年華控股（百慕達）有限公司 144A 2028-05-01	週期性消費品	0.73%	百慕達
Venture Global Lng Inc 144A 2029-02-01	能源	0.71%	美國
Athenahealth Group Inc 144A 2030-02-15	科技	0.67%	美國
Alliant Holdings Intermediate Llc 144A 2027-10-15	保險	0.66%	美國
Ukg Inc 144A 2031-02-01	科技	0.64%	美國
Clarios Global Lp 144A 2027-05-15	週期性消費品	0.60%	加拿大
White Cap Buyer Llc 144A 2028-10-15	資本財	0.55%	美國
Brand Industrial Services Inc 144A 2030-08-01	其他工業	0.54%	美國
Mauser Packaging Solutions 控股公司 144A 2027-04-15	資本財	0.52%	美國

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

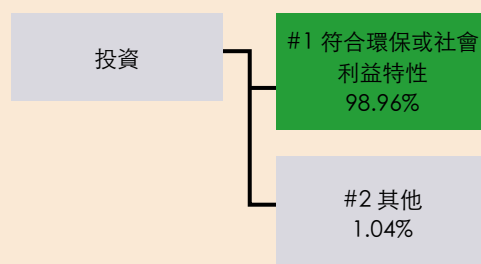
貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金）（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金）（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	98.96%	97.61%
#2 其他	1.04%	2.39%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
科技	科技	11.66%
能源	中游	5.20%
保險	財產及意外	5.14%
通訊	有線	5.01%
證券化	資產證券化	4.54%
非週期性消費品	醫療保健	4.46%
通訊	纜線與衛星	3.91%
金融公司	金融公司	3.71%
週期性消費品	週期性消費品服務	3.63%
能源	獨立	3.52%
週期性消費品	遊戲	3.44%
資本財	多元化製造	3.41%
週期性消費品	休閒	3.27%
基礎工業	金屬與礦業	3.06%
資本財	包裝	2.98%
能源	油田服務	2.85%
基礎工業	化學品	2.84%
資本財	建築材料	2.80%
銀行	銀行	2.62%
通訊	媒體及娛樂	2.24%
週期性消費品	汽車	1.84%
週期性消費品	零售業	1.83%
非週期性消費品	食品和飲料業	1.65%
其他工業	其他工業	1.42%
通訊	無線	1.20%
資本財	航空及國防	1.15%
資本財	環保	1.05%
能源	精煉	0.05%
能源	綜合性	0.01%

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金）（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

☒ 是：

☐ 投資於化石氣體

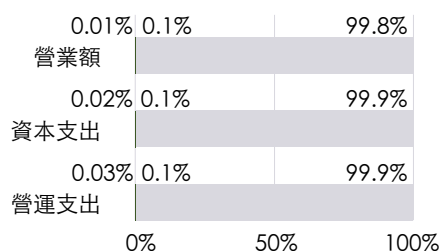
☒ 投資於核能

☐ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

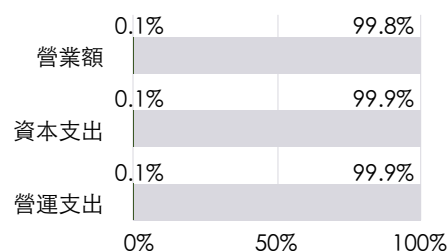
以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。

1. 符合分類的投資，包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非燃氣與核能）
- 不符合分類

2. 符合分類的投資，不包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非燃氣與核能）
- 不符合分類

本圖表代表投資總額的 100.00%。

* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金）（承上）

於參考期間，本基金總投資的 0.00% 以主權曝險持有。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	0.15%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
過渡性活動	0.05%
扶持性活動	0.04%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所列的投資包括衍生工具、現金和近似現金工具、由全球機構發行的固定收益可轉讓證券（亦稱為債務證券），但此類持有不超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）（承上）



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德美國靈活股票基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德美國靈活股票基金

法律實體識別碼：
5493000VBLDY9YB8P237

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國靈活股票基金（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國靈活股票基金（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國靈活股票基金（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Microsoft Corp	資訊科技	7.98%	美國
亞馬遜公司	非必需消費品	5.48%	美國
蘋果公司	資訊科技	3.71%	美國
社群元宇宙公司 A 類	通訊	3.21%	美國
字母控股 A 類	通訊	3.05%	美國
波克夏海瑟威公司 B 類	金融	2.64%	美國
洲際交易所有限公司	金融	2.28%	美國
Novo-Nordisk Adr Repsg B	醫療保健	2.25%	丹麥
超微半導體公司	資訊科技	2.17%	美國
康卡斯特公司 A 類	通訊	2.14%	美國
福祿克公司	工業	2.06%	美國
Sanofi Adr Representing Sa	醫療保健	2.03%	法國
字母控股 C 類	通訊	2.01%	美國
Sony Group Adr Representing Corp	非必需消費品	1.95%	日本
摩根大通集團	金融	1.89%	美國

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

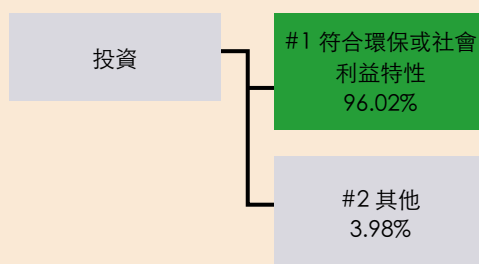
貝萊德美國靈活股票基金（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。
#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國靈活股票基金（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	96.02%	95.18%
#2 其他	3.98%	4.82%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
通訊	媒體及娛樂	11.91%
資訊科技	軟體與服務	9.73%
資訊科技	半導體與半導體設備	9.08%
醫療保健	醫療保健設備及服務	8.58%
醫療保健	製藥、生物科技與生命科學	7.48%
金融	金融服務	7.32%
非必需消費品	非必需消費品經銷與零售	6.76%
資訊科技	科技硬體與設備	6.65%
工業	資本財	4.91%
材料	材料	3.18%
非必需消費品	耐用消費品	2.96%
金融	保險	2.88%
能源	綜合性油氣	2.47%
必需消費品	必需消費品經銷與零售	2.02%
金融	銀行	1.91%
必需消費品	食品、飲料、菸草	1.55%
能源	油氣探勘及生產	1.47%
非必需消費品	汽車及零部件	1.20%
工業	商業及專業服務	1.10%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：油氣鑽探、油氣儲存與運輸、油氣煉製與銷售、油氣設備服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國靈活股票基金（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

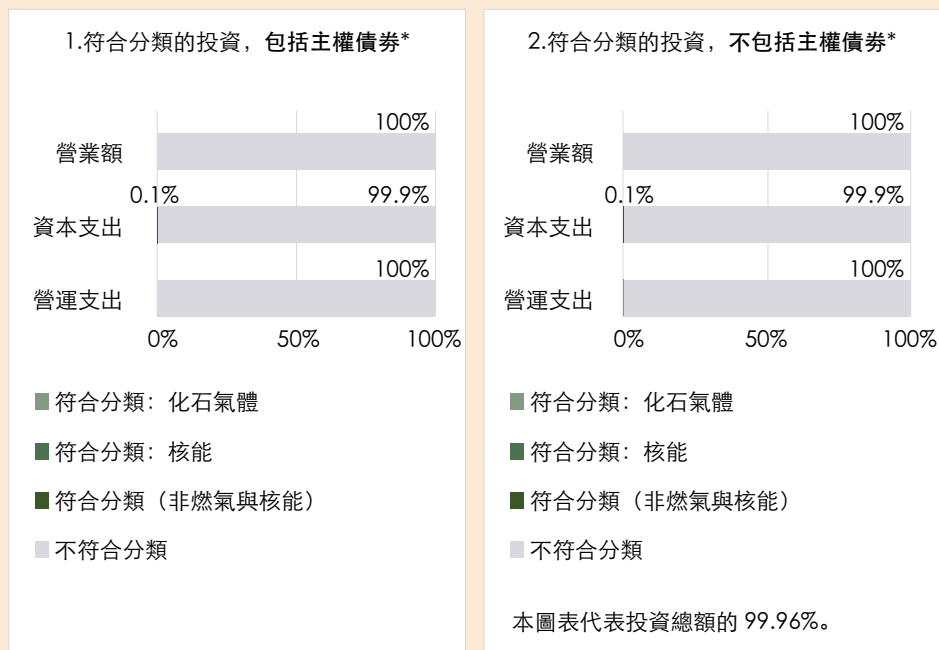
於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？



¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國靈活股票基金（承上）

於參考期間，本基金總投資的 0.04% 以主權曝險持有。由於資料可用性有限，無法確定這些曝險的分類一致情況。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	0.00%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	0.00%
過渡性活動	0.00%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國靈活股票基金（承上）



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在是強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露

貝萊德美國政府房貸債券基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德美國政府房貸債券基金

法律實體識別碼：
549300SQECI78I3LC791

永續投資目標

本金融產品是否具有永續投資目標？

X

是

否

X 基於環保目標所為之永續投資：29.49%	投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%
歐盟分類為環境永續之經濟活動的投資	基於環保目標，投資於歐盟分類為環境永續之經濟活動
X 非歐盟分類為環境永續之經濟活動的投資	基於環保目標，投資於非歐盟分類為環境永續之經濟活動
	基於社會利益目標
X 基於社會利益目標所為之永續投資：70.51%	投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續性指標會衡量此金融產品的永續性目標如何實現。

該金融產品的永續投資目標達到多少程度？

基金在參考期間對於永續投資目標的助益，如下表所示。有關這些永續投資目標的詳細資訊，請參閱基金的公開說明書。有關基金滿足此類永續投資目標的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金促進的永續目標

投資於永續投資

- 確保超過 90% 的基金投資證券發行機構（不包括貨幣市場基金）應獲得 ESG 評級或已經過 ESG 分析
- 排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）
- 排除從直接參與核武器或核武器組件或交付平台的生產獲得任何收入的發行機構，或提供與核武器相關的輔助服務而獲得任何收入的發行機構
- 排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，但此類發行機構所發行，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外。
- 排除 5% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構。
- 排除生產菸草產品的發行機構
- 排除從菸草相關產品的生產、配送、零售和供應中獲得超過 5% 收入的發行機構
- 排除以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構
- 排除 5% 以上收入源於以供市民使用為目的而配送（批發或零售）槍械及/或小型武器彈藥的發行機構
- 排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構。
- 維持投資策略將基金的投資範疇減少至少 20%。

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項永續投資目標的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
投資於永續投資	基金持有的永續投資百分比	100.00%	87.54%
確保超過 90% 的基金投資證券發行機構（不包括貨幣市場基金）應獲得 ESG 評級或已經過 ESG 分析	具有 ESG 評級的發行機構百分比	超過 90% 的發行機構	超過 90% 的發行機構
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄
維持投資策略將基金的投資範疇減少至少 20%。	投資範疇的減少	ESG 政策在參考期內減少了超過 20% 的投資範疇	ESG 政策在參考期內減少了超過 20% 的投資範疇

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 永續投資如何不會對任何永續投資目標造成重大傷害？

本基金在參考期間持有的永續投資符合適用法律法規所定義的不造成重大傷害（「DNSH」）要求。貝萊德已針對所有永續投資制定一套標準，以評估發行機構或投資是否造成重大傷害。被認為造成重大傷害的投資不符合永續投資資格。

- 對於永續經營要素有不利影響之指標如何評估？

每種投資類型對永續性因素的主要不利影響指標（「PAI」）均使用貝萊德的永續投資專有方法進行評估。歐盟執委會法規 (EU) 22/1288 附錄 1 中包含的所有相關強制性 PAI 指標皆已納入考量。貝萊德使用基礎分析和/或第三方資料來源來識別對永續性因素產生負面影響並造成重大傷害的投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

在參考期內持有的永續投資皆經過評估以考量任何不利影響，並確保符合經合組織跨國企業指導方針和聯合國商業及人權指導原則的國際標準，包括國際勞工組織《工作基本原則及權利宣言》和《國際人權條例》中訂定的八項基本公約所規定的原則和權利。被認為違反這些公約的發行機構或公司不被視為永續投資。



本金融產品如何評估對永續經營要素造成的主要不利影響？

貝萊德已針對所有永續投資制定一套標準，透過參考所有強制性本金不利影響 (PAI) 來評估一項投資是否會造成重大傷害。這些標準評估的對象為永續性因素，例如投資於化石燃料、違反國際標準、對環境負面的商業實踐和爭議性武器等的受投資公司。投資使用系統控制，並以此套標準進行篩選，任何被認為造成重大傷害的投資皆不符合永續投資的資格。貝萊德根據法規的規定，對各類投資永續發展因素的不利影響指標展開評估。不利影響的評估標準是使用有關投資的業務參與（在被認定具有負面環境或社會影響的特定活動中）或環境或社會爭議的第三方供應商資料來評估，以排除貝萊德判定對永續性指標有害的投資，但少數例外狀況除外，例如，當資料被確定為不準確或未及時更新時。

以下 PAI 是透過不造成重大傷害流程擷取的：

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國政府房貸債券基金（承上）

不利永續經營指標

溫室氣體 (GHG) 排放（範圍 1/2/3）

碳足跡

受投資公司的 GHG 強度

與在化石燃料產業活躍的公司有關聯

非再生能源消耗和生產的比例

每個高影響氣候領域的能源消耗強度

對生物多樣性敏感區域造成負面影響的活動

排放到水體中的排放物

危險廢棄物與放射性廢棄物比例

違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領

缺乏流程和合規機制來監控是否符合聯合國全球契約原則和經合組織跨國企業指導方針

未調整的性別薪資差距

董事會性別多元化

涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）

溫室氣體強度（主權與超國家）

受社會違規影響的受投資國家/地區（主權與超國家）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國政府房貸債券基金（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Gnma2 30 年 2051-09-20	證券化	8.52%	美國
Fhlmc 30 年 Umbs Super 2053-08-01	證券化	8.39%	美國
Fhlmc 30 年 Umbs Super 2051-02-01	證券化	8.27%	美國
Fnma 30 年 Umbs 2051-05-01	證券化	4.72%	美國
Fnma 30 年 Umbs 2052-10-01	證券化	4.37%	美國
國庫券 2024-08-13	財政部	3.51%	美國
Gnma2 30 年 Tba(Reg C) 2024-09-23	證券化	3.50%	美國
Gnma2 30 年 Tba(Reg C) 2024-06-20	證券化	3.33%	美國
Gnma2 30 年 2051-10-20	證券化	2.87%	美國
Gnma2 30 年 2050-06-20	證券化	2.71%	美國
Gnma2 30 年 Tba 2024-03-20	證券化	2.67%	美國
Gnma2 30 年 Tba(Reg C) 2023-12-20	證券化	2.64%	美國
Fnma 30 年 Umbs 2053-06-01	證券化	2.18%	美國
Fnma 30 年 Umbs 2051-09-01	證券化	2.13%	美國
Gnma2 30 年 2050-06-20	證券化	2.06%	美國

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

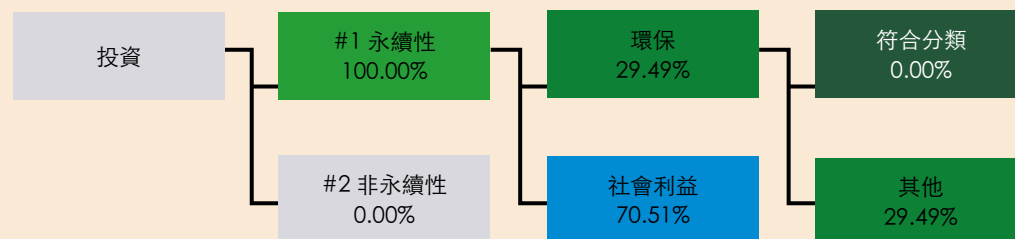
貝萊德美國政府房貸債券基金（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 永續性涉及具有環保或社會利益目標的永續性投資。

#2 非永續性包括不符合永續性投資條件的投資。

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
符合分類	0.00%	0.00%
其他	29.49%	43.77%
環保	29.49%	43.77%
社會利益	70.51%	43.77%
#1 永續性	100.00%	87.54%
#2 非永續性	0.00% ¹	12.46%

¹ 由於基金持有衍生性商品部位，對「其他」資產的淨曝險率為 -2.01%。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國政府房貸債券基金（承上）

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
證券化	不動產抵押貸款債權的轉付證券	99.43%
財政部	財政部	6.36%
證券化	CMO	2.49%

在參考期內，基金的投資均未持有以下子行業（依巴克萊產業分類系統定義）：綜合性、獨立性、中游、油田服務、精煉、金屬和礦業。

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

支持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之經濟活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

在參考期內，0.00% 的基金投資被分類為具有環境目標以及與歐盟分類一致的永續投資。

金融產品是否投資於符合歐盟分類的化石氣體及/或核能相關活動？

是：

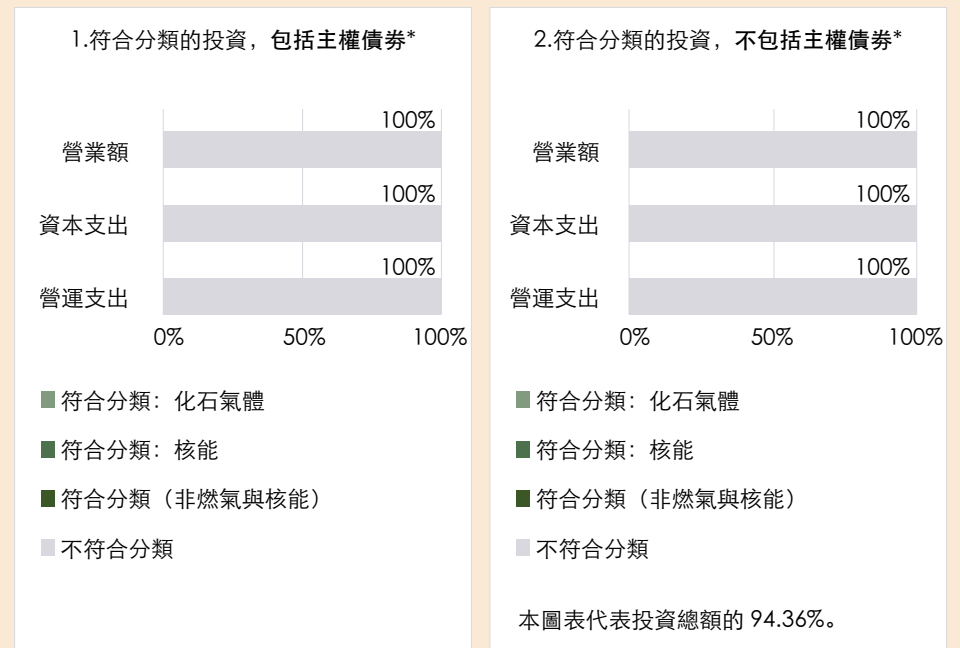
投資於化石氣體

投資於核能

X 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



^{*} 在這些圖表中，「主權債券」包含所有主權曝險。

於參考期間，本基金總投資的 5.64% 以主權曝險持有。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
過渡性活動	0.00%
扶持性活動	0.00%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



*具有環保目標但卻未將
歐盟分類法下的環境永
續經濟活動納入考量標
準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資*份額為何？

在參考期內，29.49% 的基金投資被分類為環境目標與歐盟分類不一致的永續投資。

基金基於以下原因投資於與歐盟分類不一致的永續投資：(i) 它是基金投資策略的一部分；(ii) 無法取得能夠判定是否合乎歐盟分類的資料；及/或 (iii) 相關經濟活動不符合歐盟分類規則提供的技術篩選標準，或不符此類技術篩選標準中規定的所有要求。



● 社會利益方面永續投資的份額為何？

於參考期間，基金投資的 70.51% 被歸類為社會利益永續投資。



● 「非永續」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「非永續」所列的投資包括衍生工具、現金和近似現金工具、由全球機構發行的固定收益可轉讓證券（亦稱為債務證券），但此類持有不超過 20%。此類投資僅用於流動性管理和/或避險目的。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以達到永續投資目標？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金的永續投資目標。投資顧問會定期審查基金的永續投資目標，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項，及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國政府房貸債券基金（承上）



參考指標是指數，用以衡量金融產品是否達到永續目標。

與參考永續指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的永續投資目標，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與永續投資目標是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德美國增長型基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德美國增長型基金

法律實體識別碼：
549300DS7VHS2W0PZD71

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國增長型基金（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國增長型基金（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國增長型基金（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
亞馬遜公司	非必需消費品	8.83%	美國
輝達公司	資訊科技	8.62%	美國
Microsoft Corp	資訊科技	8.56%	美國
蘋果公司	資訊科技	7.54%	美國
萬事達卡公司 A 類	金融	4.08%	美國
社群元宇宙公司 A 類	通訊	3.92%	美國
字母控股 A 類	通訊	3.89%	美國
博通公司	資訊科技	3.86%	美國
直覺電腦軟體公司	資訊科技	3.82%	美國
禮來公司	醫療保健	3.43%	美國
ASML 控股 ADR Representing Nv	資訊科技	3.34%	荷蘭
Netflix Inc	通訊	2.74%	美國
益華電腦股份有限公司	資訊科技	2.43%	美國
海科航空	工業	2.33%	美國
直覺手術公司	醫療保健	2.25%	美國

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

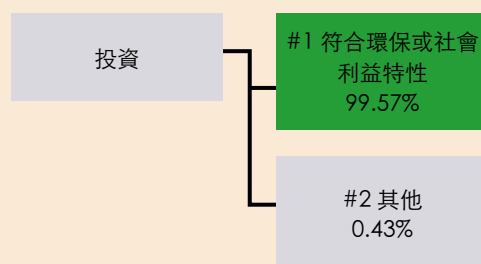
貝萊德美國增長型基金（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國增長型基金（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	99.57%	99.83%
#2 其他	0.43%	0.17%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
資訊科技	軟體與服務	20.09%
資訊科技	半導體與半導體設備	17.05%
通訊	媒體及娛樂	10.55%
金融	金融服務	10.44%
非必需消費品	非必需消費品經銷與零售	8.83%
資訊科技	科技硬體與設備	7.54%
醫療保健	醫療保健設備及服務	6.32%
醫療保健	製藥、生物科技與生命科學	6.31%
工業	資本財	2.72%
工業	商業及專業服務	2.68%
非必需消費品	汽車及零部件	2.06%
材料	材料	1.25%
不動產	不動產管理與開發	1.20%
非必需消費品	耐用消費品	1.11%
能源	油氣儲存及運輸	0.35%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：綜合性石油和天然氣產業、油氣探勘與生產、油氣鑽探、油氣煉製與銷售、油氣設備服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國增長型基金（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

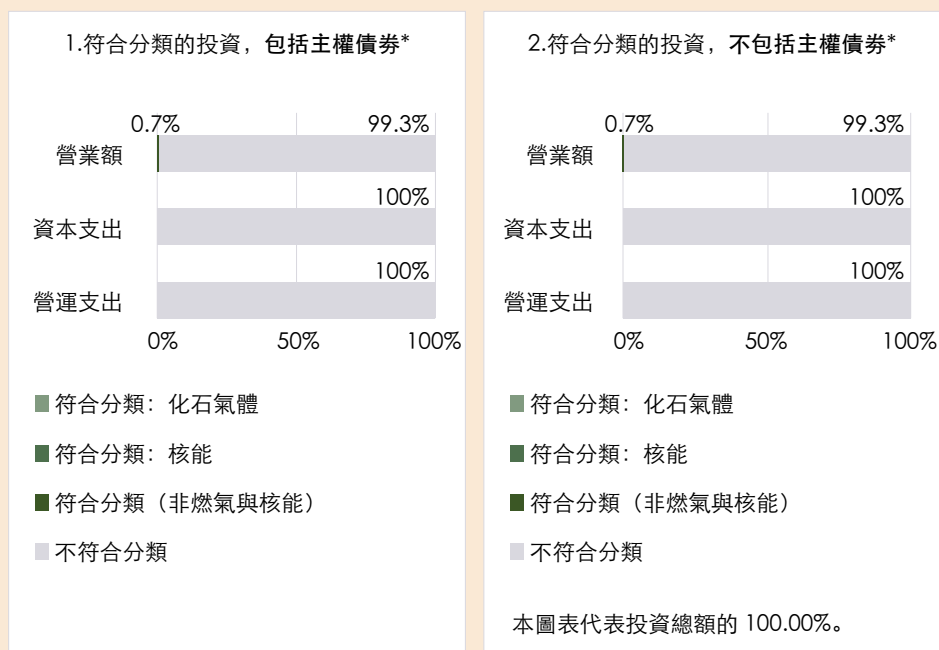
☐ 是：

☐ 投資於化石氣體 ☐ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德美國增長型基金（承上）

於參考期間，本基金總投資的 0.00% 以主權曝險持有。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	0.73%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	0.00%
過渡性活動	0.00%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德世界金融基金（基金之配息來源可能為本金）

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德世界金融基金（基金之配息來源可能為本金）

法律實體識別碼：
5493009JGB3XP8H4XV85

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界金融基金（基金之配息來源可能為本金）（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界金融基金（基金之配息來源可能為本金）（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界金融基金（基金之配息來源可能為本金）（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
美國銀行	金融	4.58%	美國
Wells Fargo	金融	4.18%	美國
Blk lcs Usd Leaf 代理區	金融	3.48%	愛爾蘭
高盛集團有限公司	金融	3.48%	美國
科爾伯格-克拉維斯-羅伯茨公司	金融	3.21%	美國
環匯	金融	3.15%	美國
阿波羅全球管理公司	金融	3.02%	美國
裕信銀行	金融	2.73%	義大利
阿默普萊斯金融公司	金融	2.62%	美國
西部聯盟銀行	金融	2.62%	美國
印度工業銀行有限公司	金融	2.33%	印度
富達國民資訊服務	金融	2.32%	美國
第一公民銀行股份公司	金融	2.16%	美國
渣打銀行	金融	2.15%	英國
Bawag Group Ag	金融	2.14%	奧地利

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

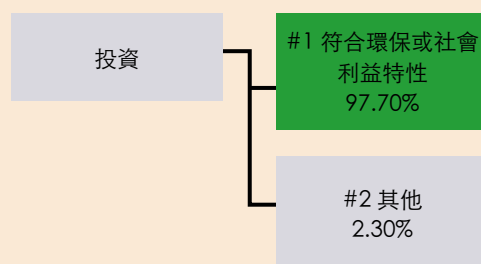
貝萊德世界金融基金（基金之配息來源可能為本金）（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界金融基金（基金之配息來源可能為本金）（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	97.70%	98.02%
#2 其他	2.30%	1.98%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
金融	銀行	46.14%
金融	金融服務	44.25%
金融	保險	5.90%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：綜合性石油和天然氣產業、油氣探勘與生產、油氣鑽探、油氣儲存與運輸、油氣煉製與銷售、油氣設備服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界金融基金（基金之配息來源可能為本金）（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

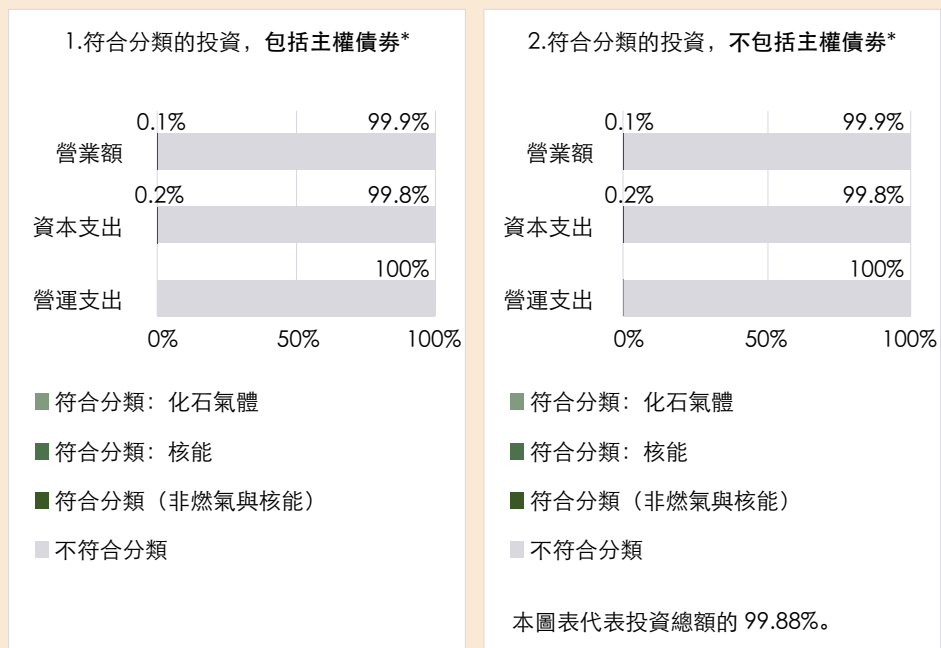
於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

是：
投資於化石氣體 投資於核能
X 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界金融基金（基金之配息來源可能為本金）（承上）

於參考期間，本基金總投資的 0.12% 以主權曝險持有。由於資料可用性有限，無法確定這些曝險的分類一致情況。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	0.14%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	0.00%
過渡性活動	0.00%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德世界健康科學基金（基金之配息來源可能為本金）

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德世界健康科學基金（基金之配息來源可能為本金）

法律實體識別碼：
5493000HN1ZT4WMEMU83

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界健康科學基金（基金之配息來源可能為本金）（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界健康科學基金（基金之配息來源可能為本金）（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界健康科學基金（基金之配息來源可能為本金）（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
禮來公司	醫療保健	7.03%	美國
CIT 集團股份有限公司	醫療保健	6.96%	美國
Novo Nordisk Class B	醫療保健	6.82%	丹麥
艾伯維公司	醫療保健	4.14%	美國
波士頓科學有限公司	醫療保健	4.14%	美國
默克公司	醫療保健	3.92%	美國
阿斯特捷利康公司	醫療保健	3.58%	英國
安進公司	醫療保健	3.58%	美國
賽諾菲	醫療保健	2.90%	法國
丹納赫公司	醫療保健	2.88%	美國
麥克森公司	醫療保健	2.77%	美國
直覺手術公司	醫療保健	2.63%	美國
亞培實驗室	醫療保健	2.55%	美國
Blk lcs Usd Liq 代理區	現金證券	2.48%	愛爾蘭
嬌生	醫療保健	2.43%	美國

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

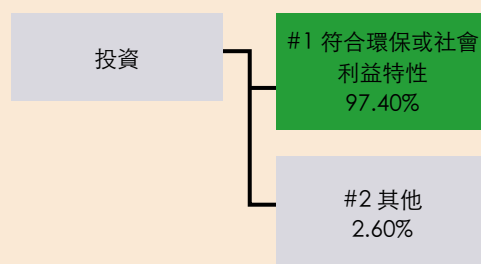
貝萊德世界健康科學基金（基金之配息來源可能為本金）（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界健康科學基金（基金之配息來源可能為本金）（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	97.40%	97.99%
#2 其他	2.60%	2.01%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
醫療保健	製藥、生物科技與生命科學	59.61%
醫療保健	醫療保健設備及服務	37.79%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：綜合性石油和天然氣產業、油氣探勘與生產、油氣鑽探、油氣儲存與運輸、油氣煉製與銷售、油氣設備服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界健康科學基金（基金之配息來源可能為本金）（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

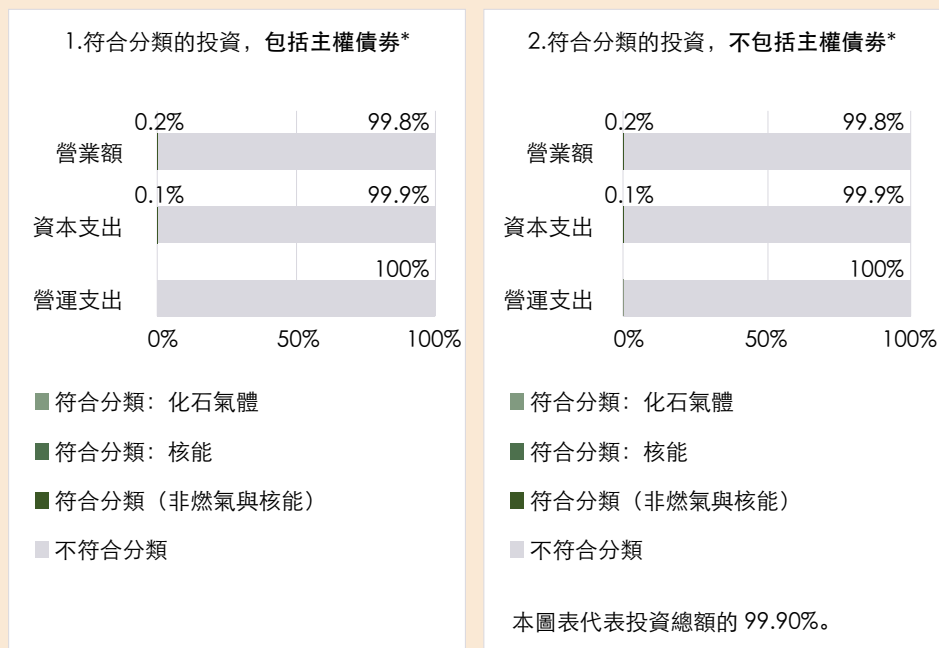
於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

☐ 是：
☐ 投資於化石氣體 ☐ 投資於核能
☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界健康科學基金（基金之配息來源可能為本金）（承上）

於參考期間，本基金總投資的 0.10% 以主權曝險持有。由於資料可用性有限，無法確定這些曝險的分類一致情況。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	0.23%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	0.00%
過渡性活動	0.00%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括衍生性商品、現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德世界科技基金（基金之配息來源可能為本金）

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德世界科技基金（基金之配息來源可能為本金）

法律實體識別碼：
549300718WWG2QURHU23

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

☒ ☒ ☐ 是

☒ ☐ ☒ X 否

☐ 基於環保目標所為之永續投資：__%

☐ 非歐盟分類環境永續之經濟活動的投資

☐ 非歐盟分類為環境永續之經濟活動的投資

☐ 基於社會利益目標所為之永續投資：__%

☐ 投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

☐ 基於環保目標，投資於歐盟分類為環境永續之經濟活動

☐ 基於環保目標，投資於非歐盟分類為環境永續之經濟活動

☐ 基於社會利益目標

☒ X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂（也稱為油砂）的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	2024	2023
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄	沒有現行違規紀錄

● ……與先前期間比較之下如何？

上表提供了有關以往參考期間永續經營指標之表現的資訊（請參閱「永續經營指標的表現如何？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界科技基金（基金之配息來源可能為本金）（承上）

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界科技基金（基金之配息來源可能為本金）（承上）



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。本基金透過促進上述環保及社會利益特性（「環保及社會標準」），評估主要不利永續經營指標的影響（請參閱「本金融產品對於環保及/或社會利益特性，有何種程度的助益？」）。投資顧問評定這些 PAI 已被視為投資選擇標準的一部分。本基金的特定永續經營指標可能不符合附錄 1 補充法規 (EU) 2019/2088 監管技術標準（「RTS」）所概述之相應 PAI 的監管定義的完整範圍。

不利永續經營指標	永續經營指標
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於生產製造焦油砂（也稱為油砂）的發行機構
與在化石燃料產業活躍的公司有關聯	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
違反聯合國全球盟約約束，及經濟合作暨發展組織（OECD）多國企業指導綱領	排除被認為未能遵守聯合國全球盟約約束（範疇涵蓋人權、勞動基準、環境和反貪腐）的發行機構
涉及爭議性武器（反步兵地雷、集束彈藥、化學武器和生物武器）	排除從事或以其他方式接觸製造爭議武器的發行機構（包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器）

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界科技基金（基金之配息來源可能為本金）（承上）



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2023 年 9 月 1 日至 2024 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Microsoft Corp	資訊科技	9.44%	美國
輝達公司	資訊科技	9.32%	美國
蘋果公司	資訊科技	8.13%	美國
博通公司	資訊科技	3.72%	美國
益華電腦股份有限公司	資訊科技	3.37%	美國
社群元宇宙公司 A 類	通訊	3.00%	美國
Asml Holding Nv	資訊科技	2.76%	荷蘭
亞馬遜公司	非必需消費品	2.51%	美國
超微半導體公司	資訊科技	2.33%	美國
Blk lcs Usd Liq 代理區	現金證券	2.19%	愛爾蘭
Mastercard Inc Class A	金融	2.04%	美國
甲骨文公司	資訊科技	2.03%	美國
Micron Technology Inc	資訊科技	1.91%	美國
美卡多公司	非必需消費品	1.73%	烏拉圭
字母控股 A 類	通訊	1.72%	美國

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

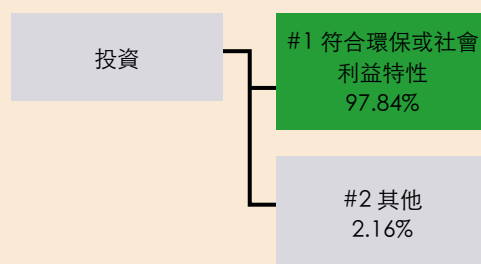
貝萊德世界科技基金（基金之配息來源可能為本金）（承上）



資產配置說明特定資產的投資份額。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。

#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

本基金並未承諾執行永續投資，因此本基金對永續投資的曝險尚未評估，但在參考期間，基金投資的百分比符合歐盟分類（請參閱下方「具有環保目標的永續投資符合歐盟分類之程度？」章節）。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界科技基金（基金之配息來源可能為本金）（承上）

下表詳細列出了本基金於當前及以往參考期間的資產配置。

資產配置	投資百分比	
	2024	2023
#1 符合環保或社會利益特性	97.84%	97.31%
#2 其他	2.16%	2.69%

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
資訊科技	軟體與服務	32.42%
資訊科技	半導體與半導體設備	30.28%
資訊科技	科技硬體與設備	11.35%
通訊	媒體及娛樂	8.61%
金融	金融服務	4.68%
非必需消費品	非必需消費品經銷與零售	4.35%
工業	商業及專業服務	2.31%
非必需消費品	汽車及零部件	1.45%
工業	資本財	1.26%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：綜合性石油和天然氣產業、油氣探勘與生產、油氣鑽探、油氣儲存與運輸、油氣煉製與銷售、油氣設備服務，或煤炭及消耗性燃料。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界科技基金（基金之配息來源可能為本金）（承上）

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全及廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列份額表示：

- 營業額反映受投資公司綠能活動的收入份額。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

☐ 是：

☐ 投資於化石氣體

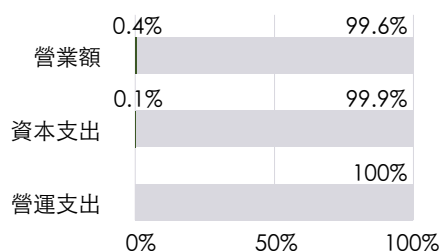
☐ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

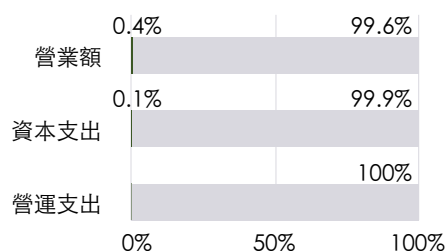
以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度^{*}，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。

1. 符合分類的投資，包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非燃氣與核能）
- 不符合分類

2. 符合分類的投資，不包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非燃氣與核能）
- 不符合分類

本圖表代表投資總額的 99.94%。

* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄六 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露（承上）

貝萊德世界科技基金（基金之配息來源可能為本金）（承上）

於參考期間，本基金總投資的 0.06% 以主權曝險持有。由於資料可用性有限，無法確定這些曝險的分類一致情況。

本基金於參考期間持有的投資有助於實現歐盟分類環境目標：

環境目標	投資百分比
緩解氣候變化	0.38%
適應氣候變化	0.00%

以上表格中所列的資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。歐盟分類一致性的評估基於來自第三方供應商的資料。此資料來源是等效資料和報告資料的組合。符合歐盟分類下之技術標準的等效資料，會為我們沒有報告資料的公司產生資格或符合結果。

● 過渡性及扶持性活動之投資份額為何？

於參考期間，本基金涉及過渡性及扶持性活動的投資如下：

	投資百分比
扶持性活動	0.38%
過渡性活動	0.00%

● 與以往參考期間相比，符合歐盟分類的投資百分比為何？

對於以往參考期間，本基金 0% 的投資符合歐盟分類。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



具環保目標，但不符歐盟分類的永續投資份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



社會利益方面永續投資的份額為何？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施？

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性？

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站。



與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

想要進一步訊息，請撥打

www.blackrock.com/tw | +886 (0)2 2326-1600

© 2024 BlackRock, Inc. 保留所有權利。BLACKROCK, BLACKROCK SOLUTIONS 及 iSHARES 是 BLACKROCK, Inc. 或其子公司在美國及其它地方的商標。所有其他商標版權為各別所有人所有。

BlackRock
貝萊德

Go paperless... 
It's Easy, Economical and Green!
Go to www.icsdelivery.com



Annual report and audited financial statements

BlackRock Global Funds (BGF)

R.C.S. Luxembourg: B.6317

For the financial year ended 31 August 2024

Contents

Board of Directors	3	Global Corporate Bond Fund	594
Management and Administration	3	Global Equity Income Fund	606
General Information	4	Global Government Bond Fund	608
Chairwoman's Letter to Shareholders	6	Global High Yield Bond Fund	631
Investment Adviser's Report	8	Global Inflation Linked Bond Fund	654
Directors' Report	17	Global Listed Infrastructure Fund ⁽²⁾	662
Report on Remuneration (Unaudited)	21	Global Long-Horizon Equity Fund	665
Statement of Net Assets	25	Global Multi-Asset Income Fund	667
Three Year Summary of Net Asset Values	35	Global Unconstrained Equity Fund ⁽²⁾	721
Statement of Operations and Changes in Net Assets	88	Impact Bond Fund	723
Statement of Changes in Shares Outstanding	125	India Fund	730
Portfolio of Investments		Japan Flexible Equity Fund	732
Asian Dragon Fund	170	Japan Small & MidCap Opportunities Fund	734
Asian Growth Leaders Fund	172	Latin American Fund	736
Asian High Yield Bond Fund	174	Multi-Theme Equity Fund	738
Asian Multi-Asset Income Fund	182	MyMap Cautious Fund ⁽⁵⁾	739
Asian Sustainable Equity Fund	194	MyMap Growth Fund ⁽⁵⁾	741
Asian Tiger Bond Fund	196	MyMap Moderate Fund ⁽⁵⁾	743
Brown To Green Materials Fund	207	Natural Resources Fund ⁽⁴⁾	745
China Bond Fund	209	Next Generation Health Care Fund	747
China Fund	219	Next Generation Technology Fund	750
China Impact Fund	221	Nutrition Fund	753
China Innovation Fund	223	Sustainable Asian Bond Fund	755
China Multi-Asset Fund	225	Sustainable Emerging Markets Blended Bond Fund	762
China Onshore Bond Fund	228	Sustainable Emerging Markets Bond Fund	769
Circular Economy Fund	232	Sustainable Emerging Markets Corporate Bond Fund	778
Climate Action Equity Fund	234	Sustainable Emerging Markets Local Currency Bond Fund	781
Climate Transition Multi-Asset Fund ⁽⁵⁾	236	Sustainable Energy Fund	792
Continental European Flexible Fund	244	Sustainable Fixed Income Global Opportunities Fund	794
Developed Markets Sustainable Equity Fund	246	Sustainable Global Allocation Fund	853
Dynamic High Income Fund	247	Sustainable Global Bond Income Fund	878
Emerging Europe Fund ⁽³⁾	284	Sustainable Global Dynamic Equity Fund ⁽⁴⁾	900
Emerging Markets Bond Fund	285	Sustainable Global Infrastructure Fund	905
Emerging Markets Corporate Bond Fund	295	Sustainable World Bond Fund	907
Emerging Markets Equity Income Fund	300	Swiss Small & MidCap Opportunities Fund	942
Emerging Markets Ex-China Fund ⁽²⁾	303	Systematic China A-Share Opportunities Fund	943
Emerging Markets Fund	306	Systematic China Environmental Tech Fund	947
Emerging Markets Impact Bond Fund	309	Systematic ESG Multi Allocation Credit Fund ⁽⁴⁾	949
Emerging Markets Local Currency Bond Fund	312	Systematic Global Equity High Income Fund	969
Emerging Markets Sustainable Equity Fund	324	Systematic Global Sustainable Income & Growth Fund	977
ESG Global Conservative Income Fund	326	Systematic Sustainable Global SmallCap Fund	989
ESG Global Multi-Asset Income Fund	348	United Kingdom Fund	999
ESG Multi-Asset Fund	365	US Basic Value Fund	1000
Euro Bond Fund	379	US Dollar Bond Fund	1002
Euro Corporate Bond Fund	395	US Dollar High Yield Bond Fund	1037
Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) ⁽²⁾	404	US Dollar Reserve Fund	1058
Euro Reserve Fund	406	US Dollar Short Duration Bond Fund	1061
Euro Short Duration Bond Fund	408	US Flexible Equity Fund	1083
Euro-Markets Fund	419	US Government Mortgage Impact Fund	1085
European Equity Income Fund	421	US Growth Fund	1090
European Equity Transition Fund ⁽⁵⁾	423	US Mid-Cap Value Fund	1092
European Fund	425	US Sustainable Equity Fund	1094
European High Yield Bond Fund	427	World Energy Fund	1095
European Special Situations Fund	435	World Financials Fund	1097
European Sustainable Equity Fund	437	World Gold Fund	1099
European Value Fund	439	World Healthscience Fund	1101
FinTech Fund	441	World Mining Fund	1104
Fixed Income Global Opportunities Fund	443	World Real Estate Securities Fund	1106
Future Consumer Fund	542	World Technology Fund	1109
Future Of Transport Fund	543	Notes to the Financial Statements	1112
Global Allocation Fund	545	Audit Report	1127
		Appendix I – Share Classes (Unaudited)	1129
		Appendix II – Global Exposure and Leverage (Unaudited)	1135
		Appendix III – Eligibility for French “Plan d’Epargne en Actions” (“PEA”) (Unaudited)	1140
		Appendix IV – Supplementary Information (Unaudited)	1141

Contents continued

Appendix V – Total Expense Ratio (Unaudited)	1198
Appendix VI – Sustainability-related disclosures (Unaudited)	1244

⁽²⁾ Fund launched during the year, see Note 1, for further details.
⁽³⁾ Fund suspended, see Note 1, for further details.
⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.
⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

Subscriptions may be made only on the basis of the current Prospectus and relevant Key Information Document ("PRIIPs KID") for the Funds, together with the most recent annual report and audited financial statements and interim report and unaudited financial statements. Copies are available from the Investor Services Centre, the Transfer Agent, the Management Company or any of the Distributors.

Board of Directors⁽¹⁾⁽²⁾⁽³⁾

Denise Voss, Chairwoman
Paul Freeman (resigned effective 31 March 2024)
Bettina Mazzocchi
Benjamin Gregson (appointed effective 19 June 2024)
Geoffrey Radcliffe
Davina Saint
Keith Saldanha
Vasiliki Pachatouridi

- ⁽¹⁾ All Directors of BlackRock Global Funds are non-executive Directors.
- ⁽²⁾ Bettina Mazzocchi, Benjamin Gregson, Keith Saldanha and Vasiliki Pachatouridi are employees of the BlackRock Group (of which the Management Company, Investment Advisers and Principal Distributor are part), and Geoffrey D. Radcliffe and Paul Freeman are former employees of the BlackRock Group.
- ⁽³⁾ Denise Voss and Davina Saint are independent Directors.

Management and Administration

Management Company

BlackRock (Luxembourg) S.A.
35A, avenue J.F. Kennedy, L-1855 Luxembourg,
Grand Duchy of Luxembourg

Investment Advisers

BlackRock Financial Management, Inc.
100 Bellevue Parkway, Wilmington, Delaware 19809,
USA

BlackRock Investment Management, LLC
100 Bellevue Parkway, Wilmington, Delaware 19809, USA

BlackRock Investment Management (UK) Limited
12 Throgmorton Avenue, London EC2N 2DL, UK

BlackRock (Singapore) Limited
18-01 Twenty Anson, 20 Anson Road, Singapore, 079912

Sub-Investment Advisers

BlackRock Asset Management North Asia Limited
16/F Champion Tower, 3 Garden Road, Central, Hong Kong

BlackRock Japan Co. Limited
1-8-3 Marunouchi, Chiyoda-ku, Tokyo 100-8217, Japan

BlackRock Investment Management (Australia) Limited
Level 37 Chifley Tower, 2 Chifley Square, Sydney NSW 2000,
Australia

Principal Distributor

BlackRock Investment Management (UK) Limited
12 Throgmorton Avenue
London EC2N 2DL
UK

Depository

The Bank of New York Mellon SA / NV,
Luxembourg Branch
2-4, rue Eugène Ruppert
L-2453 Luxembourg
Grand Duchy of Luxembourg

Management and Administration continued

Administrator

The Bank of New York Mellon SA / NV,
Luxembourg Branch
2-4, rue Eugène Ruppert
L-2453 Luxembourg
Grand Duchy of Luxembourg

Transfer Agent and Registrar

J.P. Morgan SE, Luxembourg Branch
6C, route de Trèves,
L-2633 Senningerberg
Grand Duchy of Luxembourg

Auditor

Ernst & Young S.A.
35E avenue John F. Kennedy
L-1855 Luxembourg,
Grand Duchy of Luxembourg

Legal Adviser

Arendt & Medernach S.A.
41A avenue John F. Kennedy,
L-2082 Luxembourg
Grand Duchy of Luxembourg

Listing Agent

J.P. Morgan SE, Luxembourg Branch
6C, route de Trèves,
L-2633 Senningerberg
Grand Duchy of Luxembourg

Securities Lending Agent

BlackRock Advisors (UK) Limited
12 Throgmorton Avenue
London EC2N 2DL
UK

Paying Agents

A list of Paying Agents is to be found on pages 4 and 5

Registered Office

2-4, rue Eugène Ruppert
L-2453 Luxembourg
Grand Duchy of Luxembourg

Enquiries

In the absence of other arrangements, enquiries regarding the Company should be addressed as follows:

Written enquiries:

BlackRock Investment Management (UK) Limited
c/o BlackRock (Luxembourg) S.A.
P.O. Box 1058
L-1010 Luxembourg
Grand Duchy of Luxembourg

All other enquiries:

Telephone: + 44 207 743 3300

Fax: + 44 207 743 1143

Website: www.blackrockinternational.com

Email: investor.services@blackrock.com

General Information

Current Prospectus

BlackRock Global Funds (the “Company”) Prospectus, and the relevant PRIIPs KID for the Funds along with copies of the Account Opening and Dealing Form may be obtained from the Local Investor Services Centre, the Management Company or any of the Representatives or Distributors. Copies of the Company’s Articles of Association and the Annual Report and Audited Financial Statements and Interim Report and Unaudited Financial Statements may also be obtained free of charge from any of these offices and from the Paying Agents. All these documents are also available from www.blackrockinternational.com.

Representatives

The representative in Hong Kong is BlackRock Asset Management North Asia Limited, 16/F, Champion Tower, 3 Garden Road Central, Hong Kong.

The representative in Switzerland is BlackRock Asset Management Schweiz AG, Bahnhofstrasse 39, 8001 Zurich, Switzerland.

The representative in Poland is Dubiński Jeleński Masiarz and Partners Sp.K ul. Zielna 37, 00-108 Warszawa, Poland.

The representative in Israel is Altshuler Shaham Mutual Funds Management Ltd, 19A Habarzel St., Ramat Hachayal, Tel Aviv, Israel.

The facilities agent in Ireland is BlackRock Asset Management Ireland Limited and BlackRock Investment Management (UK) Limited acts as UK facilities agent.

Authorised Status

The Company is an Undertaking for Collective Investment in Transferable Securities (“UCITS”) under the Luxembourg law of 17 December 2010 as amended. Regulatory consents have been obtained or appropriate notifications have been made for the distribution of shares of the Company’s Funds in the following countries:

Luxembourg, Netherlands and Saudi Arabia.

Regulatory consents have been obtained or appropriate notifications have been made for the distribution of shares of the Funds in the umbrella in the following countries:

Austria, Belgium, Brunei, Chile, China, Czech Republic, Denmark, Finland, France, Germany, Gibraltar, Greece, Hong Kong, Hungary, Iceland, Ireland, Israel, Italy, Japan, Jersey, Korea, Liechtenstein, Lithuania, Macau, Malta, Norway, Poland, Portugal, Singapore, Slovak Republic, Spain, Sweden, Switzerland, Taiwan, UAE, United Kingdom and Uruguay.

Shares of certain Funds in the umbrella may also be offered in certain other jurisdictions from time to time on a private placement basis.

The Company is duly registered with the Comisión Nacional de Mercado de Valores in Spain under number 140.

Paying Agents

France

CACEIS Bank
1/3, Place Valhubert 75206,
Paris

Italy

Allfunds Bank S.A.
Succursale di Milano
Via Bocchetto, 6
20123 Milan

Italy continued

Cassa Centrale Banca - Credito
Cooperativo Italiano
sede legale Via Segantini,
5 38122 Trento

Italy continued

Société Générale Securities
Services S.p.A.
Via Benigno Crespi, 19/A, MAC II
20159 Milan

Luxembourg

(Central Paying Agent)
J.P. Morgan Bank
Luxembourg S.A. European
Bank & Business Center,
6C, route de Trèves, Building C
L-2633 Senningerberg

Banca Monte

dei Paschi
di Siena S.p.A.
Piazza Salimbeni 3
53100 Siena

CACEIS Bank

Italy Branch
Piazza Cavour, 2
20121 Milan

Liechtenstein

LGT Group Foundation
Herrengasse 12

Switzerland

State Street Bank International
GmbH
Munich, Zurich branch
Beethovenstrasse 19
CH-8027 Zurich

Banca Sella Holding S.p.A.

Piazza Gaudenzio Sella 1
13900 Biella

General Information continued

Paying Agents continued

Italy continued

State Street Bank GmbH
– Succursale Italia
Registered Office
Via Ferrante Aporti, 10
20125 Milan

Poland

Bank Handlowy w Warszawie
Spółka Akcyjna
ul. Senatorska 16
00-923 Warszawa

Sweden

BlackRock Investment
Management (UK) Limited
Stockholm Branch
Norrlandsgatan 16
111 43 Stockholm

United Kingdom

Citibank N.A., London Branch,
Citigroup Centre,
Canada Square,
Canary Wharf,
London E14 5LB

Publication of Prices and Notices to Shareholders

Notices are sent to registered shareholders and (when legally required) published in such newspapers as decided by the Directors and in the Recueil des Sociétés et Associations du Mémorial Luxembourg. The previous Dealing Day's prices for shares may be obtained during business hours from the local Investor Servicing team and are also available from the BlackRock website. They will also be published in such countries as required under applicable law and at the discretion of the Directors in a number of newspapers or electronic platforms worldwide. The Company cannot accept any responsibility for error or delay in the publication or non-publication of prices. Historic dealing prices for all shares are available from the Administrator or local Investor Servicing team.

Purchases and Sales

A detailed list of investments purchased and sold for the Funds during the year is available upon request, free of charge, from the Registered office as mentioned on page 3, or the offices of the Representatives as mentioned on page 4.

Disclosure Policy

Details of month end holdings and valuations for the BlackRock Global Funds will be made available upon request from the Investor Services Centre to any BlackRock Global Funds shareholder no earlier than 10 business days after a given month end. BlackRock Global Funds reserves the right to require shareholders to sign an appropriate non-disclosure document prior to providing such information.

For German investors

This annual report and audited financial statements (the "Report and Financial Statements") may be translated into other languages. Any such translation shall only contain the same information and have the same meaning as the English language Report and Financial Statements. To the extent that there is any inconsistency between the English language Report and Financial Statements and the Report and Financial Statements in another language, the English language Report and Financial Statements will prevail, except to the extent (and only to the extent) that it is required by law of any jurisdiction where the shares are sold, that in an action based upon disclosure in a Report and Financial Statements in a language other than English, the language of the Report and Financial Statements on which such action is based shall prevail. Any disputes as to the terms of the Report and Financial Statements, regardless of the language of the Report and Financial Statements, shall be governed by and construed in accordance with the laws of Luxembourg.

The prospectus, the PRIIPs KID and a full statement of portfolio changes are available free of charge, from the German Paying Agent.

Please note that a notification regarding the distribution of shares in the Federal Republic of Germany pursuant to section 310 of the German Capital Investment Code (Kapitalanlagegesetzbuch) has not been filed in respect of the following Sub-Fund: Asian Multi-Asset Income Fund. Therefore, shares of this Sub-Fund may not be distributed in the Federal Republic of Germany.

Chairwoman's Letter to Shareholders

1 September 2023 to 31 August 2024

Dear Shareholder,

I am writing to update you on the activities of BlackRock Global Funds ("BGF") over the twelve months to 31 August 2024. The BGF range comprised 108 Funds (each a "Fund", together the "Funds") as at 31 August 2024.

The past twelve months have been characterised by consistent gains in global equity markets as inflation has come under control and central banks in Europe and North America have indicated their willingness to relax monetary policy. Despite high interest rates, economic growth around the world has remained relatively resilient, in particular in the US. The potential of artificial intelligence ("AI") to drive growth has also had a positive impact, although conflict in the Middle East and Ukraine continued to weigh on investor sentiment throughout the period.

While a number of European economies performed weakly in the second half of 2023, gross domestic product ("GDP") data for the early months of 2024 was more robust. The US economy grew faster than expected in the second quarter of 2024, and was supported by consumer spending and strength in the employment market. In the latest edition of its World Economic Outlook Update, published in July 2024, the International Monetary Fund ("IMF") forecast an expansion of the world economy of 3.2% in 2024: this reflected a slight upward revision from the 3.1% predicted by the organisation in January 2024. However, the IMF warned that high levels of inflation in services had the potential to create problems for policymakers later in the year.

The twelve month period began with weakness in equity markets as a result of rising energy costs and concerns that central banks may need to raise interest rates further to combat inflation. Losses in September were followed by further declines the following month after the start of conflict in the Middle East threatened significant disruption to global supply chains as well as upward pressure on commodity prices.

However, markets ended 2023 on a positive note with strong gains in November and December as geopolitical fears eased, and central banks indicated they could start cutting rates in the early months of 2024 following further declines in inflation. Equities began 2024 still on the front foot, with particularly strong gains in February. These were largely driven by positive corporate results from major US technology firms thanks to optimism around the potential impact of AI. However, commodity prices weakened due to lacklustre economic figures from China, where the government's efforts to stimulate demand following the country's post-COVID reopening have yet to have a meaningful impact.

There was turbulence in April due to concerns that the war in Gaza could escalate into a wider conflict in the Middle East, while inflation figures in the US remained stubbornly above the 2% target set by the Federal Reserve ("the Fed"). However, by the end of the twelve months, policymakers in the US appeared confident that inflation was under control and signalled their intent to follow the lead of the European Central Bank ("ECB") and Bank of England ("BoE"), with the two institutions having reduced interest rates in June and August, respectively.

After a period of positive performance, markets fell sharply at the start of August as weak US economic data raised fears of a potential downturn in the world's largest economy, with investors worried that the Fed may have been too slow to cut interest rates. However, share prices had recovered their losses by the end of the month.

There was continued volatility in fixed income assets during the year. The yield curve on US Treasuries remained inverted throughout: this means that short-term interest rates are higher than long-term rates. This is a relatively unusual phenomenon, and when it has occurred in the past, it has often been associated with an increased risk of recession. However, bond prices in general recovered as hope of cuts in interest rates rose (when yields fall, bond prices rise).

The assets under management ("AUM") in the BGF range fell 0.4% from USD 155.3 billion to USD 154.7 billion over the year.

Funds which have exposure to commodity prices saw significant outflows. The World Mining Fund declined 11.4% to close at USD 4.8 billion, while the assets in the World Energy Fund stood at USD 2.3 billion at the end of the 12 months, a fall of 24.7%. Meanwhile, the Sustainable Energy Fund fell 23.9% to close at USD 5.3 billion.

The largest inflows in percentage terms were seen in Funds that focus more broadly on sustainability. The Systematic Global Sustainable Income & Growth Fund increased in size by 362.9% over the 12 months, taking its assets to USD 101.8 million, while the Brown to Green Materials Fund rose 307.4% to end at USD 83.2 million. The Emerging Markets Sustainable Equity Fund ended at USD 261.0 million, a rise of 236.7%.

Other notable increases were recorded by the Japan Flexible Equity Fund, which rose 204.1% to JPY 106.5 billion, and the World Technology Fund, which ended the 12 months at USD 12.1 billion, an increase of 23.3%. The Global Corporate Bond Fund, meanwhile, more than doubled in size, rising 101.5% to end the period at USD 1.8 billion.

The information stated in this report is historical and not necessarily indicative of future performance.

Chairwoman's Letter to Shareholders

1 September 2023 to 31 August 2024 continued

During the year, there were a number of changes to the BGF range. The China Flexible Equity Fund was terminated on 7 November 2023, and several Funds were launched in the first half of 2024. These included the Global Listed Infrastructure Fund, which was launched on 6 February, and the Global Unconstrained Equity Fund, which was launched on 7 March. The Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) and the Emerging Markets Ex-China Fund were launched on 4 April and 13 May, respectively.

On 1 March 2022, due to the significant investment exposure of the BGF Emerging Europe Fund (for the purposes of the remainder of this paragraph, the "Fund") to Russia, the Board of Directors took the decision to temporarily suspend subscriptions and redemptions and conversion of all share classes and the determination of net asset values, pursuant to the Fund's discretion under the prospectus. In March 2024, the directors notified the shareholders of the Fund of their decision to transfer the liquid and tradeable portion of the assets to a newly created sub-fund within the Company, namely the Emerging Europe II Fund, which was launched on 13 May 2024. Effective 17 June 2024, the Emerging Europe II Fund changed its investment objective, policy and name to the Emerging Markets Ex-China Fund.

Regulatory change continued throughout Europe and a number of these developments could have implications for investors. Key changes included:

- ▶ The European Union's Sustainable Finance Disclosure Regulation ("SFDR") came into effect in March 2021. It imposes new transparency and reporting obligations on investment management firms, both at a firm-wide level and at a product level. Certain parts of the framework were finalised in 2022 and adopted at the start of 2023. At the same time, the EU is working on an EU-wide classification system or 'framework'. This taxonomy is designed to provide businesses and investors with a common language to identify to what degree economic activities can be considered environmentally sustainable. There are also moves to improve reporting, with the Corporate Sustainability Reporting Directive ("CSRD") due to be implemented from 2024 onwards. Under the CSRD regulations, companies will be obliged to report on sustainability across their supply chains ("Scope 3"), and will also be required to incorporate double materiality into their reporting. Double materiality is the requirement to report not just on how sustainability-related issues affect the company, but how the company's activities affect the likes of the environment, climate change and social issues. The Luxembourg government has taken steps to encourage investment in environmentally sustainable funds, reducing the 'taxe d'abonnement' (subscription tax) for funds that meet certain environmental criteria.
- ▶ The UK Financial Conduct Authority's new Consumer Duty rules came into force in July 2023. These rules impact the content of the communications issued by investment funds – including those domiciled or marketed in the UK – to retail investors. The rules enforce a duty of care on financial services firms for their retail customers, committing them to deliver good outcomes for retail customers while also providing evidence of how they are doing so. The 'higher and clearer' standards of consumer protection now apply to new and existing products open to sale to UK retail investors.

Should you have any questions on any of this material, please contact us via our website: www.blackrockinternational.com or via email: investor.services@blackrock.com.

Yours faithfully,

Denise Voss
Chairwoman

September 2024

Investment Adviser's Report

Performance overview

1 September 2023 to 31 August 2024

Market Review

Despite occasional turbulence, global stock markets performed positively across the twelve months under review. The period began with widespread share price falls in September 2023 after major oil-producing nations agreed to cut their output levels, driving up the cost of energy. Investors worried that a consequent rise in inflationary pressures could force central banks to continue their programme of interest-rate hikes well into 2024. Until that point, steady falls in inflation in North America and Europe had raised expectations of an imminent loosening of monetary policy.

Further losses were recorded in October 2023 in the wake of the attack by Hamas on Israel. Fears of an escalation of the conflict across the Middle East led to more oil price rises and concerns about the potential impact on global supply chains. Indeed, attacks on commercial shipping in the vital Red Sea route increased in the weeks and months that followed, resulting in a degree of disruption in the European manufacturing sector in particular.

November and December of 2023 saw a sustained rebound as geopolitical fears eased and investors' focus shifted to the prospect of lower interest rates in 2024. Share prices were also buoyed by signs that tighter monetary policy had had less of a negative impact than feared on economic activity and labour markets in the US and other developed nations.

These gains were extended in the first two months of 2024 as inflation continued to fall and corporate earnings indicated some level of resilience in the face of tighter monetary policy. A number of indexes in US, Europe and Asia reached record highs in February in the wake of quarterly results issued by major American technology companies that reflected significant levels of optimism around the potentially transformative effect of AI on corporate profitability and wider economic growth.

Global markets fell back in April 2024 on renewed concerns about the spread of war in the Middle East as well as fading hopes of interest-rate cuts in the first half of 2024. However, comments from Fed officials the following month that indicated a possible easing of monetary policy later in the summer helped share prices to recover.

In June, news that the French president Emmanuel Macron had announced a snap parliamentary election led to heavy losses on the Paris stock exchange as well as other European stock exchanges. Investors in the UK broadly welcomed the Labour's landslide victory in July's general election. The party is expected to promote pro-growth policies and herald a period of greater political stability in Britain.

The prospect of imminent interest-rate cuts in the US and UK led to gains among smaller companies in July. After several months of strong performance, major technology stocks took a back seat during the month as investors started to question whether market enthusiasm surrounding the potential economic impact of AI was overblown. Steep share price falls were seen in early August after the publication of weaker than expected

manufacturing and employment data in the US raised fears of a recession. However, markets had largely recovered their losses by the end of the month.

The picture in China remained more subdued during the period, and the country's post-pandemic recovery continued to be particularly uneven. Sentiment among Chinese investors and businesses was dominated during the twelve months by concerns about stability in the real estate sector as well as regulatory developments. Rising levels of corporate debt allied with lacklustre consumer spending and weakness in China's stock markets prompted the Beijing government to make further attempts to provide fiscal stimulus.

Japan's stock market continued to perform strongly during the year. Significant levels of fund inflows into the country were the result of weakness in China, the loose monetary policy maintained by the Bank of Japan ("BoJ"), and strength among Japanese technology and manufacturing companies. Share prices in Tokyo reached all time highs in March 2024 before peaking again in July.

The growing likelihood of interest-rate cuts later in 2024 eventually helped global bond prices to rise and yields to fall back (bond yields move inversely to prices). The yield on 10-year US Treasuries stood at 3.9% at the end of August 2024, having hit a post-financial crisis high of almost 5% during October 2023.

Fund Performance

A table setting out the performance returns for the primary share class for each Fund versus any applicable benchmark may be found on pages 11 to 16. A brief summary of Fund performance follows.

Performance data stated is for the main (A) share class of the relevant Fund, stated in the base currency of the Fund, net of fees.

Equity Fund Performance

The Global Equity Income Fund gained 17.07%, underperforming its benchmark, the MSCI All Country World Index (Net), which rose 23.44%. The more growth-focused Sustainable Global Dynamic Equity Fund (renamed from the Global Dynamic Equity Fund) rose 19.50%, behind a gain of 23.80% in the benchmark (60% S&P 500 / 40% FTSE World Ex-US Index until 22 February 2024; since that date, the MSCI All Countries World Index).

Shares of small and medium-sized companies continued to advance as economies remained relatively resilient and interest rates started to fall. The Systematic Sustainable Global SmallCap Fund rose by 15.20%, slightly behind its benchmark, the MSCI ACWI Small Cap Index, which advanced 16.15%. Of the individual country funds, the Japan Small & MidCap Opportunities Fund rose 19.44%, ahead of the S&P Japan Mid Small Cap Index, which rose 11.67%. The Swiss Small & MidCap Opportunities Fund rose 7.70%, ahead of its benchmark, the SPI Extra Index, which gained 6.51%.

Investment Adviser's Report

Performance overview

1 September 2023 to 31 August 2024 continued

The Continental European Flexible Fund rose 15.51%, but lagged its benchmark, the FTSE World Europe ex UK Index, which rose 17.75%. The European Fund rose 13.60% against the MSCI Europe Index, which gained 17.46%. The European Equity Income Fund increased in value by 17.00% against the same benchmark. The European Equity Transition Fund rose 13.63%, while the European Special Situations Fund rose by 12.79%. Both are also benchmarked to the MSCI Europe Index.

The US Growth Fund rose 30.47%, performing in line with the Russell 1000 Growth Index, which advanced by 30.75%. The US Basic Value Fund rose 17.95%, underperforming the Russell 1000 Value Index, which rose 21.15%. The Japan Flexible Equity Fund rose 23.70%, ahead of the MSCI Japan Index, which gained 19.71%.

Outside of Japan, performance across a number of Asian and emerging markets funds was less impressive. The Asian Growth Leaders Fund returned 7.91%, behind its benchmark, the MSCI All Country Asia ex Japan Index, which rose 15.73%. The Asian Dragon Fund rose 4.55%, behind the same benchmark.

The Emerging Markets Fund, which has a broader exposure across the emerging markets investment universe, gained 4.08% and ended the period behind its benchmark, the MSCI Emerging Markets Index, which rose by 15.07%. The Emerging Markets Equity Income Fund, which shares the same benchmark, rose 8.55%.

The Latin American Fund fell 7.26%, behind its benchmark, the MSCI EM Latin America 10/40 Index, which gained 0.10%. The India Fund rose 24.96%, but lagged its MSCI India TR Net 10/40 Index benchmark, which advanced 39.73%.

In natural resources, the World Energy Fund gained 5.70% but ended behind its benchmark, the MSCI World Energy 30% Buffer 10/40 Index, which rose 8.02% over the period. The World Mining Fund rose 3.25%. This was behind its benchmark, the MSCI ACWI Metals & Mining 30% Buffer 10/40 Index, which advanced 7.56%. The World Gold Fund rose 29.30% as gold prices surged to all-time highs, but the Fund lagged its benchmark, the FTSE Gold Mines Index, which rose by 39.17%.

The World Technology Fund rose 33.08%, in line with an increase of 33.23% in the MSCI AC World Information Technology 10/40 Index. Meanwhile, the Nutrition Fund fell 1.81% over the period, while the Future of Transport Fund lost 8.61% and the Fintech Fund gained 18.04%. None of these specialist funds have a benchmark.

Mixed Asset Fund Performance

The diversified Global Allocation Fund – which invests in a mixture of fixed income securities, equities and cash – rose 14.91%, behind its reference benchmark, which gained 16.72% (the benchmark comprises 36% S&P 500 Index, 24% FTSE World (ex-US) Index, 24% ICE BofAML Current 5 Yr US Treasury Index and 16% FTSE Non-USD World Government Bond Index).

The Global Multi-Asset Income Fund rose 12.33% over the period. The Fund combines the ability to allocate actively across a full range of asset classes and geographies at a top-down level with a focus on adding value through bottom-up security selection by specialist teams in each key asset class. It does not have a benchmark.

Fixed Income Fund Performance

The Global Government Bond Fund rose 6.38%, in line with its benchmark, the FTSE World Government Bond USD Hedged Index, which gained 6.32%. The Euro Bond Fund rose 5.53%, compared to a gain of 5.63% for its benchmark, Bloomberg Euro-Aggregate 500mm+ Bond Index. The Global Corporate Bond Fund rose 9.33%, compared to a gain of 9.42% for its benchmark, the Bloomberg Global Aggregate Corporate Bond USD Hedged Index.

The Euro Corporate Bond Fund rose by 7.36%, while its benchmark, the ICE BofAML Euro Corporate Index, gained 7.33%. The Euro Short Duration Bond Fund rose 4.25%, behind the Bloomberg Euro Aggregate 1-3 Years, 500 MM Minimum, which gained 4.44%.

The Global High Yield Bond Fund rose 12.23%, behind its benchmark, the BofA Merrill Lynch Global High Yield Constrained USD Hedged Index, which advanced 13.39%. The Sustainable Emerging Markets Local Currency Bond Fund rose 6.18% over the period. This was behind its benchmark, the JP Morgan ESG-Government Bond Index Emerging Markets Global Diversified Index, which gained 6.40%. The broader Sustainable Emerging Markets Bond Fund gained 14.06%, ahead of its benchmark, the JP Morgan ESG Emerging Markets Bond Index Global Diversified, which rose 12.68%.

The Asian Tiger Bond Fund rose 11.60% against a gain of 10.82% for its benchmark, the JP Morgan Asia Credit Index. The Fixed Income Global Opportunities Fund increased by 8.85%, while the Sustainable Fixed Income Global Opportunities Fund advanced 7.21%. Neither of the fixed income global funds has a benchmark.

Outlook

Equity and bond markets have continued to perform positively so far in 2024 as inflation concerns have eased and central banks have laid the groundwork for a pivot to looser monetary policy. Economic data has generally been better than expected for much of the period, and investors remained hopeful of a 'soft landing' following the period of high interest rates and wider economic turbulence.

Despite recent gains, however, there remain a number of potential headwinds for global markets. While inflation rates have maintained steady downward progress overall, the journey has not been entirely smooth. At the same time, tentative signs of weakness in the US economy in the summer of 2024 have led some investors to speculate that, by refusing to reduce interest rates in the first half of the year, the Fed may have been too cautious in its approach.

Investment Adviser's Report

Performance overview

1 September 2023 to 31 August 2024 continued

The geopolitical situation in the Middle East, meanwhile, remains highly unstable, while the prospect of the US presidential election in November potentially adds to the uncertainty facing investors. On the positive side, however, China's efforts to stimulate its economy and generate significant post-pandemic growth may finally be starting to have a positive effect, with data published in the first half of 2024 showing signs of improvement.

Despite the ongoing challenges in the macroeconomic environment, the corporate sector has remained reasonably robust to date, with particular strength in technology firms thanks to optimism around the potential impact of AI. However, investors have started to question AI's ability to drive significant earnings growth in the short- to medium-term.

Notwithstanding these challenges, there are companies in all areas of the global economy that have demonstrated their resilience through recent turbulence and which are set to benefit from looser monetary policy. While there will undoubtedly be challenges in the months ahead, so too will opportunities continue to emerge.

September 2024

Investment Adviser's Report

Performance overview

1 September 2023 to 31 August 2024 continued

Environmental, social and governance ("ESG") policy

The performance return table outlines the investment management approach adopted for each Fund. It also identifies which Funds promote environmental or social characteristics ("Article 8 Funds") or have sustainable investments as an objective ("Article 9 Funds"), under the EU Sustainable Finance Disclosure Regulation ("SFDR"). Further detail around how Article 8 and Article 9 Funds have achieved these characteristics and objectives is included in the Sustainability-related disclosures supplementary section to the Annual Report.

For any other Funds that do not meet the SFDR criteria for Article 8 or 9 Funds, the investments underlying this financial product do not take into account the EU criteria for environmentally sustainable economic activities. The Investment Adviser has access to a range of data sources, including principal adverse indicator ("PAI") data, when making decisions on the selection of investments. However, whilst BlackRock considers ESG risks for all portfolios and these risks may coincide with environmental or social themes associated with the PAIs, unless stated otherwise in the prospectus, each Fund does not commit to considering PAIs in driving the selection of their investments.

Disclosed in the table below are the performance returns for the A Class Non-Distributing Share Class for each Fund, net of fees and expenses, which has been selected as a representative Share Class. Performance returns for any other Share Class can be made available on request.

Calculation methodology is based on industry standards.

Past performance is not a guide to future performance and should not be the sole factor of consideration when selecting a product. All financial investments involve an element of risk. Therefore, the value of an investment and the income from it will vary and the initial investment amount cannot be guaranteed. The Fund invests in a large portion of assets which are denominated in currencies other than US dollar; hence changes in the relevant exchange rate will affect the value of the investment. The performance figures do not consider charges and fees that may be levied at the time of subscription or redemption of shares. Levels and bases of taxation may change from time to time. Subscriptions may be made only on the basis of the current Prospectus, of which the most recent annual report and audited financial statements and interim report and unaudited financial statements form an integral part, as well as Key Information Documents (PRIIPs KID). Copies are available from Investor Services, the Transfer Agent, the Management Company or any of the Representatives or Distributors. The BGF range is only available for investment by non-US persons. It is not offered for sale or sold in the US, its territories or possessions.

The Funds are not registered for sale to the public in all jurisdictions. Further details on distribution of shares of the Funds are included in the Authorised Status on page 4.

	Performance for the year ended 31 August 2024	Calendar Year Performance			Performance for the 10 year period ended 31 August 2024	Launch Date	SFDR Classification
Asian Dragon Fund 'A' Non Dist (USD)	4.55%	1.68%	(18.41%)	(4.51%)	36.39%	2/1/1997	Other
MSCI All Country Asia ex Japan Index (USD) ⁽⁵⁾	15.73%	5.98%	(19.67%)	(4.72%)	46.67%		
Asian Growth Leaders Fund 'A' Non Dist (USD)	7.91%	1.74%	(24.12%)	(5.52%)	39.02%	31/10/2012	Other
MSCI All Country Asia ex Japan Index (USD) ⁽⁵⁾	15.73%	5.98%	(19.67%)	(4.72%)	46.67%		
Asian High Yield Bond Fund 'A' Non Dist (USD)	19.41%	(2.70%)	(18.68%)	(17.41%)	-	1/12/2017	Other
iBoxx ChinaBond Asian High Yield USD Hedged Index ⁽⁷⁾	17.12%	(0.49%)	(13.30%)	(6.21%)	-		
Asian Multi-Asset Income Fund 'A' Non Dist (USD)	11.82%	5.51%	(14.98%)	(5.05%)	-	20/1/2016	Other
MSCI Asia ex Japan Index (50%), the JP Morgan Asia Credit Index (25%) and the Markit iBoxx ALBI Index (25%)	12.90%	6.37%	(14.31%)	(3.62%)	-		
Asian Sustainable Equity Fund 'A' Non Dist (USD)	8.71%	(0.11%)	-	-	-	29/3/2022	Article 8
MSCI All Country Asia ex Japan (USD)	15.73%	5.98%	-	-	-		
Asian Tiger Bond Fund 'A' Non Dist (USD)	11.60%	5.79%	(16.06%)	(7.41%)	15.57%	2/2/1996	Other
JP Morgan Asian Credit Index (USD)	10.82%	7.02%	(11.02%)	(2.44%)	33.66%		
Brown To Green Materials Fund 'A' Non Dist (USD)	6.61%	-	-	-	-	6/6/2023	Article 8
The Fund has no benchmark	-	-	-	-	-		
China Bond Fund 'A' Non Dist (CNH)	5.97%	2.02%	(4.33%)	(2.03%)	44.72%	11/11/2011	Other
The Fund has no benchmark	-	-	-	-	-		

⁽⁵⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

⁽⁷⁾ Benchmark changed in the year under review. Comparative information is related to the previous benchmark.

The information stated in this report is historical and not necessarily indicative of future performance.

Investment Adviser's Report

Performance overview

1 September 2023 to 31 August 2024 continued

	Performance for the year ended				Performance for the 10 year period ended			
	31 August 2024	Calendar Year Performance			31 August 2024	Launch Date	SFDR Classification	
	2023	2022	2021					
China Flexible Equity Fund ‘A’ Non Dist (USD) ⁽¹⁾	-	(30.46%)	(16.67%)	-	31/10/2017	Article 8		
MSCI China All Shares 10/40 Index (USD) ⁽⁵⁾	(11.53%)	(23.61%)	(12.79%)	-				
China Fund ‘A’ Non Dist (USD)	(1.19%)	(12.14%)	(31.45%)	(14.97%)	7.35%	24/6/2008	Article 8	
MSCI China 10/40 Index (USD) ⁽⁵⁾	(4.11%)	(10.97%)	(21.53%)	(20.14%)	3.66%			
China Impact Fund ‘A’ Non Dist (USD)	(21.80%)	(24.41%)	(32.72%)	1.55%	-	9/10/2019	Article 8	
MSCI China All-Share 10/40 Index (USD) ⁽⁵⁾	(4.79%)	(11.53%)	(23.61%)	(7.64%)	-			
China Innovation Fund ‘A’ Non Dist (USD)	8.48%	14.24%	-	-	-	12/5/2022	Article 8	
MSCI China All-Share Index (USD) ⁽⁵⁾	(4.71%)	(11.53%)	-	-	-			
China Multi-Asset Fund ‘A’ Non Dist (USD)	(4.11%)	-	-	-	-	13/7/2023	Article 8	
The Fund has no benchmark	-	-	-	-	-			
China Onshore Bond Fund ‘A’ Non Dist (CNH)	3.73%	2.64%	-	-	-	6/9/2022	Article 8	
1Y China Household Savings Deposits Rate Index	1.65%	2.39%	-	-	-			
Circular Economy Fund ‘A’ Non Dist (USD)	15.05%	15.51%	(26.99%)	17.58%	-	2/10/2019	Article 9	
The Fund has no benchmark	-	-	-	-	-			
Climate Action Equity Fund ‘A’ Non Dist (USD)	3.49%	4.53%	(20.90%)	-	-	9/12/2021	Article 9	
The Fund has no benchmark	-	-	-	-	-			
Climate Transition Multi-Asset Fund ‘A’ Non Dist (EUR) ⁽⁶⁾	7.60%	1.95%	(12.79%)	-	-	9/12/2021	Article 9	
The Fund has no benchmark	-	-	-	-	-			
Continental European Flexible Fund ‘A’ Non Dist (EUR)	15.51%	19.05%	(24.37%)	25.84%	170.60%	24/11/1986	Article 8	
FTSE World Europe ex UK Index (USD) ⁽⁵⁾	17.75%	18.46%	(11.97%)	25.16%	124.46%			
Developed Markets Sustainable Equity Fund ‘A’ Non Dist (USD)	20.40%	17.62%	(24.26%)	-	-	17/6/2021	Article 8	
MSCI World Index (USD) ⁽⁵⁾	24.43%	23.79%	(18.14%)	-	-			
Dynamic High Income Fund ‘A’ Non Dist (USD)	14.48%	13.20%	(18.51%)	10.01%	-	6/2/2018	Other	
The Fund has no benchmark	-	-	-	-	-			
Emerging Europe Fund ‘A’ Non Dist (EUR) ⁽³⁾	62.20%	62.78%	(71.56%)	22.90%	-	29/12/1995	Other	
MSCI Emerging Markets Europe 10/40 Index (EUR) ⁽⁵⁾	17.79%	25.44%	(65.50%)	21.73%	-			
Emerging Markets Bond Fund ‘A’ Non Dist (USD)	17.94%	15.26%	(16.78%)	(2.97%)	29.78%	1/10/2004	Other	
JP Morgan Emerging Markets Bond Index Global Diversified Index (USD)	13.42%	11.09%	(17.78%)	(1.80%)	33.09%			
Emerging Markets Corporate Bond Fund ‘A’ Non Dist (USD)	12.18%	6.23%	(13.04%)	(2.23%)	34.40%	18/2/2013	Other	
JP Morgan Corporate Emerging Markets Bond Index Broad Diversified (USD)	12.22%	9.08%	(12.26%)	0.91%	44.86%			
Emerging Markets Equity Income Fund ‘A’ Non Dist (USD)	8.55%	14.58%	(21.44%)	(0.73%)	33.84%	12/8/2011	Other	
MSCI Emerging Markets Index (USD) ⁽⁵⁾	15.07%	9.83%	(20.09%)	(2.54%)	28.77%			
Emerging Markets Ex-China Fund ⁽²⁾	4.40%	-	-	-	-	13/5/2024	Other	
MSCI Emerging Markets ex-China 10/40 Index	1.66%	-	-	-	-			
Emerging Markets Fund ‘A’ Non Dist (USD)	4.08%	8.48%	(28.04%)	(3.06%)	18.68%	30/11/1993	Other	
MSCI Emerging Markets Index (USD) ⁽⁵⁾	15.07%	9.83%	(20.09%)	(2.54%)	28.77%			
Emerging Markets Impact Bond Fund ‘A’ Non Dist (USD)	9.70%	7.78%	(12.32%)	-	-	12/7/2021	Article 9	
JP Morgan ESG Green Bond Emerging Markets Index (USD Hedged) ⁽⁵⁾	10.54%	8.40%	(14.25%)	-	-			
Emerging Markets Local Currency Bond Fund ‘A’ Non Dist (USD)	5.98%	15.49%	(9.06%)	(8.24%)	(3.49%)	2/2/2007	Other	
JP Morgan GBI-EM Global Diversified Index (USD)	6.00%	12.70%	(11.69%)	(8.57%)	(2.85%)			
Emerging Markets Sustainable Equity Fund ‘A’ Non Dist (USD)	3.93%	7.23%	(23.12%)	-	-	29/6/2021	Article 8	
MSCI Emerging Markets Index (Net) ⁽⁵⁾	15.07%	9.83%	(20.09%)	-	-			
ESG Global Conservative Income Fund ‘A’ Non Dist (EUR)	8.22%	5.22%	(12.53%)	3.81%	-	12/9/2018	Article 8	
The Fund has no benchmark	-	-	-	-	-			

⁽¹⁾ Fund terminated during the year, see Note 1, for further details.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽³⁾ Fund suspended, see Note 1, for further details.

⁽⁵⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

⁽⁶⁾ Fund name changed post year end, see Note 19, for further details.

The information stated in this report is historical and not necessarily indicative of future performance.

Investment Adviser's Report

Performance overview

1 September 2023 to 31 August 2024 continued

	Performance for the year ended	Calendar Year Performance			Performance for the 10 year period ended	Launch Date	SFDR Classification
	31 August 2024	2023	2022	2021	31 August 2024		
ESG Global Multi-Asset Income Fund 'A' Non Dist (USD)	13.05%	9.63%	-	-	-	27/1/2022	Article 8
The Fund has no benchmark	-	-	-	-	-		
ESG Multi-Asset Fund 'A' Non Dist (EUR)	8.34%	5.18%	(14.29%)	14.97%	47.21%	4/1/1999	Article 8
50% MSCI World Index and 50% Bloomberg Global Aggregate Bond Index hedged to EUR	13.59%	11.99%	(13.27%)	12.92%	79.17%		
Euro Bond Fund 'A' Non Dist (EUR)	5.53%	7.31%	(17.25%)	(3.88%)	1.99%	31/3/1994	Article 8
Bloomberg Euro-Aggregate 500mm+ Bond Index (EUR)	5.63%	7.19%	(17.22%)	(2.88%)	3.90%		
Euro Corporate Bond Fund 'A' Non Dist (EUR)	7.36%	8.83%	(14.72%)	(1.85%)	9.84%	31/7/2006	Article 8
ICE BofAML Euro Corporate Index (EUR)	7.33%	8.02%	(13.94%)	(1.02%)	10.44%		
Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) (2)	2.50%	-	-	-	-	4/4/2024	Article 8
The Fund has no benchmark	-	-	-	-	-		
Euro Reserve Fund 'A' Non Dist (EUR)	3.51%	2.88%	(0.31%)	(0.69%)	1.65%	24/7/2009	Other
Euro Short Term Rate (ESTR) (EUR) ⁽⁷⁾	3.98%	3.31%	-	-	2.03%		
Euro Short Duration Bond Fund 'A' Non Dist (EUR)	4.25%	4.20%	(5.56%)	(1.45%)	(0.19%)	4/1/1999	Article 8
Bloomberg Euro Aggregate 1-3 Years, 500 MM Minimum ⁽⁷⁾	4.44%	3.99%	-	-	2.07%		
Euro-Markets Fund 'A' Non Dist (EUR)	15.88%	15.28%	(19.39%)	27.23%	104.74%	4/1/1999	Article 8
MSCI EMU Index (EUR) ⁽⁵⁾	15.28%	18.78%	(12.47%)	22.16%	97.40%		
European Equity Income Fund 'A' Non Dist (EUR)	17.00%	13.93%	(11.88%)	20.05%	82.22%	3/12/2010	Article 8
MSCI Europe Index (EUR) ⁽⁵⁾	17.46%	15.83%	(9.49%)	25.13%	96.56%		
European Equity Transition Fund 'A' Non Dist (EUR)⁽⁶⁾	13.63%	17.49%	(24.89%)	28.64%	92.18%	14/10/2005	Article 8
MSCI Europe Index (EUR) ⁽⁵⁾	17.46%	15.83%	(9.49%)	25.13%	96.56%		
European Fund 'A' Non Dist (EUR)	13.60%	17.71%	(24.73%)	28.95%	97.82%	30/11/1993	Article 8
MSCI Europe Index (EUR) ⁽⁵⁾	17.46%	15.83%	(9.49%)	25.13%	96.56%		
European High Yield Bond Fund 'A' Non Dist (EUR)	11.60%	11.64%	(13.01%)	3.97%	-	23/7/2015	Article 8
Bloomberg Pan European High Yield 3% Issuer Constrained Index EUR Hedged (EUR)	11.79%	12.32%	(10.72%)	3.46%	-		
European Special Situations Fund 'A' Non Dist (EUR)	12.79%	16.98%	(25.92%)	25.68%	127.50%	14/10/2002	Article 8
MSCI Europe Index (EUR) ⁽⁵⁾	17.46%	15.83%	(9.49%)	25.13%	96.56%		
European Sustainable Equity Fund 'A' Non Dist (EUR)	18.61%	14.65%	(21.93%)	-	-	17/6/2021	Article 8
MSCI Europe Index (EUR) ⁽⁵⁾	17.46%	15.83%	(9.49%)	-	-		
European Value Fund 'A' Non Dist (EUR)	17.71%	13.95%	(4.66%)	21.47%	82.64%	8/1/1997	Article 8
MSCI Europe Value Index (EUR) ⁽⁵⁾	18.39%	15.60%	(1.08%)	21.82%	64.88%		
FinTech Fund 'A' Non Dist (USD)	18.04%	17.57%	(40.81%)	(0.06%)	-	4/9/2018	Article 8
The Fund has no benchmark	-	-	-	-	-		
Fixed Income Global Opportunities Fund 'A' Non Dist (USD)	8.85%	6.63%	(6.51%)	-	23.22%	31/1/2007	Other
The Fund has no benchmark	-	-	-	-	-		
Future Consumer Fund 'A' Non Dist (USD)	9.80%	19.57%	(43.73%)	-	-	9/6/2021	Article 8
The Fund has no benchmark	-	-	-	-	-		
Future Of Transport Fund 'A' Non Dist (USD)	(8.61%)	9.82%	(23.83%)	20.38%	-	4/9/2018	Article 9
The Fund has no benchmark	-	-	-	-	-		
Global Allocation Fund 'A' Non Dist (USD)	14.91%	12.52%	(16.33%)	6.27%	55.34%	3/1/1997	Other
(36% S&P 500 Index, 24% FTSE World (ex-US) Index, 24% ICE BofAML Current 5 Yr US Treasury Index and 16% FTSE Non-USD World Government Bond Index)	16.72%	15.69%	(15.59%)	10.13%	81.97%		
Global Corporate Bond Fund 'A' Non Dist (USD)	9.33%	9.07%	(14.93%)	(2.04%)	21.65%	19/10/2007	Other
Bloomberg Global Aggregate Corporate Bond USD Hedged Index (USD)	9.42%	9.10%	(14.11%)	(0.79%)	31.39%		
Global Equity Income Fund 'A' Non Dist (USD)	17.07%	15.32%	(14.83%)	16.76%	72.74%	12/11/2010	Article 8
MSCI All Country World Index (USD) ⁽⁵⁾	23.44%	22.20%	(18.36%)	18.54%	131.92%		
Global Government Bond Fund 'A' Non Dist (USD)	6.38%	5.84%	(14.06%)	(2.97%)	11.54%	13/5/1987	Article 8
FTSE World Government Bond USD Hedged Index (USD)	6.32%	6.42%	(12.86%)	(2.29%)	19.56%		

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽⁵⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

⁽⁶⁾ Fund name changed post year end, see Note 19, for further details.

⁽⁷⁾ Benchmark changed in the year under review. Comparative information is related to the previous benchmark.

The information stated in this report is historical and not necessarily indicative of future performance.

Investment Adviser's Report Performance overview

1 September 2023 to 31 August 2024 continued

	Performance for the year ended	Calendar Year Performance			Performance for the 10 year period ended	Launch Date	SFDR Classification
	31 August 2024	2023	2022	2021	31 August 2024		
Global High Yield Bond Fund 'A' Non Dist (USD)	12.23%	11.89%	(12.87%)	2.22%	38.74%	8/6/2007	Article 8
BofA Merrill Lynch Global High Yield Constrained USD Hedged Index (USD)	13.39%	12.97%	(11.38%)	3.04%	57.05%		
Global Inflation Linked Bond Fund 'A' Non Dist (USD)	4.87%	4.78%	(9.20%)	4.22%	25.53%	19/6/2009	Other
Bloomberg World Government Inflation-Linked 1-20yr Index USD Hedged (USD)	5.71%	5.68%	(8.51%)	5.55%	35.92%		
Global Listed Infrastructure Fund 'A' Non Dist (USD)⁽²⁾	15.30%	-	-	-	-	6/2/2024	Article 8
FTSE Developed Core Infrastructure 50/50 Index	16.90%	-	-	-	-		
Global Long-Horizon Equity Fund 'A' Non Dist (USD)	15.64%	13.30%	(18.88%)	19.62%	132.51%	29/2/1996	Article 8
MSCI All Country World Index (USD) ⁽⁵⁾	23.44%	22.20%	(18.36%)	18.54%	131.92%		
Global Multi-Asset Income Fund 'A' Non Dist (USD)	12.33%	9.77%	(13.11%)	5.81%	35.58%	28/6/2012	Other
The Fund has no benchmark	-	-	-	-	-		
Global Unconstrained Equity Fund ⁽²⁾	(1.10%)	-	-	-	-	7/3/2024	Article 8
MSCI World Index	8.82%	-	-	-	-		
Impact Bond Fund 'A' Non Dist (EUR)	5.65%	5.31%	-	-	-	6/10/2022	Article 9
ICE Green, Social & Sustainable Bond Index, EUR Hedged Index	6.07%	6.13%	-	-	-		
India Fund 'A' Non Dist (USD)	24.96%	17.00%	(14.84%)	25.58%	122.77%	2/2/2005	Other
MSCI India TR Net 10/40 Index (USD) ⁽⁵⁾	39.73%	20.92%	(7.74%)	26.64%	156.53%		
Japan Flexible Equity Fund 'A' Non Dist (JPY)	23.70%	29.99%	(8.05%)	11.00%	162.11%	28/2/2005	Article 8
MSCI Japan Index (JPY) ⁽⁵⁾	19.71%	28.56%	(4.49%)	13.44%	159.70%		
Japan Small & MidCap Opportunities Fund 'A' Non Dist (JPY)	19.44%	17.76%	(10.41%)	12.71%	110.68%	13/5/1987	Article 8
S&P Japan Mid Small Cap Index (JPY) ⁽⁵⁾	11.67%	21.99%	(0.21%)	8.76%	127.00%		
Latin American Fund 'A' Non Dist (USD)	(7.26%)	36.35%	7.27%	(15.55%)	(21.44%)	8/1/1997	Other
MSCI EM Latin America 10/40 Index (USD) ⁽⁵⁾	0.10%	34.05%	9.04%	(8.09%)	(7.17%)		
Multi-Theme Equity Fund 'A' Non Dist (USD)	10.38%	11.94%	(20.22%)	13.45%	-	10/7/2020	Article 8
MSCI All Countries World Index (USD) ⁽⁵⁾	23.44%	22.20%	(18.36%)	18.54%	-		
MyMap Cautious Fund 'A' Non Dist (USD)⁽⁶⁾	9.52%	6.90%	(13.86%)	-	-	15/12/2021	Article 8
The Fund has no benchmark	-	-	-	-	-		
MyMap Growth Fund 'A' Non Dist (USD)⁽⁶⁾	16.76%	16.23%	(17.90%)	-	-	15/12/2021	Article 8
The Fund has no benchmark	-	-	-	-	-		
MyMap Moderate Fund 'A' Non Dist (USD)⁽⁶⁾	14.38%	12.90%	(16.54%)	-	-	15/12/2021	Article 8
The Fund has no benchmark	-	-	-	-	-		
Natural Resources Fund 'A' Non Dist (USD)⁽⁴⁾	3.54%	(1.97%)	16.77%	29.34%	42.69%	15/4/2011	Other
S&P Global Natural Resources Index (USD) ⁽⁵⁾	4.31%	3.38%	9.59%	24.40%	48.56%		
Next Generation Health Care Fund 'A' Non Dist (USD)	8.49%	5.44%	(21.06%)	-	-	7/6/2021	Article 8
The Fund has no benchmark	-	-	-	-	-		
Next Generation Technology Fund 'A' Non Dist (USD)	16.27%	32.56%	(50.76%)	1.55%	-	4/9/2018	Article 8
The Fund has no benchmark	-	-	-	-	-		
Nutrition Fund 'A' Non Dist (USD)	(1.81%)	(5.14%)	(21.92%)	4.75%	(3.27%)	9/2/2010	Article 9
The Fund has no benchmark	-	-	-	-	-		
Sustainable Asian Bond Fund 'A' Non Dist (USD)	10.40%	5.67%	(15.06%)	(3.39%)	-	20/10/2020	Article 8
JP Morgan ESG Asia Credit Index (USD)	10.54%	6.83%	(11.68%)	(2.81%)	-		
Sustainable Emerging Markets Blended Bond Fund 'A' Non Dist (USD)	10.04%	12.69%	(12.65%)	(13.47%)	-	9/7/2018	Article 8
JP Morgan ESG Blended Emerging Market Bond Index (Sovereign) ⁽⁵⁾	9.52%	12.17%	(15.35%)	(5.98%)	-		
Sustainable Emerging Markets Bond Fund 'A' Non Dist (USD)	14.06%	11.57%	(17.62%)	(3.21%)	-	9/7/2018	Article 8
JP Morgan ESG Emerging Markets Bond Index Global Diversified	12.68%	10.26%	(18.92%)	(2.35%)	-		

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

⁽⁶⁾ Fund name changed post year end, see Note 19, for further details.

The information stated in this report is historical and not necessarily indicative of future performance.

Investment Adviser's Report

Performance overview

1 September 2023 to 31 August 2024 continued

	Performance for the year ended 31 August 2024	Calendar Year Performance			Performance for the 10 year period ended 31 August 2024	Launch Date	SFDR Classification
Sustainable Emerging Markets Corporate Bond Fund 'A' Non Dist (USD)	11.76%	6.11%	(13.18%)	(2.01%)	-	9/7/2018	Article 8
JP Morgan ESG Corporate Emerging Market Bond Index Broad Diversified	12.26%	9.22%	(10.63%)	0.76%	-		
Sustainable Emerging Markets Local Currency Bond Fund 'A' Non Dist (USD)	6.18%	16.46%	(8.73%)	(9.05%)	-	9/7/2018	Article 8
JP Morgan ESG-Government Bond Index Emerging Market Global Diversified	6.40%	14.06%	(11.70%)	(9.53%)	-		
Sustainable Energy Fund 'A' Non Dist (USD)	3.27%	12.76%	(18.32%)	15.73%	101.53%	6/4/2001	Article 9
The Fund has no benchmark	-	-	-	-	-		
Sustainable Fixed Income Global Opportunities Fund 'A' Non Dist (EUR)	7.21%	4.31%	(9.51%)	(1.41%)	-	24/4/2020	Article 8
The Fund has no benchmark	-	-	-	-	-		
Sustainable Global Allocation Fund 'A' Non Dist (USD)	14.70%	13.63%	-	-	-	4/10/2022	Article 8
60% MSCI All Country World Index and 40% Bloomberg Global Aggregate Index	16.64%	15.43%	-	-	-		
Sustainable Global Bond Income Fund 'A' Non Dist (USD)	9.44%	7.93%	(7.35%)	(0.72%)	-	16/7/2018	Article 8
The Fund has no benchmark	-	-	-	-	-		
Sustainable Global Dynamic Equity Fund 'A' Non Dist (USD)⁽⁴⁾	19.50%	17.04%	(19.71%)	14.78%	106.87%	28/2/2006	Article 8
MSCI All Countries World Index (MSCI ACWI)	23.80%	23.45%	(16.52%)	21.72%	159.41%		
Sustainable Global Infrastructure Fund 'A' Non Dist (USD)	8.82%	9.23%	(15.11%)	-	-	24/6/2021	Article 9
FTSE 50/50 Developed Core Infrastructure Index (USD) ⁽⁵⁾	18.74%	2.23%	(5.79%)	-	-		
Sustainable World Bond Fund 'A' Non Dist (USD)	7.93%	6.78%	(13.72%)	(1.69%)	15.62%	4/9/1985	Article 8
Bloomberg Global Aggregate USD Hedged Index (USD) ⁽⁵⁾	7.48%	7.15%	(11.22%)	(1.39%)	24.07%		
Swiss Small & MidCap Opportunities Fund 'A' Non Dist (CHF)	7.70%	3.29%	(30.56%)	32.80%	143.94%	8/1/2008	Article 8
SPI Extra Index (CHF) ⁽⁵⁾	6.51%	6.53%	(24.02%)	22.19%	97.76%		
Systematic China A-Share Opportunities Fund 'A' Non Dist (USD)	(6.14%)	(13.45%)	(27.22%)	0.33%	-	26/10/2017	Article 8
MSCI China A Onshore Index (USD) ⁽⁵⁾	(9.16%)	(11.65%)	(27.23%)	4.03%	-		
Systematic China Environmental Tech Fund 'A' Non Dist (USD)	(19.90%)	-	-	-	-	15/6/2023	Article 8
The Fund has no benchmark	-	-	-	-	-		
Systematic ESG Multi Allocation Credit Fund 'A' Non Dist (USD)⁽⁴⁾	11.33%	10.02%	(15.03%)	-	-	22/6/2021	Article 8
Bloomberg Global Aggregate Corporate USD Hedged Index, Bloomberg Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index and JP Morgan EMBI ESG Global Diversified USD Hedged Index	11.66%	11.05%	(14.49%)	-	-		
Systematic Global Equity High Income Fund 'A' Non Dist (USD)	21.57%	15.76%	(14.84%)	16.92%	79.92%	13/10/2006	Other
The Fund has no benchmark	-	-	-	-	-		
Systematic Global Sustainable Income & Growth Fund 'A' Non Dist (USD)	16.32%	11.49%	-	-	-	22/9/2022	Article 8
The Fund has no benchmark	-	-	-	-	-		
Systematic Sustainable Global SmallCap Fund 'A' Non Dist (USD)	15.20%	17.38%	(16.02%)	17.94%	70.37%	4/11/1994	Article 8
MSCI ACWI Small Cap Index (USD) ⁽⁵⁾	16.15%	16.84%	(18.67%)	16.09%	96.28%		
United Kingdom Fund 'A' Non Dist (GBP)	16.85%	16.29%	(21.86%)	14.27%	78.08%	31/12/1985	Article 8
FTSE All-Share Index (GBP) ⁽⁵⁾	16.98%	7.92%	0.34%	18.32%	80.87%		
US Basic Value Fund 'A' Non Dist (USD)	17.95%	11.13%	(5.62%)	19.70%	78.31%	8/1/1997	Other
Russell 1000 Value Index (USD) ⁽⁵⁾	21.15%	11.46%	(7.54%)	25.16%	133.60%		
US Dollar Bond Fund 'A' Non Dist (USD)	7.06%	5.00%	(14.59%)	(1.94%)	11.97%	7/4/1989	Other
Bloomberg US Aggregate Index (USD)	7.30%	5.53%	(13.01%)	(1.54%)	17.65%		

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

The information stated in this report is historical and not necessarily indicative of future performance.

Investment Adviser's Report

Performance overview

1 September 2023 to 31 August 2024 continued

	Performance for the year ended	Calendar Year Performance				Performance for the 10 year period ended	Launch Date	SFDR Classification
	31 August 2024	2023	2022	2021	31 August 2024	31 August		
US Dollar High Yield Bond Fund 'A' Non Dist (USD)	12.02%	12.43%	(11.99%)	4.27%	42.46%		29/10/1993	Article 8
Bloomberg US High Yield 2% Constrained Index (USD)	12.53%	13.44%	(11.18%)	5.26%	57.54%			
US Dollar Reserve Fund 'A' Non Dist (USD)	5.11%	4.81%	1.35%	(0.02%)	15.20%		30/11/1993	Other
SOFR Overnight ⁽⁷⁾	5.31%	4.99%	-	-	16.49%			
US Dollar Short Duration Bond Fund 'A' Non Dist (USD)	6.57%	4.92%	(4.96%)	(0.77%)	14.06%		31/10/2002	Other
ICE BoAML 1-3 Year US Government/Corporate Index (USD) ⁽⁵⁾	6.28%	4.63%	(3.76%)	(0.42%)	16.81%			
US Flexible Equity Fund 'A' Non Dist (USD)	18.31%	22.46%	(15.28%)	24.03%	172.41%		31/10/2002	Article 8
Russell 1000 Index (USD) ⁽⁵⁾	26.60%	26.53%	(19.13%)	26.45%	229.52%			
US Government Mortgage Impact Fund 'A' Non Dist (USD)	6.16%	3.20%	(13.19%)	(1.82%)	4.81%		2/8/1985	Article 9
Bloomberg US MBS Index ⁽⁷⁾	7.46%	5.05%	(11.81%)	(1.24%)	13.81%			
US Growth Fund 'A' Non Dist (USD)	30.47%	52.68%	(40.57%)	17.65%	234.59%		30/4/1999	Article 8
Russell 1000 Growth Index (USD) ⁽⁵⁾	30.75%	42.68%	(29.14%)	27.60%	342.23%			
US Mid-Cap Value Fund 'A' Non Dist (USD)	15.82%	11.63%	(5.68%)	25.77%	107.72%		13/5/1987	Other
Russel Midcap Value Index (USD) ^{(5), (7)}	20.19%	12.71%	(15.44%)	23.52%	146.25%			
US Sustainable Equity Fund 'A' Non Dist (USD)	24.28%	25.67%	(29.46%)	-	-		17/6/2021	Article 8
Russell 1000 Index (USD) ⁽⁵⁾	26.60%	26.53%	(19.13%)	-	-			
World Energy Fund 'A' Non Dist (USD)	5.70%	3.68%	39.58%	41.21%	(4.56%)		6/4/2001	Other
MSCI World Energy 30% Buffer 10 /40 Index (USD) ⁽⁵⁾	8.02%	4.37%	42.24%	39.29%	20.18%			
World Financials Fund 'A' Non Dist (USD)	31.88%	27.86%	(19.39%)	16.11%	128.87%		3/3/2000	Article 8
MSCI ACWI Financials Index (USD) ⁽⁵⁾	31.42%	15.54%	(9.84%)	24.35%	98.85%			
World Gold Fund 'A' Non Dist (USD)	29.30%	6.46%	(17.00%)	(10.59%)	31.93%		30/12/1994	Other
FTSE Gold Mines Index (USD) ⁽⁵⁾	39.17%	9.36%	(15.47%)	(12.72%)	47.37%			
World Healthscience Fund 'A' Non Dist (USD)	17.56%	2.18%	(5.21%)	14.19%	144.26%		6/4/2001	Article 8
MSCI World Health Care Index (USD) ⁽⁵⁾	20.50%	3.76%	(5.41%)	19.80%	144.27%			
World Mining Fund 'A' Non Dist (USD)	3.25%	(0.41%)	1.03%	16.13%	34.30%		24/3/1997	Other
MSCI ACWI Metals & Mining 30% Buffer 10/40 Index ⁽⁵⁾	7.56%	8.49%	(0.97%)	14.08%	76.48%			
World Real Estate Securities Fund 'A' Non Dist (USD)	15.74%	11.84%	(29.82%)	26.83%	38.98%		25/2/2013	Other
FTSE EPRA/Nareit Developed Index ⁽⁵⁾	17.45%	9.68%	(25.09%)	26.09%	35.53%			
World Technology Fund 'A' Non Dist (USD)	33.08%	49.78%	(43.06%)	8.01%	406.45%		3/3/1995	Article 8
MSCI AC World Information Technology 10/40 Index (USD) ^{(5), (7)}	33.23%	51.02%	(31.07%)	27.36%	442.62%			

⁽⁵⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

⁽⁷⁾ Benchmark changed in the year under review. Comparative information is related to the previous benchmark.

Fund Performance & Benchmark Information

Unless otherwise stated, performance is shown on a NAV price basis with income reinvested. Fund performance figures are calculated net of annual fees, expenses and fee reimbursement. All Fund and index information is recorded in its base currency and is converted into the appropriate currency.

Changes in the composition or the name of a benchmark or a Fund prior to 1 January 2021 have not been disclosed.

Directors' Report

Corporate Governance Statement

Introduction

BlackRock Global Funds (the "Company") is a public limited company (société anonyme) established under the laws of the Grand Duchy of Luxembourg as an open-ended variable capital investment company (société d'investissement à capital variable). The Company has been authorised by the Commission de Surveillance du Secteur Financier (the "CSSF") as an undertaking for collective investment in transferable securities ("UCITS") pursuant to the provisions of Part I of the law of 17 December 2010, as amended from time to time and is regulated pursuant to such law. The Company complies with the principles set out in the Association of the Luxembourg Fund Industry ("ALFI") Code of Conduct Revision 2022 (the "Code") issued by ALFI in June 2022.

The Board of Directors of the Company (the "Board") is committed to maintaining the highest standards of corporate governance and is accountable to shareholders for the governance of the Company's affairs. The Board has considered the principles and recommendations of the Code and has put in place a framework for corporate governance which it believes is appropriate for adherence to the principals of the Code given the nature of its structure as an Investment Company. The Board considers that the Company has been in compliance with the principles of the Code for the year ended 31 August 2024.

This statement summarises the corporate governance structure and processes in place for the Company for the period under review from 1 September 2023 to 31 August 2024.

Board Composition

The Board currently consists of 7 non-executive Directors, (including 2 independent Directors). The Board is committed to maintaining an appropriate balance of skills, experience, independence, and knowledge amongst its members.

The Directors' biographies, on pages 19 and 20 collectively demonstrate a breadth of investment knowledge and experience, business and financial skills and legal and regulatory familiarity which enables them to provide effective strategic leadership, oversight, and proper governance of the Company. BlackRock considers the current composition to be a suitable and appropriate balance for the Board.

Article 13 of the Company's Articles of Incorporation in accordance with Luxembourg law, provides that Directors shall be elected by the shareholders at their annual general meeting for a period ending at the next annual general meeting and until their successors are elected. Any Director who resigns his/her position is obliged to confirm to the Board and the CSSF that the resignation is not connected with any issues with or claims against the Company.

The Board supports a planned and progressive renewal of the Board. BlackRock is committed to ensuring that Directors put forward for election by the shareholders possess the skills needed to maintain this balance. The Board is committed to carrying out an annual review of its performance and activities.

The Directors have a continuing obligation to ensure they have sufficient time to discharge their duties. The details of each Director's (including the Chairwoman), other appointments and commitments are made available to the Board and the BlackRock Group for inspection.

Before a new Director is proposed to the shareholders for appointment, he or she will receive a full induction incorporating relevant information regarding the Company and his or her duties and responsibilities as a Director. In addition, a new Director is required to spend some time with representatives of BlackRock so that the new Director will become familiar with the various processes which are considered necessary for the proper performance of his or her duties and responsibilities to the Company.

The Company's policy is to encourage Directors to keep up to date with developments relevant to the Company. The Directors have attended and will continue to attend updates and briefings run by BlackRock entities. The Directors also receive regular briefings from, amongst others, the auditors, investment strategists, risk specialists, depositary and legal advisers regarding any proposed product developments or changes in laws or regulations that could affect the Company.

Board's Responsibilities

The Board meets at least quarterly and also on an ad hoc basis as required. The Board is supplied with information in a timely manner and in a form and of a quality appropriate to enable it to discharge its duties. The Board is responsible for the long-term success of the Company and recognises its responsibility to provide leadership, direction, and control to the Company within a framework of prudent and effective controls which enables risk to be assessed and managed. The Board reserves to itself decisions relating to the determination of investment policy and objectives, any change in investment strategy, entering into any material contracts, any change in board membership, any change of external auditor, the prosecution defence or settlement of litigation which is material or significant to the Company and any significant change in accounting policies or practices. The Board also approves the prospectus and any addenda to it, circulars to shareholders, financial statements and other relevant legal documentation.

The Chairperson's main responsibility is to lead and manage the Board, encourage critical discussions and promote effective communication within the Board. In addition, they are responsible for promoting best practice corporate governance and effective communication with shareholders.

The Directors have access to the advice and services of external counsel and the resources of the BlackRock Group and BlackRock (Luxembourg) S.A. (the "Management Company") should they be needed. Where necessary, in the furtherance of their duties, the Board and individual Directors may seek independent professional advice. The Board has responsibility for ensuring that the Company keeps proper accounting records which disclose, with reasonable accuracy at any time, the financial position of the Company and which enable it to ensure that the financial statements comply with relevant accounting standards. It is the Board's responsibility to present a balanced and understandable assessment of the Company's financial position, which extends to interim financial statements and other

Directors' Report continued

reports made available to shareholders and the public. The Board is responsible for taking reasonable steps for safeguarding the assets of the Company and for taking reasonable steps in the prevention and detection of fraud and other irregularities.

Insurance

The Company maintains appropriate Directors' and Officers' liability insurance cover.

Delegation of Responsibilities

As an open-ended variable capital investment company most of the Company's day-to-day management and administration is delegated to BlackRock Group companies such as the Management Company which employs dedicated compliance and risk professionals. The Management Company appoints the Investment Advisers and other third-party service providers. The Board has delegated the following areas of responsibility:

Management and Administration

The Board has delegated the investment management, administration, marketing & distribution of the Company and its Funds to the Management Company. The Company has appointed The Bank of New York Mellon SA / NV, Luxembourg Branch ("BNYM") as Depositary of its assets, which has responsibility for safe-keeping of such assets, pursuant to the regulations. The Depositary is a subsidiary of The Bank of New York Mellon Corporation.

The Management Company has delegated the management of the investment portfolio to the Investment Advisers. The Investment Advisers operate under guidelines determined by the Board and as detailed in the Company's prospectus relating to the Company's Funds. The relevant Investment Advisers have direct responsibility for the decisions relating to the day-to-day running of the Company's Funds and are accountable to the Management Company for the investment performance of the Funds. The Board has also delegated the exercise of voting rights attaching to the securities held in the portfolio to the respective Investment Advisers who may in turn delegate to BIM UK. Voting on behalf of shareholders is done in a manner which is believed to be in the best economic interest of shareholders as long-term investors.

The Management Company has delegated its responsibilities for administrative services of the Company and its Funds to The Bank of New York Mellon SA / NV, Luxembourg Branch ("the Administrator"). The Administrator has responsibility for the administration of the Company's affairs including the calculation of the net asset value and preparation of the financial statements of the Company, subject to the overall supervision of the Management Company. The Administrator is a subsidiary of The Bank of New York Mellon Corporation. The Management Company has delegated transfer agent and share registration services to J.P. Morgan Bank Luxembourg S.A..

The Management Company has delegated distribution, promotion and marketing of the Shares and related ongoing administration and marketing to BIM UK as Principal Distributor. As Principal Distributor BIM UK have responsibility for the offer

for sale of, promotion and marketing of shares in any fund. BIM UK is accountable to the Management Company for the distribution and marketing of the Shares.

The Management company is accountable to the Board for all activities delegated to it or by it, including, but not limited to those detailed above.

The Management Company reports to the Board on a quarterly basis and by exception where necessary. Reporting is in place to ensure that the Board can effectively oversee the actions of its delegates.

The Management Company is responsible for the risk management and internal controls of the Company and for reviewing their effectiveness, for ensuring that financial information published or used within the business is reliable, and for regularly monitoring compliance with regulations governing the operation of the Company. The Management Company reviews the effectiveness of the internal control and risk management systems on an ongoing basis to identify, evaluate and manage the Company's significant risks. As part of that process, there are procedures designed to capture and evaluate any failings or weaknesses. Should a case be categorised by the Board as significant, procedures exist to ensure that necessary action is taken to remedy the failings.

The control processes over the risks identified, covering financial, operational, compliance and risk management, is embedded in the operations of the BlackRock Group and the Management Company. There is a monitoring and reporting process to review these controls, which has been in place throughout the period under review and up to the date of this report, carried out by BlackRock's corporate audit department.

BlackRock's internal audit and operational risk units report to the Board through the Management Company on a quarterly basis. The Management Company also receives a report from the Administrator and the Depositary on the internal controls of the administrative and custodial operations of the Company. The Board recognises that these control systems can only be designed to manage rather than eliminate the risk of failure to achieve fund objectives, and to provide reasonable, but not absolute, assurance against material misstatement or loss, and relies on the operating controls established by the service providers.

Financial Reporting

The Board is also responsible for establishing and maintaining adequate internal control and risk management systems of the Company in relation to the financial reporting process. Such systems are designed to manage rather than eliminate the risk of failure to achieve the Company's financial reporting objectives. The Company has procedures in place to ensure all relevant accounting records are properly maintained and are readily available, including production of annual and half-yearly financial statements. These procedures include appointing the Administrator to maintain the accounting records of the Company independently of the Investment Manager and the Custodian. The financial statements are prepared in accordance with applicable law and Generally Accepted Accounting Principles ("GAAP") and are approved by the Board of Directors

Directors' Report continued

of the Company. The accounting information given in the annual report is required to be audited and the Audit report, including any qualifications, is reproduced in full in the annual report of the Company.

Remuneration

The Company is an investment company and has no employees or executive Directors. No Director (past or present) has any entitlement to a pension from the Company, and the Company has not awarded any share options or long-term performance incentives. No element of Directors' remuneration is performance related. Those Directors who are also employees of the BlackRock Group are not entitled to receive a Director's fee. All other Directors are paid fees which are submitted for approval by the shareholders at the annual general meeting and are disclosed on page 1119. The Board believes that the level of remuneration for those Directors who take a fee properly reflects the responsibility of the Director and their time commitment. The Board believe the fees to be fair and appropriate given the size, complexity and the range of funds under management. The maximum amount of remuneration payable to the Directors is approved by the Board.

Communication with Shareholders

The Board is responsible for convening the annual general meeting and all other general meetings of the Company. Shareholders are encouraged to attend and vote at general meetings. Notice of general meetings is issued in accordance with the Articles of Incorporation of the Company and notice of the annual general meeting is sent out at least 8 days in advance of the meeting. All substantive matters put before a general meeting are dealt with by way of separate resolution. Proxy voting figures are noted by the chairwoman of the general meeting.

The next Annual General Meeting of Shareholders will be held on or around 17 February 2025 and shareholders will be asked to consider the usual matters presented at such meeting including:

- ▶ Approval of the financial statements & the payment of dividends
- ▶ The approval of Directors fees
- ▶ The election or re-election of Directors
- ▶ The election or re-election of the auditor
- ▶ The discharge of Directors duties – this resolution is required under Luxembourg law and the discharge is only valid where the financial statements contain no omission or false information concealing the real financial situation of the Company. The discharge is granted based on the facts disclosed and the information at the disposal of the shareholders at the time of the Annual General Meeting.

The proceedings of general meetings are governed by the Articles of Incorporation of the Company.

BIM UK as Principal Distributor is tasked with managing the relationship between the Company and its shareholders and the Board has controls in place such that it is advised of shareholder complaints.

Directors' Biographies

Denise Voss (Chairwoman) (American, Luxembourg resident): Ms Voss is a Non-Executive Director of financial services companies and is based in Luxembourg. She serves as a Director on the Boards of flagship funds of major fund promoters, including BlackRock Global Funds and BlackRock Strategic Funds. Ms. Voss previously worked for Franklin Templeton in Luxembourg for over 25 years as a Conducting Officer and Director of the firm's UCITS and alternative investment fund management business. Prior to joining Franklin Templeton, she worked for 10 years at Coopers & Lybrand in Boston, USA and in Luxembourg. She holds a Massachusetts CPA license and earned an undergraduate degree from Tufts University, as well as a masters degree in accountancy from Bentley University. Ms. Voss is Chairwoman of LuxFLAG, an independent agency based in Luxembourg that awards recognised sustainable finance labels to eligible investment vehicles. She was Chairwoman of the Association of the Luxembourg Fund Industry (ALFI) from 2015-2019, and a member of the ALFI Board of Directors from 2007-2019.

Bettina Mazzocchi (British/French/Italian): Ms Mazzocchi is a Managing Director of BlackRock and is based in Paris. She is head of iShares and Wealth for France, Belgium, Luxembourg and Monaco. Before joining BlackRock in 2018, she had been at PIMCO since 2008 where she most recently was Country Head for France. Previous roles held by Ms. Mazzocchi were with Morgan Stanley, Bank of America and Credit Suisse First Boston, where she had focused on Credit Derivatives, Structured Credit and Debt Capital markets respectively. Ms. Mazzocchi serves on the Board of Trustees of YATI (Young Actors Theatre Islington), a not-for-profit, community theatre company for children and young people in London, UK. Ms. Mazzocchi is a graduate of the Institut d'Etudes Politiques de Paris ("Sciences Po") and Paris III Sorbonne Nouvelle.

Benjamin Gregson (Australian, Luxembourg resident): Mr. Gregson is a Managing Director and Head of the BlackRock Luxembourg office and Regulatory Governance. Mr. Gregson's primary responsibility is the oversight of BlackRock's Luxembourg Fund platform and Leadership of the BlackRock offices in Luxembourg. This includes partnering with functional teams to support growth, manage risk, promote operational efficiency, and respond to market and regulatory change. Mr. Gregson is Chair of the Dirigeant Committee and a Director of BlackRock (Luxembourg) S.A., a Director of BlackRock Funds Management Company S.A. (combined AUM of \$180B as of January 2024 and a member of the EMEA Product Development Committee. In addition to his BlackRock positions Mr Gregson is a Board Member of the Association of the Luxembourg Fund Industry (ALFI) since 2023. Mr. Gregson has 25+ years industry experience (18 at BlackRock) gained through senior positions in Australia, Asia Pacific & Luxembourg. Prior to relocating to Luxembourg, Mr Gregson was Head of Asia-Pacific Fund Administration based in Hong Kong.

Directors' Report continued

Geoffrey Radcliffe (British & Luxembourg dual nationality, Luxembourg resident): Director since 1999, Mr Radcliffe is a Non-Executive Director with over 40 years' experience in the investment management industry. He was, until February 2024, a Managing Director in BlackRock's Technology & Operations, Global Accounting and Product Services team, heading Product Oversight and Governance International for BlackRock EMEA & Asia Pacific and heading the BlackRock Luxembourg office. Mr. Radcliffe currently serves as a director on the boards of a number of investment funds domiciled in Luxembourg. Mr. Radcliffe is a Fellow of The Institute of Chartered Accountants in England and Wales and an Associate of The Chartered Institute of Bankers. He was a Member of the Board of Directors of ALFI (Luxembourg Fund Industry Association) for 10 years to June 2023, chair and member of many key ALFI fund industry working groups and committees, and continues to be engaged with ALFI.

Davina Saint (British, Irish resident): Based in Dublin, Ms Saint is a Non-Executive Director of financial services companies and a Director of the Irish National Assets Management Agency, sitting on the Board, Credit and Planning Committees and Chairing the Remuneration Committee. Ms Saint worked with the BNP Paribas Group for over 20 years as the General Counsel for its Irish Corporate and Institutional banking business and latterly as the Head of Branch for BNP Paribas' Irish Securities Services business. Prior to joining BNP Paribas, she worked in the City of London with ABN Amro after qualifying as a Solicitor in the field of shipping litigation. She holds an Honours degree in Law from the London School of Economics. She is also a Chartered Director (CDir) and a Certified Bank Director.

Keith Saldanha (British): Mr. Saldanha is a Managing Director of BlackRock and is Head of the Wealth Product Group for Europe, Middle East and Africa. He is responsible for defining and executing the alpha and alternatives product agenda for the BlackRock EMEA Wealth business. In addition, Mr Saldanha leads the Fund Selection and Manager Research segment for the EMEA iShares & Wealth sales organisation. Mr Saldanha is a member of the EMEA Wealth Executive Committee, EMEA Product Development Committee and EMEA Capacity Management Committee. He joined BlackRock in 2015 from Man Group where he was Global Head of Investment Marketing, responsible for a number of product specialist, business development and client service teams across Man's investment management businesses. Prior to this, he spent a number of years focused on the origination and execution of Man's hedge fund M&A activity and jointly leading corporate strategy for the hedge fund business. Mr Saldanha started his career in strategy consulting. He is a Chartered Alternative Investment analyst and holds a BSc (Hons) Economics degree from the University of Warwick.

Vasiliki Pachatouridi (British & Greek Dual nationality): Ms Pachatouridi is a Managing Director, is the Head of iShares Fixed Income Product Strategy EMEA within BlackRock's Indexed Fixed Income Portfolio Management Group (PMG). She is responsible for driving the adoption of iShares Fixed Income ETFs and other indexed fixed income strategies across both institutional and wealth channels. Ms Pachatouridi also represents the firm in front of clients, regulators, industry bodies and the media, advocating for the need to modernize bond

markets, particularly around trading, liquidity and the evolution of indices. Ms Pachatouridi's service with the firm dates back to 2007, including her years with Barclays Global Investors (BGI), which merged with BlackRock in 2009. Previously, she was a member of the iShares EMEA Investment Strategies & Insights team, where she provided analysis on ETF products as well as investment trade ideas and market insights to a variety of clients. At BGI, she started her career within the Transition Management team. Ms Pachatouridi earned MSc degree, with a first class honours, in Investment Management from Cass Business School in 2007 and a BSc degree in Business Administration from University of Bath in 2006.

Report on Remuneration (Unaudited)

The below disclosures are made in respect of the remuneration policies of the BlackRock group ("BlackRock"), as they apply to BlackRock (Luxembourg) S.A. (the "ManCo"). The disclosures are made in accordance with the Directive 2009/65/EC on the coordination of laws, regulations and administrative provisions relating to undertakings for collective investment in transferable securities ("UCITS"), as amended, including in particular by Directive 2014/91/EU of the European Parliament and of the council of 23 July 2014, (the "Directive"), and the "Guidelines on sound remuneration policies under the UCITS Directive and AIFMD" issued by the European Securities and Markets Authority.

BlackRock's UCITS Remuneration Policy (the "UCITS Remuneration Policy") will apply to the EEA entities within the BlackRock group authorised as a manager of UCITS funds in accordance with the Directive, and will ensure compliance with the requirements of Article 14b of the Directive, and to UK entities within the BlackRock group authorised by the FCA as a manager of a UK UCITS fund.

The ManCo has adopted the UCITS Remuneration Policy, a summary of which is set out below.

Remuneration Governance

BlackRock's remuneration governance in EMEA operates as a tiered structure which includes: (a) the Management Development and Compensation Committee ("MDCC") (which is the global, independent remuneration committee for BlackRock, Inc. and (b) the ManCo's board of directors (the "ManCo's Board"). These bodies are responsible for the determination of BlackRock's remuneration policies which includes reviewing the remuneration policy on a regular basis and being responsible for its implementation.

The implementation of the remuneration policy is annually subject to central and independent review for compliance with policies and procedures for remuneration adopted by the MDCC and by the ManCo's Board. The most recent review found no fundamental issues. The remuneration disclosure is produced and owned by MDCC and the Manager's Board.

No material changes were made to the remuneration policy in 2023.

(a) MDCC

The MDCC's purposes include:

- ▶ providing oversight of:
 - ▶ BlackRock's executive compensation programmes;
 - ▶ BlackRock's employee benefit plans; and
 - ▶ such other compensation plans as may be established by BlackRock from time to time for which the MDCC is deemed as administrator;
- ▶ reviewing and discussing the compensation discussion and analysis included in the BlackRock, Inc. annual proxy statement with management and approving the MDCC's report for inclusion in the proxy statement;
- ▶ reviewing, assessing, and making reports and recommendations to the BlackRock, Inc. Board of Directors (the "Blackrock Inc. Board") as appropriate on BlackRock's

talent development and succession planning, with the emphasis on performance and succession at the highest management levels; and

- ▶ supporting the boards of the Company's EMEA regulated entities in meeting their remuneration-related obligations by overseeing the design and implementation of EMEA remuneration policy in accordance with applicable regulations.

The MDCC directly retains its own independent compensation consultant, Semler Brossy Consulting Group LLC, who has no relationship with BlackRock, Inc. or the BlackRock, Inc. Board that would interfere with its ability to provide independent advice to the MDCC on compensation matters.

The BlackRock, Inc. Board has determined that all of the members of the MDCC are "independent" within the meaning of the listing standards of the New York Stock Exchange (NYSE), which requires each meet a "non-employee director" standard.

The MDCC held 7 meetings during 2023. The MDCC charter is available on BlackRock, Inc.'s website (www.blackrock.com).

Through its regular reviews, the MDCC continues to be satisfied with the principles of BlackRock's compensation policy and approach.

(b) The ManCo's Board

The ManCo's Board in its supervisory function has the task of supervising and providing oversight of the UCITS Remuneration Policy as it applies to the ManCo and its Identified Staff (as defined below).

The responsibilities of the supervisory function include:

- ▶ approve, maintain and oversee the implementation of the UCITS Remuneration Policy;
- ▶ determine and oversee the remuneration of the members of the management body, provided that insofar the relevant ManCo does not have a separate supervisory function, the remuneration of the member of the management body is determined by the MDCC;
- ▶ approve any subsequent material exemptions or changes to the UCITS Remuneration Policy and carefully consider and monitor their effects;
- ▶ take into account the inputs provided by all competent corporate functions (i.e., risk management, compliance, human resources, strategic planning, etc.) in the design and oversight of the UCITS Remuneration Policy.

Report on Remuneration (Unaudited) continued

Decision-making process

Remuneration decisions for employees are made once annually in January following the end of the performance year. This timing allows full-year financial results to be considered along with other non-financial goals and objectives. Although the framework for remuneration decision-making is tied to financial performance, significant discretion is used to determine individual variable remuneration based on achievement of strategic and operating results and other considerations such as management and leadership capabilities.

No set formulas are established and no fixed benchmarks are used in determining annual incentive awards. In determining specific individual remuneration amounts, a number of factors are considered including non-financial goals and objectives and overall financial and investment performance. These results are viewed in the aggregate without any specific weighting, and there is no direct correlation between any particular performance measure and the resulting annual incentive award. The variable remuneration awarded to any individual(s) for a particular performance year may also be zero.

Annual incentive awards are paid from a bonus pool.

The size of the projected bonus pool, including cash and equity awards, is reviewed throughout the year by the MDCC and the final total bonus pool is approved after year-end. As part of this review, the MDCC receives actual and projected financial information over the course of the year as well as final year-end information. The financial information that the MDCC receives and considers includes the current year projected income statement and other financial measures compared with prior year results and the current year budget. The MDCC additionally reviews other metrics of BlackRock's financial performance (e.g., net inflows of AUM and investment performance) as well as information regarding market conditions and competitive compensation levels.

The MDCC regularly considers management's recommendation as to the percentage of pre-incentive operating income that will be accrued and reflected as a compensation expense throughout the year for the cash portion of the total annual bonus pool (the "accrual rate"). The accrual rate of the cash portion of the total annual bonus pool may be modified by the MDCC during the year based on its review of the financial information described above. The MDCC does not apply any particular weighting or formula to the information it considers when determining the size of the total bonus pool or the accruals made for the cash portion of the total bonus pool.

Following the end of the performance year, the MDCC approves the final bonus pool amount.

As part of the year-end review process the Enterprise Risk and Regulatory Compliance departments report to the MDCC on any activities, incidents or events that warrant consideration in making compensation decisions.

Individuals are not involved in setting their own remuneration.

Control functions

Each of the control functions (Enterprise Risk, Legal & Compliance, Finance, Human Resources and Internal Audit) has its own organisational structure which is independent of the business units and therefore staff members in control functions are remunerated independently of the businesses they oversee. The head of each control function is either a member of the Global Executive Committee ("GEC"), the global management committee, or has a reporting obligation to the board of directors of BlackRock Group Limited, the parent company of all of BlackRock's EMEA regulated entities, including the ManCo.

Functional bonus pools are determined with reference to the performance of each individual function. The remuneration of the senior members of control functions is directly overseen by the MDCC.

Link between pay and performance

There is a clear and well-defined pay-for-performance philosophy and compensation programmes which are designed to meet the following key objectives as detailed below:

- ▶ appropriately balance BlackRock's financial results between shareholders and employees;
- ▶ attract, retain and motivate employees capable of making significant contributions to the long-term success of the business;
- ▶ align the interests of senior employees with those of shareholders by awarding BlackRock Inc.'s stock as a significant part of both annual and long-term incentive awards;
- ▶ control fixed costs by ensuring that compensation expense varies with profitability;
- ▶ link a significant portion of an employee's total compensation to the financial and operational performance of the business;
- ▶ promote sound and effective risk management across all risk categories, including sustainability risk;
- ▶ discourage excessive risk-taking (sustainability related or otherwise); and
- ▶ ensure that client interests are not negatively impacted by remuneration awarded on a short-term, mid-term and/or long-term basis.

Driving a high-performance culture is dependent on the ability to measure performance against objectives, values and behaviours in a clear and consistent way. Managers use a 5-point rating scale to provide an overall assessment of an employee's performance, and employees also provide a self-evaluation. The overall, final rating is reconciled during each employee's performance appraisal. Employees are assessed on the manner in which performance is attained as well as the absolute performance itself.

Report on Remuneration (Unaudited) continued

In keeping with the pay-for-performance philosophy, ratings are used to differentiate and reward individual performance – but don't pre-determine compensation outcomes. Compensation decisions remain discretionary and are made as part of the year-end compensation process.

When setting remuneration levels other factors are considered, as well as individual performance, which may include:

- ▶ the performance of the Manager, the funds managed by the Manager and/or the relevant functional department;
- ▶ factors relevant to an employee individually (e.g., relevant working arrangements (including part-time status if applicable); relationships with clients and colleagues; teamwork; skills; any conduct issues; and, subject to any applicable policy, the impact that any relevant leave of absence may have on contribution to the business;
- ▶ the management of risk within the risk profiles appropriate for BlackRock's clients;
- ▶ strategic business needs, including intentions regarding retention;
- ▶ market intelligence;
- ▶ criticality to business; and
- ▶ supporting the firm's approaches to environmental, social and governance factors and diversity, equity and inclusion.

A primary product tool is risk management and, while employees are compensated for strong performance in their management of client assets, they are required to manage risk within the risk profiles appropriate for their clients. Therefore, employees are not rewarded for engaging in high-risk transactions outside of established parameters. Remuneration practices do not provide undue incentives for short-term planning or short-term financial rewards, do not reward unreasonable risk and provide a reasonable balance between the many and substantial risks inherent within the business of investment management, risk management and advisory services.

BlackRock operates a total compensation model for remuneration which includes a base salary, which is contractual, and a discretionary bonus scheme.

BlackRock operates an annual discretionary bonus scheme. Although all employees are eligible to be considered for a discretionary bonus, there is no contractual obligation to make any award to an employee under its discretionary bonus scheme. In exercising discretion to award a discretionary bonus, the factors listed above (under the heading "Link between pay and performance") may be taken into account in addition to any other matters which become relevant to the exercise of discretion in the course of the performance year.

Discretionary bonus awards for all employees, including executive officers, are subject to a guideline that determines the portion paid in cash and the portion paid in BlackRock, Inc. stock and subject to additional vesting/clawback conditions. Stock awards are subject to further performance adjustment through variation in BlackRock, Inc.'s share price over the vesting period. As total annual compensation increases, a greater portion is deferred into stock. The MDCC adopted this approach in 2006 to substantially increase the retention value and shareholder alignment of the compensation package for eligible employees, including the executive officers. The portion deferred into stock vests into three equal instalments over the three years following grant.

Supplementary to the annual discretionary bonus as described above, equity awards may be made to select individuals to provide greater linkage with future business results. These long-term incentive awards have been established individually to provide meaningful incentive for continued performance over a multi-year period recognising the scope of the individual's role, business expertise and leadership skills.

Selected senior leaders are eligible to receive performance-adjusted equity-based awards from the "BlackRock Performance Incentive Plan" ("BPIP"). Awards made from the BPIP have a three-year performance period based on a measurement of As Adjusted Operating Margin⁽¹⁾ and Organic Revenue Growth⁽²⁾. Determination of pay-out will be made based on the firm's achievement relative to target financial results at the conclusion of the performance period. The maximum number of shares that can be earned is 165% of the award in those situations where both metrics achieve pre-determined financial targets. No shares will be earned where the firm's financial performance in both of the above metrics is below a pre-determined performance threshold. These metrics have been selected as key measures of shareholder value which endure across market cycles.

A limited number of investment professionals have a portion of their annual discretionary bonus (as described above) awarded as deferred cash that notionally tracks investment in selected products managed by the employee. The intention of these awards is to align investment professionals with the investment returns of the products they manage through the deferral of compensation into those products. Clients and external evaluators have increasingly viewed more favourably those products where key investors have "skin in the game" through significant personal investments.

Identified Staff

The UCITS Remuneration Policy sets out the process that will be applied to identify staff as Identified Staff, being categories of staff of the ManCo, including senior management, risk takers, control functions and any employee receiving total remuneration that takes them into the same remuneration bracket as senior management and risk takers, whose professional activities have a material impact on the risk profiles of the ManCo or of the funds it manages.

⁽¹⁾As Adjusted Operating Margin: As reported in BlackRock's external filings, reflects adjusted Operating Income divided by Total Revenue net of distribution and servicing expenses and amortisation of deferred sales commissions.

⁽²⁾Organic Revenue Growth: Equal to net new base fees plus net new Aladdin revenue generated in the year (in US dollars).

Report on Remuneration (Unaudited) continued

The list of Identified Staff will be subject to regular review, being formally reviewed in the event of, but not limited to:

- ▶ organisational changes;
- ▶ new business initiatives;
- ▶ changes in significant influence function lists;
- ▶ changes in role responsibilities; and
- ▶ revised regulatory direction.

BlackRock applies the proportionality principle in respect of staff identified as "Identified Staff". BlackRock bases its proportionality approach on a combination of factors that it is entitled to take into account based on relevant guidelines. The application of proportionality has been assessed based on the criteria set down in the ESMA Guidelines - i.e., criteria in terms of size, internal organisation and nature, scope and complexity of the activities; group of persons, who have only collectively a material impact on the risk profile of the ManCo; and structure of the remuneration of identified staff.

Quantitative Remuneration Disclosure

The ManCo is required under the Directive to make quantitative disclosures of remuneration. These disclosures are made in line with BlackRock's interpretation of currently available regulatory guidance on quantitative remuneration disclosures. As market or regulatory practice develops BlackRock may consider it appropriate to make changes to the way in which quantitative remuneration disclosures are calculated. Where such changes are made, this may result in disclosures in relation to a fund not being comparable to the disclosures made in the prior year, or in relation to other BlackRock fund disclosures in that same year.

Remuneration information at an individual Fund level is not readily available. Disclosures are provided in relation to (a) the staff of the ManCo; (b) staff who are senior management; (c) staff who have the ability to materially affect the risk profile of the Fund; and (d) staff of companies to which portfolio management and risk management has been formally delegated.

All individuals included in the aggregated figures disclosed are rewarded in line with BlackRock's remuneration policy for their responsibilities across the relevant BlackRock business area. As all individuals have a number of areas of responsibilities, only the portion of remuneration for those individuals' services attributable to the ManCo is included in the aggregate figures disclosed.

Members of staff and senior management of the ManCo typically provide both UCITS and non-UCITS related services in respect of multiple funds, clients and functions of the ManCo and across the broader BlackRock group. Conversely, members of staff and senior management of the broader BlackRock group may provide both UCITS and non-UCITS related services in respect of multiple funds, clients and functions of the broader BlackRock group and of the ManCo. Therefore, the figures disclosed are a sum of individual's portion of remuneration attributable to the ManCo according to an objective apportionment methodology which acknowledges the multiple-service nature of the ManCo and the broader BlackRock group. Accordingly, the figures are not representative of any individual's actual remuneration or their remuneration structure.

The amount of the total remuneration awarded to the ManCo's staff in respect of the ManCo's financial year ending 31 December 2023 is USD 166.47 million. This figure is comprised of fixed remuneration of USD 88.3 million and variable remuneration of USD 78.17 million. There were a total of 10,936 beneficiaries of the remuneration described above.

The amount of the aggregate remuneration awarded by the ManCo in respect of the ManCo's financial year ending 31 December 2023, to its senior management was USD 5.9 million, and to other members of its staff whose actions potentially have a material impact on the risk profile of the ManCo or its funds was USD 4.16 million.

Statement of Net Assets

as at 31 August 2024

Fund Name	Note	BlackRock Global Funds Combined USD	Asian Dragon Fund USD	Asian Growth Leaders Fund USD	Asian High Yield Bond Fund USD	Asian Multi-Asset Income Fund USD	Asian Sustainable Equity Fund USD	Asian Tiger Bond Fund USD	Brown To Green Materials Fund USD	China Bond Fund CNH	China Flexible Equity Fund ⁽¹⁾ USD	China Fund USD	China Impact Fund USD
Assets													
Securities portfolio at cost		128,902,414,710	642,702,769	437,892,718	1,434,018,031	92,839,524	7,873,285	2,139,474,624	77,840,251	18,388,652,204	-	783,895,102	18,270,131
Unrealised appreciation/(depreciation)		20,659,077,722	78,322,871	26,692,549	(46,519,072)	3,077,311	1,224,213	(65,013,080)	4,429,739	(735,170,565)	-	15,812,439	(6,123,555)
Securities portfolio at market value	2(a)	149,561,492,432	721,025,640	464,585,267	1,387,498,959	95,916,835	9,097,498	2,074,461,544	82,269,990	17,653,481,639	-	799,707,541	12,146,576
Cash at bank	2(a)	5,233,987,182	18,934,792	12,223,955	64,414,963	3,748,397	496,880	106,694,198	838,592	774,873,578	32,493	42,519,955	615,143
Due from broker	14	327,231,991	-	-	4,733,082	411,000	-	19,345,000	-	38,910,687	-	630,000	-
Interest and dividends receivable	2(a)	647,287,390	181,914	69,244	18,983,151	552,690	10,316	22,535,281	131,773	196,302,751	106	163,227	15,985
Receivable for investments sold	2(a)	1,472,554,863	1,524,514	2,871,913	1,293,890	115,175	-	2,224,260	-	9,435,288	-	2,522,920	-
Receivable for Fund shares subscribed	2(a)	291,160,348	67,728	79,520	4,605,745	87,602	-	1,672,869	1,637	150,323	-	242,884	1,986
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	87,423,427	-	-	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	299,492,549	1,358,568	861,375	1,299,477	63,799	-	6,960,917	-	168,871,984	-	2,327,878	35,204
Market value of To Be Announced securities contracts	2(c)	1,295,587,004	-	-	-	-	-	-	-	-	-	-	-
Market value / unrealised appreciation on swaps	2(c)	74,470,466	-	-	-	10,423	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	114,705,006	-	-	635,412	-	-	1,056,162	-	-	-	-	-
Other assets	2(a,c)	90,342,637	-	-	350	20,444	823	7,285	8,430	183,527	996	4,906	-
Total assets		159,495,735,295	743,093,156	480,691,274	1,483,465,029	100,926,365	9,605,517	2,234,957,516	83,250,422	18,842,209,777	33,595	848,119,311	12,814,894
Liabilities													
Cash owed to bank	2(a)	136,589,130	-	-	-	1,013	24	-	-	18,518,370	-	-	-
Due to broker	14	142,770,716	-	-	300,000	10,770	-	125,482	-	-	-	-	-
Income distribution payable	2(a)	253,175,396	1,198,833	7,442	5,595,340	128,403	-	6,976,272	-	47,742,120	-	38,236	-
Payable for investments purchased	2(a)	3,416,171,473	515,950	931,558	31,698,915	638,874	-	41,940,970	-	315,440,225	-	-	-
Payable for Fund shares redeemed	2(a)	340,840,658	5,962,918	360,265	1,385,141	-	-	2,251,311	2,729	22,946,891	-	1,899,154	16,465
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	14,242,078	-	-	145,069	22,960	-	3,720,426	-	8,878,908	-	-	-
Open forward foreign exchange contracts	2(c)	77,754,299	-	-	-	-	-	-	-	-	-	-	-
Market value / unrealised depreciation on swaps	2(c)	49,762,647	-	-	2,374,149	-	-	2,171,569	-	4,143,742	-	-	-
Market value of written options/swaptions	2(c)	111,871,614	-	-	211,563	388,809	-	334,495	-	-	-	-	-
Other liabilities	4,5,6,7,8	228,705,515	3,341,350	4,133,393	423,846	325,208	27,016	1,102,231	45,159	18,561,133	33,595	1,187,383	19,734
Total liabilities		4,771,883,526	11,019,051	5,432,658	42,134,023	1,516,037	27,040	58,622,756	47,888	436,231,389	33,595	3,124,773	36,199
Total net assets		154,723,851,769	732,074,105	475,258,616	1,441,331,006	99,410,328	9,578,477	2,176,334,760	83,202,534	18,405,978,388	-	844,994,538	12,778,695

⁽¹⁾ Fund terminated during the year, see Note 1, for further details.

Director
22 November 2024

Director
22 November 2024

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2024 continued

Fund Name	Note	China Innovation Fund USD	China Multi-Asset Fund USD	China Onshore Bond Fund CNH	Circular Economy Fund USD	Climate Action Equity Fund USD	Climate Transition Multi-Asset Fund ⁽⁵⁾ EUR	Continental European Flexible Fund EUR	Developed Markets Sustainable Equity Fund USD	Dynamic High Income Fund USD	Emerging Europe Fund ⁽³⁾ EUR	Emerging Markets Bond Fund USD
Assets												
Securities portfolio at cost		18,049,277	19,124,901	707,073,338	1,024,941,734	4,715,904	44,759,148	4,363,297,327	6,289,551	2,677,342,735	282,220,322	1,185,210,657
Unrealised appreciation/(depreciation)		5,041,396	(951,459)	4,110,362	217,061,102	(31,925)	1,411,745	1,661,342,432	989,874	92,412,167	(282,215,566)	(6,688,497)
Securities portfolio at market value	2(a)	23,090,673	18,173,442	711,183,700	1,242,002,836	4,683,979	46,170,893	6,024,639,759	7,279,425	2,769,754,902	4,756	1,178,522,160
Cash at bank	2(a)	381,244	818,368	65,827,933	33,851,742	148,314	3,100,022	104,271,417	31,872	178,727,889	3,094,022	71,664,369
Due from broker	14	-	66,000	-	-	-	-	-	-	-	-	14,622,866
Interest and dividends receivable	2(a)	21,720	11,031	9,494,340	1,010,288	5,833	80,766	860,879	7,314	21,741,960	-	13,840,745
Receivable for investments sold	2(a)	2,051	-	1,398,327	12,745,403	-	61,200	7,056,906	-	380,327	-	3,754,833
Receivable for Fund shares subscribed	2(a)	600	-	-	265,723	-	-	24,578,807	-	4,549,771	-	4,560,684
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	8,527	-	-	6,911,993	-	-
Open forward foreign exchange contracts	2(c)	414	103	-	363,763	-	97,036	139,653	-	16,127,108	34	5,781,742
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value / unrealised appreciation on swaps	2(c)	-	43,129	-	-	-	-	2,220,966	-	40,540	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	76,990	-	-	555,054	-	-
Other assets	2(a,c)	1,854	337	3,363	2,304,185	3,546	23,193	9,701,761	1,854	208,143	613,843	2,378
Total assets		23,498,556	19,112,410	787,907,663	1,292,543,940	4,841,672	49,618,627	6,173,470,148	7,320,465	2,998,997,687	3,712,655	1,292,749,777
Liabilities												
Cash owed to bank	2(a)	-	-	-	-	-	-	-	-	816,834	-	-
Due to broker	14	-	43,284	-	-	-	-	1,930,000	-	600,000	-	3,383,087
Income distribution payable	2(a)	-	60	37,528	20,167	-	14	6,617,201	-	15,612,836	-	2,889,283
Payable for investments purchased	2(a)	-	-	7,578,458	7,077,060	-	63,769	1,344,854	-	133,503,598	-	6,012,035
Payable for Fund shares redeemed	2(a)	304	-	35,657,514	3,076,089	-	-	7,376,844	-	11,389,686	-	2,001,219
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	33,394	291,275	-	-	-	-	-	-	-	309,203
Open forward foreign exchange contracts	2(c)	-	-	4,577,500	-	-	-	-	-	-	-	-
Market value / unrealised depreciation on swaps	2(c)	-	-	-	-	-	-	-	-	-	-	3,911,758
Market value of written options/swaptions	2(c)	-	-	-	-	-	-	-	-	48,321	-	-
Other liabilities	4,5,6,7,8	13,969	5,746	224,120	1,081,274	6,087	18,926	6,380,504	5,227	1,507,393	74,702	976,068
Total liabilities		14,273	82,484	48,366,395	11,254,590	6,087	82,709	23,649,403	5,227	163,478,668	74,702	19,482,653
Total net assets		23,484,283	19,029,926	739,541,268	1,281,289,350	4,835,585	49,535,918	6,149,820,745	7,315,238	2,835,519,019	3,637,953	1,273,267,124

⁽³⁾ Fund suspended, see Note 1, for further details.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2024 continued

Fund Name	Note	Emerging Markets Corporate Bond Fund USD	Emerging Markets Equity Income Fund USD	Emerging Markets Ex-China Fund ⁽²⁾ USD	Emerging Markets Fund USD	Emerging Markets Impact Bond Fund USD	Emerging Markets Local Currency Bond Fund USD	Emerging Markets Sustainable Equity Fund USD	ESG Global Conservative Income Fund EUR	ESG Global Multi-Asset Income Fund USD	ESG Multi-Asset Fund EUR	Euro Bond Fund EUR
Assets												
Securities portfolio at cost		845,013,068	189,314,073	245,292,120	2,345,041,014	108,803,644	1,712,995,791	240,325,406	271,413,824	47,377,944	4,468,498,728	1,999,643,690
Unrealised appreciation/(depreciation)		18,690,191	3,000,221	9,182,938	(21,913,696)	(1,499,782)	(133,768,279)	9,414,979	(4,109,472)	1,819,593	110,195,912	(27,785,798)
Securities portfolio at market value	2(a)	863,703,259	192,314,294	254,475,058	2,323,127,318	107,303,862	1,579,227,512	249,740,385	267,304,352	49,197,537	4,578,694,640	1,971,857,892
Cash at bank	2(a)	13,050,007	5,621,231	33,650,998	133,399,554	10,403,531	20,838,255	15,954,129	11,372,573	2,799,615	183,159,460	22,846,724
Due from broker	14	-	-	-	1,150,000	-	11,947,451	-	-	-	10,960,000	8,361,485
Interest and dividends receivable	2(a)	12,042,078	294,577	461,060	3,523,752	1,489,397	33,944,848	249,840	2,428,399	458,081	13,379,426	19,657,612
Receivable for investments sold	2(a)	-	-	5,158	1,143,747	-	6,169,381	-	-	-	103,438	11,628,635
Receivable for Fund shares subscribed	2(a)	324,531	72,602	4,007	1,059,224	3,157,843	122,330	-	132,304	-	1,111,403	4,730,201
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	247,899	-	-	-	-	3,306,853	28,835	-	2,401,990
Open forward foreign exchange contracts	2(c)	1,519,956	448,330	2,958,039	28,917	937,426	14,843,276	208	2,483,426	15,868	7,386,204	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value / unrealised appreciation on swaps	2(c)	-	-	426,589	4,088,111	-	-	436,988	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	1,590,967	-	-	-	6,913,597	725,188
Other assets	2(a,c)	612	12,036	22,748	133,094	29	3,241,360	9,440	205,618	26,113	1,476,187	-
Total assets		890,640,443	198,763,070	292,251,556	2,467,653,717	123,292,088	1,671,925,380	266,390,990	287,233,525	52,526,049	4,803,184,355	2,042,209,727
Liabilities												
Cash owed to bank	2(a)	-	221,363	-	5	-	366,254	2,379,122	-	-	40	1
Due to broker	14	-	-	420,000	2,330,000	-	10,300,224	-	-	-	4,180,000	401,589
Income distribution payable	2(a)	6,785,576	52,516	5,866	415,821	24	383,278	-	41,430	5,737	8,448,642	1,404,011
Payable for investments purchased	2(a)	4,415,132	-	-	-	-	-	2,147,588	3,390,283	995,023	23,663,291	67,734,272
Payable for Fund shares redeemed	2(a)	761,426	70,949	552,239	2,425,395	-	3,055,643	8,386	975,442	-	6,959,468	2,425,715
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	30,157	-	-	-	-	-	-	-	-	5,443,492	-
Open forward foreign exchange contracts	2(c)	-	-	-	-	-	-	-	-	-	-	787,343
Market value / unrealised depreciation on swaps	2(c)	-	-	-	-	-	1,412,323	-	-	-	7,311,422	1,982,362
Market value of written options/swaptions	2(c)	-	-	-	-	-	-	-	-	-	-	160,520
Other liabilities	4,5,6,7,8	373,712	1,106,796	425,373	9,267,202	44,728	901,040	832,466	405,475	35,140	6,785,204	1,483,128
Total liabilities		12,366,003	1,451,624	1,403,478	14,438,423	44,752	16,418,762	5,367,562	4,812,630	1,035,900	62,791,559	76,378,941
Total net assets		878,274,440	197,311,446	290,848,078	2,453,215,294	123,247,336	1,655,506,618	261,023,428	282,420,895	51,490,149	4,740,392,796	1,965,830,786

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Statement of Net Assets

as at 31 August 2024 continued

Fund Name	Note	Euro Corporate Bond Fund EUR	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) ⁽²⁾ EUR	Euro Reserve Fund EUR	Euro Short Duration Bond Fund EUR	Euro-Markets Fund EUR	European Equity Income Fund EUR	European Equity Transition Fund ⁽⁵⁾ EUR	European Fund EUR	European High Yield Bond Fund EUR	European Special Situations Fund EUR	European Sustainable Equity Fund EUR
Assets												
Securities portfolio at cost		2,111,321,645	108,744,178	165,036,978	2,357,828,557	1,008,112,022	1,245,237,292	249,581,489	1,074,296,038	561,308,531	895,023,284	4,906,449
Unrealised appreciation/(depreciation)		35,780,278	1,411,278	44,545	9,221,322	390,632,011	272,354,307	89,505,793	354,799,121	3,845,708	326,453,506	1,769,604
Securities portfolio at market value	2(a)	2,147,101,923	110,155,456	165,081,523	2,367,049,879	1,398,744,033	1,517,591,599	339,087,282	1,429,095,159	565,154,239	1,221,476,790	6,676,053
Cash at bank	2(a)	123,337,790	133,194	11,536,276	22,717,754	8,437,871	9,335,480	6,702,473	39,729,968	21,623	33,235,425	140,007
Due from broker	14	15,940,928	-	-	9,796,215	-	-	-	-	24,000	-	-
Interest and dividends receivable	2(a)	35,298,312	987,966	302,825	20,134,888	180,872	2,345,687	202,568	866,031	8,806,146	769,869	4,178
Receivable for investments sold	2(a)	18,356,630	117,888	59,236,652	2,938,010	-	-	-	-	412,000	-	-
Receivable for Fund shares subscribed	2(a)	1,404,602	-	488,889	786,284	314,486	758,532	60,065	633,680	9,045,093	325,083	-
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	6,975,710	-	-	5,510,906	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value / unrealised appreciation on swaps	2(c)	1,181,543	-	-	-	-	-	-	725,269	282,341	-	-
Market value of purchased options/swaptions	2(c)	508,833	-	-	1,023,023	-	-	-	-	-	-	-
Other assets	2(a,c)	-	207	2,756	34,766	2,258,222	10,471,631	782,586	2,915,650	6,613	2,875,739	16,159
Total assets		2,350,106,271	111,394,711	236,648,921	2,429,991,725	1,409,935,484	1,540,502,929	346,834,974	1,473,965,757	583,752,055	1,258,682,906	6,836,397
Liabilities												
Cash owed to bank	2(a)	-	-	-	7,749,215	-	-	-	48,234	7,475,683	1,385	-
Due to broker	14	9,761,658	375	-	842,582	-	-	-	450,000	4,000	-	-
Income distribution payable	2(a)	54,913	-	-	869,516	377,323	13,659,237	-	7,290	1,903,580	49	-
Payable for investments purchased	2(a)	24,621,048	-	6,981,061	46,104,963	-	347,279	115,648	490,099	9,395,954	418,280	-
Payable for Fund shares redeemed	2(a)	1,221,878	121,626	223,332	11,696,594	837,577	1,346,164	233,634	1,101,810	256,727	1,149,470	-
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	575,918	-	-	1,000,714	441,482	1,246,985	65,115	1,152,163	907,750	1,475,917	-
Market value / unrealised depreciation on swaps	2(c)	-	-	-	2,209,506	-	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	187,383	-	-	241,288	-	-	-	-	-	-	-
Other liabilities	4,5,6,7,8	1,265,884	89,917	122,636	1,558,483	1,811,731	2,138,857	520,164	1,449,909	524,247	1,544,157	5,120
Total liabilities		37,688,682	211,918	7,327,029	72,272,861	3,468,113	18,738,522	934,561	4,699,505	20,467,941	4,589,258	5,120
Total net assets		2,312,417,589	111,182,793	229,321,892	2,357,718,864	1,406,467,371	1,521,764,407	345,900,413	1,469,266,252	563,284,114	1,254,093,648	6,831,277

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2024 continued

Fund Name	Note	European Value Fund EUR	FinTech Fund USD	Fixed Income Global Opportunities Fund USD	Future Consumer Fund USD	Future Of Transport Fund USD	Global Allocation Fund USD	Global Corporate Bond Fund USD	Global Equity Income Fund USD	Global Government Bond Fund USD	Global High Yield Bond Fund USD	Global Inflation Linked Bond Fund USD
Assets												
Securities portfolio at cost		637,790,395	236,110,606	6,050,396,032	16,573,126	921,997,204	12,420,844,446	1,630,603,465	791,433,094	1,013,628,201	1,816,136,225	183,558,405
Unrealised appreciation/(depreciation)		150,950,826	(9,403,225)	(50,365,404)	2,222,512	6,136,367	1,714,799,435	46,439,689	168,275,604	(17,524,056)	(11,183,227)	(3,591,235)
Securities portfolio at market value	2(a)	788,741,221	226,707,381	6,000,030,628	18,795,638	928,133,571	14,135,643,881	1,677,043,154	959,708,698	996,104,145	1,804,952,998	179,967,170
Cash at bank	2(a)	13,110,907	3,156,280	605,650,809	478,546	51,590,600	967,205,284	75,428,854	15,717,358	35,634,957	42,271,639	1,709,363
Due from broker	14	-	-	116,074,210	-	-	45,294,500	8,204,068	-	2,563,725	3,163,000	1,095,912
Interest and dividends receivable	2(a)	1,547,180	88,646	37,952,229	12,925	824,834	58,798,869	23,101,084	1,440,978	7,270,839	29,487,688	603,808
Receivable for investments sold	2(a)	2,373,099	707,727	1,123,030,527*	-	-	12,788,579*	12,940,243	-	6,810,397	548,118	272,566*
Receivable for Fund shares subscribed	2(a)	375,406	16,568	5,746,388	8,533	236,917	8,605,310	5,251,948	258,159	1,935,558	1,881,495	61,148
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	4,174,424	-	-	22,437,012	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	765,533	-	-	2,737,696	77,199,634	14,757,753	2,458,582	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	1,042,555,219	-	-	67,902,383	-	-	-	-	5,973,681
Market value / unrealised appreciation on swaps	2(c)	-	-	-	-	-	37,375,171	-	-	2,100,358	3,548,488	305,507
Market value of purchased options/swaptions	2(c)	-	-	19,221,521	-	-	73,913,500	105,583	-	831,018	-	241,219
Other assets	2(a,c)	4,477,114	1,909	22,186,618	977	4,133	1,818,939	-	380,587	16,725	6,879	277
Total assets		810,624,927	231,444,044	8,976,622,573	19,296,619	983,527,751	15,508,983,062	1,816,832,687	979,964,362	1,053,267,722	1,885,860,305	190,230,651
Liabilities												
Cash owed to bank	2(a)	-	778,568	1,406,945	-	148,663	8,880,701	-	14	28,616	-	-
Due to broker	14	-	-	32,075,898	-	-	45,126,858	205,520	-	3,848,082	3,484,187	457,205
Income distribution payable	2(a)	246,340	18	4,345,329	-	5,986	29,681,322	1,420,208	695,224	350,412	7,004,417	402
Payable for investments purchased	2(a)	5,489,022	284,472	2,231,359,812*	-	-	110,074,873*	32,203,025	-	38,345,547	5,324,218	5,940,991*
Payable for Fund shares redeemed	2(a)	1,993,884	381,333	29,527,223	-	2,369,327	22,610,836	1,818,000	1,208,126	15,610,209	498,648	1,623,689
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	583,607	-	898,746	10,328	37,107
Open forward foreign exchange contracts	2(c)	637,195	-	58,805,718	-	-	-	-	-	3,070,861	1,960,420	492,480
Market value / unrealised depreciation on swaps	2(c)	-	-	15,808,747	-	-	-	3,908,757	-	-	-	-
Market value of written options/swaptions	2(c)	-	-	23,103,862	-	-	21,284,231	616,144	-	215,989	-	350,875
Other liabilities	4,5,6,7,8	901,548	303,140	6,684,946	9,743	1,322,500	20,504,584	5,423,912	1,152,216	872,433	1,369,463	205,356
Total liabilities		9,267,989	1,747,531	2,403,118,480	9,743	3,846,476	258,163,405	46,179,173	3,055,580	63,240,895	19,651,681	9,108,105
Total net assets		801,356,938	229,696,513	6,573,504,093	19,286,876	979,681,275	15,250,819,657	1,770,653,514	976,908,782	990,026,827	1,866,208,624	181,122,546

* Includes To Be Announced securities, see Note 2, for further details.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2024 continued

Fund Name	Note	Global Listed Infrastructure Fund ⁽²⁾ USD	Global Long- Horizon Equity Fund USD	Global Multi-Asset Income Fund USD	Global Unconstrained Equity Fund ⁽²⁾ USD	Impact Bond Fund EUR	India Fund USD	Japan Flexible Equity Fund JPY	Japan Small & MidCap Opportunities Fund JPY	Latin American Fund USD	Multi-Theme Equity Fund USD	MyMap Cautious Fund ⁽⁵⁾ USD
Assets												
Securities portfolio at cost		10,432,818	1,142,666,715	4,220,783,410	106,761,599	81,057,392	510,957,474	98,088,065,445	23,829,045,400	694,271,694	89,837,000	37,488,930
Unrealised appreciation/(depreciation)		1,126,927	267,567,363	121,995,103	1,283,492	(358,934)	114,365,156	6,904,456,955	2,346,096,700	(69,409,689)	9,508,575	1,125,858
Securities portfolio at market value	2(a)	11,559,745	1,410,234,078	4,342,778,513	108,045,091	80,698,458	625,322,630	104,992,522,400	26,175,142,100	624,862,005	99,345,575	38,614,788
Cash at bank	2(a)	129,862	4,426,573	292,902,226	253,526	679,223	14,062,228	1,328,010,831	604,277,055	11,552,131	136,331	115,987
Due from broker	14	-	-	3,346,321	-	84,556	-	-	-	-	-	-
Interest and dividends receivable	2(a)	22,785	1,393,727	34,795,372	23,599	795,981	570,586	150,385,979	54,725,087	5,455,568	1,801	752
Receivable for investments sold	2(a)	35,466	-	925,077	-	235,799	733,120	-	325,131,463	-	92,964	2,910,516
Receivable for Fund shares subscribed	2(a)	-	4,445,454	6,360,889	8,540,049	-	573,656	270,306,751	28,784,796	849,173	182,771	1,174,904
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	1,315,932	-	-	78,940	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	257	15,402,140	25,320	530,092	-	137,708,230	5,622,928	214,665	-	184,797
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value / unrealised appreciation on swaps	2(c)	-	-	433,830	-	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	666,263	-	-	-	-	-	-	-	-
Other assets	2(a,c)	5,997	59,894	1,677,836	10,621	-	-	108,892	464,764	14	29,215	5,326
Total assets		11,753,855	1,420,559,983	4,700,604,399	116,898,206	83,024,109	641,341,160	106,879,043,083	27,194,148,193	642,933,556	99,788,657	43,007,070
Liabilities												
Cash owed to bank	2(a)	-	-	3,801,098	-	-	-	-	-	-	-	-
Due to broker	14	-	-	1,310,000	-	-	-	-	-	-	-	-
Income distribution payable	2(a)	-	-	20,532,246	-	-	-	1,931,639	377,521	140,020	-	28,733
Payable for investments purchased	2(a)	84,414	-	105,365,516	8,519,451	1,660,488	4,028,194	-	137,418,441	-	-	3,862,278
Payable for Fund shares redeemed	2(a)	-	3,951,776	5,180,448	-	-	910,477	230,454,542	430,572,876	1,015,640	270,152	209,378
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	22,644	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	8,626	-	-	-	-	-	-	-	-	159,456	-
Market value / unrealised depreciation on swaps	2(c)	-	-	-	-	26,759	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	-	-	58,002	-	-	-	-	-	-	-	-
Other liabilities	4,5,6,7,8	7,691	2,194,351	9,981,175	88,751	(13,324)	20,279,218	111,436,982	41,978,188	1,125,764	142,554	40,762
Total liabilities		100,731	6,146,127	146,228,485	8,608,202	1,696,567	25,217,889	343,823,163	610,347,026	2,281,424	572,162	4,141,151
Total net assets		11,653,124	1,414,413,856	4,554,375,914	108,290,004	81,327,542	616,123,271	106,535,219,920	26,583,801,167	640,652,132	99,216,495	38,865,919

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2024 continued

Fund Name	Note	MyMap Growth Fund ⁽⁵⁾	MyMap Moderate Fund ⁽⁵⁾	Natural Resources Fund ⁽⁴⁾	Next Generation Health Care Fund	Next Generation Technology Fund	Nutrition Fund	Sustainable Asian Bond Fund	Sustainable Emerging Markets Blended Bond Fund	Sustainable Emerging Markets Bond Fund	Sustainable Emerging Markets Corporate Bond Fund	Sustainable Emerging Markets Local Currency Bond Fund
		USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD
Assets												
Securities portfolio at cost		19,395,400	18,396,472	302,463,762	21,490,849	1,744,271,068	154,542,357	102,177,690	42,556,823	376,170,791	39,558,884	549,814,646
Unrealised appreciation/(depreciation)		1,941,116	1,139,808	13,829,702	2,130,151	746,483,753	9,396,242	1,955,679	(2,175,202)	5,287,956	628,425	(16,519,597)
Securities portfolio at market value	2(a)	21,336,516	19,536,280	316,293,464	23,621,000	2,490,754,821	163,938,599	104,133,369	40,381,621	381,458,747	40,187,309	533,295,049
Cash at bank	2(a)	29,278	35,468	5,337,500	963,617	28,429,723	5,838,969	8,206,051	872,056	19,073,902	851,419	12,451,500
Due from broker	14	-	-	-	-	-	-	302,000	209,906	3,558,869	-	3,741,896
Interest and dividends receivable	2(a)	543	133	1,126,240	8,370	1,549,870	117,168	1,055,597	632,123	4,780,861	579,271	11,201,241
Receivable for investments sold	2(a)	1,868,496	1,421,016	181,850	13,106	65,246	-	-	-	1,207,695	-	1,841,645
Receivable for Fund shares subscribed	2(a)	6,860	6,125	71,602	34,571	601,183	37,991	-	211	222,137	26	165
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	17,680	-	379,947	1,536	7,774,139	216,514	-	394,464	9,067,951	212,630	2,969,074
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value / unrealised appreciation on swaps	2(c)	-	-	-	-	-	-	-	1,991	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	-	13,945	-	-	-	537,448
Other assets	2(a,c)	3,157	3,572	700,274	1,439	21,067	390,868	1,663	7,692	1,162	403	324,274
Total assets		23,262,530	21,002,594	324,090,877	24,643,639	2,529,196,049	170,540,109	113,712,625	42,500,064	419,371,324	41,831,058	566,362,292
Liabilities												
Cash owed to bank	2(a)	-	-	-	-	-	67,475	-	560	-	-	-
Due to broker	14	-	-	-	-	-	-	6,679	90,749	933,874	-	3,120,970
Income distribution payable	2(a)	73,947	50,173	2,850,275	-	2,931	5,965	60	-	56	-	-
Payable for investments purchased	2(a)	1,874,978	1,408,185	-	-	250,587	-	2,315,184	458,485	1,935,109	224,498	-
Payable for Fund shares redeemed	2(a)	2,507	13,881	639,978	-	11,870,352	261,717	-	110	916,017	-	183
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	190,141	5,578	116,555	781	-
Open forward foreign exchange contracts	2(c)	-	2,011	-	-	-	-	305,185	-	-	-	-
Market value / unrealised depreciation on swaps	2(c)	-	-	-	-	-	-	68,191	-	353,511	-	468,114
Market value of written options/swaptions	2(c)	-	-	-	-	-	-	7,701	-	-	-	-
Other liabilities	4,5,6,7,8	27,014	24,587	424,441	13,244	3,333,236	248,142	62,721	33,934	(438,221)	31,138	176,574
Total liabilities		1,978,446	1,498,837	3,914,694	13,244	15,457,106	583,299	2,955,862	589,416	3,816,901	256,417	3,765,841
Total net assets		21,284,084	19,503,757	320,176,183	24,630,395	2,513,738,943	169,956,810	110,756,763	41,910,648	415,554,423	41,574,641	562,596,451

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

Statement of Net Assets

as at 31 August 2024 continued

Fund Name	Note	Sustainable Energy Fund USD	Sustainable Fixed Income Global Opportunities Fund EUR	Sustainable Global Allocation Fund USD	Sustainable Global Bond Income Fund USD	Sustainable Global Dynamic Equity Fund ⁽⁴⁾ USD	Sustainable Global Infrastructure Fund USD	Sustainable World Bond Fund USD	Swiss Small & MidCap Opportunities Fund CHF	Systematic China A-Share Opportunities Fund USD	Systematic China Environmental Tech Fund USD	Systematic ESG Multi Allocation Credit Fund ⁽⁴⁾ USD
Assets												
Securities portfolio at cost		4,704,926,442	256,964,390	172,451,139	146,578,699	368,279,770	13,124,411	955,577,667	393,668,540	632,702,921	14,944,148	114,496,770
Unrealised appreciation/(depreciation)		470,843,160	(7,535,406)	21,503,096	1,496,584	70,606,980	385,393	(23,893,525)	123,534,433	(30,794,836)	(1,701,850)	5,338
Securities portfolio at market value	2(a)	5,175,769,602	249,428,984	193,954,235	148,075,283	438,886,750	13,509,804	931,684,142	517,202,973	601,908,085	13,242,298	114,502,108
Cash at bank	2(a)	107,847,737	40,253,485	29,045,051	10,534,666	8,788,292	401,601	23,461,532	1,005,696	10,008,293	153,573	1,493,408
Due from broker	14	-	3,785,731	552,884	322,609	-	-	7,519,649	-	-	-	-
Interest and dividends receivable	2(a)	6,061,742	1,295,829	598,922	1,836,723	256,818	24,043	8,489,136	6,917	32,562	5,649	1,627,960
Receivable for investments sold	2(a)	716,381	49,769,101*	58,060*	-	193,364	-	31,733,290*	-	-	-	-
Receivable for Fund shares subscribed	2(a)	1,746,013	2,167,125	39,482	276,484	576,095	6,855	352,729	432,002	183,516	-	-
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	182,337	12,519	-	-	417,860	-	-	-	4,747
Open forward foreign exchange contracts	2(c)	2,533,738	5,149,687	1,981,368	-	601,389	-	3,222,742	-	541,847	101	2,727,535
Market value of To Be Announced securities contracts	2(c)	-	38,807,841	15,470,880	19,582,848	-	-	54,442,048	-	-	-	-
Market value / unrealised appreciation on swaps	2(c)	-	-	567,704	194,751	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	830,210	889,500	38,653	1,854,127	-	731,620	-	-	-	-
Other assets	2(a,c)	3,551,049	16,389	21,693	5,865	42,255	10,592	38,203	34,079	843	2,929	2,881
Total assets		5,298,226,262	391,504,382	243,362,116	180,880,401	451,199,090	13,952,895	1,062,092,951	518,681,667	612,675,146	13,404,550	120,358,639
Liabilities												
Cash owed to bank	2(a)	1	158	306,000	-	60,725	-	141,384	-	611,120	-	-
Due to broker	14	-	709,287	673,314	214,370	-	-	2,299,836	-	-	-	-
Income distribution payable	2(a)	365,213	50	43	413,300	44,086	-	1,347,557	-	-	-	-
Payable for investments purchased	2(a)	-	93,616,174*	17,838,892*	20,294,964*	124,126	-	88,547,663*	-	-	-	262,617
Payable for Fund shares redeemed	2(a)	9,521,053	4,946	8,209	517	834,198	-	353,455	659,009	1,780,060	-	-
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	20,370	-	-	412,646	-	-	-	42,277	921	-
Open forward foreign exchange contracts	2(c)	-	-	-	745,583	-	-	-	-	-	-	-
Market value / unrealised depreciation on swaps	2(c)	-	152,930	-	-	-	-	4,637,099	-	-	-	-
Market value of written options/swaptions	2(c)	-	1,140,539	275,051	11,606	652,881	-	232,235	-	-	-	-
Other liabilities	4,5,6,7,8	7,915,862	374,757	249,310	113,510	571,081	12,327	558,930	560,005	555,041	12,689	25,346
Total liabilities		17,802,129	96,019,211	19,350,819	21,793,850	2,699,743	12,327	98,118,159	1,219,014	2,988,498	13,610	287,963
Total net assets		5,280,424,133	295,485,171	224,011,297	159,086,551	448,499,347	13,940,568	963,974,792	517,462,653	609,686,648	13,390,940	120,070,676

* Includes To Be Announced securities, see Note 2, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2024 continued

Fund Name	Note	Systematic Global Equity High Income Fund USD	Systematic Global Sustainable Income & Growth Fund USD	Systematic Sustainable Global SmallCap Fund USD	United Kingdom Fund GBP	US Basic Value Fund USD	US Dollar Bond Fund USD	US Dollar High Yield Bond Fund USD	US Dollar Reserve Fund USD	US Dollar Short Duration Bond Fund USD	US Flexible Equity Fund USD	US Government Mortgage Impact Fund USD
Assets												
Securities portfolio at cost		5,202,566,699	86,506,106	258,908,981	153,787,213	724,243,089	526,670,618	1,946,455,128	349,926,823	1,544,825,431	1,726,273,370	133,840,388
Unrealised appreciation/(depreciation)		642,538,465	5,207,427	17,636,431	35,635,910	81,391,954	(18,411,168)	7,227,996	167,665	1,206,222	554,844,710	(13,483,110)
Securities portfolio at market value	2(a)	5,845,105,164	91,713,533	276,545,412	189,423,123	805,635,043	508,259,450	1,953,683,124	350,094,488	1,546,031,653	2,281,118,080	120,357,278
Cash at bank	2(a)	539,029,892	7,165,186	5,532,935	538,111	37,619,156	39,632,812	58,003,826	207,923,069	27,618,296	49,536,990	316,833
Due from broker	14	9,530,000	-	-	-	-	2,252,943	4,237,000	-	2,640,749	-	-
Interest and dividends receivable	2(a)	7,657,475	61,570	322,095	1,084,722	1,378,607	4,009,375	30,412,637	1,305,098	14,020,631	1,822,978	507,064
Receivable for investments sold	2(a)	-	-	32,166	858,528	-	37,285,272*	-	-	2,787	-	19,497,144*
Receivable for Fund shares subscribed	2(a)	72,159,626	4,457,754	329,943	120,255	3,468,152	2,155,010	7,864,161	3,435,719	3,096,499	2,794,896	146,033
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	30,947,338	89,602	169,569	-	-	-	960	-	240,802	-	-
Open forward foreign exchange contracts	2(c)	19,186,402	172,070	2,796	-	371,779	290,629	870,278	892,499	-	1,529,506	283,985
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	34,459,880	-	-	-	-	12,216,665
Market value / unrealised appreciation on swaps	2(c)	12,588,039	135,441	-	-	-	1,004,429	6,284,350	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	660,842	-	-	-	-	-
Other assets	2(a,c)	8,049,415	27,027	185,381	34,910	161,370	7,851	13,707	87	-	169,278	-
Total assets		6,544,253,351	103,822,183	283,120,297	192,059,649	848,634,107	630,018,493	2,061,370,043	563,650,960	1,593,651,417	2,336,971,728	153,325,002
Liabilities												
Cash owed to bank	2(a)	1,841,804	-	39,595	33,942	1,886,897	-	-	-	-	3,222,565	412
Due to broker	14	2,976,000	41,000	-	-	-	1,589,617	6,335,200	-	102,224	-	-
Income distribution payable	2(a)	86,050,318	468,871	-	457,348	133,158	246,865	6,536,492	-	449,847	-	20,500
Payable for investments purchased	2(a)	-	935,000	51,576	-	-	76,354,340*	31,636,547	-	2,036,402	-	31,631,648*
Payable for Fund shares redeemed	2(a)	19,746,370	29,817	66,243	1,017,032	510,945	398,321	2,759,474	9,964,468	975,538	21,042,554	368,571
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	310,021	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	-	-	-	-	-	-	-	2,369,979	-	-
Market value / unrealised depreciation on swaps	2(c)	-	-	-	-	-	-	-	-	933,684	-	-
Market value of written options/swaptions	2(c)	60,473,691	427,644	-	-	-	1,262,673	-	-	-	-	-
Other liabilities	4,5,6,7,8	6,032,730	112,828	993,471	280,090	1,059,112	604,840	1,852,738	279,732	965,739	2,255,041	59,184
Total liabilities		177,120,913	2,015,160	1,150,885	1,788,412	3,590,112	80,766,677	49,120,451	10,244,200	7,833,413	26,520,160	32,080,315
Total net assets		6,367,132,438	101,807,023	281,969,412	190,271,237	845,043,995	549,251,816	2,012,249,592	553,406,760	1,585,818,004	2,310,451,568	121,244,687

* Includes To Be Announced securities, see Note 2, for further details.

Statement of Net Assets

as at 31 August 2024 continued

Fund Name	Note	US Growth Fund USD	US Mid-Cap Value Fund USD	US Sustainable Equity Fund USD	World Energy Fund USD	World Financials Fund USD	World Gold Fund USD	World Healthscience Fund USD	World Mining Fund USD	World Real Estate Securities Fund USD	World Technology Fund USD
Assets											
Securities portfolio at cost		280,727,635	251,758,631	4,876,159	1,886,882,413	1,294,924,603	3,413,032,401	11,073,612,487	3,795,412,924	128,333,029	6,804,894,671
Unrealised appreciation/(depreciation)		191,497,794	22,714,874	1,337,532	352,197,126	247,919,044	884,487,435	4,087,438,225	912,123,536	12,146,997	5,325,844,159
Securities portfolio at market value	2(a)	472,225,429	274,473,505	6,213,691	2,239,079,539	1,542,843,647	4,297,519,836	15,161,050,712	4,707,536,460	140,480,026	12,130,738,830
Cash at bank	2(a)	1,692,089	10,785,235	35,266	19,356,597	43,906,734	62,352,812	28,631,924	80,877,555	6,080,249	86,871
Due from broker	14	-	-	-	-	-	-	-	-	-	-
Interest and dividends receivable	2(a)	132,956	316,856	2,734	9,477,895	2,958,881	8,490,859	15,092,640	17,659,949	248,729	4,143,065
Receivable for investments sold	2(a)	-	-	-	-	-	-	-	4,727,619	1,593,276	-
Receivable for Fund shares subscribed	2(a)	577,103	1,351,769	-	3,781,624	1,538,780	7,337,045	21,655,641	2,691,948	53,606	26,394,771
Unrealised appreciation on:											
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	300,895	-	-	2,488,003	701,180	5,518,685	8,987,087	3,351,609	129,961	9,770,511
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-
Market value / unrealised appreciation on swaps	2(c)	-	-	-	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	-	-	-	-	-
Other assets	2(a,c)	6	45,894	396	11,939	1,387,466	-	3,045,954	21,852	11,086	-
Total assets		474,928,478	286,973,259	6,252,087	2,274,195,597	1,593,336,688	4,381,219,237	15,238,463,958	4,816,866,992	148,596,933	12,171,134,048
Liabilities											
Cash owed to bank	2(a)	209,926	61,563	-	5,960,785	1,596,464	26,400,943	-	5,347,832	-	50,425,228
Due to broker	14	-	-	-	-	120,000	-	-	-	-	-
Income distribution payable	2(a)	-	-	-	1,486,219	194,981	60,438	173,443	2,247,668	22,158	996,665
Payable for investments purchased	2(a)	-	-	-	-	1,024	-	-	-	-	-
Payable for Fund shares redeemed	2(a)	1,337,310	1,043,491	-	7,148,263	3,884,957	14,325,511	17,091,441	6,919,731	6,459,383	21,223,783
Unrealised depreciation on:											
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	4,778	-	-	-	-	-	-	-	-
Market value / unrealised depreciation on swaps	2(c)	-	-	-	-	189,406	-	-	-	-	-
Market value of written options/swaptions	2(c)	-	-	-	-	-	-	-	-	-	-
Other liabilities	4,5,6,7,8	690,319	362,522	4,386	7,291,425	3,141,554	9,858,503	21,156,991	7,652,611	146,574	16,175,171
Total liabilities		2,237,555	1,472,354	4,386	21,886,692	9,128,386	50,645,395	38,421,875	22,167,842	6,628,115	88,820,847
Total net assets		472,690,923	285,500,905	6,247,701	2,252,308,905	1,584,208,302	4,330,573,842	15,200,042,083	4,794,699,150	141,968,818	12,082,313,201

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Three Year Summary of Net Asset Values

as at 31 August 2024

	Currency	31 August 2024	31 August 2023	31 August 2022
Asian Dragon Fund				
Total net assets	USD	732,074,105	783,596,715	865,199,577
Net asset value per:				
A Class distributing (A) UK reporting fund share	USD	43.68	41.96	36.33
A Class non-distributing share	USD	45.95	43.95	43.92
A Class non-distributing share AUD hedged	AUD	13.87	13.52	13.96
A Class non-distributing share CHF hedged	CHF	11.97	11.87	12.48
A Class non-distributing share EUR hedged	EUR	12.46	12.14	12.62
A Class non-distributing share PLN hedged	PLN	125.82	120.54	118.58
A Class non-distributing share SGD hedged	SGD	13.43	13.09	13.36
C Class non-distributing share	USD	32.76	31.72	32.10
D Class distributing (A) UK reporting fund share	USD	44.08	42.34	36.65
D Class non-distributing share	USD	52.03	49.39	48.99
D Class non-distributing share AUD hedged	AUD	21.39	20.70	21.21
D Class non-distributing share CHF hedged	CHF	12.80	12.60	13.15
D Class non-distributing share EUR hedged	EUR	13.34	12.90	13.31
E Class non-distributing share	USD	41.11	39.51	39.68
I Class distributing (A) share	USD	12.74	12.23	12.30
I Class distributing (A) UK reporting fund share	USD	12.72	12.22	10.58
I Class non-distributing share	USD	14.13	13.38	13.24
I Class non-distributing share AUD hedged	AUD	10.52	10.15	10.38
X Class distributing (A) UK reporting fund share	USD	41.83	40.15	34.76
X Class non-distributing share	USD	59.58	55.98	54.97
Asian Growth Leaders Fund				
Total net assets	USD	475,258,616	590,489,089	838,847,579
Net asset value per:				
A Class non-distributing share AUD hedged	AUD	12.83	12.12	12.56
A Class non-distributing share CHF hedged	CHF	11.29	10.84	11.44
A Class non-distributing share EUR hedged	EUR	11.81	11.14	11.63
A Class non-distributing share SGD hedged	SGD	13.87	13.08	13.41
A Class non-distributing UK reporting fund share	USD	20.06	18.59	16.08
D Class distributing (M) share	USD	9.43	8.75	8.80
D Class non-distributing share CHF hedged	CHF	12.08	11.51	12.06
D Class non-distributing share EUR hedged	EUR	12.64	11.84	12.27
D Class non-distributing share SGD hedged	SGD	10.20	9.55	9.72
D Class non-distributing UK reporting fund share	USD	21.57	19.84	17.03
E Class non-distributing share	USD	24.05	22.39	22.60
I Class distributing (A) UK reporting fund share	USD	9.73	9.02	7.81
I Class distributing (Q) share	USD	13.89	12.88	13.01
I Class non-distributing share	USD	15.70	14.40	14.32
S Class non-distributing share	USD	12.05	11.07	11.02
S Class non-distributing share CHF hedged	CHF	10.29	9.78	10.24
S Class non-distributing share EUR hedged	EUR	10.57	9.88	10.22
S Class non-distributing share GBP hedged	GBP	11.27	10.40	10.58
S Class non-distributing share SGD hedged	SGD	11.42	10.68	10.85
X Class non-distributing share	USD	24.74	22.53	22.23

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Asian High Yield Bond Fund				
Total net assets	USD	1,441,331,006	1,514,907,587	2,117,939,025
Net asset value per:				
A Class distributing (Q) share	USD	6.36	5.75	6.54
A Class distributing (R) (M) (G) share AUD hedged	AUD	5.36	4.95	5.76
A Class distributing (R) (M) (G) share EUR hedged	EUR	5.36	4.94	5.73
A Class distributing (R) (M) (G) share GBP hedged	GBP	5.45	5.02	5.77
A Class distributing (R) (M) (G) share HKD hedged	HKD	53.97	50.11	58.21
A Class distributing (R) (M) (G) share SGD hedged	SGD	5.90	5.56	6.48
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	52.90	49.26	59.22
A Class distributing (S) (M) (G) share	USD	4.99	4.62	5.33
A Class non-distributing share	USD	8.92	7.47	7.81
A Class non-distributing share AUD hedged	AUD	7.80	6.62	7.10
A Class non-distributing share EUR hedged	EUR	7.58	6.46	6.97
A Class non-distributing share GBP hedged	GBP	7.97	6.70	7.09
A Class non-distributing share HKD hedged	HKD	80.77	68.37	72.45
A Class non-distributing share SGD hedged	SGD	8.77	7.47	7.95
D Class distributing (M) UK reporting fund share EUR hedged	EUR	5.31	4.87	5.74
D Class distributing (M) UK reporting fund share GBP hedged	GBP	6.14	5.56	6.42
D Class distributing (S) (M) (G) share	USD	5.32	4.90	5.62
D Class non-distributing share	USD	9.21	7.67	7.98
D Class non-distributing UK reporting fund share EUR hedged	EUR	7.18	6.09	6.54
D Class non-distributing UK reporting fund share GBP hedged	GBP	7.78	6.51	6.86
E Class distributing (Q) share EUR hedged	EUR	4.72	4.34	5.10
E Class non-distributing share	USD	10.61	8.93	9.39
E Class non-distributing share EUR hedged	EUR	7.33	6.27	6.81
I Class distributing (S) (M) (G) share	USD	5.47	5.03	5.76
I Class non-distributing share	USD	7.44	6.18	6.43
I Class non-distributing UK reporting fund share EUR hedged	EUR	7.01	5.94	6.37
X Class non-distributing share	USD	9.63	7.97	8.24
Asian Multi-Asset Income Fund				
Total net assets	USD	99,410,328	69,591,926	73,282,472
Net asset value per:				
A Class distributing (S) (M) (G) share	USD	7.79	7.54	8.17
A Class distributing (S) (M) (G) share AUD hedged	AUD	9.91	9.77	-
A Class distributing (S) (M) (G) share CAD hedged	CAD	10.01	9.77	-
A Class distributing (S) (M) (G) share CNH hedged	CNH	98.29	97.52	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	9.90	9.77	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	10.04	9.78	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	7.30	7.15	7.85
A Class distributing (S) (M) (G) share JPY hedged	JPY	952	974	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.14	7.05	7.77
A Class non-distributing share	USD	13.53	12.10	12.16
I Class non-distributing share	USD	14.64	12.98	12.93
X Class non-distributing share	USD	15.61	13.73	13.59
Asian Sustainable Equity Fund				
Total net assets	USD	9,578,477	8,395,240	4,576,810
Net asset value per:				
A Class non-distributing share	USD	9.74	8.96	9.08
D Class non-distributing UK reporting fund share	USD	9.94	9.07	7.86
E Class non-distributing share	USD	10.72	9.92	10.09
I Class non-distributing UK reporting fund share	USD	10.00	9.11	7.86
X Class non-distributing UK reporting fund share	USD	10.17	9.19	7.88
ZI Class non-distributing share	USD	9.97	9.06	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Asian Tiger Bond Fund				
Total net assets	USD	2,176,334,760	2,794,010,377	3,526,988,067
Net asset value per:				
A Class distributing (D) share	USD	10.10*	9.52	10.00
A Class distributing (M) share	USD	10.11*	9.52	10.01
A Class distributing (M) share AUD hedged	AUD	8.14*	7.77	8.33
A Class distributing (M) share EUR hedged	EUR	6.59*	6.32	6.85
A Class distributing (M) share HKD hedged	HKD	8.44*	8.04	8.56
A Class distributing (M) share NZD hedged	NZD	8.84*	8.35	8.84
A Class distributing (M) share SGD hedged	SGD	7.58*	7.27	7.75
A Class distributing (R) (M) (G) share AUD hedged	AUD	8.11*	7.69	8.22
A Class distributing (R) (M) (G) share CAD hedged	CAD	7.85*	7.45	7.95
A Class distributing (R) (M) (G) share CNH hedged	CNH	70.80*	67.17	74.09
A Class distributing (R) (M) (G) share NZD hedged	NZD	8.59*	8.14	8.65
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	77.56*	73.46	78.77
A Class distributing (S) (M) (G) share	USD	8.41*	7.97	8.48
A Class distributing (S) (M) (G) share CNH hedged	CNH	101.30*	98.50	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	6.49*	6.28	6.89
A Class distributing (S) (M) (G) share GBP hedged	GBP	5.07*	4.84	5.22
A Class distributing (S) (M) (G) share HKD hedged	HKD	60.96*	58.52	63.01
A Class distributing (S) (M) (G) share SGD hedged	SGD	6.61*	6.39	6.89
A Class distributing (T) share	USD	10.56*	-	-
A Class non-distributing share	USD	40.89*	36.64	36.96
A Class non-distributing share EUR hedged	EUR	9.25*	8.44	8.78
A Class non-distributing share HKD hedged	HKD	85.09*	77.11	78.77
A Class non-distributing share SGD hedged	SGD	12.73*	11.62	11.89
C Class distributing (D) share	USD	10.24*	9.65	10.14
C Class non-distributing share	USD	30.08*	27.29	27.87
D Class distributing (A) UK reporting fund share GBP hedged	GBP	7.35*	6.94	7.40
D Class distributing (M) share	USD	10.12*	9.53	10.02
D Class distributing (M) share HKD hedged	HKD	8.45*	8.05	8.57
D Class distributing (M) share SGD hedged	SGD	7.45*	7.15	7.62
D Class distributing (S) (M) (G) share	USD	9.00*	8.49	8.99
D Class non-distributing share	USD	13.93*	12.42	12.47
D Class non-distributing share EUR hedged	EUR	11.01*	10.00	10.34
D Class non-distributing share SGD hedged	SGD	12.58*	11.43	11.63
E Class non-distributing share	USD	36.63*	32.99	33.44
E Class non-distributing share EUR hedged	EUR	9.47*	8.68	9.07
I Class distributing (A) UK reporting fund share GBP hedged	GBP	7.35*	6.94	7.41
I Class distributing (M) share	USD	8.77*	8.26	8.68
I Class distributing (Q) share EUR hedged	EUR	6.69*	6.41	6.93
I Class non-distributing share	USD	12.43*	11.06	11.09
I Class non-distributing share EUR hedged	EUR	9.85*	8.93	9.23
I Class non-distributing share SGD hedged	SGD	9.91*	8.99	9.13
I Class non-distributing UK reporting fund share CHF hedged	CHF	9.13*	8.49	8.89
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	7.56*	7.15	7.62
SR Class distributing (M) UK reporting fund share	USD	7.78*	7.33	6.64
SR Class non-distributing UK reporting fund share	USD	9.07*	8.08	6.98
SR Class non-distributing UK reporting fund share EUR hedged	EUR	8.47*	7.68	7.94
X Class distributing (M) share	USD	8.44*	7.95	8.34
X Class non-distributing share	USD	10.89*	9.64	9.61
X Class non-distributing share EUR hedged	EUR	9.68*	8.73	8.97

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Brown To Green Materials Fund				
Total net assets	USD	83,202,534	20,423,202	-
Net asset value per:				
A Class non-distributing share	USD	10.81	10.14	-
AI Class non-distributing share	USD	11.54	10.82	-
D Class non-distributing UK reporting fund share	USD	10.92	10.15	-
E Class non-distributing UK reporting fund share	USD	11.46	10.81	-
I Class non-distributing UK reporting fund share	USD	10.95	10.17	-
X Class non-distributing UK reporting fund share	USD	11.05	10.18	-
Z Class non-distributing UK reporting fund share	USD	10.97	10.16	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
China Bond Fund				
Total net assets	CNH	18,405,978,388	26,253,457,860	38,725,399,779
Net asset value per:				
A Class distributing (M) share	CNH	64.95	63.52	66.63
A Class distributing (R) (M) (G) share HKD hedged	HKD	100.84	99.74	-
A Class distributing (R) (M) (G) share USD hedged	USD	10.11	9.99	-
A Class distributing (S) (M) (G) share	CNH	86.80	86.27	91.84
A Class distributing (S) (M) (G) share AUD hedged	AUD	8.00	7.89	8.34
A Class distributing (S) (M) (G) share EUR hedged	EUR	7.44	7.38	7.87
A Class distributing (S) (M) (G) share HKD hedged	HKD	80.04	78.88	83.14
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.12	8.06	8.48
A Class distributing (S) (M) (G) share USD hedged	USD	8.40	8.18	8.51
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	CAD	8.10	7.94	8.31
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	8.02	7.84	8.25
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	NZD	8.19	7.98	8.34
A Class distributing (T) share USD hedged	USD	10.17	-	-
A Class non-distributing share	CNH	104.94	99.03	99.95
A Class non-distributing share JPY hedged	JPY	895	877	911
A Class non-distributing share SGD hedged	SGD	10.56	9.94	-
A Class non-distributing UK reporting fund share USD hedged	USD	10.72	9.92	9.79
AI Class non-distributing share	CNH	83.74	79.01	79.79
AI Class non-distributing share EUR hedged	EUR	10.13	9.53	9.64
C Class non-distributing share	CNH	89.55	85.56	87.41
D Class distributing (A) UK reporting fund share GBP hedged	GBP	8.63	8.29	8.58
D Class distributing (M) share	CNH	65.20	63.80	66.92
D Class distributing (S) (M) (G) share	CNH	84.26	83.50	88.65
D Class distributing (S) (M) (G) share SGD hedged	SGD	8.37	8.27	8.66
D Class distributing (S) (M) (G) share USD hedged	USD	8.36	8.11	8.42
D Class non-distributing share	CNH	106.50	100.16	100.73
D Class non-distributing share SGD hedged	SGD	10.60	9.95	-
D Class non-distributing UK reporting fund share EUR hedged	EUR	9.91	9.29	9.36
D Class non-distributing UK reporting fund share USD hedged	USD	10.64	9.81	9.65
E Class distributing (Q) share	CNH	73.16	71.59	75.02
E Class distributing (Q) share EUR hedged	EUR	8.29	8.08	8.49
E Class distributing (R) (M) (G) share EUR hedged	EUR	8.40	8.29	8.69
E Class non-distributing share	CNH	127.58	121.01	122.72
E Class non-distributing share EUR hedged	EUR	10.19	9.63	9.80
I Class distributing (A) UK reporting fund share GBP hedged	GBP	8.63	8.29	8.58
I Class distributing (M) share	CNH	63.01	61.62	64.64
I Class distributing (Q) share EUR hedged	EUR	8.38	8.18	8.58
I Class distributing (S) (M) (G) share	CNH	87.97	87.03	92.25
I Class distributing (S) (M) (G) share SGD hedged	SGD	8.41	8.30	8.68
I Class distributing (S) (M) (G) share USD hedged	USD	8.86	8.59	8.89
I Class non-distributing share	CNH	134.56	126.37	126.88
I Class non-distributing UK reporting fund share EUR hedged	EUR	9.97	9.33	9.39
I Class non-distributing UK reporting fund share USD hedged	USD	10.72	9.87	9.69
S Class non-distributing share EUR hedged	EUR	10.61	9.94	-
S Class non-distributing share USD hedged	USD	10.82	9.97	-
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	8.79	8.45	8.74
SR Class distributing (M) UK reporting fund share	CNH	57.84	56.53	7.41
SR Class distributing (S) (M) (G) UK reporting fund share	CNH	88.37	87.42	11.54
SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	EUR	8.54	8.43	8.95
SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	HKD	87.82	86.16	90.15
SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	8.79	8.68	9.06
SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	USD	9.05	8.76	9.06
SR Class non-distributing UK reporting fund share	CNH	101.78	95.61	12.00
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.69	9.08	9.14
SR Class non-distributing UK reporting fund share USD hedged	USD	10.28	9.47	9.30
X Class distributing (M) share	CNH	64.35	62.93	65.95
X Class non-distributing share	CNH	85.52	79.96	80.03
X Class non-distributing share USD hedged	USD	11.14	10.22	9.99

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
China Flexible Equity Fund⁽¹⁾				
Total net assets	USD	15,877,806[◇]	21,870,838	22,576,970
Net asset value per:				
A Class non-distributing share	USD	6.47 [◇]	6.93	7.91
A Class non-distributing share EUR hedged	EUR	5.44 [◇]	5.86	6.96
AI Class non-distributing share EUR hedged	EUR	6.07 [◇]	6.54	7.76
D Class non-distributing share	USD	6.76 [◇]	7.24	8.19
D Class non-distributing share EUR hedged	EUR	6.23 [◇]	6.70	7.90
E Class distributing (Q) share EUR hedged	EUR	5.04 [◇]	5.43	6.49
E Class non-distributing share	USD	7.41 [◇]	7.94	9.10
E Class non-distributing share EUR hedged	EUR	5.29 [◇]	5.70	6.80
I Class non-distributing share	USD	6.89 [◇]	7.37	8.32
I Class non-distributing share EUR hedged	EUR	6.29 [◇]	6.76	7.95
X Class non-distributing share	USD	7.19 [◇]	7.69	8.62
Z Class non-distributing share	USD	6.87 [◇]	7.35	8.30
China Fund				
Total net assets	USD	844,994,538	1,020,332,702	1,153,645,347
Net asset value per:				
A Class distributing (A) UK reporting fund share GBP hedged	GBP	11.74	12.02	14.34
A Class distributing (T) share	USD	9.61	10.58	-
A Class non-distributing share	USD	14.90	15.08	17.56
A Class non-distributing share AUD hedged	AUD	11.07	11.38	13.84
A Class non-distributing share CNH hedged	CNH	95.03	98.59	120.21
A Class non-distributing share EUR hedged	EUR	11.13	11.46	13.92
A Class non-distributing share HKD	HKD	15.18	15.46	18.02
A Class non-distributing share SGD hedged	SGD	12.42	12.79	15.29
AI Class non-distributing share EUR hedged	EUR	6.61	6.80	8.27
C Class non-distributing share	USD	12.14	12.44	14.67
D Class distributing (A) UK reporting fund share GBP hedged	GBP	11.94	12.23	14.60
D Class non-distributing share	USD	16.67	16.74	19.35
D Class non-distributing share EUR hedged	EUR	12.18	12.44	15.00
D Class non-distributing share HKD	HKD	129.53	130.86	151.47
D Class non-distributing share SGD hedged	SGD	13.59	13.89	16.47
D Class non-distributing UK reporting fund share GBP hedged	GBP	8.95	9.01	10.66
E Class non-distributing share EUR hedged	EUR	10.30	10.65	13.01
I Class non-distributing share	USD	17.28	17.31	19.96
I Class non-distributing share EUR hedged	EUR	6.91	7.03	8.46
X Class non-distributing share	USD	17.28	17.18	19.66
China Impact Fund				
Total net assets	USD	12,778,695	25,802,680	30,463,840
Net asset value per:				
A Class non-distributing share	USD	6.96	8.90	11.35
AI Class non-distributing share EUR hedged	EUR	5.49	7.15	9.47
D Class non-distributing share	USD	7.21	9.15	11.58
D Class non-distributing share EUR hedged	EUR	5.66	7.33	9.62
E Class non-distributing share EUR hedged	EUR	5.38	7.04	9.37
I Class non-distributing share	USD	7.30	9.24	11.66
I Class non-distributing share EUR hedged	EUR	5.73	7.39	9.68
X Class non-distributing share	USD	7.57	9.51	11.92

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

⁽¹⁾ Fund terminated during the year, see Note 1, for further details.

[◇] The Total net assets and Net asset value per share class have been disclosed for the final valuation date of 7 November 2023.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
China Innovation Fund				
Total net assets	USD	23,484,283	20,782,256	20,651,662
Net asset value per:				
A Class non-distributing share	USD	10.75	9.91	10.18
A Class non-distributing share CNH hedged	CNH	100.89	95.30	101.64
D Class non-distributing UK reporting fund share	USD	10.96	10.01	8.79
D Class non-distributing UK reporting fund share CNH hedged	CNH	102.82	96.33	101.89
E Class non-distributing share	USD	11.04	10.22	10.56
I Class non-distributing UK reporting fund share	USD	11.01	10.04	8.80
X Class non-distributing UK reporting fund share	USD	11.19	10.13	8.81
China Multi-Asset Fund				
Total net assets	USD	19,029,926	19,507,301	-
Net asset value per:				
A Class distributing (T) share	USD	8.74	9.68	-
A Class distributing (T) share CNH hedged	CNH	85.19	96.26	-
A Class distributing (T) share HKD hedged	HKD	87.00	96.73	-
A Class non-distributing share	USD	9.33	9.73	-
E Class non-distributing share EUR hedged	EUR	9.68	-	-
I Class non-distributing share	USD	9.43	9.74	-
X Class non-distributing share	USD	9.51	9.75	-
China Onshore Bond Fund				
Total net assets	CNH	739,541,268	760,119,352	-
Net asset value per:				
A Class distributing (R) (M) (G) share HKD hedged	HKD	100.99	100.59	-
A Class distributing (R) (M) (G) share USD hedged	USD	10.13	10.09	-
A Class distributing (S) (M) (G) UK reporting fund share	CNH	98.00	97.61	-
A Class non-distributing UK reporting fund share	CNH	104.62	100.86	-
E Class non-distributing share	CNH	76.37	73.96	-
E Class non-distributing share EUR hedged	EUR	10.47	10.11	-
I Class non-distributing share EUR hedged	EUR	10.65	10.17	-
I Class non-distributing UK reporting fund share	CNH	106.01	101.52	-
X Class non-distributing UK reporting fund share	CNH	107.07	102.02	-
X Class non-distributing UK reporting fund share USD hedged	USD	11.15	10.42	-
ZI Class distributing (R) (M) (G) share USD hedged	USD	10.18	10.04	-
ZI Class non-distributing share	CNH	106.81	102.17	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Circular Economy Fund				
Total net assets	USD	1,281,289,350	1,663,241,692	1,796,330,423
Net asset value per:				
A Class distributing (A) UK reporting fund share	USD	9.55	8.30	6.47
A Class distributing (Q) (G) share	USD	8.88	-	-
A Class distributing (T) share	USD	10.67	9.96	-
A Class distributing (T) share AUD hedged	AUD	10.38	9.86	-
A Class distributing (T) share CNH hedged	CNH	102.98	97.95	-
A Class distributing (T) share HKD hedged	HKD	105.36	99.07	-
A Class non-distributing share	USD	14.22	12.36	11.19
A Class non-distributing share AUD hedged	AUD	9.88	8.77	8.15
A Class non-distributing share CAD hedged	CAD	10.22	8.98	8.22
A Class non-distributing share CNH hedged	CNH	102.29	91.16	85.07
A Class non-distributing share EUR hedged	EUR	9.66	8.58	8.05
A Class non-distributing share GBP hedged	GBP	10.07	8.83	8.18
A Class non-distributing share HKD hedged	HKD	102.66	90.23	82.64
A Class non-distributing share NZD hedged	NZD	10.16	8.90	8.20
A Class non-distributing share SGD hedged	SGD	12.53	11.11	10.23
AI Class non-distributing share	USD	15.35	13.34	12.08
C Class non-distributing share	USD	12.27	10.80	-
D Class non-distributing share	USD	14.79	12.75	11.45
D Class non-distributing UK reporting fund share GBP hedged	GBP	13.23	11.51	10.57
E Class non-distributing share	USD	13.87	12.12	11.02
I Class distributing (A) UK reporting fund share	USD	14.70	12.74	9.92
I Class non-distributing share	USD	15.00	12.89	11.55
I Class non-distributing share JPY hedged	JPY	1,371	1,245	1,181
SR Class distributing (A) UK reporting fund share	USD	10.62	9.20	7.17
SR Class non-distributing UK reporting fund share	USD	10.86	9.35	7.23
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.93	8.74	8.12
X Class non-distributing share	USD	15.51	13.24	11.78
Z Class non-distributing share	USD	15.03	12.92	11.56
Climate Action Equity Fund				
Total net assets	USD	4,835,585	4,565,916	4,083,788
Net asset value per:				
A Class non-distributing share	USD	8.60	8.31	8.01
AI Class non-distributing share	USD	9.72	9.38	9.05
C Class non-distributing share	USD	10.34	10.12	9.91
D Class non-distributing share	USD	8.79	8.42	8.05
E Class non-distributing share	USD	9.59	9.32	9.02
I Class non-distributing share	USD	8.86	8.46	8.07
X Class non-distributing share	USD	9.02	8.56	8.11
Climate Transition Multi-Asset Fund⁽⁵⁾				
Total net assets	EUR	49,535,918	45,540,524	47,930,052
Net asset value per:				
A Class distributing (R) (M) (G) share USD hedged	USD	9.16	8.70	9.45
A Class non-distributing share	EUR	9.49	8.82	9.47
AI Class non-distributing share	EUR	9.51	8.83	9.48
C Class non-distributing share	EUR	9.19	8.65	9.39
D Class non-distributing share	EUR	9.65	8.92	9.52
E Class non-distributing share	EUR	9.37	8.75	9.44
I Class non-distributing share	EUR	9.71	8.96	9.53
X Class non-distributing share	EUR	9.88	9.05	9.58

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Continental European Flexible Fund				
Total net assets	EUR	6,149,820,745	5,321,200,206	5,070,548,567
Net asset value per:				
A Class distributing (A) share	EUR	44.98	38.94	32.83
A Class distributing (A) UK reporting fund share	EUR	44.66	38.66	28.10
A Class distributing (A) UK reporting fund share GBP hedged	GBP	44.28	37.93	31.53
A Class non-distributing share	EUR	46.11	39.92	33.59
A Class non-distributing share USD hedged	USD	26.71	22.71	18.53
A Class non-distributing UK reporting fund share	EUR	46.11	39.92	28.94
AI Class non-distributing share	EUR	18.71	16.19	13.62
C Class non-distributing share	EUR	36.61	32.09	27.34
D Class distributing (A) UK reporting fund share	EUR	46.03	39.76	28.87
D Class distributing (A) UK reporting fund share GBP hedged	GBP	45.68	39.04	32.44
D Class distributing (A) UK reporting fund share USD hedged	USD	79.79	67.67	55.32
D Class non-distributing share	EUR	51.89	44.59	37.23
D Class non-distributing share USD hedged	USD	76.03	64.15	51.96
D Class non-distributing UK reporting fund share	EUR	51.89	44.58	32.09
D Class non-distributing UK reporting fund share GBP hedged	GBP	48.83	41.50	34.17
E Class non-distributing share	EUR	41.93	36.48	30.84
I Class distributing (A) share	EUR	30.97	-	-
I Class distributing (A) UK reporting fund share	EUR	30.98	26.74	19.42
I Class distributing (A) UK reporting fund share GBP hedged	GBP	10.18	-	-
I Class distributing (A) UK reporting fund share USD hedged	USD	27.77	23.55	19.25
I Class non-distributing share	EUR	35.97	30.83	25.68
I Class non-distributing share USD hedged	USD	27.91	23.49	18.98
I Class non-distributing UK reporting fund share	EUR	35.97	30.83	22.13
I Class non-distributing UK reporting fund share GBP hedged	GBP	11.00	9.32	7.65
S class non-distributing share	EUR	9.97	-	-
S class non-distributing share USD hedged	USD	10.00	-	-
SR Class distributing (A) UK reporting fund share	EUR	12.16	10.50	7.63
SR Class distributing (A) UK reporting fund share USD hedged	USD	13.10	11.11	9.08
SR Class non-distributing UK reporting fund share	EUR	12.44	10.67	7.67
SR Class non-distributing UK reporting fund share USD hedged	USD	13.40	11.28	9.13
X Class distributing (A) UK reporting fund share	EUR	46.33	39.99	29.03
X Class non-distributing share	EUR	59.12	50.29	41.57
Developed Markets Sustainable Equity Fund				
Total net assets	USD	7,315,238	17,304,463	10,787,561
Net asset value per:				
A Class non-distributing share	USD	11.33	9.41	8.66
D Class non-distributing share	USD	11.66	9.60	8.75
D Class non-distributing UK reporting fund share	USD	11.66	9.60	7.54
E Class non-distributing share	USD	12.16	10.14	9.38
I Class non-distributing share	USD	11.75	9.66	8.78
I Class non-distributing UK reporting fund share	USD	11.76	9.65	7.56
X Class non-distributing share	USD	12.01	-	-
X Class non-distributing UK reporting fund share	USD	12.00	9.79	7.62
ZI Class non-distributing share	USD	12.73	10.43	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Dynamic High Income Fund				
Total net assets	USD	2,835,519,019	2,831,754,359	3,119,186,697
Net asset value per:				
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.64	7.19	7.47
A Class distributing (R) (M) (G) share CNH hedged	CNH	78.49	73.63	78.17
A Class distributing (R) (M) (G) share EUR hedged	EUR	8.68	8.06	8.29
A Class distributing (R) (M) (G) share NZD hedged	NZD	8.07	7.56	7.80
A Class distributing (S) (M) (G) share	USD	8.02	7.54	7.78
A Class distributing (S) (M) (G) share CAD hedged	CAD	7.73	7.34	7.66
A Class distributing (S) (M) (G) share CHF hedged	CHF	10.28	-	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	6.80	6.53	6.98
A Class distributing (S) (M) (G) share GBP hedged	GBP	7.24	6.86	7.23
A Class distributing (S) (M) (G) share HKD hedged	HKD	76.37	72.70	76.05
A Class distributing (S) (M) (G) share JPY hedged	JPY	1,014	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.46	7.16	7.51
A Class non-distributing share	USD	12.65	11.05	10.58
A Class non-distributing share CHF hedged	CHF	10.37	9.44	9.45
A Class non-distributing share SGD hedged	SGD	11.81	10.51	10.21
AI Class distributing (Q) share EUR hedged	EUR	7.87	7.51	7.95
AI Class non-distributing share EUR hedged	EUR	10.99	9.78	9.68
D Class distributing (Q) UK reporting fund share GBP hedged	GBP	8.66	8.10	8.40
D Class distributing (S) (M) (G) share	USD	8.47	7.89	8.07
D Class non-distributing share	USD	13.29	11.53	10.96
D Class non-distributing share CHF hedged	CHF	10.87	9.82	9.77
D Class non-distributing share EUR hedged	EUR	11.51	10.17	9.99
E Class distributing (Q) share EUR hedged	EUR	7.15	6.86	7.30
E Class non-distributing share	USD	15.19	13.33	12.84
E Class non-distributing share EUR hedged	EUR	10.47	9.37	9.32
I Class distributing (M) share EUR hedged	EUR	10.05	-	-
I Class distributing (S) (M) (G) share	USD	8.78	8.15	8.32
I Class non-distributing share	USD	13.59	11.76	11.15
I Class non-distributing share BRL hedged	USD	10.49	10.10	8.54
I Class non-distributing share EUR hedged	EUR	11.67	10.29	10.08
X Class non-distributing share	USD	14.16	12.16	11.45
Emerging Europe Fund⁽³⁾				
Total net assets	EUR	3,637,953	265,833,037	161,213,607
Net asset value per:				
A Class distributing (A) share	EUR	0.65	47.26	28.66
A Class distributing (A) UK reporting fund share	EUR	0.65	47.41	28.75
A Class non-distributing share	EUR	0.73	53.19	32.26
A Class non-distributing share SGD hedged	SGD	0.06	5.45	3.26
C Class non-distributing share	EUR	0.54	39.69	24.07
D Class distributing (A) UK reporting fund share	EUR	0.65	47.46	28.78
D Class non-distributing share	EUR	0.83	60.42	36.64
D Class non-distributing UK reporting fund share GBP hedged	GBP	0.64	48.42	28.97
E Class non-distributing share	EUR	0.65	47.38	28.73
I Class non-distributing share	EUR	0.07	5.18	3.14
X Class distributing (A) UK reporting fund share	EUR	0.66	47.83	28.92
X Class non-distributing share	EUR	0.11	6.64	4.00

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

⁽³⁾ Fund suspended, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Emerging Markets Bond Fund				
Total net assets	USD	1,273,267,124	982,878,532	912,526,191
Net asset value per:				
A Class distributing (A) share	USD	12.34	10.91	10.57
A Class distributing (D) share	USD	8.77	7.78	7.55
A Class distributing (M) share	USD	9.06	8.03	7.79
A Class distributing (R) (M) (G) share AUD hedged	AUD	6.89	6.21	6.19
A Class distributing (R) (M) (G) share NZD hedged	NZD	7.68	6.90	6.86
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	77.55	69.55	69.54
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	84.89	76.48	78.24
A Class distributing (S) (M) (G) share	USD	7.26	6.52	6.45
A Class distributing (S) (M) (G) share CAD hedged	CAD	7.49	6.78	6.77
A Class distributing (S) (M) (G) share GBP hedged	GBP	7.07	6.40	6.46
A Class distributing (S) (M) (G) share HKD hedged	HKD	52.36	47.57	47.70
A Class non-distributing share	USD	20.31	17.22	15.99
A Class non-distributing share EUR hedged	EUR	16.15	13.96	13.42
A Class non-distributing share GBP hedged	GBP	12.05	10.28	9.73
AI Class distributing (Q) share EUR hedged	EUR	8.00	7.23	7.26
AI Class non-distributing share EUR hedged	EUR	9.79	8.46	8.14
C Class distributing (D) share	USD	8.77	7.78	7.55
C Class non-distributing share	USD	15.84	13.59	12.78
D Class distributing (M) share	USD	9.08	8.05	7.81
D Class non-distributing share	USD	22.50	18.95	17.50
D Class non-distributing share EUR hedged	EUR	17.32	14.88	14.23
D Class non-distributing UK reporting fund share	USD	22.49	18.96	15.08
E Class distributing (Q) share EUR hedged	EUR	7.48	6.76	6.78
E Class non-distributing share	USD	18.43	15.70	14.66
E Class non-distributing share EUR hedged	EUR	10.29	8.94	8.64
I Class distributing (A) share	USD	8.89	7.86	7.62
I Class distributing (A) UK reporting fund share EUR hedged	EUR	8.13	7.33	7.36
I Class distributing (A) UK reporting fund share GBP hedged	GBP	8.56	7.62	7.51
I Class distributing (Q) share EUR hedged	EUR	7.68	6.95	6.97
I Class non-distributing share	USD	20.43	17.19	15.84
I Class non-distributing share EUR hedged	EUR	11.83	10.15	9.69
I Class non-distributing UK reporting fund share CHF hedged	CHF	9.58	8.42	8.12
I Class non-distributing UK reporting fund share GBP hedged	GBP	10.87	9.20	8.63
X Class distributing (Q) share CHF hedged	CHF	8.08	7.48	7.59
X Class distributing (Q) share EUR hedged	EUR	7.41	6.69	6.72
X Class non-distributing share	USD	25.48	21.30	19.51
X Class non-distributing share EUR hedged	EUR	20.08	17.11	16.23

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Emerging Markets Corporate Bond Fund				
Total net assets	USD	878,274,440	779,895,922	808,537,589
Net asset value per:				
A Class distributing (S) (M) (G) share	USD	10.33	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	10.22	-	-
A Class non-distributing share	USD	13.91	12.40	12.10
A Class non-distributing share EUR hedged	EUR	11.47	10.41	10.46
A Class non-distributing share SGD hedged	SGD	10.42	-	-
AI Class non-distributing share	USD	13.05	11.63	11.34
D Class distributing (M) UK reporting fund share GBP hedged	GBP	8.91	8.45	8.73
D Class distributing (S) (M) (G) share	USD	10.17	-	-
D Class distributing (S) (M) (G) share SGD hedged	SGD	10.26	-	-
D Class non-distributing share	USD	15.19	13.44	13.02
D Class non-distributing share EUR hedged	EUR	10.48	9.44	9.42
E Class distributing (Q) share EUR hedged	EUR	7.99	7.66	8.02
E Class non-distributing share	USD	17.52	15.70	15.40
E Class non-distributing share EUR hedged	EUR	10.79	9.84	9.94
I Class distributing (A) share EUR hedged	EUR	7.81	7.49	7.86
I Class distributing (M) UK reporting fund share GBP hedged	GBP	-	-	8.73
I Class distributing (Q) share EUR hedged	EUR	8.15	7.81	8.18
I Class non-distributing share	USD	15.43	13.63	13.18
I Class non-distributing share CHF hedged	CHF	11.12	10.24	10.34
I Class non-distributing share EUR hedged	EUR	12.94	11.64	11.59
SR Class distributing (M) share	USD	10.49	9.90	-
SR Class distributing (M) UK reporting fund share GBP hedged	GBP	8.40	7.96	8.23
SR Class non-distributing UK reporting fund share	USD	10.23	9.03	7.53
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.55	8.59	8.56
X Class non-distributing share	USD	16.82	14.75	14.16
X Class non-distributing share JPY hedged	JPY	989	919	932
Emerging Markets Equity Income Fund				
Total net assets	USD	197,311,446	205,275,846	314,381,909
Net asset value per:				
A Class distributing (Q) (G) share	USD	11.48	10.96*	10.30
A Class distributing (R) (M) (G) share AUD hedged	AUD	11.25	10.78*	10.35
A Class distributing (R) (M) (G) share CNH hedged	CNH	116.90	112.05*	110.01
A Class distributing (R) (M) (G) share NZD hedged	NZD	11.49	10.99*	10.51
A Class distributing (S) (M) (G) share	USD	12.28	11.69*	11.08
A Class distributing (S) (M) (G) share CAD hedged	CAD	11.17	10.74*	10.32
A Class distributing (S) (M) (G) share EUR hedged	EUR	9.64	9.36*	9.22
A Class distributing (S) (M) (G) share GBP hedged	GBP	10.65	10.21*	9.89
A Class distributing (S) (M) (G) share HKD hedged	HKD	89.85	86.51*	83.05
A Class distributing (S) (M) (G) share SGD hedged	SGD	11.00	10.67*	10.31
A Class non-distributing share	USD	17.64	16.25*	14.75
A Class non-distributing share EUR hedged	EUR	9.97	9.37*	8.82
AI Class distributing (Q) (G) share EUR hedged	EUR	8.33	8.11*	7.90
AI Class non-distributing share	USD	12.85	11.84*	10.73
D Class distributing (Q) (G) UK reporting fund share	USD	12.69	12.00*	9.65
D Class non-distributing share	USD	19.42	17.76*	16.00
D Class non-distributing share EUR hedged	EUR	10.32	9.64*	9.00
D Class non-distributing UK reporting fund share	USD	19.42	17.76*	13.77
E Class distributing (Q) (G) share EUR hedged	EUR	8.45	8.27*	8.10
E Class non-distributing share EUR hedged	EUR	12.93	12.21*	11.55
I Class non-distributing share	USD	13.06	11.91*	10.69
I Class non-distributing share CHF hedged	CHF	11.66	11.05*	10.42
X Class distributing (S) (M) (G) share	USD	12.41	11.59*	10.78
X Class non-distributing share	USD	19.21	17.39*	15.51

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Emerging Markets Ex-China Fund⁽²⁾				
Total net assets	USD	290,848,078	-	-
Net asset value per:				
A Class distributing (A) share EUR hedged	EUR	67.00	-	-
A Class distributing (A) UK reporting fund share	USD	71.98	-	-
A Class non-distributing share	USD	80.89	-	-
A Class non-distributing share EUR hedged	EUR	75.51	-	-
A Class non-distributing share SGD hedged	SGD	7.75	-	-
C Class non-distributing share	USD	60.20	-	-
C Class non-distributing share EUR hedged	EUR	56.21	-	-
D Class distributing (A) UK reporting fund share	USD	72.08	-	-
D Class non-distributing share	USD	92.04	-	-
D Class non-distributing share EUR hedged	EUR	85.92	-	-
D Class non-distributing UK reporting fund share GBP hedged	GBP	69.78	-	-
E Class non-distributing share	USD	71.98	-	-
E Class non-distributing share EUR hedged	EUR	67.20	-	-
I Class non-distributing share EUR hedged	EUR	7.37	-	-
X Class distributing (A) UK reporting fund share	USD	72.83	-	-
X Class non-distributing share EUR hedged	EUR	9.48	-	-
Emerging Markets Fund				
Total net assets	USD	2,453,215,294	2,503,464,070	2,246,518,528
Net asset value per:				
A Class distributing (A) share	USD	9.72	9.41	9.17
A Class non-distributing share	USD	38.25	36.75	35.65
A Class non-distributing share EUR hedged	EUR	8.54	8.37	8.41
AI Class non-distributing share	USD	12.02	11.54	11.19
C Class non-distributing share	USD	28.02	27.26	26.78
D Class non-distributing share	USD	43.93	41.90	40.34
D Class non-distributing share EUR hedged	EUR	8.84	8.60	8.57
E Class non-distributing share	USD	33.67	32.51	31.69
I Class distributing (A) share	USD	10.95	10.60	10.32
I Class distributing (Q) UK reporting fund share	USD	11.19	10.83	9.13
I Class non-distributing share	USD	15.40	14.64	14.06
SI Class non-distributing share	USD	7.98	7.58	7.28
X Class non-distributing share	USD	16.61	15.69	14.96
Emerging Markets Impact Bond Fund				
Total net assets	USD	123,247,336	92,261,413	84,171,455
Net asset value per:				
A Class non-distributing share	USD	9.73	8.87	8.61
D Class non-distributing UK reporting fund share	USD	9.86	8.96	7.46
D Class non-distributing UK reporting fund share EUR hedged	EUR	9.25	8.55	8.50
E Class non-distributing share EUR hedged	EUR	8.94	8.35	8.37
I Class distributing (M) UK reporting fund share CHF hedged	CHF	10.04	-	-
I Class distributing (M) UK reporting fund share EUR hedged	EUR	10.06	-	-
I Class non-distributing UK reporting fund share	USD	9.93	9.00	7.47
I Class non-distributing UK reporting fund share CHF hedged	CHF	10.61	-	-
I Class non-distributing UK reporting fund share EUR hedged	EUR	9.30	8.59	8.52
I Class non-distributing UK reporting fund share GBP hedged	GBP	11.00	-	-
X Class distributing (S) (M) (G) share	USD	10.38	9.80	9.78
X Class non-distributing share EUR hedged	EUR	11.18	10.28	10.16
X Class non-distributing UK reporting fund share	USD	10.04	9.07	7.50
Z Class non-distributing UK reporting fund share	USD	9.92	8.99	7.47
ZI Class non-distributing share	USD	12.11	10.96	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Emerging Markets Local Currency Bond Fund				
Total net assets	USD	1,655,506,618	1,627,879,775	1,417,858,380
Net asset value per:				
A Class distributing (A) share	USD	12.19	12.24	11.48
A Class distributing (D) share	USD	3.07	3.08	2.90
A Class distributing (M) share	USD	3.09	3.10	2.91
A Class distributing (M) share AUD hedged	AUD	4.78	4.89	4.70
A Class distributing (R) (M) (G) share AUD hedged	AUD	4.99	5.08	4.88
A Class distributing (R) (M) (G) share NZD hedged	NZD	6.28	6.39	6.12
A Class distributing (S) (M) (G) share	USD	6.32	6.42	6.10
A Class distributing (S) (M) (G) share CAD hedged	CAD	6.02	6.17	5.94
A Class distributing (S) (M) (G) share GBP hedged	GBP	5.56	5.69	5.53
A Class distributing (S) (M) (G) share HKD hedged	HKD	60.81	62.53	60.23
A Class distributing (S) (M) (G) share SGD hedged	SGD	5.47	5.67	5.48
A Class non-distributing share	USD	24.63	23.24	20.60
A Class non-distributing share CHF hedged	CHF	6.59	6.50	6.03
A Class non-distributing share EUR hedged	EUR	6.98	6.72	6.17
A Class non-distributing share PLN hedged	PLN	10.13	9.60	8.36
A Class non-distributing share SEK hedged	SEK	82.73	79.91	73.31
A Class non-distributing share SGD hedged	SGD	8.16	7.85	7.07
AI Class distributing (Q) share	USD	9.22	9.25	8.66
AI Class non-distributing share	USD	11.91	11.24	9.96
C Class distributing (D) share	USD	3.07	3.08	2.89
C Class non-distributing share	USD	19.77	18.89	16.96
D Class distributing (A) share	USD	12.20	12.25	11.49
D Class distributing (M) share	USD	12.76	12.82	12.04
D Class distributing (M) share AUD hedged	AUD	4.78	4.88	4.70
D Class distributing (M) UK reporting fund share GBP hedged	GBP	5.13	5.19	4.96
D Class distributing (Q) UK reporting fund share	USD	9.14	9.17	7.39
D Class non-distributing share	USD	26.79	25.15	22.19
D Class non-distributing share CHF hedged	CHF	8.07	7.93	7.31
D Class non-distributing share EUR hedged	EUR	7.31	7.01	6.39
D Class non-distributing share PLN hedged	PLN	10.75	10.15	8.79
D Class non-distributing share SGD hedged	SGD	8.66	8.30	7.44
D Class non-distributing UK reporting fund share GBP hedged	GBP	14.38	13.59	12.21
E Class distributing (Q) share EUR hedged	EUR	4.65	4.77	4.62
E Class non-distributing share	USD	22.56	21.39	19.06
E Class non-distributing share EUR hedged	EUR	6.50	6.29	5.80
I Class distributing (M) UK reporting fund share GBP hedged	GBP	-	-	4.95
I Class distributing (Q) share	USD	7.69	7.73	7.23
I Class non-distributing share	USD	27.03	25.33	22.31
I Class non-distributing share EUR hedged	EUR	7.59	7.27	6.62
S Class distributing (M) share	USD	10.63	10.68	-
S Class distributing (M) UK reporting fund share GBP hedged	GBP	-	-	7.52
S Class non-distributing share	USD	10.57	9.91	-
S Class non-distributing share EUR hedged	EUR	10.32	9.88	-
SR Class distributing (M) UK reporting fund share	USD	8.40	8.44	6.83
SR Class distributing (M) UK reporting fund share GBP hedged	GBP	8.10	8.19	7.84
SR Class non-distributing UK reporting fund share	USD	10.29	9.66	7.33
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.49	9.09	8.29
X Class distributing (Q) share GBP hedged	GBP	7.54	7.63	7.27
X Class non-distributing share	USD	7.80	7.28	6.38
X Class non-distributing share GBP hedged	GBP	10.27	9.64	8.60

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Emerging Markets Sustainable Equity Fund				
Total net assets	USD	261,023,428	77,515,826	53,883,168
Net asset value per:				
A Class non-distributing share	USD	7.66*	7.37	6.95*
D Class non-distributing share	USD	7.86*	7.50	7.01*
D Class non-distributing UK reporting fund share	USD	7.87*	7.50	6.05*
E Class non-distributing share	USD	9.16*	8.85	8.39*
I Class non-distributing share	USD	7.93*	-	-
I Class non-distributing UK reporting fund share	USD	7.93*	7.54	6.06*
X Class non-distributing share	USD	8.11*	7.65	7.09*
X Class non-distributing share NZD hedged	NZD	10.43*	9.93	9.36*
X Class non-distributing UK reporting fund share	USD	8.11*	7.66	6.12*
ZI Class non-distributing share	USD	9.93*	9.43	-
ESG Global Conservative Income Fund				
Total net assets	EUR	282,420,895	367,218,856	644,684,234
Net asset value per:				
A Class distributing (A) (G) share	EUR	8.36	8.13	8.74
A Class distributing (Y) (Q) (G) share	EUR	8.52	8.28	8.88
A Class non-distributing share	EUR	10.67	9.86	10.12
AI Class distributing (Q) (G) share	EUR	8.59	8.35	8.95
AI Class non-distributing share	EUR	10.59	9.78	10.04
D Class distributing (A) (G) share	EUR	8.63	8.34	8.92
D Class distributing (Y) (Q) (G) share	EUR	-	-	9.04
D Class non-distributing share	EUR	11.02	10.13	10.34
E Class distributing (Q) (G) share	EUR	8.20	8.01	8.64
E Class distributing (S) (M) (G) share	EUR	8.68	8.43	9.03
E Class distributing (Y) (Q) (G) share	EUR	8.28	8.09	8.72
E Class non-distributing share	EUR	10.38	9.64	9.94
I Class distributing (Y) (Q) (G) share	EUR	-	-	9.12
I Class non-distributing share	EUR	11.19	10.26	10.45
X Class non-distributing share	EUR	11.51	10.50	10.64
ESG Global Multi-Asset Income Fund				
Total net assets	USD	51,490,149	167,037,563	158,055,424
Net asset value per:				
A Class distributing (M) (G) share	USD	10.21	9.58	9.94
A Class distributing (S) (M) (G) share	USD	9.20	8.59	8.91
A Class distributing (S) (M) (G) share EUR hedged	EUR	8.61	8.20	8.78
A Class distributing (S) (M) (G) share HKD hedged	HKD	89.36	84.45	88.65
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.89	8.47	8.89
A Class non-distributing share	USD	10.48	9.27	9.15
D Class non-distributing share	USD	10.73	9.42	9.20
E Class distributing (Q) (G) share EUR hedged	EUR	8.55	8.21	8.83
E Class non-distributing share EUR hedged	EUR	9.70	8.80	9.00
X Class distributing (Q) (G) share GBP hedged	GBP	9.45	8.70	9.03
X Class non-distributing share	USD	10.96	9.53	9.25

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
ESG Multi-Asset Fund				
Total net assets	EUR	4,740,392,796	6,059,314,393	6,719,550,491
Net asset value per:				
A Class distributing (A) share	EUR	10.86	10.11	10.78
A Class distributing (R) (M) (G) share SGD hedged	SGD	11.06	10.46	11.26
A Class distributing (R) (M) (G) share USD hedged	USD	11.30	10.63	11.33
A Class distributing (T) share CNH hedged	CNH	88.46	86.20	95.76
A Class distributing (T) share SGD hedged	SGD	9.11	8.77	9.55
A Class distributing (T) share USD hedged	USD	9.36	8.90	9.56
A Class non-distributing share	EUR	19.49	17.99	19.02
A Class non-distributing share AUD hedged	AUD	11.25	10.38	10.88
A Class non-distributing share SGD hedged	SGD	12.46	11.51	12.01
A Class non-distributing share USD hedged	USD	53.92	48.89	50.38
A Class non-distributing share ZAR hedged	ZAR	133.27	117.85	118.36
AI Class non-distributing share	EUR	12.62	11.65	12.32
B Class distributing (T) share USD hedged	USD	10.08	-	-
C Class non-distributing share	EUR	15.50	14.48	15.51
C Class non-distributing share USD hedged	USD	39.22	36.01	37.57
D Class non-distributing share	EUR	21.51	19.74	20.76
D Class non-distributing share USD hedged	USD	58.25	52.53	53.83
E Class non-distributing share	EUR	17.17	15.92	16.93
E Class non-distributing share USD hedged	USD	47.48	43.26	44.80
I Class non-distributing share	EUR	13.74	12.59	13.21
I Class non-distributing share BRL hedged	EUR	14.53	14.90	14.72
I Class non-distributing share USD hedged	USD	11.05	9.94	10.17
Euro Bond Fund				
Total net assets	EUR	1,965,830,786	1,948,067,126	3,192,055,061
Net asset value per:				
A Class distributing (A) share	EUR	23.90	23.04	23.68
A Class distributing (A) UK reporting fund share	EUR	23.97	23.12	20.48
A Class distributing (D) share	EUR	17.83	17.20	17.68
A Class distributing (M) share	EUR	17.82	17.19	17.67
A Class non-distributing share	EUR	27.12	25.70	26.15
A Class non-distributing share JPY hedged	JPY	887	876	916
A Class non-distributing share PLN hedged	PLN	112.06	104.34	100.84
A Class non-distributing share USD hedged	USD	13.36	12.45	12.33
AI Class non-distributing share	EUR	9.24	8.76	8.92
C Class non-distributing share	EUR	19.57	18.77	19.35
D Class distributing (A) share	EUR	10.62	10.23	10.52
D Class distributing (A) UK reporting fund share	EUR	24.13	23.26	20.60
D Class distributing (A) UK reporting fund share GBP hedged	GBP	10.13	9.65	9.80
D Class distributing (M) share	EUR	17.92	17.28	17.76
D Class non-distributing share	EUR	28.83	27.23	27.61
D Class non-distributing share CHF hedged	CHF	10.56	10.23	10.55
D Class non-distributing share USD hedged	USD	13.94	12.94	12.77
E Class distributing (Q) share	EUR	22.27	21.21	21.69
E Class non-distributing share	EUR	23.86	22.73	23.24
I Class distributing (A) UK reporting fund share	EUR	9.13	8.80	7.79
I Class distributing (A) UK reporting fund share GBP hedged	GBP	10.15	9.66	9.82
I Class distributing (A) UK reporting fund share USD hedged	USD	10.33	9.78	9.78
I Class non-distributing share	EUR	13.93	13.14	13.30
I Class non-distributing share CHF hedged	CHF	9.46	9.15	9.41
I Class non-distributing share JPY hedged	JPY	918	903	939
I Class non-distributing share USD hedged	USD	11.92	11.05	10.88
S Class distributing (A) share	EUR	9.16	8.83	9.08
S Class distributing (M) share	EUR	10.50	10.12	-
S Class non-distributing share	EUR	10.65	10.05	-
SR Class non-distributing UK reporting fund share	EUR	8.95	8.45	7.37
SR Class non-distributing UK reporting fund share USD hedged	USD	9.49	8.81	8.68
X Class non-distributing share	EUR	31.74	29.81	30.06

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Euro Corporate Bond Fund				
Total net assets	EUR	2,312,417,589	2,803,447,684	2,555,209,490
Net asset value per:				
A Class distributing (D) share	EUR	12.89	12.29	12.29
A Class distributing (M) share	EUR	12.65	12.06	12.07
A Class non-distributing share	EUR	16.63	15.49	15.27
A Class non-distributing share CHF hedged	CHF	9.56	9.14	9.15
A Class non-distributing share GBP hedged	GBP	11.00	10.12	9.85
A Class non-distributing share SEK hedged	SEK	101.68	94.85	93.41
A Class non-distributing share USD hedged	USD	11.99	10.99	10.55
AI Class non-distributing share	EUR	9.87	9.19	9.06
C Class non-distributing share	EUR	12.77	12.04	12.02
D Class distributing (M) share	EUR	12.65	12.06	12.07
D Class non-distributing share	EUR	17.73	16.44	16.15
D Class non-distributing share CHF hedged	CHF	9.89	9.41	9.39
D Class non-distributing share GBP hedged	GBP	11.35	10.40	10.08
D Class non-distributing share USD hedged	USD	12.37	11.29	10.79
E Class distributing (Q) share	EUR	13.60	12.91	12.79
E Class non-distributing share	EUR	14.96	14.00	13.87
I Class distributing (Q) share	EUR	9.69	9.23	9.21
I Class non-distributing share	EUR	11.26	10.43	10.22
I Class non-distributing share CHF hedged	CHF	10.04	9.53	9.49
I Class non-distributing share GBP hedged	GBP	11.51	10.52	10.18
I Class non-distributing share JPY hedged	JPY	952	920	926
X Class distributing (Q) share	EUR	9.56	9.10	9.09
X Class non-distributing share	EUR	19.38	17.87	17.45
Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)⁽²⁾				
Total net assets	EUR	111,182,793	-	-
Net asset value per:				
A Class distributing (Q) UK reporting fund share	EUR	10.19	-	-
A Class non-distributing share	EUR	10.25	-	-
D Class distributing (Q) share	EUR	10.20	-	-
D Class non-distributing share	EUR	10.26	-	-
E Class distributing (Q) share	EUR	10.19	-	-
E Class non-distributing share	EUR	10.22	-	-
I Class non-distributing share	EUR	10.26	-	-
Euro Reserve Fund				
Total net assets	EUR	229,321,892	136,303,682	121,337,594
Net asset value per:				
A Class non-distributing share	EUR	75.16	72.61	71.34
C Class non-distributing share	EUR	71.91	69.47	68.26
D Class non-distributing share	EUR	75.96	73.24	71.82
E Class non-distributing share	EUR	70.78	68.55	67.52
X Class non-distributing share	EUR	10.31	9.92	9.70

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Euro Short Duration Bond Fund				
Total net assets	EUR	2,357,718,864	4,739,565,610	5,402,466,533
Net asset value per:				
A Class distributing (A) UK reporting fund share	EUR	14.34	14.01	12.06
A Class distributing (A) UK reporting fund share GBP hedged	GBP	11.24	10.85	10.69
A Class distributing (A) UK reporting fund share USD hedged	USD	12.09	11.62	11.33
A Class distributing (D) share	EUR	11.74	11.47	11.46
A Class distributing (M) share	EUR	11.75	11.48	11.47
A Class non-distributing share	EUR	15.69	15.05	14.90
A Class non-distributing share CHF hedged	CHF	10.07	9.90	9.97
A Class non-distributing share USD hedged	USD	13.24	12.49	12.08
AI Class non-distributing share	EUR	9.92	9.52	9.43
C Class non-distributing share	EUR	11.40	11.07	11.10
D Class distributing (A) UK reporting fund share	EUR	14.55	14.21	12.24
D Class distributing (A) UK reporting fund share GBP hedged	GBP	11.46	11.06	10.89
D Class distributing (A) UK reporting fund share USD hedged	USD	11.78	11.33	11.04
D Class distributing (M) UK reporting fund share	EUR	11.93	11.66	10.03
D Class distributing (M) UK reporting fund share GBP hedged	GBP	10.45	10.08	9.93
D Class non-distributing share	EUR	16.64	15.90	15.69
D Class non-distributing share CHF hedged	CHF	10.50	10.29	10.32
D Class non-distributing share USD hedged	USD	11.99	11.28	10.86
E Class non-distributing share	EUR	13.91	13.40	13.34
I Class distributing (Q) share	EUR	16.00	15.62	15.55
I Class non-distributing share	EUR	16.67	15.92	15.70
I Class non-distributing share CHF hedged	CHF	9.63	9.43	9.45
I Class non-distributing share USD hedged	USD	11.85	11.13	10.71
S Class distributing (A) share	EUR	10.30	10.06	-
S Class distributing (M) share	EUR	10.26	10.02	-
S Class non-distributing share	EUR	10.57	10.09	-
S Class non-distributing share USD hedged	USD	10.71	10.07	-
SI Class non-distributing share	EUR	10.24	9.76	9.61
SI Class non-distributing share USD hedged	USD	11.25	10.55	10.14
X Class non-distributing share	EUR	17.74	16.87	16.57
Euro-Markets Fund				
Total net assets	EUR	1,406,467,371	1,279,240,008	1,301,315,661
Net asset value per:				
A Class distributing (A) share	EUR	38.62	33.44	28.85
A Class distributing (A) UK reporting fund share	EUR	41.58	35.99	26.77
A Class non-distributing share	EUR	44.96	38.80	33.36
A Class non-distributing share CHF hedged	CHF	26.06	22.94	19.98
A Class non-distributing share GBP hedged	GBP	21.49	18.35	15.55
A Class non-distributing share HKD hedged	HKD	172.50	147.84	124.73
A Class non-distributing share SGD hedged	SGD	32.56	28.10	23.83
A Class non-distributing share USD hedged	USD	24.76	20.99	17.50
AI Class non-distributing share	EUR	15.77	13.62	11.70
C Class non-distributing share	EUR	32.86	28.72	25.00
D Class distributing (A) share	EUR	39.04	33.79	29.14
D Class distributing (A) UK reporting fund share	EUR	39.06	33.80	25.13
D Class non-distributing share	EUR	51.69	44.29	37.79
D Class non-distributing share USD hedged	USD	23.44	19.72	16.31
D Class non-distributing UK reporting fund share	EUR	51.69	44.29	32.57
D Class non-distributing UK reporting fund share CHF hedged	CHF	23.59	20.61	17.82
E Class non-distributing share	EUR	39.72	34.45	29.77
I Class distributing (A) share	EUR	17.93	15.51	13.38
I Class non-distributing share	EUR	52.24	44.64	37.99
S Class distributing (A) share	EUR	14.62	12.65	10.91
S Class non-distributing share	EUR	15.68	13.41	11.43
X Class non-distributing share	EUR	57.99	49.15	41.51

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
European Equity Income Fund				
Total net assets	EUR	1,521,764,407	1,565,481,371	1,788,035,472
Net asset value per:				
A Class distributing (A) (G) share	EUR	17.06	15.11	14.49
A Class distributing (Q) (G) share	EUR	16.22	14.35	13.78
A Class distributing (Q) (G) share USD hedged	USD	26.03	22.62	21.09
A Class distributing (R) (M) (G) share AUD hedged	AUD	12.39	11.07	10.62
A Class distributing (R) (M) (G) share CAD hedged	CAD	10.12	9.02	8.63
A Class distributing (R) (M) (G) share CNH hedged	CNH	107.55	95.51	92.71
A Class distributing (R) (M) (G) share NZD hedged	NZD	10.12	9.03	8.64
A Class distributing (R) (M) (G) share USD hedged	USD	11.38	10.08	9.56
A Class distributing (S) (M) (G) share	EUR	12.12	10.77	10.34
A Class distributing (S) (M) (G) share GBP hedged	GBP	15.99	14.06	13.31
A Class distributing (S) (M) (G) share HKD hedged	HKD	220.27	194.37	183.15
A Class distributing (S) (M) (G) share SGD hedged	SGD	13.67	12.16	11.50
A Class distributing (S) (M) (G) share USD hedged	USD	14.64	12.78	11.89
A Class non-distributing share	EUR	28.70	24.53	22.56
A Class non-distributing share USD hedged	USD	21.14	17.75	15.85
A Class non-distributing UK reporting fund share	EUR	28.70	24.54	19.44
AI Class distributing (Q) (G) share	EUR	12.28	10.86	10.43
AI Class non-distributing share	EUR	15.29	13.07	12.02
D Class distributing (A) (G) share	EUR	16.41	14.42	13.72
D Class distributing (A) (G) UK reporting fund share	EUR	16.41	14.42	11.83
D Class distributing (M) (G) share	EUR	10.42	9.18	-
D Class distributing (Q) (G) UK reporting fund share	EUR	16.40	14.40	11.83
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	15.62	13.57	12.76
D Class distributing (S) (M) (G) share SGD hedged	SGD	11.02	9.72	9.12
D Class distributing (S) (M) (G) share USD hedged	USD	12.64	10.95	10.11
D Class non-distributing share	EUR	31.56	26.77	24.44
D Class non-distributing UK reporting fund share	EUR	31.55	26.78	21.06
D Class non-distributing UK reporting fund share USD hedged	USD	19.32	16.10	14.27
E Class distributing (Q) (G) share	EUR	15.22	13.54	13.07
E Class non-distributing share	EUR	26.87	23.08	21.34
I Class distributing (A) (G) share	EUR	16.69	14.63	13.89
I Class distributing (A) (G) UK reporting fund share GBP hedged	GBP	10.24	-	-
I Class non-distributing share	EUR	16.48	13.95	12.70
I Class non-distributing UK reporting fund share	EUR	16.48	13.95	10.94
SR Class distributing (A) (G) UK reporting fund share	EUR	11.26	9.88	8.08
SR Class non-distributing UK reporting fund share	EUR	12.90	10.93	8.58
X Class distributing (Q) (G) UK reporting fund share	EUR	18.30	15.90	12.94
X Class non-distributing share	EUR	21.56	18.11	16.37
European Equity Transition Fund⁽⁵⁾				
Total net assets	EUR	345,900,413	340,081,012	326,098,002
Net asset value per:				
A Class non-distributing share	EUR	39.34	34.62	29.70
A Class non-distributing share SGD hedged	SGD	31.34	27.59	23.34
A Class non-distributing share USD hedged	USD	24.01	20.76	17.27
AI Class non-distributing share	EUR	17.41	15.33	13.15
C Class non-distributing share	EUR	31.56	28.12	24.43
D Class non-distributing share	EUR	44.45	38.81	33.05
D Class non-distributing UK reporting fund share	EUR	44.44	38.81	28.47
E Class non-distributing share	EUR	36.04	31.88	27.49
I Class non-distributing share	EUR	45.26	39.44	33.49

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
European Fund				
Total net assets	EUR	1,469,266,252	1,337,429,488	1,220,902,141
Net asset value per:				
A Class distributing (A) share	EUR	181.85	160.08	137.36
A Class distributing (A) UK reporting fund share	EUR	182.72	160.84	118.94
A Class non-distributing share	EUR	195.80	172.36	147.74
A Class non-distributing share AUD hedged	AUD	21.24	18.75	15.93
A Class non-distributing share CAD hedged	CAD	21.13	18.44	15.48
A Class non-distributing share CNH hedged	CNH	196.64	174.24	149.33
A Class non-distributing share GBP hedged	GBP	19.97	17.39	14.70
A Class non-distributing share HKD hedged	HKD	30.77	26.89	22.63
A Class non-distributing share NZD hedged	NZD	22.67	19.77	16.62
A Class non-distributing share SGD hedged	SGD	23.52	20.70	17.51
A Class non-distributing share USD hedged	USD	32.72	28.30	23.52
C Class non-distributing share	EUR	141.82	126.41	109.71
D Class distributing (A) UK reporting fund share	EUR	186.80	164.01	121.23
D Class non-distributing share	EUR	225.19	196.75	167.39
D Class non-distributing share USD hedged	USD	31.51	27.05	22.31
D Class non-distributing UK reporting fund share	EUR	225.19	196.75	144.26
E Class non-distributing share	EUR	172.53	152.64	131.49
I Class non-distributing share	EUR	228.62	199.23	169.06
I Class non-distributing share USD hedged	USD	25.40	21.75	17.89
S Class non-distributing share	EUR	18.27	15.94	13.54
X Class non-distributing share	EUR	253.90	219.61	184.96
European High Yield Bond Fund				
Total net assets	EUR	563,284,114	320,732,466	301,180,428
Net asset value per:				
A Class non-distributing share	EUR	13.18	11.81	11.23
A Class non-distributing share CHF hedged	CHF	12.31	11.30	10.91
A Class non-distributing share SEK hedged	SEK	130.57	117.20	111.35
D Class distributing (A) share	EUR	9.47	8.91	8.86
D Class distributing (A) UK reporting fund share GBP hedged	GBP	10.16	9.43	9.26
D Class non-distributing share	EUR	13.83	12.33	11.67
E Class distributing (Q) share	EUR	9.54	8.98	8.93
E Class non-distributing share	EUR	12.62	11.36	10.85
I Class non-distributing share	EUR	10.14	-	-
X Class non-distributing share	EUR	14.77	13.08	12.29
Z Class distributing (A) share	EUR	10.19	-	-
Z Class non-distributing share	EUR	11.41	10.14	9.57
Z Class non-distributing share USD hedged	USD	11.13	9.72	8.93
European Special Situations Fund				
Total net assets	EUR	1,254,093,648	1,238,974,055	1,127,016,712
Net asset value per:				
A Class distributing (A) share	EUR	11.03	9.78	8.47
A Class non-distributing share	EUR	66.93	59.34	51.36
A Class non-distributing share AUD hedged	AUD	24.57	21.84	18.74
A Class non-distributing share CAD hedged	CAD	24.42	21.47	18.21
A Class non-distributing share CNH hedged	CNH	576.22	514.22	445.08
A Class non-distributing share GBP hedged	GBP	22.91	20.10	17.16
A Class non-distributing share HKD hedged	HKD	182.39	160.57	136.40
A Class non-distributing share USD hedged	USD	28.64	24.95	20.94
C Class non-distributing share	EUR	51.61	46.33	40.60
D Class non-distributing share	EUR	76.94	67.71	58.17
D Class non-distributing share USD hedged	USD	27.92	24.14	20.11
E Class non-distributing share	EUR	60.65	54.04	47.00
I Class distributing (A) share	EUR	14.25	12.59	10.91
I Class non-distributing share	EUR	20.93	18.37	15.74
X Class non-distributing share	EUR	21.25	18.51	15.74

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
European Sustainable Equity Fund				
Total net assets	EUR	6,831,277	5,573,525	4,831,817
Net asset value per:				
A Class non-distributing share	EUR	11.92	10.05	9.12
AI Class non-distributing share	EUR	10.67	8.99	8.15
D Class non-distributing UK reporting fund share	EUR	12.25	10.24	7.94
E Class non-distributing share	EUR	10.51	8.91	8.11
I Class non-distributing UK reporting fund share	EUR	12.35	10.30	7.95
X Class non-distributing UK reporting fund share	EUR	12.62	10.45	8.02
ZI Class non-distributing share	EUR	12.59	10.49	-
European Value Fund				
Total net assets	EUR	801,356,938	724,576,156	773,465,607
Net asset value per:				
A Class distributing (A) share	EUR	73.26	63.29	55.17
A Class distributing (A) UK reporting fund share	EUR	78.26	67.62	50.79
A Class non-distributing share	EUR	103.94	88.30	75.80
A Class non-distributing share AUD hedged	AUD	20.00	17.03	14.48
A Class non-distributing share CNH hedged	CNH	205.80	175.98	150.46
A Class non-distributing share HKD hedged	HKD	200.24	168.92	142.50
A Class non-distributing share USD hedged	USD	21.29	17.77	14.81
C Class non-distributing share	EUR	72.30	62.19	54.05
D Class distributing (A) UK reporting fund share	EUR	78.32	67.62	50.77
D Class non-distributing share	EUR	117.89	99.40	84.68
D Class non-distributing share USD hedged	USD	23.39	19.38	16.03
E Class non-distributing share	EUR	93.47	79.80	68.84
I Class non-distributing share	EUR	25.25	21.23	18.04
S Class distributing (A) share	EUR	13.35	11.53	10.04
X Class non-distributing share	EUR	17.48	14.60	12.31
FinTech Fund				
Total net assets	USD	229,696,513	255,313,096	415,642,180
Net asset value per:				
A Class distributing (A) UK reporting fund share	USD	6.45	5.46	4.88
A Class non-distributing share	USD	12.76	10.81	11.21
A Class non-distributing share EUR hedged	EUR	10.77	9.35	10.06
A Class non-distributing share SGD hedged	SGD	11.76	10.18	10.74
AI Class non-distributing share	USD	14.01	11.88	12.32
C Class non-distributing UK reporting fund share	USD	6.20	5.32	4.82
D Class non-distributing share	USD	13.40	11.26	11.58
D Class non-distributing share EUR hedged	EUR	11.31	9.74	10.40
D Class non-distributing UK reporting fund share	USD	13.40	11.27	9.98
D Class non-distributing UK reporting fund share GBP hedged	GBP	11.87	10.11	10.65
E Class non-distributing share	USD	15.91	13.55	14.12
E Class non-distributing share EUR hedged	EUR	10.45	9.12	9.86
I Class distributing (A) UK reporting fund share	USD	6.61	5.57	4.94
I Class non-distributing share	USD	13.61	11.41	11.70
I Class non-distributing share EUR hedged	EUR	13.09	11.24	11.96
X Class non-distributing share	USD	14.17	11.80	12.03
Z Class non-distributing UK reporting fund share	USD	13.65	11.44	10.10

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Fixed Income Global Opportunities Fund				
Total net assets	USD	6,573,504,093	7,224,434,913	8,997,090,506
Net asset value per:				
A Class distributing (A) share	USD	9.99	9.44	9.65
A Class distributing (A) share EUR hedged	EUR	8.56	8.24	8.64
A Class distributing (D) share	USD	10.14	9.60	9.81
A Class distributing (M) (G) share	USD	10.41	9.97	-
A Class distributing (M) share	USD	10.13	9.59	9.80
A Class distributing (Q) share	USD	10.19	9.63	9.82
A Class distributing (Q) share EUR hedged	EUR	6.32	6.08	6.37
A Class distributing (Q) share SGD hedged	SGD	14.07	13.53	13.97
A Class distributing (R) (M) (G) share AUD hedged	AUD	8.59	8.22	8.49
A Class distributing (R) (M) (G) share CNH hedged	CNH	89.43	85.40	89.54
A Class distributing (S) (M) (G) share	USD	11.39	10.90	11.18
A Class distributing (S) (M) (G) share HKD hedged	HKD	83.22	80.63	83.78
A Class distributing (T) share	USD	10.24	-	-
A Class non-distributing share	USD	16.24	14.92	14.81
A Class non-distributing share CHF hedged	CHF	9.67	9.27	9.59
A Class non-distributing share EUR hedged	EUR	10.11	9.46	9.64
A Class non-distributing share JPY hedged	JPY	1,004	979	1,023
A Class non-distributing share PLN hedged	PLN	18.30	16.79	16.22
A Class non-distributing share SEK hedged	SEK	104.03	97.45	99.10
A Class non-distributing share SGD hedged	SGD	22.46	21.02	21.10
A Class non-distributing UK reporting fund share GBP hedged	GBP	11.18	10.32	10.36
AI Class non-distributing share	USD	12.89	11.85	11.76
AI Class non-distributing share EUR hedged	EUR	10.31	9.64	9.83
C Class distributing (D) share	USD	10.14	9.60	9.80
C Class distributing (Q) share	USD	10.14	9.58	9.77
C Class non-distributing share	USD	13.05	12.14	12.20
D Class distributing (A) share	USD	13.52	12.78	13.06
D Class distributing (A) share CAD hedged	CAD	9.58	9.12	9.37
D Class distributing (A) share EUR hedged	EUR	8.55	8.23	8.64
D Class distributing (A) UK reporting fund share GBP hedged	GBP	4.54	4.31	4.46
D Class distributing (Q) share	USD	10.72	10.12	10.33
D Class distributing (Q) share CHF hedged	CHF	8.23	8.11	8.63
D Class distributing (Q) share EUR hedged	EUR	6.34	6.09	6.39
D Class non-distributing share	USD	17.21	15.73	15.54
D Class non-distributing share CHF hedged	CHF	10.64	10.15	10.45
D Class non-distributing share EUR hedged	EUR	10.99	10.23	10.37
D Class non-distributing share GBP hedged	GBP	12.40	11.39	11.38
D Class non-distributing share PLN hedged	PLN	19.42	17.73	17.04
D Class non-distributing share SGD hedged	SGD	23.82	22.18	22.16
E Class non-distributing share	USD	14.83	13.70	13.66
E Class non-distributing share EUR hedged	EUR	9.27	8.71	8.93
I Class distributing (M) share CAD hedged	CAD	9.46	9.02	9.27
I Class distributing (Q) share	USD	9.98	9.42	9.62
I Class distributing (Q) share EUR hedged	EUR	8.40	8.07	8.46
I Class distributing (Q) share GBP hedged	GBP	9.72	9.22	9.52
I Class distributing (Q) share JPY hedged	JPY	837	839	903
I Class non-distributing share	USD	13.80	12.59	12.41
I Class non-distributing share AUD hedged	AUD	11.32	10.47	10.49
I Class non-distributing share CAD hedged	CAD	12.57	11.56	11.46
I Class non-distributing share CHF hedged	CHF	11.43	10.88	11.19
I Class non-distributing share EUR hedged	EUR	11.42	10.61	10.74
I Class non-distributing share GBP hedged	GBP	12.60	11.56	11.52
I Class non-distributing share JPY hedged	JPY	1,078	1,043	1,084
J Class distributing (M) share	USD	10.14	9.60	9.80
S Class distributing (A) share EUR hedged	EUR	9.20	8.86	9.30
S Class distributing (Q) share	USD	10.26	9.69	9.89
S Class non-distributing share	USD	11.75	10.73	10.59
S Class non-distributing share CHF hedged	CHF	10.15	9.67	9.95
S Class non-distributing share EUR hedged	EUR	10.64	9.89	10.02

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
X Class distributing (M) share	USD	10.14	9.60	9.80
X Class distributing (M) share AUD hedged	AUD	10.09	9.67	10.03
X Class distributing (M) share EUR hedged	EUR	8.37	8.13	8.53
X Class distributing (M) share SGD hedged	SGD	10.13	-	-
X Class distributing (Q) share EUR hedged	EUR	8.68	8.35	8.75
X Class distributing (Q) share GBP hedged	GBP	9.20	8.73	9.01
X Class distributing (T) share	USD	10.14	-	-
X Class distributing (T) share SGD hedged	SGD	10.08	-	-
X Class non-distributing share	USD	13.74	12.48	12.24
X Class non-distributing share AUD hedged	AUD	13.66	12.57	12.52
X Class non-distributing share CAD hedged	CAD	12.93	11.83	11.67
X Class non-distributing share CHF hedged	CHF	12.07	11.44	11.70
X Class non-distributing share EUR hedged	EUR	12.29	11.37	11.47
X Class non-distributing share GBP hedged	GBP	12.72	11.58	11.50
X Class non-distributing share SEK hedged	SEK	11.61	10.74	10.79
X Class non-distributing share SGD hedged	SGD	10.42	-	-
Future Consumer Fund				
Total net assets	USD	19,286,876	12,941,231	11,978,939
Net asset value per:				
A Class non-distributing share	USD	6.50	5.92	5.65
AI Class non-distributing share	USD	7.71	7.02	6.70
D Class non-distributing share	USD	6.68	6.04	5.71
D Class non-distributing UK reporting fund share	USD	6.68	6.04	4.92
E Class non-distributing share	USD	7.82	7.16	6.86
I Class non-distributing share	USD	6.73	6.06	5.72
I Class non-distributing UK reporting fund share	USD	6.74	6.07	4.94
X Class non-distributing UK reporting fund share	USD	6.88	6.16	4.98
Z Class non-distributing share	USD	6.74	6.07	5.73
Future Of Transport Fund				
Total net assets	USD	979,681,275	1,828,120,719	1,603,226,338
Net asset value per:				
A Class distributing (A) share	USD	8.03	8.79	8.21
A Class distributing (A) UK reporting fund share	USD	8.03	8.78	7.08
A Class distributing (T) share	USD	9.12	10.82	-
A Class non-distributing share	USD	13.37	14.63	13.69
A Class non-distributing share CNH hedged	CNH	73.99	83.05	80.06
A Class non-distributing share EUR hedged	EUR	11.39	12.75	12.35
A Class non-distributing share SGD hedged	SGD	12.29	13.73	13.07
AI Class non-distributing share	USD	16.43	17.97	16.82
C Class non-distributing share	USD	9.29	10.30	-
D Class non-distributing share EUR hedged	EUR	11.97	13.28	12.76
D Class non-distributing UK reporting fund share	USD	14.06	15.25	12.19
D Class non-distributing UK reporting fund share GBP hedged	GBP	12.51	13.72	13.05
E Class non-distributing share	USD	17.10	18.80	17.69
E Class non-distributing share EUR hedged	EUR	11.06	12.44	12.11
I Class distributing (A) UK reporting fund share	USD	8.18	8.90	7.15
I Class non-distributing share	USD	14.25	15.43	14.28
I Class non-distributing share EUR hedged	EUR	14.19	15.71	15.06
X Class non-distributing share	USD	14.87	15.98	14.69
Z Class non-distributing UK reporting fund share	USD	14.32	15.49	12.34

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Global Allocation Fund				
Total net assets	USD	15,250,819,657	14,455,276,896	15,096,811,718
Net asset value per:				
A Class distributing (A) share	USD	75.69	66.57	63.93
A Class distributing (A) share EUR hedged	EUR	40.87	36.67	36.38
A Class distributing (T) share	USD	10.49	9.70	-
A Class distributing (T) share AUD hedged	AUD	10.25	9.67	-
A Class distributing (T) share CNH hedged	CNH	101.86	96.47	-
A Class distributing (T) share EUR hedged	EUR	10.41	9.68	-
A Class distributing (T) share HKD hedged	HKD	104.10	96.95	-
A Class distributing (T) share SGD hedged	SGD	10.33	9.68	-
A Class distributing (T) share ZAR hedged	ZAR	103.54	96.84	-
A Class distributing (Y) (Q) (G) share	USD	9.54	8.55	8.35
A Class distributing (Y) (Q) (G) share AUD hedged	AUD	9.02	8.23	8.23
A Class distributing (Y) (Q) (G) share SGD hedged	SGD	9.16	8.37	8.30
A Class non-distributing share	USD	79.55	69.23	65.75
A Class non-distributing share AUD hedged	AUD	21.82	19.34	18.80
A Class non-distributing share CHF hedged	CHF	14.20	12.86	12.78
A Class non-distributing share CNH hedged	CNH	178.13	158.80	155.43
A Class non-distributing share EUR hedged	EUR	44.95	39.90	39.15
A Class non-distributing share GBP hedged	GBP	38.48	33.73	32.64
A Class non-distributing share HKD hedged	HKD	18.42	16.21	15.58
A Class non-distributing share PLN hedged	PLN	23.07	20.13	18.74
A Class non-distributing share SGD hedged	SGD	17.77	15.76	15.20
AI Class non-distributing share	USD	15.86	13.80	13.12
AI Class non-distributing share EUR hedged	EUR	12.51	11.10	10.89
B Class distributing (T) share	USD	10.07	-	-
C Class non-distributing share	USD	57.44	50.61	48.68
C Class non-distributing share EUR hedged	EUR	32.48	29.19	29.00
D Class distributing (A) share	USD	76.25	67.03	64.35
D Class distributing (A) share EUR hedged	EUR	41.13	36.88	36.59
D Class non-distributing share	USD	90.22	77.93	73.47
D Class non-distributing share AUD hedged	AUD	23.86	20.99	20.25
D Class non-distributing share CHF hedged	CHF	15.54	13.97	13.78
D Class non-distributing share EUR hedged	EUR	50.99	44.92	43.75
D Class non-distributing share GBP hedged	GBP	42.05	36.58	35.14
D Class non-distributing share PLN hedged	PLN	25.24	21.86	20.20
D Class non-distributing share SGD hedged	SGD	19.54	17.20	16.46
D Class non-distributing UK reporting fund share	USD	90.23	77.94	63.29
E Class non-distributing share	USD	71.13	62.21	59.38
E Class non-distributing share EUR hedged	EUR	41.89	37.36	36.84
E Class non-distributing share PLN hedged	PLN	21.54	18.89	17.67
I Class non-distributing share	USD	90.92	78.37	73.72
I Class non-distributing share EUR hedged	EUR	50.88	44.72	43.46
I Class non-distributing share SGD hedged	SGD	19.56	17.23	16.50
J Class non-distributing share	USD	106.63	91.23	85.18
S Class non-distributing share	USD	11.62	10.03	-
S Class non-distributing share EUR hedged	EUR	11.35	9.99	-
X Class distributing (A) share	USD	16.86	14.81	14.21
X Class distributing (T) share	USD	11.31	-	-
X Class non-distributing share	USD	105.93	90.62	84.61
X Class non-distributing share AUD hedged	AUD	27.74	24.17	23.10
X Class non-distributing share EUR hedged	EUR	15.32	13.37	12.89
X Class non-distributing share JPY hedged	JPY	1,454	1,314	1,299

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Global Corporate Bond Fund				
Total net assets	USD	1,770,653,514	878,806,860	801,859,454
Net asset value per:				
A Class distributing (A) share EUR hedged	EUR	7.76	7.49	7.81
A Class distributing (M) (G) share	USD	10.36	9.92	-
A Class distributing (M) share AUD hedged	AUD	10.71	10.30	10.62
A Class distributing (M) share CAD hedged	CAD	10.13	9.67	9.86
A Class distributing (M) share GBP hedged	GBP	9.51	9.07	9.31
A Class distributing (M) share NZD hedged	NZD	11.15	10.60	10.82
A Class distributing (Q) share	USD	10.47	9.92	10.01
A Class distributing (R) (M) (G) share AUD hedged	AUD	9.75	9.32	9.54
A Class distributing (R) (M) (G) share CNH hedged	CNH	88.87	84.53	88.35
A Class distributing (R) (M) (G) share NZD hedged	NZD	8.61	8.22	8.41
A Class distributing (S) (M) (G) share	USD	9.93	9.49	9.63
A Class distributing (S) (M) (G) share HKD hedged	HKD	71.68	69.28	71.28
A Class distributing (S) (M) (G) share JPY hedged	JPY	972	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.45	8.24	8.48
A Class distributing (T) share	USD	10.42	-	-
A Class distributing (T) share CNH hedged	CNH	103.57	-	-
A Class distributing (T) share ZAR hedged	ZAR	99.81	-	-
A Class non-distributing share	USD	15.23	13.93	13.69
A Class non-distributing share EUR hedged	EUR	12.41	11.56	11.70
A Class non-distributing share SEK hedged	SEK	99.68	93.05	94.01
B Class distributing (T) share	USD	10.18	-	-
B Class distributing (T) share ZAR hedged	ZAR	101.64	-	-
D Class distributing (Q) share GBP hedged	GBP	9.41	8.97	9.18
D Class non-distributing share	USD	16.34	14.88	14.56
D Class non-distributing share EUR hedged	EUR	13.30	12.34	12.44
D Class non-distributing UK reporting fund share GBP hedged	GBP	10.44	9.57	9.51
E Class non-distributing share	USD	13.99	12.85	12.70
E Class non-distributing share EUR hedged	EUR	11.43	10.71	10.89
I Class distributing (A) UK reporting fund share GBP hedged	GBP	9.10	8.66	8.90
I Class non-distributing share	USD	12.63	11.48	11.22
I Class non-distributing share CAD hedged	CAD	12.13	11.12	10.94
I Class non-distributing share EUR hedged	EUR	10.13	9.38	9.44
X Class distributing (A) UK reporting fund share GBP hedged	GBP	8.38	8.03	8.30
X Class non-distributing share	USD	17.89	16.20	15.75
X Class non-distributing share EUR hedged	EUR	14.59	13.46	13.49
X Class non-distributing share NOK hedged	NOK	113.25	103.99	103.29

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Global Equity Income Fund				
Total net assets	USD	976,908,782	919,175,375	939,683,090
Net asset value per:				
A Class distributing (A) (G) share	USD	16.95	14.77	13.65
A Class distributing (A) (G) share EUR hedged	EUR	11.69	10.40	9.97
A Class distributing (Q) (G) share	USD	16.85	14.71	13.62
A Class distributing (Q) (G) share EUR hedged	EUR	12.82	11.42	10.97
A Class distributing (Q) (G) share SGD hedged	SGD	14.93	13.29	12.52
A Class distributing (Q) (G) UK reporting fund share	USD	16.84	14.70	11.72
A Class distributing (R) (M) (G) share AUD hedged	AUD	12.83	11.28	10.62
A Class distributing (R) (M) (G) share CNH hedged	CNH	130.20	114.54	109.19
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	137.42	119.76	111.20
A Class distributing (S) (M) (G) share	USD	17.03	14.89	13.79
A Class distributing (S) (M) (G) share CNH hedged	CNH	128.95	115.62	110.32
A Class distributing (S) (M) (G) share HKD hedged	HKD	125.51	111.04	104.06
A Class distributing (S) (M) (G) share SGD hedged	SGD	12.64	11.28	10.63
A Class distributing (T) share	USD	11.85	10.96	-
A Class non-distributing share	USD	25.03	21.38	19.29
A Class non-distributing share CHF hedged	CHF	13.65	12.14	11.49
A Class non-distributing share EUR hedged	EUR	18.61	16.22	15.19
A Class non-distributing share PLN hedged	PLN	25.58	21.92	19.50
A Class non-distributing share SGD hedged	SGD	21.37	18.61	17.10
AI Class distributing (Q) (G) share EUR hedged	EUR	11.07	9.86	9.47
AI Class non-distributing share	USD	16.20	13.84	12.50
AI Class non-distributing share EUR hedged	EUR	12.66	11.03	10.33
C Class distributing (Q) (G) share	USD	13.58	12.01	11.25
C Class non-distributing share	USD	19.94	17.25	15.76
D Class distributing (A) (G) share	USD	20.00	17.29	15.86
D Class distributing (Q) (G) share	USD	18.44	15.97	14.67
D Class distributing (Q) (G) share EUR hedged	EUR	14.02	12.40	11.81
D Class distributing (Q) (G) UK reporting fund share	USD	18.46	15.99	12.65
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	9.97	8.71	8.19
D Class non-distributing share	USD	27.75	23.53	21.07
D Class non-distributing share CHF hedged	CHF	17.58	15.53	14.58
D Class non-distributing share EUR hedged	EUR	20.34	17.60	16.35
D Class non-distributing share PLN hedged	PLN	27.96	23.79	21.00
D Class non-distributing share SGD hedged	SGD	23.35	20.19	18.40
E Class distributing (Q) (G) share	USD	15.79	13.86	12.89
E Class distributing (Q) (G) share EUR hedged	EUR	11.68	10.46	10.10
E Class non-distributing share	USD	23.40	20.09	18.22
E Class non-distributing share EUR hedged	EUR	12.01	10.52	9.90
I Class non-distributing share	USD	19.17	16.21	14.48
I Class non-distributing UK reporting fund share	USD	19.17	16.21	-
SR Class distributing (S) (M) (G) share	USD	11.50	9.97	9.13
SR Class non-distributing share	USD	12.16	10.29	9.20
X Class non-distributing share	USD	31.91	26.79	23.77

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Global Government Bond Fund				
Total net assets	USD	990,026,827	1,019,444,419	845,281,585
Net asset value per:				
A Class distributing (D) share	USD	19.73*	19.04*	19.94
A Class distributing (D) share EUR hedged	EUR	15.78*	15.51*	16.70
A Class distributing (M) share	USD	19.76*	19.07*	19.96
A Class distributing (M) share EUR hedged	EUR	15.65*	15.38*	16.55
A Class distributing (M) share GBP hedged	GBP	8.81*	8.55*	9.07
A Class distributing (M) share HKD hedged	HKD	90.18*	88.02*	93.31
A Class non-distributing share	USD	29.68*	27.90*	28.65
A Class non-distributing share EUR hedged	EUR	23.36*	22.37*	23.61
C Class distributing (D) share	USD	17.96*	17.33*	18.15
C Class distributing (D) share EUR hedged	EUR	-*	14.29*	15.38
C Class distributing (M) share	USD	19.14*	18.47*	19.34
C Class non-distributing share	USD	21.43*	20.40*	21.21
C Class non-distributing share EUR hedged	EUR	16.90*	16.39*	17.51
D Class distributing (M) share	USD	19.77*	19.08*	19.98
D Class distributing (M) share EUR hedged	EUR	15.48*	15.40*	16.60
D Class non-distributing share	USD	31.20*	29.23*	29.90
D Class non-distributing share EUR hedged	EUR	24.86*	23.72*	24.95
E Class non-distributing share	USD	26.23*	24.78*	25.57
E Class non-distributing share EUR hedged	EUR	20.56*	19.79*	20.99
I Class distributing (A) share EUR hedged	EUR	8.52*	8.37*	9.02
I Class non-distributing share	USD	11.08*	10.36*	10.58
I Class non-distributing share EUR hedged	EUR	8.74*	8.32*	8.74
X Class non-distributing share EUR hedged	EUR	10.36*	9.83*	10.28
X Class non-distributing share NOK hedged	NOK	103.84*	98.03*	101.75
X Class non-distributing share SEK hedged	SEK	95.92*	91.20*	95.22
X Class non-distributing UK reporting fund share	USD	11.28*	10.50*	9.21

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Global High Yield Bond Fund				
Total net assets	USD	1,866,208,624	1,663,910,586	1,694,518,231
Net asset value per:				
A Class distributing (D) UK reporting fund share	USD	7.50	7.06	6.06
A Class distributing (D) UK reporting fund share EUR hedged	EUR	4.43	4.25	4.36
A Class distributing (M) share	USD	7.53	7.09	7.06
A Class distributing (M) share EUR hedged	EUR	4.38	4.20	4.30
A Class distributing (Q) share	USD	11.71	11.01	10.95
A Class distributing (R) (M) (G) share AUD hedged	AUD	5.77	5.49	5.54
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	79.30	75.10	75.53
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	89.07	84.62	88.07
A Class distributing (S) (M) (G) share	USD	6.00	5.71	5.76
A Class distributing (S) (M) (G) share HKD hedged	HKD	43.77	42.15	43.13
A Class distributing (S) (M) (G) share JPY hedged	JPY	986	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.07	7.83	8.02
A Class distributing (T) share	USD	10.15	-	-
A Class non-distributing share	USD	30.55	27.22	25.79
A Class non-distributing share EUR hedged	EUR	17.99	16.32	15.92
A Class non-distributing share GBP hedged	GBP	20.57	18.42	17.70
A Class non-distributing share PLN hedged	PLN	17.15	15.27	14.13
A Class non-distributing share SEK hedged	SEK	14.32	13.01	12.66
AI Class distributing (Q) share EUR hedged	EUR	8.78	8.41	8.61
AI Class non-distributing share EUR hedged	EUR	10.81	9.81	9.57
C Class distributing (D) share	USD	7.68	7.23	7.21
C Class non-distributing share	USD	24.75	22.33	21.42
C Class non-distributing share EUR hedged	EUR	13.39	12.30	12.15
D Class distributing (M) share	USD	7.57	7.13	7.10
D Class distributing (M) share EUR hedged	EUR	4.40	4.22	4.33
D Class distributing (Q) share GBP hedged	GBP	8.12	7.67	7.74
D Class non-distributing share	USD	33.70	29.82	28.05
D Class non-distributing UK reporting fund share EUR hedged	EUR	19.77	17.81	17.25
D Class non-distributing UK reporting fund share GBP hedged	GBP	22.46	19.98	19.06
E Class distributing (Q) share EUR hedged	EUR	8.77	8.40	8.60
E Class non-distributing share	USD	26.93	24.12	22.96
E Class non-distributing share EUR hedged	EUR	15.86	14.46	14.17
I Class distributing (M) share	USD	9.80	9.23	9.19
I Class non-distributing share	USD	34.20	30.22	28.38
I Class non-distributing share CAD hedged	CAD	14.79	13.17	12.46
I Class non-distributing share EUR hedged	EUR	11.53	10.37	10.03
I Class non-distributing UK reporting fund share CHF hedged	CHF	9.61	8.84	8.66
X Class distributing (A) share EUR hedged	EUR	7.51	7.19	7.37
X Class non-distributing share	USD	13.79	12.12	11.32
X Class non-distributing share EUR hedged	EUR	23.28	20.82	20.03
X Class non-distributing share NZD hedged	NZD	10.01	-	-
Global Inflation Linked Bond Fund				
Total net assets	USD	181,122,546	270,286,414	364,440,108
Net asset value per:				
A Class distributing (M) share	USD	16.04	15.33	15.77
A Class distributing (T) share	USD	10.11	-	-
A Class non-distributing share	USD	16.57	15.80	16.25
A Class non-distributing share EUR hedged	EUR	13.56	13.16	13.93
C Class distributing (M) share	USD	13.57	13.10	13.64
C Class non-distributing share	USD	13.56	13.09	13.63
D Class distributing (M) share	USD	16.21	15.49	15.93
D Class non-distributing share	USD	17.48	16.61	17.02
D Class non-distributing share EUR hedged	EUR	14.31	13.84	14.60
E Class non-distributing share EUR hedged	EUR	12.58	12.27	13.05
I Class non-distributing share	USD	10.42	9.89	10.11
X Class non-distributing share EUR hedged	EUR	15.78	15.18	15.92

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Global Listed Infrastructure Fund⁽²⁾				
Total net assets	USD	11,653,124	-	-
Net asset value per:				
A Class non-distributing share	USD	11.53	-	-
D Class non-distributing share	USD	11.59	-	-
I Class non-distributing share	USD	11.60	-	-
I Class non-distributing UK reporting fund share	USD	11.61	-	-
X Class non-distributing share	USD	11.65	-	-
Z Class non-distributing share	USD	11.61	-	-
Global Long-Horizon Equity Fund				
Total net assets	USD	1,414,413,856	1,385,067,852	1,063,272,581
Net asset value per:				
A Class distributing (A) share	USD	24.45	21.15	19.24
A Class distributing (A) UK reporting fund share	USD	36.90	31.91	25.00
A Class non-distributing share	USD	99.91	86.40	78.59
A Class non-distributing share SGD hedged	SGD	22.52	19.85	18.38
AI Class non-distributing share	USD	19.23	16.62	15.12
C Class non-distributing share	USD	72.99	63.91	58.86
D Class distributing (A) UK reporting fund share	USD	38.53	33.07	25.72
D Class non-distributing share	USD	109.76	94.21	85.05
E Class non-distributing share	USD	88.18	76.64	70.06
I Class non-distributing share	USD	12.65	10.83	9.74
X Class non-distributing share	USD	17.93	15.24	13.62

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Global Multi-Asset Income Fund				
Total net assets	USD	4,554,375,914	4,840,876,377	5,435,956,493
Net asset value per:				
A Class distributing (A) (G) share	USD	8.69	8.22	8.47
A Class distributing (A) (G) share CHF hedged	CHF	7.04	6.95	7.49
A Class distributing (A) (G) share EUR hedged	EUR	6.63	6.39	6.79
A Class distributing (M) (G) share	USD	8.96	8.50	8.74
A Class distributing (Q) (G) share	USD	8.99	8.52	8.77
A Class distributing (Q) (G) share AUD hedged	AUD	8.14	7.84	8.24
A Class distributing (Q) (G) share SGD hedged	SGD	7.48	7.23	7.55
A Class distributing (R) (M) (G) share AUD hedged	AUD	8.11	7.68	7.94
A Class distributing (R) (M) (G) share CAD hedged	CAD	7.63	7.23	7.48
A Class distributing (R) (M) (G) share CNH hedged	CNH	83.92	79.12	83.76
A Class distributing (R) (M) (G) share GBP hedged	GBP	7.71	7.25	7.47
A Class distributing (R) (M) (G) share NZD hedged	NZD	7.85	7.42	7.64
A Class distributing (S) (M) (G) share	USD	8.34	7.88	8.13
A Class distributing (S) (M) (G) share CHF hedged	CHF	10.22	-	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	6.50	6.28	6.70
A Class distributing (S) (M) (G) share HKD hedged	HKD	77.85	74.50	77.81
A Class distributing (S) (M) (G) share JPY hedged	JPY	1,007	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.44	7.18	7.52
A Class non-distributing share	USD	16.31	14.52	14.11
A Class non-distributing share CHF hedged	CHF	11.15	10.36	10.52
A Class non-distributing share EUR hedged	EUR	11.38	10.33	10.35
AI Class distributing (Q) (G) share EUR hedged	EUR	8.08	7.80	8.28
AI Class non-distributing share EUR hedged	EUR	10.67	9.69	9.71
C Class distributing (S) (M) (G) share	USD	8.35	7.92	8.15
C Class non-distributing share	USD	12.63	11.39	11.21
D Class distributing (A) (G) share CHF hedged	CHF	7.58	7.42	7.93
D Class distributing (A) (G) share EUR hedged	EUR	7.55	7.22	7.60
D Class distributing (S) (M) (G) share	USD	9.21	8.63	8.81
D Class distributing (S) (M) (G) share GBP hedged	GBP	8.39	7.91	8.21
D Class distributing (S) (M) (G) share SGD hedged	SGD	9.82	9.38	9.67
D Class non-distributing share	USD	17.47	15.42	14.84
D Class non-distributing share CHF hedged	CHF	12.00	11.04	11.11
D Class non-distributing share EUR hedged	EUR	12.43	11.18	11.10
E Class distributing (Q) (G) share EUR hedged	EUR	6.47	6.28	6.70
E Class distributing (Y) (Q) (G) share EUR hedged	EUR	6.96	6.75	7.21
E Class non-distributing share	USD	18.36	16.43	16.05
E Class non-distributing share EUR hedged	EUR	10.81	9.86	9.93
I Class distributing (Q) (G) share EUR hedged	EUR	7.55	7.21	7.57
I Class non-distributing share	USD	14.70	12.94	12.44
I Class non-distributing share EUR hedged	EUR	11.45	10.28	10.18
X Class distributing (Q) (G) share GBP hedged	GBP	9.29	8.70	8.95
X Class distributing (R) (M) (G) share AUD hedged	AUD	9.36	8.66	8.84
X Class non-distributing share	USD	20.12	17.61	16.83
Global Unconstrained Equity Fund⁽²⁾				
Total net assets	USD	108,290,004	-	-
Net asset value per:				
A Class non-distributing share	USD	9.89	-	-
A Class non-distributing share CNH hedged	CNH	97.61	-	-
A Class non-distributing share HKD hedged	HKD	98.21	-	-
A Class non-distributing share SGD hedged	SGD	9.80	-	-
C Class non-distributing share	USD	9.82	-	-
D Class non-distributing UK reporting fund share	USD	9.92	-	-
E Class non-distributing share	USD	9.86	-	-
SI Class non-distributing share	USD	9.93	-	-
X Class non-distributing share	USD	9.97	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Impact Bond Fund				
Total net assets	EUR	81,327,542	76,299,304	-
Net asset value per:				
A Class non-distributing UK reporting fund share	EUR	10.65	10.08	-
D Class non-distributing UK reporting fund share	EUR	10.74	10.13	-
E Class non-distributing share	EUR	10.46	9.95	-
I Class non-distributing UK reporting fund share	EUR	10.78	10.14	-
X Class non-distributing UK reporting fund share	EUR	10.84	10.17	-
X Class non-distributing UK reporting fund share USD hedged	USD	11.30	10.42	-
Z Class non-distributing UK reporting fund share	EUR	10.76	10.14	-
ZI Class non-distributing UK reporting fund share	EUR	10.80	10.16	-
India Fund				
Total net assets	USD	616,123,271	469,753,593	451,125,592
Net asset value per:				
A Class distributing (A) UK reporting fund share	USD	60.89	48.73	40.39
A Class non-distributing share	USD	60.57	48.47	46.64
C Class non-distributing share	USD	47.21	38.25	37.27
D Class distributing (A) UK reporting fund share	USD	66.49	52.81	43.45
D Class non-distributing share	USD	69.08	54.88	52.41
E Class non-distributing share	USD	55.26	44.45	42.98
I Class non-distributing share	USD	11.79	9.34	8.90
X Class non-distributing share	USD	23.06	18.14	17.15
Japan Flexible Equity Fund				
Total net assets	JPY	106,535,219,920	35,030,142,165	29,089,575,077
Net asset value per:				
A Class distributing (A) UK reporting fund share	JPY	2,903	2,347	12
A Class distributing (T) share HKD hedged	HKD	111.27	-	-
A Class distributing (T) share USD hedged	USD	11.18	-	-
A Class non-distributing share	JPY	2,954	2,388	1,923
A Class non-distributing share EUR hedged	EUR	17.96	14.26	11.30
A Class non-distributing share USD hedged	USD	32.21	25.17	19.40
C Class non-distributing share	JPY	2,317	1,897	1,546
D Class distributing (A) UK reporting fund share	JPY	2,962	2,394	12
D Class non-distributing share	JPY	3,358	2,696	2,154
D Class non-distributing share EUR hedged	EUR	19.65	15.48	12.18
E Class non-distributing share	JPY	2,692	2,187	1,770
E Class non-distributing share EUR hedged	EUR	16.49	13.16	10.48
I Class non-distributing share	JPY	2,751	2,202	1,755
X Class non-distributing share	JPY	3,808	3,025	2,393
X Class non-distributing share EUR hedged	EUR	23.38	18.23	14.21
Japan Small & MidCap Opportunities Fund				
Total net assets	JPY	26,583,801,167	21,455,088,138	20,235,105,162
Net asset value per:				
A Class distributing (A) UK reporting fund share	JPY	11,087	9,306	52
A Class distributing (T) share HKD hedged	HKD	108.67	-	-
A Class distributing (T) share USD hedged	USD	10.93	-	-
A Class non-distributing share	JPY	11,164	9,347	8,391
A Class non-distributing share EUR hedged	EUR	71.26	58.36	51.50
A Class non-distributing share USD hedged	USD	24.02	19.34	16.62
C Class non-distributing share	JPY	8,105	6,871	6,246
D Class distributing (A) UK reporting fund share	JPY	11,423	9,584	54
D Class non-distributing share	JPY	12,659	10,519	9,373
D Class non-distributing share EUR hedged	EUR	77.91	63.33	55.47
E Class non-distributing share	JPY	9,824	8,266	7,458
I Class non-distributing share	JPY	2,566	2,126	1,890
I Class non-distributing share EUR hedged	EUR	13.98	11.33	9.90
X Class non-distributing share	JPY	14,013	11,529	10,170

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Latin American Fund				
Total net assets	USD	640,652,132	936,624,325	835,233,169
Net asset value per:				
A Class distributing (A) share	USD	53.36	59.38	49.60
A Class distributing (A) UK reporting fund share	USD	52.53	58.45	42.06
A Class non-distributing share	USD	65.93	71.09	57.12
A Class non-distributing share AUD hedged	AUD	8.86	9.78	8.05
A Class non-distributing share CHF hedged	CHF	5.20	5.86	4.89
A Class non-distributing share HKD hedged	HKD	8.53	9.31	7.57
A Class non-distributing share PLN hedged	PLN	8.15	8.86	6.99
A Class non-distributing share SGD hedged	SGD	5.88	6.47	5.25
C Class non-distributing share	USD	47.29	51.63	42.01
D Class distributing (A) share	USD	53.23	59.26	49.46
D Class distributing (A) UK reporting fund share	USD	52.37	58.31	41.93
D Class non-distributing share	USD	75.34	80.63	64.31
D Class non-distributing share CHF hedged	CHF	5.68	6.35	5.26
D Class non-distributing share EUR hedged	EUR	46.66	51.14	42.06
D Class non-distributing share PLN hedged	PLN	8.91	9.62	7.53
D Class non-distributing share SGD hedged	SGD	6.43	7.03	5.66
D Class non-distributing UK reporting fund share GBP hedged	GBP	41.01	44.23	35.82
E Class non-distributing share	USD	59.04	63.97	51.67
I Class non-distributing share	USD	11.55	12.33	9.80
J Class non-distributing share	USD	95.04	100.44	79.11
X Class distributing (A) UK reporting fund share	USD	51.65	57.56	41.34
X Class non-distributing share	USD	88.76	93.80	73.87
Multi-Theme Equity Fund				
Total net assets	USD	99,216,495	164,246,119	188,867,921
Net asset value per:				
A Class non-distributing share	USD	13.82	12.52	11.91
A Class non-distributing share EUR hedged	EUR	11.68	10.82	10.66
AI Class non-distributing share	USD	15.63	14.17	13.48
C Class non-distributing share	USD	11.60	10.64	10.25
D Class non-distributing share EUR hedged	EUR	11.99	11.04	10.80
D Class non-distributing UK reporting fund share	USD	14.21	12.79	10.41
E Class non-distributing share	USD	15.31	13.94	13.33
X Class non-distributing share	USD	14.67	13.11	12.29
X Class non-distributing share GBP hedged	GBP	10.33	9.31	8.94
Z Class non-distributing share	USD	14.36	12.89	12.15

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
MyMap Cautious Fund⁽⁵⁾				
Total net assets	USD	38,865,919	9,832,547	11,971,283
Net asset value per:				
A Class distributing (S) (M) (G) share	USD	9.51	8.93	9.10
A Class distributing (S) (M) (G) share AUD hedged	AUD	9.53	9.08	9.45
A Class distributing (S) (M) (G) share CAD hedged	CAD	10.04	9.51	9.76
A Class distributing (S) (M) (G) share CNH hedged	CNH	94.20	90.54	95.25
A Class distributing (S) (M) (G) share GBP hedged	GBP	9.97	9.42	9.75
A Class distributing (S) (M) (G) share HKD hedged	HKD	92.38	87.76	90.49
A Class distributing (T) share	USD	8.93	8.53	8.86
A Class distributing (T) share AUD hedged	AUD	8.78	8.52	9.08
A Class distributing (T) share CAD hedged	CAD	9.75	9.35	9.79
A Class distributing (T) share CNH hedged	CNH	87.27	85.15	91.54
A Class distributing (T) share GBP hedged	GBP	9.74	9.31	9.79
A Class distributing (T) share HKD hedged	HKD	87.19	83.82	88.15
A Class non-distributing share	USD	9.78	8.93	8.92
A Class non-distributing share AUD hedged	AUD	9.96	9.22	9.41
A Class non-distributing share CAD hedged	CAD	10.55	9.70	9.77
A Class non-distributing share CNH hedged	CNH	98.41	91.88	94.80
A Class non-distributing share GBP hedged	GBP	10.47	9.62	9.76
A Class non-distributing share HKD hedged	HKD	96.34	88.95	90.01
D Class non-distributing share	USD	9.90	9.00	8.96
I Class non-distributing share	USD	9.93	9.01	8.96
X Class non-distributing share	USD	10.03	9.07	8.99
MyMap Growth Fund⁽⁵⁾				
Total net assets	USD	21,284,084	12,405,945	14,275,652
Net asset value per:				
A Class distributing (S) (M) (G) share	USD	11.05	9.59	8.96
A Class distributing (S) (M) (G) share AUD hedged	AUD	11.01	9.74	9.34
A Class distributing (S) (M) (G) share CAD hedged	CAD	11.62	10.18	9.62
A Class distributing (S) (M) (G) share CNH hedged	CNH	110.02	97.71	94.39
A Class distributing (S) (M) (G) share GBP hedged	GBP	11.65	10.19	9.73
A Class distributing (S) (M) (G) share HKD hedged	HKD	107.41	94.30	89.22
A Class distributing (T) share	USD	9.53	8.62	8.36
A Class distributing (T) share AUD hedged	AUD	9.46	8.77	8.79
A Class distributing (T) share CAD hedged	CAD	10.70	9.80	9.70
A Class distributing (T) share CNH hedged	CNH	95.68	88.33	88.99
A Class distributing (T) share GBP hedged	GBP	10.67	9.74	9.69
A Class distributing (T) share HKD hedged	HKD	93.26	84.68	83.18
A Class non-distributing share	USD	10.87	9.31	8.60
A Class non-distributing share AUD hedged	AUD	11.25	9.81	9.29
A Class non-distributing share CAD hedged	CAD	11.93	10.31	9.63
A Class non-distributing share CNH hedged	CNH	112.40	98.44	93.95
A Class non-distributing share GBP hedged	GBP	11.81	10.19	9.61
A Class non-distributing share HKD hedged	HKD	106.03	91.79	85.85
D Class non-distributing share	USD	11.01	9.39	8.63
I Class non-distributing share	USD	11.04	9.40	8.64
X Class non-distributing share	USD	11.16	9.46	8.66

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
MyMap Moderate Fund⁽⁵⁾				
Total net assets	USD	19,503,757	13,251,957	13,979,090
Net asset value per:				
A Class distributing (S) (M) (G) share	USD	10.50	9.36	9.02
A Class distributing (S) (M) (G) share AUD hedged	AUD	10.49	9.52	9.39
A Class distributing (S) (M) (G) share CAD hedged	CAD	11.02	9.93	9.66
A Class distributing (S) (M) (G) share CNH hedged	CNH	104.45	95.40	94.80
A Class distributing (S) (M) (G) share GBP hedged	GBP	11.04	9.92	9.75
A Class distributing (S) (M) (G) share HKD hedged	HKD	102.07	92.03	89.79
A Class distributing (T) share	USD	9.33	8.58	8.52
A Class distributing (T) share AUD hedged	AUD	9.24	8.69	8.90
A Class distributing (T) share CAD hedged	CAD	10.31	9.62	9.73
A Class distributing (T) share CNH hedged	CNH	92.73	87.31	89.95
A Class distributing (T) share GBP hedged	GBP	10.29	9.56	9.72
A Class distributing (T) share HKD hedged	HKD	91.11	84.39	84.93
A Class non-distributing share	USD	10.50	9.18	8.72
A Class non-distributing share AUD hedged	AUD	10.79	9.61	9.35
A Class non-distributing share CAD hedged	CAD	11.40	10.08	9.67
A Class non-distributing share CNH hedged	CNH	107.47	96.28	94.34
A Class non-distributing share GBP hedged	GBP	11.31	9.97	9.66
A Class non-distributing share HKD hedged	HKD	102.63	90.81	87.36
D Class non-distributing share	USD	10.62	9.25	8.75
I Class non-distributing share	USD	10.65	9.27	8.76
X Class non-distributing share	USD	10.76	9.33	8.78
Natural Resources Fund⁽⁴⁾				
Total net assets	USD	320,176,183	376,671,068	444,508,211
Net asset value per:				
A Class distributing (A) (G) share	USD	8.81	8.76	8.44
A Class distributing (M) (G) share	USD	14.31	14.24	13.72
A Class distributing (Q) (G) share	USD	8.56	8.53	8.22
A Class non-distributing share	USD	13.47	13.01	12.12
A Class non-distributing share EUR hedged	EUR	13.44	13.24	12.81
D Class non-distributing share	USD	11.21	10.74	9.93
D Class non-distributing share EUR hedged	EUR	14.04	13.72	13.18
E Class distributing (Q) (G) share EUR hedged	EUR	6.53	6.67	6.71
E Class non-distributing share	USD	12.63	12.26	11.48
I Class distributing (A) (G) share	USD	13.04	12.83	12.23
S Class distributing (M) (G) UK reporting fund share	USD	12.49	12.32	-
S Class distributing (M) (G) UK reporting fund share GBP hedged	GBP	9.89	9.83	-
S Class distributing (Q) (G) share	USD	10.86	10.74	-
S Class non-distributing share	USD	11.47	10.99	-
S Class non-distributing UK reporting fund share	USD	11.48	10.99	-
S Class non-distributing UK reporting fund share GBP hedged	GBP	10.33	9.96	-
Next Generation Health Care Fund				
Total net assets	USD	24,630,395	18,371,129	16,685,032
Net asset value per:				
A Class non-distributing share	USD	8.69	8.01	7.50
A Class non-distributing share HKD hedged	HKD	84.30	78.58	74.53
A Class non-distributing share SGD hedged	SGD	8.31	7.82	7.45
AI Class non-distributing share	USD	10.26	9.46	8.86
D Class non-distributing share	USD	8.92	8.16	7.58
D Class non-distributing UK reporting fund share	USD	8.92	8.16	6.53
E Class non-distributing share	USD	10.41	9.65	9.08
I Class non-distributing share	USD	8.99	8.20	7.60
I Class non-distributing UK reporting fund share	USD	9.00	8.20	6.55
X Class non-distributing UK reporting fund share	USD	9.19	8.33	6.61
Z Class non-distributing share	USD	9.01	8.21	7.61

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Next Generation Technology Fund				
Total net assets	USD	2,513,738,943	2,565,516,420	2,755,606,835
Net asset value per:				
A Class distributing (A) share	USD	6.83	5.87	5.59
A Class distributing (A) UK reporting fund share	USD	6.83	5.87	4.82
A Class distributing (T) share	USD	11.84	11.15	-
A Class non-distributing share	USD	18.29	15.73	14.99
A Class non-distributing share AUD hedged	AUD	9.33	8.24	8.08
A Class non-distributing share CNH hedged	CNH	65.56	57.66	56.81
A Class non-distributing share EUR hedged	EUR	15.64	13.73	13.54
A Class non-distributing share HKD hedged	HKD	66.01	57.36	55.32
A Class non-distributing share NZD hedged	NZD	9.64	8.40	8.15
A Class non-distributing share SGD hedged	SGD	16.95	14.84	14.39
A Class non-distributing UK reporting fund share CHF hedged	CHF	6.58	5.84	5.84
A Class non-distributing UK reporting fund share GBP hedged	GBP	6.93	6.02	5.88
AI Class non-distributing share	USD	20.55	17.66	16.84
C Class non-distributing share	USD	12.49	10.87	-
D Class non-distributing share	USD	19.23	16.39	15.50
D Class non-distributing share CNH hedged	CNH	67.45	58.86	57.51
D Class non-distributing share EUR hedged	EUR	16.43	14.31	13.99
D Class non-distributing share SGD hedged	SGD	6.48	5.63	5.42
D Class non-distributing UK reporting fund share	USD	19.23	16.40	13.35
D Class non-distributing UK reporting fund share GBP hedged	GBP	17.29	14.89	14.43
E Class non-distributing share	USD	24.17	20.87	20.00
E Class non-distributing share EUR hedged	EUR	15.19	13.40	13.28
I Class distributing (A) UK reporting fund share	USD	10.83	9.21	7.49
I Class non-distributing share	USD	19.53	16.61	15.66
I Class non-distributing share EUR hedged	EUR	20.07	17.43	17.01
I Class non-distributing UK reporting fund share	USD	19.52	16.61	13.49
S Class non-distributing UK reporting fund share	USD	7.52	6.40	5.21
S Class non-distributing UK reporting fund share CHF hedged	CHF	6.79	5.97	5.91
S Class non-distributing UK reporting fund share EUR hedged	EUR	6.82	5.93	5.80
S Class non-distributing UK reporting fund share GBP hedged	GBP	7.15	6.15	5.96
SR Class distributing (A) UK reporting fund share	USD	7.62	6.49	5.28
SR Class non-distributing UK reporting fund share	USD	7.63	6.50	5.29
SR Class non-distributing UK reporting fund share EUR hedged	EUR	6.82	5.93	5.79
X Class non-distributing share	USD	20.32	17.17	16.08
Z Class non-distributing UK reporting fund share	USD	19.58	16.64	13.52
Z Class non-distributing UK reporting fund share CHF hedged	CHF	6.84	6.00	5.93

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Nutrition Fund				
Total net assets	USD	169,956,810	270,316,503	348,357,484
Net asset value per:				
A Class distributing (A) share EUR hedged	EUR	10.05	10.46*	11.52
A Class distributing (A) UK reporting fund share	USD	7.08	7.21*	6.61
A Class distributing (A) UK reporting fund share GBP hedged	GBP	10.60	10.91*	11.87
A Class non-distributing share	USD	13.02	13.26*	14.11
A Class non-distributing share EUR hedged	EUR	10.12	10.54*	11.63
A Class non-distributing share HKD	HKD	13.06	13.38*	14.24
A Class non-distributing share PLN hedged	PLN	10.37	10.61*	11.11
A Class non-distributing share SGD hedged	SGD	11.52	11.99*	12.97
AI Class non-distributing share	USD	11.15	11.37*	12.10
C Class non-distributing share	USD	10.86	11.20*	12.06
D Class distributing (A) share EUR hedged	EUR	10.54	10.97*	12.07
D Class distributing (A) UK reporting fund share GBP hedged	GBP	11.13	11.44*	12.42
D Class non-distributing share	USD	14.56	14.72*	15.53
D Class non-distributing share EUR hedged	EUR	11.27	11.63*	12.73
D Class non-distributing share SGD hedged	SGD	12.65	13.04*	14.00
D Class non-distributing UK reporting fund share GBP hedged	GBP	7.78	7.94*	8.57
E Class non-distributing share	USD	12.11	12.40*	13.26
I Class distributing (A) UK reporting fund share	USD	7.17	7.30*	6.68
I Class non-distributing share	USD	14.87	14.99*	15.78
I Class non-distributing share JPY hedged	JPY	909	972*	1,083
X Class non-distributing share	USD	10.82	10.83*	11.32
Sustainable Asian Bond Fund				
Total net assets	USD	110,756,763	112,231,546	42,880,627
Net asset value per:				
A Class distributing (S) (M) (G) share	USD	7.88	7.54	7.92
A Class non-distributing share	USD	9.45	8.56	8.60
D Class non-distributing share	USD	9.65	8.70	8.68
D Class non-distributing share EUR hedged	EUR	8.96	8.23	8.47
E Class non-distributing share EUR hedged	EUR	8.52	7.90	8.20
I Class non-distributing share	USD	9.48	8.54	8.51
I Class non-distributing share SEK hedged	SEK	91.03	83.56	85.63
X Class non-distributing share	USD	9.89	8.86	8.79
Z Class non-distributing share	USD	9.72	8.75	8.71
ZI Class distributing (S) (M) (G) share	USD	10.75	10.19	-
ZI Class non-distributing share	USD	11.81	10.62	-
Sustainable Emerging Markets Blended Bond Fund				
Total net assets	USD	41,910,648	42,797,310	43,855,487
Net asset value per:				
A Class non-distributing share	USD	10.52	9.56	8.77
A Class non-distributing share EUR hedged	EUR	9.02	8.37	7.95
AI Class non-distributing share	USD	12.53	11.38	10.44
AI Class non-distributing share EUR hedged	EUR	9.97	9.25	8.78
D Class non-distributing share CHF hedged	CHF	9.08	8.56	8.16
D Class non-distributing share EUR hedged	EUR	9.45	8.70	8.20
D Class non-distributing UK reporting fund share	USD	11.01	9.93	7.80
E Class distributing (Q) share EUR hedged	EUR	7.95	7.73	7.64
E Class non-distributing share EUR hedged	EUR	9.22	8.59	8.20
I Class non-distributing share	USD	11.65	10.49	9.54
I Class non-distributing share EUR hedged	EUR	10.04	9.23	8.68
X Class non-distributing share	USD	11.65	10.41	9.40
Z Class non-distributing UK reporting fund share	USD	13.61	12.21	9.53
ZI Class non-distributing share	USD	13.12	11.78	-
ZI Class non-distributing UK reporting fund share	USD	13.12	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Sustainable Emerging Markets Bond Fund				
Total net assets	USD	415,554,423	216,059,158	352,748,965
Net asset value per:				
A Class distributing (S) (M) (G) UK reporting fund share	USD	8.11	7.52	6.43
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	7.76	7.34	7.40
A Class non-distributing share	USD	11.60	10.17	9.52
A Class non-distributing share EUR hedged	EUR	10.04	8.98	8.70
AI Class non-distributing share	USD	13.27	11.64	10.89
AI Class non-distributing share EUR hedged	EUR	10.50	9.39	9.11
D Class distributing (S) (M) (G) UK reporting fund share	USD	8.28	7.63	6.49
D Class non-distributing share CHF hedged	CHF	9.99	9.09	8.86
D Class non-distributing share EUR hedged	EUR	10.40	9.25	8.91
D Class non-distributing UK reporting fund share	USD	12.08	10.54	8.45
D Class non-distributing UK reporting fund share GBP hedged	GBP	9.63	8.46	8.01
E Class distributing (Q) share EUR hedged	EUR	8.33	7.78	7.84
E Class non-distributing share EUR hedged	EUR	10.02	9.01	8.78
I Class non-distributing share	USD	12.48	10.87	10.10
I Class non-distributing share EUR hedged	EUR	10.80	9.59	9.23
I Class non-distributing share NOK hedged	NOK	118.09	104.34	-
X Class non-distributing share	USD	12.71	10.99	10.15
X Class non-distributing share AUD hedged	AUD	10.66	9.37	8.84
X Class non-distributing share EUR hedged	EUR	9.52	8.39	8.02
ZI Class non-distributing share	USD	13.31	11.56	-
Sustainable Emerging Markets Corporate Bond Fund				
Total net assets	USD	41,574,641	53,127,013	79,198,715
Net asset value per:				
A Class non-distributing share	USD	11.50	10.29	10.05*
A Class non-distributing share EUR hedged	EUR	10.12	9.22	9.26*
A Class non-distributing share SEK hedged	SEK	92.89	84.71	84.99*
AI Class non-distributing share	USD	12.84	11.49	11.21*
AI Class non-distributing share EUR hedged	EUR	10.60	9.66	9.72*
D Class non-distributing share CHF hedged	CHF	10.09	9.35	9.46*
D Class non-distributing share EUR hedged	EUR	10.56	9.55	9.54*
D Class non-distributing UK reporting fund share	USD	12.10	10.75	8.98*
E Class distributing (Q) share EUR hedged	EUR	8.27	7.95	8.32*
E Class non-distributing share EUR hedged	EUR	9.87	9.04	9.14*
I Class non-distributing share	USD	12.26	10.88	10.54*
I Class non-distributing share EUR hedged	EUR	10.75	9.72	9.69*
X Class non-distributing share	USD	12.80	11.27	10.83*
ZI Class non-distributing share	USD	12.41	10.98	-
Sustainable Emerging Markets Local Currency Bond Fund				
Total net assets	USD	562,596,451	506,884,997	429,926,735
Net asset value per:				
A Class non-distributing share	USD	10.48	9.87	8.58
A Class non-distributing share EUR hedged	EUR	9.00	8.66	7.79
AI Class non-distributing share	USD	13.20	12.42	10.80
AI Class non-distributing share EUR hedged	EUR	10.81	10.40	9.35
D Class non-distributing share CHF hedged	CHF	8.90	8.71	7.89
D Class non-distributing share EUR hedged	EUR	9.28	8.88	7.95
D Class non-distributing UK reporting fund share	USD	10.79	10.11	7.54
E Class distributing (Q) share EUR hedged	EUR	7.75	7.93	7.52
E Class non-distributing share EUR hedged	EUR	9.83	9.50	8.59
I Class non-distributing share	USD	12.18	11.39	9.84
I Class non-distributing share EUR hedged	EUR	10.11	9.65	8.62
X Class non-distributing share	USD	11.24	10.46	8.99
ZI Class non-distributing share	USD	13.18	12.31	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Sustainable Energy Fund				
Total net assets	USD	5,280,424,133	6,939,857,910	6,450,497,616
Net asset value per:				
A Class distributing (A) share	USD	16.88	16.35	14.62
A Class distributing (A) UK reporting fund share	USD	16.92	16.39	12.62
A Class distributing (T) share	USD	11.21	11.74	-
A Class non-distributing share	USD	17.07	16.53	14.78
A Class non-distributing share AUD hedged	AUD	9.75	9.67	8.87
A Class non-distributing share CAD hedged	CAD	10.12	9.92	8.99
A Class non-distributing share CNH hedged	CNH	101.50	100.90	92.92
A Class non-distributing share EUR hedged	EUR	14.95	14.83	13.74
A Class non-distributing share GBP hedged	GBP	9.96	9.77	8.94
A Class non-distributing share HKD hedged	HKD	102.03	99.98	90.41
A Class non-distributing share NZD hedged	NZD	10.05	9.85	8.94
A Class non-distributing share SGD hedged	SGD	17.18	17.00	15.46
AI Class non-distributing share	USD	19.79	19.18	17.14
C Class non-distributing share	USD	12.85	12.61	11.41
D Class distributing (A) share	USD	17.64	16.99	15.13
D Class distributing (A) UK reporting fund share	USD	17.94	17.27	13.25
D Class non-distributing share	USD	19.66	18.90	16.77
D Class non-distributing share SGD hedged	SGD	8.96	8.80	7.95
E Class non-distributing share	USD	15.20	14.80	13.30
E Class non-distributing share EUR hedged	EUR	9.39	9.36	8.72
I Class distributing (A) UK reporting fund share	USD	9.87	9.50	7.29
I Class distributing (Q) share	USD	11.70	11.27	10.03
I Class non-distributing share	USD	19.74	18.93	16.76
I Class non-distributing UK reporting fund share	USD	19.74	18.93	14.44
S Class distributing (A) share	USD	10.83	10.43	-
S Class non-distributing share	USD	19.10	18.33	16.22
X Class distributing (T) share	USD	10.52	10.81	10.19
X Class non-distributing share	USD	24.01	22.82	20.01
X Class non-distributing share EUR hedged	EUR	17.30	16.85	15.31
Sustainable Fixed Income Global Opportunities Fund				
Total net assets	EUR	295,485,171	506,773,855	565,937,527
Net asset value per:				
A Class non-distributing share	EUR	10.26*	9.57*	9.74
AI Class non-distributing share	EUR	10.24*	9.55*	9.72
D Class non-distributing share	EUR	10.48*	9.72*	9.85
D Class non-distributing share CHF hedged	CHF	9.96*	9.48*	9.75
D Class non-distributing UK reporting fund share USD hedged	USD	10.39*	9.48*	9.35
E Class non-distributing share	EUR	10.02*	9.39*	9.61
I Class non-distributing share	EUR	10.55*	9.77*	9.88
I Class non-distributing share JPY hedged	JPY	968*	935*	972
I Class non-distributing share SEK hedged	SEK	99.30*	92.15*	93.15
I Class non-distributing UK reporting fund share USD hedged	USD	10.44*	9.51*	9.37
X Class distributing (M) share	EUR	9.02*	8.66*	9.06
X Class distributing (Q) share	EUR	9.29*	8.91*	9.32
X Class distributing (T) share	EUR	10.12*	-*	-
X Class distributing (T) share USD hedged	USD	10.13*	-*	-
X Class non-distributing share	EUR	10.78*	9.94*	10.00
X Class non-distributing share CHF hedged	CHF	10.29*	9.72*	9.94
X Class non-distributing share GBP hedged	GBP	11.27*	10.26*	10.18
X Class non-distributing share JPY hedged	JPY	1,016*	976*	1,009
X Class non-distributing share SEK hedged	SEK	108.18*	99.90*	100.49
X Class non-distributing share USD hedged	USD	11.55*	10.47*	10.26
ZI Class non-distributing share	EUR	11.10*	10.26*	-
ZI Class non-distributing share USD hedged	USD	11.54*	10.49*	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Sustainable Global Allocation Fund				
Total net assets	USD	224,011,297	95,921,193	-
Net asset value per:				
A Class distributing (A) UK reporting fund share	USD	12.55	11.01	-
A Class non-distributing share SEK hedged	SEK	114.62	102.52	-
A Class non-distributing UK reporting fund share	USD	12.80	11.16	-
A Class non-distributing UK reporting fund share EUR hedged	EUR	12.21	10.87	-
D Class non-distributing UK reporting fund share	USD	12.96	11.23	-
D Class non-distributing UK reporting fund share EUR hedged	EUR	12.37	10.93	-
E Class non-distributing UK reporting fund share	USD	12.60	11.04	-
E Class non-distributing UK reporting fund share EUR hedged	EUR	12.10	10.82	-
I Class non-distributing UK reporting fund share	USD	13.01	11.25	-
I Class non-distributing UK reporting fund share EUR hedged	EUR	12.42	10.96	-
X Class non-distributing UK reporting fund share	USD	13.19	11.32	-
ZI Class non-distributing UK reporting fund share	USD	13.05	11.27	-
ZI Class non-distributing UK reporting fund share EUR hedged	EUR	12.46	10.97	-
Sustainable Global Bond Income Fund				
Total net assets	USD	159,086,551	111,365,913	120,102,371
Net asset value per:				
A Class distributing (M) (G) share	USD	10.26	9.97	-
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	86.06	82.99	86.69
A Class distributing (S) (M) (G) share	USD	8.59	8.33	8.50
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged	AUD	8.02	7.89	8.19
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	CAD	8.29	8.11	8.32
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged	EUR	7.67	7.58	7.96
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	8.13	7.92	8.18
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	HKD	82.64	81.13	83.82
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	NZD	8.31	8.09	8.30
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	8.14	8.05	8.32
A Class distributing (T) share	USD	10.26	-	-
A Class distributing (T) share HKD hedged	HKD	99.24	-	-
A Class distributing (T) share SGD hedged	SGD	9.93	-	-
A Class non-distributing share	USD	11.48	10.49	10.19
AI Class distributing (Q) share EUR hedged	EUR	8.37	8.18	8.49
AI Class non-distributing share	USD	12.47	11.39	11.06
AI Class non-distributing share EUR hedged	EUR	10.01	9.31	9.30
D Class non-distributing share	USD	11.83	10.76	10.39
D Class non-distributing share CHF hedged	CHF	9.89	9.39	9.46
D Class non-distributing share EUR hedged	EUR	10.39	9.61	9.55
D Class non-distributing UK reporting fund share GBP hedged	GBP	11.10	10.14	9.92
E Class distributing (Q) share EUR hedged	EUR	8.27	8.08	8.39
E Class non-distributing share EUR hedged	EUR	9.79	9.15	9.18
I Class distributing (S) (M) (G) share EUR hedged	EUR	8.69	8.53	8.89
I Class non-distributing share	USD	11.96	10.85	10.47
I Class non-distributing share BRL hedged	USD	9.71	9.73	8.36
I Class non-distributing share EUR hedged	EUR	10.56	9.76	9.67
X Class distributing (S) (M) (G) share	USD	10.28	-	-
X Class distributing (S) (M) (G) share EUR hedged	EUR	9.94	9.70	-
X Class distributing (T) share	USD	10.18	-	-
X Class distributing (T) share HKD hedged	HKD	100.06	-	-
X Class non-distributing share	USD	12.33	11.13	10.68
Z Class non-distributing share	USD	12.04	10.91	10.52
Z Class non-distributing share CHF hedged	CHF	10.14	9.60	9.64
Z Class non-distributing share EUR hedged	EUR	10.66	9.84	9.74
ZI Class non-distributing share	USD	11.80	10.69	-
ZI Class non-distributing share EUR hedged	EUR	11.32	10.44	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Sustainable Global Dynamic Equity Fund⁽⁴⁾				
Total net assets	USD	448,499,347	408,930,589	453,941,160
Net asset value per:				
A Class distributing (A) share	USD	34.53	28.90	26.33
A Class non-distributing share	USD	34.63	28.98	26.41
A Class non-distributing share CNH hedged	CNH	211.65	181.27	170.30
A Class non-distributing share EUR hedged	EUR	19.89	16.98	16.03
C Class non-distributing share	USD	27.51	23.31	21.50
C Class non-distributing share EUR hedged	EUR	16.12	13.94	13.32
D Class distributing (A) share	USD	31.75	26.48	24.12
D Class non-distributing share	USD	39.13	32.50	29.39
D Class non-distributing share EUR hedged	EUR	21.74	18.42	17.26
E Class non-distributing share	USD	31.57	26.55	24.31
E Class non-distributing share EUR hedged	EUR	18.49	15.87	15.06
I Class non-distributing share	USD	13.90	11.51	10.38
X Class non-distributing share	USD	47.06	38.67	34.59
Sustainable Global Infrastructure Fund				
Total net assets	USD	13,940,568	11,642,448	10,453,305
Net asset value per:				
A Class non-distributing share	USD	10.24	9.41	9.44
AI Class non-distributing share	USD	11.59	10.64	10.68
D Class non-distributing share	USD	10.43	9.52	9.50
E Class non-distributing share	USD	11.40	10.52	10.62
I Class non-distributing share	USD	11.90	10.84	10.78
X Class non-distributing share	USD	10.72	9.71	9.60
Z Class non-distributing share	USD	10.54	9.59	9.54
Sustainable World Bond Fund				
Total net assets	USD	963,974,792	925,326,117	1,128,318,997
Net asset value per:				
A Class distributing (D) share	USD	54.01	51.60	53.53
A Class distributing (M) share	USD	53.88	51.46	53.40
A Class distributing (R) (M) (G) share CNH hedged	CNH	89.54	86.01	92.36
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.72	8.55	9.05
A Class non-distributing share	USD	81.22	75.25	76.31
A Class non-distributing share EUR hedged	EUR	176.86	166.93	174.06
A Class non-distributing share SGD hedged	SGD	10.32	-	-
A Class non-distributing UK reporting fund share GBP hedged	GBP	11.55	10.76	11.05
C Class distributing (D) share	USD	54.30	51.87	53.81
D Class distributing (M) share	USD	53.94	51.52	53.45
D Class non-distributing share	USD	87.04	80.32	81.12
D Class non-distributing share CHF hedged	CHF	9.34	9.00	9.49
D Class non-distributing share EUR hedged	EUR	185.25	174.16	180.88
D Class non-distributing UK reporting fund share GBP hedged	GBP	11.81	10.96	11.21
E Class non-distributing share	USD	73.41	68.35	69.66
I Class distributing (A) share EUR hedged	EUR	8.61	8.38	8.94
I Class non-distributing share	USD	11.37	10.48	10.57
X Class non-distributing share	USD	95.91	87.99	88.33
X Class non-distributing share CHF hedged	CHF	13.55	12.97	13.59
X Class non-distributing share DKK hedged	DKK	115.43	108.37	111.26
X Class non-distributing share EUR hedged	EUR	200.67	187.56	193.62
X Class non-distributing share GBP hedged	GBP	13.07	12.06	12.26
X Class non-distributing share NOK hedged	NOK	13.92	12.94	13.25
X Class non-distributing share NZD hedged	NZD	12.54	11.53	11.65

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Swiss Small & MidCap Opportunities Fund				
Total net assets	CHF	517,462,653	600,743,262	707,399,037
Net asset value per:				
A Class non-distributing share	CHF	641.47	595.61	572.12
D Class distributing (M) UK reporting fund share	CHF	22.76	21.00	17.68
D Class non-distributing UK reporting fund share	CHF	723.52	666.78	559.15
I Class non-distributing share	CHF	36.01	33.10	31.48
Systematic China A-Share Opportunities Fund				
Total net assets	USD	609,686,648	548,123,752	562,981,457
Net asset value per:				
A Class non-distributing share	USD	9.79	10.43	11.94*
A Class non-distributing share SGD hedged	SGD	8.52	9.25	10.80*
AI Class non-distributing share EUR hedged	EUR	7.69	8.33	9.87*
D Class non-distributing share	USD	10.30	10.89	12.37*
D Class non-distributing share EUR hedged	EUR	7.93	8.53	10.03*
D Class non-distributing UK reporting fund share	USD	10.29	10.89	10.65*
E Class non-distributing share EUR hedged	EUR	7.53	8.20	9.76*
I Class non-distributing share	USD	10.49	11.07	12.53*
I Class non-distributing share EUR hedged	EUR	8.02	8.60	10.09*
S Class non-distributing share	USD	11.08	11.71	13.27*
SR Class non-distributing share	USD	8.64	9.12	10.34*
X Class non-distributing share	USD	11.04	11.57	13.00*
Z Class non-distributing share	USD	10.49	11.07	12.54*
Systematic China Environmental Tech Fund				
Total net assets	USD	13,390,940	16,103,248	-
Net asset value per:				
A Class non-distributing share	USD	7.77	9.70	-
D Class non-distributing share	USD	7.84	9.71	-
D Class non-distributing share EUR hedged	EUR	7.65	9.66	-
E Class non-distributing share EUR hedged	EUR	8.56	-	-
I Class non-distributing share	USD	7.87	9.72	-
X Class non-distributing UK reporting fund share	USD	7.93	9.73	-
Z Class non-distributing share	USD	7.86	9.72	-
ZI Class non-distributing share	USD	7.89	9.72	-
Systematic ESG Multi Allocation Credit Fund⁽⁴⁾				
Total net assets	USD	120,070,676	92,047,171	81,153,606
Net asset value per:				
A Class non-distributing share	USD	9.83	8.83	8.48*
AI Class non-distributing share EUR hedged	EUR	9.06	8.30	8.22*
D Class non-distributing share EUR hedged	EUR	9.15	8.35	8.24*
E Class non-distributing share EUR hedged	EUR	8.93	8.21	8.18*
I Class non-distributing share	USD	9.97	8.92	8.53*
I Class non-distributing share AUD hedged	AUD	9.56	8.68	8.46*
I Class non-distributing share EUR hedged	EUR	9.32	8.49	8.37*
X Class non-distributing share	USD	10.04	8.96	8.55*
X Class non-distributing share AUD hedged	AUD	9.62	8.71	8.48*
X Class non-distributing share EUR hedged	EUR	9.38	8.53	8.39*

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Systematic Global Equity High Income Fund				
Total net assets	USD	6,367,132,438	5,008,709,927	4,369,623,100
Net asset value per:				
A Class distributing (A) (G) share	USD	10.22	9.03	8.92
A Class distributing (A) (G) share CHF hedged	CHF	9.22	8.49	8.80
A Class distributing (Q) (G) share	USD	5.50	4.84	4.76
A Class distributing (Q) (G) share EUR hedged	EUR	3.58	3.22	3.28
A Class distributing (Q) (G) UK reporting fund share CHF hedged	CHF	9.01	8.26	8.50
A Class distributing (R) (M) (G) share AUD hedged	AUD	8.44	7.52	7.59
A Class distributing (R) (M) (G) share CAD hedged	CAD	8.51	7.58	7.64
A Class distributing (R) (M) (G) share CNH hedged	CNH	89.31	79.40	81.75
A Class distributing (R) (M) (G) share NZD hedged	NZD	8.55	7.61	7.65
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	105.79	93.58	93.44
A Class distributing (S) (M) (G) share	USD	8.98	7.96	7.95
A Class distributing (S) (M) (G) share CHF hedged	CHF	10.89	-	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	10.96	9.91	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	84.06	75.42	76.31
A Class distributing (S) (M) (G) share JPY hedged	JPY	1,076	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	9.08	8.21	8.33
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	7.89	7.05	7.20
A Class non-distributing share	USD	21.59	17.76	16.30
A Class non-distributing share EUR hedged	EUR	12.03	10.08	9.58
A Class non-distributing share HKD hedged	HKD	125.91	104.72	97.33
A Class non-distributing share JPY hedged	JPY	1,064	-	-
A Class non-distributing share SGD hedged	SGD	16.68	13.98	13.04
A Class non-distributing UK reporting fund share CHF hedged	CHF	11.29	9.67	9.29
B Class distributing (R) (M) (G) share ZAR hedged	ZAR	104.07	-	-
B Class distributing (S) (M) (G) share	USD	10.40	-	-
B Class distributing (S) (M) (G) share JPY hedged	JPY	1,019	-	-
C Class distributing (Q) (G) share	USD	5.48	4.83	4.75
C Class non-distributing share	USD	17.27	14.38	13.37
D Class distributing (A) (G) share	USD	10.45	9.15	8.96
D Class distributing (A) (G) share CHF hedged	CHF	9.43	8.61	8.83
D Class distributing (Q) (G) share	USD	6.18	5.39	5.25
D Class distributing (Q) (G) UK reporting fund share CHF hedged	CHF	9.29	8.44	8.61
D Class distributing (Q) (G) UK reporting fund share EUR hedged	EUR	9.61	8.55	8.62
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	9.98	8.77	8.73
D Class distributing (S) (M) (G) share	USD	11.61	10.20	10.00
D Class distributing (S) (M) (G) share SGD hedged	SGD	9.34	8.37	8.41
D Class non-distributing share EUR hedged	EUR	13.37	11.11	10.46
D Class non-distributing UK reporting fund share	USD	24.57	20.03	15.70
D Class non-distributing UK reporting fund share CHF hedged	CHF	11.65	9.88	9.41
E Class distributing (Q) (G) share EUR hedged	EUR	8.15	7.32	7.45
E Class non-distributing share	USD	19.34	15.98	14.75
E Class non-distributing share EUR hedged	EUR	11.03	9.29	8.87
I Class distributing (A) (G) share	USD	10.52	9.19	8.97
I Class distributing (M) (G) share	USD	11.19	9.82	9.61
I Class distributing (Q) (G) share	USD	11.68	10.16	9.87
I Class distributing (Q) UK reporting fund share CHF hedged	CHF	9.13	8.27	8.42
I Class distributing (Q) UK reporting fund share EUR hedged	EUR	9.44	8.37	8.42
I Class non-distributing share	USD	21.06	17.11	15.54
SR Class distributing (S) (M) (G) share	USD	10.74	9.43	9.28
SR Class non-distributing share	USD	12.83	10.45	9.51
X Class non-distributing share	USD	17.57	14.19	12.81

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
Systematic Global Sustainable Income & Growth Fund				
Total net assets	USD	101,807,023	21,994,428	-
Net asset value per:				
A Class distributing (Q) (G) UK reporting fund share	USD	11.65	10.63	-
A Class distributing (S) (M) (G) share AUD hedged	AUD	10.79	-	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	10.89	-	-
A Class distributing (S) (M) (G) UK reporting fund share	USD	11.43	10.52	-
A Class distributing (S) (M) (G) UK reporting fund share CNH hedged	CNH	108.52	102.27	-
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	HKD	111.83	103.98	-
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	11.06	10.37	-
A Class non-distributing UK reporting fund share	USD	12.90	11.09	-
D Class distributing (S) (M) (G) share	USD	11.18	10.21	-
D Class non-distributing UK reporting fund share	USD	13.09	11.18	-
D Class non-distributing UK reporting fund share EUR hedged	EUR	12.48	10.86	-
E Class non-distributing share EUR hedged	EUR	11.51	10.15	-
I Class non-distributing UK reporting fund share	USD	13.14	11.20	-
I Class non-distributing UK reporting fund share EUR hedged	EUR	12.53	10.88	-
X Class non-distributing UK reporting fund share	USD	13.34	11.28	-
ZI Class non-distributing UK reporting fund share	USD	13.21	11.23	-
Systematic Sustainable Global SmallCap Fund				
Total net assets	USD	281,969,412	255,284,764	222,047,023
Net asset value per:				
A Class non-distributing share	USD	157.66	136.86	122.91
A Class non-distributing share AUD hedged	AUD	15.76	14.00	12.90
C Class non-distributing share	USD	115.58	101.59	92.38
D Class non-distributing share	USD	177.91	153.28	136.63
E Class non-distributing share	USD	141.32	123.29	111.28
I Class non-distributing UK reporting fund share	USD	10.61	-	-
X Class non-distributing share GBP hedged	GBP	11.57	9.96	8.99
United Kingdom Fund				
Total net assets	GBP	190,271,237	212,801,706	269,647,969
Net asset value per:				
A Class distributing (A) UK reporting fund share	GBP	113.45	98.11	93.31*
A Class non-distributing share	GBP	140.38	120.14	113.29*
C Class non-distributing share	GBP	102.40	88.74	84.72*
D Class distributing (A) UK reporting fund share	GBP	113.86	98.41	93.58*
D Class non-distributing share	GBP	159.19	135.23	126.56*
D Class non-distributing UK reporting fund share	GBP	159.19	135.23	126.56*
E Class non-distributing share	GBP	123.67	106.37	100.80*
I Class distributing (A) UK reporting fund share	GBP	11.74	10.14	9.64*
I Class non-distributing share	GBP	16.91	14.33	13.38*
X Class non-distributing share	GBP	181.78	152.76	141.53*

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
US Basic Value Fund				
Total net assets	USD	845,043,995	889,769,923	759,596,354
Net asset value per:				
A Class distributing (A) share	USD	131.25	111.76	105.33
A Class distributing (A) UK reporting fund share	USD	131.06	111.59	90.61
A Class distributing (T) share	USD	11.30	10.31	-
A Class non-distributing share	USD	134.07	113.67	106.72
A Class non-distributing share CNH hedged	CNH	211.10	183.32	177.20
A Class non-distributing share EUR hedged	EUR	77.55	67.10	65.21
A Class non-distributing share SGD hedged	SGD	24.22	20.93	19.98
C Class non-distributing share	USD	92.70	79.58	75.65
C Class non-distributing share EUR hedged	EUR	63.79	55.88	55.00
D Class distributing (A) share	USD	132.53	112.77	106.25
D Class distributing (A) UK reporting fund share	USD	132.27	112.54	91.35
D Class non-distributing share	USD	153.63	129.28	120.47
D Class non-distributing share EUR hedged	EUR	84.73	72.76	70.21
E Class non-distributing share	USD	119.80	102.08	96.32
E Class non-distributing share EUR hedged	EUR	64.63	56.19	54.89
I Class non-distributing share	USD	153.28	128.65	119.57
X Class non-distributing share	USD	183.21	152.62	140.80
US Dollar Bond Fund				
Total net assets	USD	549,251,816	553,666,735	572,662,883
Net asset value per:				
A Class distributing (D) share	USD	15.29	14.83	15.59
A Class distributing (M) share	USD	15.30	14.84	15.60
A Class non-distributing share	USD	33.68	31.46	32.13
A Class non-distributing share SGD hedged	SGD	10.78	-	-
C Class distributing (D) share	USD	14.39	13.96	14.67
C Class non-distributing share	USD	23.97	22.67	23.44
D Class distributing (M) share	USD	15.30	14.84	15.59
D Class non-distributing share	USD	35.67	33.18	33.74
D Class non-distributing UK reporting fund share GBP hedged	GBP	10.53	9.85	10.17
E Class non-distributing share	USD	29.98	28.13	28.87
I Class distributing (Q) share	USD	9.15	8.86	9.29
I Class non-distributing share	USD	11.57	10.74	10.91
I Class non-distributing share EUR hedged	EUR	9.58	9.07	9.49
X Class distributing (Q) share	USD	9.09	8.80	9.23
X Class non-distributing share	USD	11.31	10.46	10.57

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
US Dollar High Yield Bond Fund				
Total net assets	USD	2,012,249,592	1,885,887,744	2,357,372,193
Net asset value per:				
A Class distributing (A) UK reporting fund share GBP hedged	GBP	9.52	9.01	9.09
A Class distributing (D) share	USD	5.51	5.21	5.18
A Class distributing (M) share	USD	5.56	5.25	5.22
A Class distributing (M) share AUD hedged	AUD	10.14	9.70	9.83
A Class distributing (M) share CAD hedged	CAD	9.28	8.82	8.84
A Class distributing (M) share EUR hedged	EUR	7.96	7.66	7.84
A Class distributing (M) share GBP hedged	GBP	8.77	8.32	8.39
A Class distributing (M) share NZD hedged	NZD	10.22	9.68	9.70
A Class distributing (M) share SGD hedged	SGD	8.89	8.55	8.62
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.96	7.60	7.67
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	80.38	76.54	77.05
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	89.99	85.64	88.78
A Class distributing (S) (M) (G) share	USD	4.41	4.21	4.25
A Class distributing (S) (M) (G) share HKD hedged	HKD	32.02	30.92	31.53
A Class distributing (S) (M) (G) share JPY hedged	JPY	986	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.81	7.60	7.75
A Class distributing (T) share	USD	10.16	-	-
A Class non-distributing share	USD	41.30	36.87	34.83
A Class non-distributing share AUD hedged	AUD	19.41	17.58	16.91
A Class non-distributing share CHF hedged	CHF	11.22	10.45	10.30
A Class non-distributing share EUR hedged	EUR	227.58	206.88	201.30
A Class non-distributing share SGD hedged	SGD	17.01	15.47	14.80
B Class distributing (R) (M) (G) share ZAR hedged	ZAR	101.67	-	-
B Class distributing (S) (M) (G) share JPY hedged	JPY	995	-	-
B Class distributing (T) share	USD	10.13	-	-
C Class distributing (D) share	USD	5.52	5.21	5.19
C Class non-distributing share	USD	30.20	27.29	26.11
D Class distributing (A) UK reporting fund share GBP hedged	GBP	9.47	8.97	9.04
D Class distributing (M) share	USD	9.54	9.00	8.95
D Class distributing (M) share SGD hedged	SGD	8.92	8.58	8.64
D Class non-distributing share AUD hedged	AUD	21.02	18.90	18.05
D Class non-distributing share CHF hedged	CHF	11.99	11.09	10.85
D Class non-distributing share EUR hedged	EUR	249.07	224.84	217.23
D Class non-distributing share SGD hedged	SGD	18.37	16.59	15.76
D Class non-distributing UK reporting fund share	USD	45.19	40.06	32.37
E Class non-distributing share	USD	36.97	33.17	31.49
E Class non-distributing share EUR hedged	EUR	9.93	9.07	8.87
I Class distributing (A) UK reporting fund share GBP hedged	GBP	8.21	7.77	7.84
I Class distributing (M) share	USD	8.98	8.48	8.43
I Class non-distributing share	USD	18.47	16.34	15.31
I Class non-distributing share EUR hedged	EUR	12.90	11.63	11.22
I Class non-distributing UK reporting fund share CHF hedged	CHF	9.92	9.16	8.94
I Class non-distributing UK reporting fund share GBP hedged	GBP	11.51	10.24	9.72
SR Class distributing (A) UK reporting fund share EUR hedged	EUR	10.18	-	-
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	8.97	8.49	8.56
SR Class distributing (M) UK reporting fund share	USD	9.25	8.73	7.46
SR Class non-distributing UK reporting fund share	USD	11.12	9.85	7.96
SR Class non-distributing UK reporting fund share EUR hedged	EUR	10.39	9.37	9.05
SR Class non-distributing UK reporting fund share GBP hedged	GBP	10.41	-	-
X Class distributing (S) (M) (G) share	USD	10.18	9.57	9.49
X Class non-distributing share	USD	51.76	45.56	42.43

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
US Dollar Reserve Fund				
Total net assets	USD	553,406,760	514,580,176	505,636,900
Net asset value per:				
A Class non-distributing share	USD	173.70	165.25	158.74
A Class non-distributing share GBP hedged	GBP	204.14	194.73	188.71
C Class non-distributing share	USD	172.91	164.50	158.01
D Class non-distributing share GBP hedged	GBP	206.73	196.81	190.33
E Class non-distributing share	USD	163.95	156.36	150.57
E Class non-distributing share GBP hedged	GBP	192.07	183.68	178.44
X Class non-distributing share	USD	11.91	11.28	10.78
US Dollar Short Duration Bond Fund				
Total net assets	USD	1,585,818,004	1,618,122,578	1,582,256,819
Net asset value per:				
A Class distributing (D) share	USD	8.15	7.95	8.07
A Class distributing (M) (G) share	USD	10.11	9.95	-
A Class distributing (M) share	USD	8.15	7.95	8.07
A Class distributing (M) share CNH hedged	CNH	99.86	99.73	-
A Class distributing (M) share SGD hedged	SGD	8.87	8.81	9.04
A Class distributing (T) share	USD	10.07	-	-
A Class distributing (T) share CNH hedged	CNH	100.12	-	-
A Class distributing (T) share SGD hedged	SGD	10.07	-	-
A Class non-distributing share	USD	14.60	13.70	13.48
A Class non-distributing share EUR hedged	EUR	9.75	9.31	9.40
A Class non-distributing share SGD hedged	SGD	10.24	-	-
AI Class non-distributing share	USD	10.84	10.18	10.01
C Class distributing (D) share	USD	8.13	7.93	8.05
C Class non-distributing share	USD	11.11	10.56	10.52
D Class distributing (M) share	USD	9.35	9.12	9.26
D Class non-distributing share	USD	15.21	14.23	13.94
D Class non-distributing share EUR hedged	EUR	9.86	9.38	9.44
E Class non-distributing share	USD	12.99	12.26	12.11
I Class distributing (Q) share	USD	9.79	9.55	9.66
I Class non-distributing share	USD	11.63	10.87	10.64
I Class non-distributing share EUR hedged	EUR	9.95	9.45	9.50
S Class distributing (M) share	USD	10.23	9.98	-
S Class non-distributing share	USD	10.77	10.07	-
S Class non-distributing share EUR hedged	EUR	10.55	10.04	-
X Class non-distributing share	USD	17.02	15.85	15.46

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
US Flexible Equity Fund				
Total net assets	USD	2,310,451,568	1,881,747,751	1,544,907,233
Net asset value per:				
A Class distributing (A) share	USD	67.36	56.94	50.73
A Class distributing (A) share EUR hedged	EUR	38.96	33.58	30.95
A Class distributing (A) UK reporting fund share	USD	67.30	56.89	43.66
A Class non-distributing share	USD	67.34	56.92	50.71
A Class non-distributing share CNH hedged	CNH	289.05	250.06	229.59
A Class non-distributing share CZK hedged	CZK	117.00	98.85	-
A Class non-distributing share EUR hedged	EUR	38.84	33.48	30.86
A Class non-distributing share JPY hedged	JPY	1,672	1,484	1,399
A Class non-distributing share SGD hedged	SGD	12.11	-	-
AI Class non-distributing share	USD	21.00	17.75	15.82
C Class non-distributing share	USD	50.94	43.60	39.33
C Class non-distributing share EUR hedged	EUR	27.81	24.27	22.65
D Class distributing (A) share	USD	72.23	60.59	53.57
D Class distributing (A) UK reporting fund share	USD	72.16	60.53	46.11
D Class non-distributing share	USD	77.40	64.94	57.42
D Class non-distributing share EUR hedged	EUR	44.62	38.17	34.92
E Class non-distributing share	USD	60.59	51.47	46.09
E Class non-distributing share EUR hedged	EUR	33.71	29.20	27.05
I Class non-distributing share	USD	46.68	39.06	34.45
I Class non-distributing share EUR hedged	EUR	17.88	15.26	13.92
X Class non-distributing share	USD	91.88	76.31	66.80
X Class non-distributing share EUR hedged	EUR	18.90	16.01	14.50
X Class non-distributing share GBP hedged	GBP	11.92	9.97	-
US Government Mortgage Impact Fund				
Total net assets	USD	121,244,687	87,175,682	101,674,992
Net asset value per:				
A Class distributing (D) share	USD	7.66	7.45	7.95
A Class distributing (M) share	USD	7.66	7.45	7.95
A Class non-distributing share	USD	18.96	17.86	18.57
A Class non-distributing UK reporting fund share EUR hedged	EUR	10.45	-	-
C Class distributing (D) share	USD	8.08	7.86	8.39
C Class non-distributing share	USD	14.62	13.95	14.68
D Class distributing (M) share	USD	7.68	7.46	7.97
D Class non-distributing share	USD	19.98	18.76	19.43
E Class non-distributing share	USD	16.89	15.99	16.70
I Class distributing (M) share	USD	7.82	7.60	8.12
I Class distributing (Q) UK reporting fund share GBP hedged	GBP	10.89	-	-
I Class non-distributing share	USD	10.00	9.38	9.70
I Class non-distributing UK reporting fund share EUR hedged	EUR	11.04	-	-
SR Class distributing (Q) UK reporting fund share	USD	10.43	-	-
SR Class distributing (Q) UK reporting fund share EUR hedged	EUR	10.29	-	-
SR Class distributing (Q) UK reporting fund share GBP hedged	GBP	10.39	-	-
SR Class non-distributing UK reporting fund share	USD	10.63	-	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	10.49	-	-
X Class distributing (M) share	USD	7.81	7.59	8.11
ZI Class non-distributing share	USD	11.19	10.47	-
ZI Class non-distributing share EUR hedged	EUR	10.71	10.22	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
US Growth Fund				
Total net assets	USD	472,690,923	392,063,710	310,964,654
Net asset value per:				
A Class distributing (A) share	USD	56.53	43.32	35.80
A Class non-distributing share	USD	45.17	34.62	28.60
A Class non-distributing share EUR hedged	EUR	34.94	27.27	23.35
A Class non-distributing UK reporting fund share	USD	45.17	34.62	24.64
AI Class non-distributing share	USD	21.79	16.70	13.80
C Class non-distributing share	USD	33.53	26.02	21.77
D Class distributing (A) share	USD	57.67	43.86	35.97
D Class non-distributing share	USD	51.18	38.93	31.92
D Class non-distributing UK reporting fund share	USD	51.19	38.93	27.50
E Class non-distributing share	USD	40.51	31.20	25.91
I Class non-distributing share	USD	32.32	24.51	20.05
X Class non-distributing share	USD	14.02	10.55	8.56
US Mid-Cap Value Fund				
Total net assets	USD	285,500,905	243,390,151	264,640,243
Net asset value per:				
A Class non-distributing share	USD	380.06	328.16	308.83
A Class non-distributing share AUD hedged	AUD	20.03	17.64	17.04
C Class non-distributing share	USD	276.28	241.55	230.18
D Class non-distributing share	USD	430.61	369.04	344.71
E Class non-distributing share	USD	334.76	290.50	274.76
I Class non-distributing share	USD	22.21	18.99	17.69
US Sustainable Equity Fund				
Total net assets	USD	6,247,701	4,817,353	4,276,723
Net asset value per:				
A Class non-distributing share	USD	11.26	9.06	8.32
D Class non-distributing share	USD	11.57	9.22	8.41
D Class non-distributing UK reporting fund share	USD	11.57	9.23	7.24
E Class non-distributing share	USD	12.35	9.97	9.20
I Class non-distributing share	USD	11.66	9.28	8.43
I Class non-distributing UK reporting fund share	USD	11.66	9.28	7.26
X Class non-distributing UK reporting fund share	USD	11.92	9.42	7.32
ZI Class non-distributing share	USD	13.59	10.79	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
World Energy Fund				
Total net assets	USD	2,252,308,905	2,990,084,071	3,014,573,608
Net asset value per:				
A Class distributing (A) share	USD	22.92*	21.89	19.86
A Class distributing (A) UK reporting fund share	USD	22.83*	21.82	17.05
A Class distributing (T) share	USD	10.26*	10.48	-
A Class non-distributing share	USD	25.76*	24.37	21.79
A Class non-distributing share AUD hedged	AUD	9.21*	8.86	8.13
A Class non-distributing share CHF hedged	CHF	6.63*	6.49	6.05
A Class non-distributing share EUR hedged	EUR	6.32*	6.08	5.64
A Class non-distributing share HKD hedged	HKD	11.70*	11.19	10.11
A Class non-distributing share SGD hedged	SGD	6.88*	6.62	5.99
AI Class non-distributing share	USD	16.85*	15.94	14.25
B Class non-distributing share	USD	9.51*	-	-
C Class non-distributing share	USD	19.23*	18.42	16.68
C Class non-distributing share EUR hedged	EUR	5.12*	4.99	4.69
D Class distributing (A) share	USD	22.95*	21.93	19.89
D Class distributing (A) UK reporting fund share	USD	23.04*	22.01	17.19
D Class non-distributing share	USD	29.60*	27.80	24.66
D Class non-distributing share CHF hedged	CHF	7.24*	7.04	6.51
D Class non-distributing share EUR hedged	EUR	7.14*	6.82	6.28
E Class non-distributing share	USD	22.92*	21.79	19.58
E Class non-distributing share EUR hedged	EUR	5.81*	5.62	5.23
I Class distributing (Q) UK reporting fund share	USD	11.44*	10.93	-
I Class non-distributing share	USD	29.83*	27.93	24.72
I Class non-distributing share EUR hedged	EUR	7.37*	7.02	6.45
S Class non-distributing share	USD	16.10*	15.09	13.36
S Class non-distributing share EUR hedged	EUR	14.76*	14.07	12.92
X Class distributing (T) share	USD	10.28*	10.29	9.69
X Class non-distributing share	USD	37.83*	35.08	30.74
World Financials Fund				
Total net assets	USD	1,584,208,302	1,791,609,535	1,419,083,947
Net asset value per:				
A Class distributing (A) share	USD	14.56	11.14	9.17
A Class distributing (T) share	USD	14.25	11.81	-
A Class non-distributing share HKD hedged	HKD	163.33	125.23	102.85
A Class non-distributing share SGD hedged	SGD	17.50	13.53	11.17
A Class non-distributing UK reporting fund share	USD	49.39	37.45	26.20
AI Class non-distributing share	USD	19.98	15.15	12.31
C Class non-distributing share	USD	37.35	28.68	23.58
D Class non-distributing UK reporting fund share	USD	56.12	42.23	29.32
E Class non-distributing share	USD	44.24	33.72	27.51
I Class non-distributing share	USD	19.70	14.79	11.90
S Class non-distributing share	USD	14.11	10.60	-
S Class non-distributing share EUR hedged	EUR	13.74	10.54	-
X Class distributing (T) share	USD	13.93	11.34	9.71
X Class non-distributing share	USD	29.02	21.62	17.25

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
World Gold Fund				
Total net assets	USD	4,330,573,842	3,981,256,710	3,351,047,354
Net asset value per:				
A Class distributing (A) share	USD	42.84	33.13	26.65
A Class distributing (A) UK reporting fund share	USD	42.84	33.13	22.96
A Class distributing (T) share	USD	14.31	12.16	-
A Class distributing (T) share CNH hedged	CNH	118.45	-	-
A Class non-distributing share	USD	42.84	33.15	26.65
A Class non-distributing share AUD hedged	AUD	11.48	9.12	7.61
A Class non-distributing share CHF hedged	CHF	5.70	4.58	3.87
A Class non-distributing share CNH hedged	CNH	124.61	-	-
A Class non-distributing share EUR hedged	EUR	5.65	4.48	3.76
A Class non-distributing share HKD hedged	HKD	8.04	6.29	5.12
A Class non-distributing share PLN hedged	PLN	120.28	94.42	75.31
A Class non-distributing share SGD hedged	SGD	6.90	5.45	4.47
A Class non-distributing UK reporting fund share	USD	42.85	33.14	22.96
AI Class non-distributing share	USD	17.63	13.64	10.97
AI Class non-distributing share EUR hedged	EUR	14.79	11.72	9.84
B Class non-distributing share	USD	12.68	-	-
C Class non-distributing share	USD	31.21	24.44	19.90
C Class non-distributing share EUR hedged	EUR	4.57	3.67	3.12
D Class distributing (A) share	USD	45.54	35.08	28.19
D Class non-distributing share	USD	49.24	37.80	30.17
D Class non-distributing share CHF hedged	CHF	6.28	5.01	4.20
D Class non-distributing share EUR hedged	EUR	6.41	5.04	4.21
D Class non-distributing share SGD hedged	SGD	7.54	5.91	4.82
D Class non-distributing UK reporting fund share GBP hedged	GBP	24.76	19.25	15.87
E Class non-distributing share	USD	37.74	29.34	23.71
E Class non-distributing share EUR hedged	EUR	5.19	4.13	3.49
I Class non-distributing share	USD	49.65	38.02	30.27
I Class non-distributing share EUR hedged	EUR	6.58	5.16	4.29
S Class non-distributing share	USD	15.43	11.82	9.41
X Class distributing (T) share	USD	10.98	8.87	7.38
X Class non-distributing share	USD	62.04	47.03	37.07

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
World Healthscience Fund				
Total net assets	USD	15,200,042,083	13,611,805,574	13,872,428,365
Net asset value per:				
A Class distributing (A) share	USD	14.37	12.22	11.18
A Class distributing (T) share	USD	11.11	10.11	-
A Class non-distributing share	USD	76.11	64.74	59.27
A Class non-distributing share AUD hedged	AUD	24.36	21.09	19.74
A Class non-distributing share CNH hedged	CNH	212.07	184.92	174.33
A Class non-distributing share HKD hedged	HKD	254.41	218.82	202.83
A Class non-distributing share JPY hedged	JPY	1,449	1,305	1,262
A Class non-distributing share SGD hedged	SGD	24.99	21.67	20.15
A Class non-distributing UK reporting fund share EUR hedged	EUR	16.21	14.06	13.30
AI Class non-distributing share	USD	20.26	17.24	15.78
B Class non-distributing share	USD	10.97	-	-
C Class non-distributing share	USD	57.30	49.35	45.75
D Class distributing (A) share	USD	19.59	16.57	15.09
D Class distributing (Q) UK reporting fund share	USD	19.97	16.90	13.26
D Class non-distributing share	USD	86.41	72.96	66.30
D Class non-distributing share EUR hedged	EUR	14.14	12.18	11.43
E Class non-distributing share	USD	67.79	57.96	53.33
E Class non-distributing share EUR hedged	EUR	11.85	10.33	9.82
I Class distributing (A) UK reporting fund share	USD	13.40	11.33	8.89
I Class non-distributing share	USD	17.89	15.07	13.66
I Class non-distributing share EUR hedged	EUR	14.29	12.27	11.50
S Class non-distributing share	USD	12.12	10.21	-
S Class non-distributing share EUR hedged	EUR	11.83	10.17	-
X Class distributing (T) share	USD	11.46	10.20	9.76
X Class non-distributing share	USD	98.69	82.52	74.25

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
World Mining Fund				
Total net assets	USD	4,794,699,150	5,409,681,596	5,369,730,517
Net asset value per:				
A Class distributing (A) share	USD	55.99	54.64	49.53
A Class distributing (A) UK reporting fund share	USD	54.47	53.15	41.51
A Class distributing (T) share	USD	9.85	10.35	-
A Class non-distributing share	USD	62.92	60.94	54.43
A Class non-distributing share AUD hedged	AUD	11.15	11.09	10.27
A Class non-distributing share CHF hedged	CHF	7.36	7.41	6.93
A Class non-distributing share EUR hedged	EUR	4.57	4.53	4.20
A Class non-distributing share HKD hedged	HKD	10.70	10.48	9.48
A Class non-distributing share PLN hedged	PLN	9.11	8.89	7.88
A Class non-distributing share SGD hedged	SGD	5.38	5.31	4.84
AI Class non-distributing share	USD	18.73	18.14	16.21
AI Class non-distributing share EUR hedged	EUR	13.73	13.59	12.61
B Class non-distributing share	USD	10.53	-	-
C Class non-distributing share	USD	45.99	45.10	40.79
C Class non-distributing share EUR hedged	EUR	3.71	3.71	3.49
D Class distributing (A) UK reporting fund share	USD	54.61	53.28	41.62
D Class non-distributing share	USD	72.32	69.52	61.63
D Class non-distributing share CHF hedged	CHF	8.06	8.05	7.47
D Class non-distributing share EUR hedged	EUR	5.16	5.07	4.67
D Class non-distributing share PLN hedged	PLN	9.95	9.64	8.48
D Class non-distributing share SGD hedged	SGD	8.53	8.36	7.57
D Class non-distributing UK reporting fund share GBP hedged	GBP	35.90	34.82	31.75
E Class non-distributing share	USD	55.56	54.09	48.55
E Class non-distributing share EUR hedged	EUR	4.20	4.18	3.90
I Class distributing (A) UK reporting fund share	USD	13.17	12.85	-
I Class non-distributing share	USD	72.74	69.74	61.66
I Class non-distributing share EUR hedged	EUR	5.38	5.27	4.84
I Class non-distributing UK reporting fund share	USD	72.73	69.75	-
S Class non-distributing share	USD	16.35	15.69	13.88
S Class non-distributing share EUR hedged	EUR	14.47	14.19	13.04
X Class distributing (T) share	USD	8.94	9.13	8.46
X Class non-distributing share	USD	92.22	87.54	76.64
X Class non-distributing share EUR hedged	EUR	6.11	5.93	5.39
World Real Estate Securities Fund				
Total net assets	USD	141,968,818	197,893,768	146,252,232
Net asset value per:				
A Class distributing (R) (M) (G) share CNH hedged	CNH	100.93	90.08	102.70
A Class distributing (S) (M) (G) share	USD	10.11	9.05	10.04
A Class distributing (S) (M) (G) share HKD hedged	HKD	104.40	94.20	105.19
A Class distributing (S) (M) (G) share SGD hedged	SGD	10.19	9.31	10.48
A Class distributing (T) share	USD	10.88	10.14	-
A Class non-distributing share	USD	16.40	14.17	15.16
D Class distributing (S) (M) (G) share	USD	10.52	9.31	-
D Class non-distributing share	USD	13.84	11.87	12.60
D Class non-distributing share CHF hedged	CHF	10.53	9.46	10.55
E Class non-distributing share	USD	12.99	11.28	12.14
X Class distributing (Q) share	USD	7.75	6.79	-
X Class distributing (T) share	USD	9.28	8.33	9.25
X Class non-distributing share	USD	15.42	13.09	13.76
X Class non-distributing share AUD hedged	AUD	11.40	9.91	10.72

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2024 continued

	Currency	31 August 2024	31 August 2023	31 August 2022
World Technology Fund				
Total net assets	USD	12,082,313,201	9,798,788,652	8,792,222,507
Net asset value per:				
A Class distributing (A) share	USD	12.37	9.30	8.02
A Class distributing (A) UK reporting fund share	USD	12.37	9.29	6.91
A Class distributing (T) share	USD	14.99	12.29	-
A Class non-distributing share	USD	87.21	65.53	56.51
A Class non-distributing share AUD hedged	AUD	11.96	9.18	8.13
A Class non-distributing share CNH hedged	CNH	124.78	95.88	85.46
A Class non-distributing share JPY hedged	JPY	2,173	1,704	1,560
A Class non-distributing share SGD hedged	SGD	22.76	17.41	15.28
A Class non-distributing UK reporting fund share EUR hedged	EUR	22.45	17.20	15.36
AI Class non-distributing share	USD	26.49	19.91	17.17
B Class non-distributing share	USD	10.66	-	-
C Class non-distributing share	USD	65.32	49.70	43.40
D Class non-distributing share	USD	97.94	73.04	62.53
D Class non-distributing share EUR hedged	EUR	17.05	12.97	11.49
E Class non-distributing share	USD	78.37	59.18	51.29
E Class non-distributing share EUR hedged	EUR	10.14	7.81	7.01
I Class distributing (A) UK reporting fund share	USD	10.66	7.93	5.83
I Class distributing (Q) UK reporting fund share GBP hedged	GBP	11.43	8.57	7.50
I Class non-distributing share	USD	36.33	27.03	23.08
I Class non-distributing share BRL hedged	USD	13.73	11.38	8.67
I Class non-distributing share EUR hedged	EUR	24.23	18.39	16.26
I Class non-distributing UK reporting fund share	USD	36.32	27.03	19.88
X Class distributing (T) share	USD	13.59	10.95	9.95
X Class non-distributing share	USD	34.77	25.68	21.76

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP as at 31 August 2022. Current year end and 31 August 2023 prices are quoted in the base currency of the relevant Fund.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024

Fund Name	Note	BlackRock Global Funds Combined USD	Asian Dragon Fund USD	Asian Growth Leaders Fund USD	Asian High Yield Bond Fund USD
Net assets at the beginning of the year		155,253,620,894	783,596,715	590,489,089	1,514,907,587
Income					
Interest on cash and cash equivalents	2(b)	202,252,059	1,337,772	579,290	2,612,607
Bond interest, net of withholding taxes	2(b)	2,350,126,123	-	-	122,875,042
Swap interest	2(c)	575,320,257	12,097	-	346,519
Equity linked note income	2(c)	160,659,858	-	-	-
Interest from money market deposits	2(b)	47,691,952	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	95,921,551	-	-	1,870,073
Dividends, net of withholding taxes	2(b)	1,600,968,422	15,321,984	9,116,607	9,371
Securities lending income	2(b)	24,901,439	16,973	12,227	1,277,801
Management fee rebate	4	3,459,408	-	-	93,093
Other reimbursements	10	781,851	-	-	12,695
Total income	2(b)	5,062,082,920	16,688,826	9,708,124	129,097,201
Expenses					
Interest on cash and cash equivalents	2(b)	144,044	-	-	-
Swap interest	2(c)	665,965,388	-	-	1,166,112
Annual service charge	6	253,172,524	1,469,024	1,141,198	1,569,981
Loan commitment fees	16	748,657	3,901	3,050	8,915
Custodian and depositary fees	2(h),7	14,483,347	(23,939)	74,115	190,131
Distribution fees	5	116,457,349	558,628	112,178	157,940
Tax	8	60,666,580	292,618	224,507	517,664
Management fees	4	1,612,306,108	7,242,517	5,336,688	11,195,995
Less Management fee waiver	4	(8,849)	-	-	-
Total expenses		2,723,935,148	9,542,749	6,891,736	14,806,738
Net income/(deficit)		2,338,147,772	7,146,077	2,816,388	114,290,463
Net realised appreciation/(depreciation):					
Investments	2(a)	3,893,344,632	(62,012,371)	(21,348,730)	(69,717,671)
To Be Announced securities contracts	2(c)	47,931,726	-	-	-
Exchange traded futures contracts	2(c)	130,214,971	18,062	-	1,894,999
Options/Swaptions contracts	2(c)	226,395,321	-	-	(4,324,511)
Swaps transactions	2(c)	(229,167,428)	29,173	-	(440,118)
Forward foreign exchange contracts	2(c)	(487,896,738)	(832,048)	(954,502)	1,460,970
Foreign currencies on other transactions	2(i)	37,511,618	(418,006)	4,925	87,366
Net realised appreciation/(depreciation) for the year		3,618,334,102	(63,215,190)	(22,298,307)	(71,038,965)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	12,197,172,778	89,739,034	55,218,333	220,610,096
To Be Announced securities contracts	2(c)	13,929,824	-	-	-
Exchange traded futures contracts	2(c)	73,643,518	-	-	(639,567)
Options/Swaptions contracts	2(c)	(990,515)	-	-	1,574,337
Swaps transactions	2(c)	144,854,487	18,062	-	(230,840)
Forward foreign exchange contracts	2(c)	442,033,761	1,994,266	1,382,090	1,388,330
Foreign currencies on other transactions	2(i)	(11,987,626)	(4,110)	(11,757)	180,415
Net change in unrealised appreciation/(depreciation) for the year		12,858,656,227	91,747,252	56,588,666	222,882,771
Increase/(Decrease) in net assets as a result of operations		18,815,138,101	35,678,139	37,106,747	266,134,269
Movements in share capital					
Net receipts as a result of issue of shares		48,437,212,888	202,477,031	51,626,914	656,831,210
Net payments as a result of repurchase of shares		(67,068,968,320)	(288,478,947)	(203,936,974)	(929,236,187)
Increase/(Decrease) in net assets as a result of movements in share capital		(18,631,755,432)	(86,001,916)	(152,310,060)	(272,404,977)
Dividends declared	15	(1,417,245,444)	(1,198,833)	(27,160)	(67,305,873)
Foreign exchange adjustment	2(e)	704,093,650 [*]	-	-	-
Net assets at the end of the year		154,723,851,769	732,074,105	475,258,616	1,441,331,006

^{*} The combined figures have been calculated using the average exchange rates throughout the year. The resulting Foreign exchange adjustment of USD 704,093,650 represents the movement in exchange rates between 31 August 2023 and 31 August 2024. This is a notional amount, which has no impact on the Net Assets of the individual Funds.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Asian Multi-Asset Income Fund USD	Asian Sustainable Equity Fund USD	Asian Tiger Bond Fund USD
Net assets at the beginning of the year		69,591,926	8,395,240	2,794,010,377
Income				
Interest on cash and cash equivalents	2(b)	197,948	25,571	4,521,848
Bond interest, net of withholding taxes	2(b)	2,085,434	-	135,240,530
Swap interest	2(c)	2,057	158	1,160,963
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	1,744,950
Dividends, net of withholding taxes	2(b)	1,319,690	171,382	92,867
Securities lending income	2(b)	41,354	1,064	1,090,312
Management fee rebate	4	-	-	92,907
Other reimbursements	10	359	(29)	31,418
Total income	2(b)	3,646,842	198,146	143,975,795
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	1,516	-	1,560,499
Annual service charge	6	(173,641)	81	3,143,854
Loan commitment fees	16	338	40	13,739
Custodian and depositary fees	2(h),7	210,632	15,114	(10,076)
Distribution fees	5	-	46	230,636
Tax	8	12,032	2,537	1,018,894
Management fees	4	107,358	27,869	20,200,046
Less Management fee waiver	4	-	-	-
Total expenses		158,235	45,687	26,157,592
Net income/(deficit)		3,488,607	152,459	117,818,203
Net realised appreciation/(depreciation):				
Investments	2(a)	(2,786,491)	(992,443)	(100,189,018)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	29,883	-	10,855,646
Options/Swaptions contracts	2(c)	1,784,215	-	(5,895,375)
Swaps transactions	2(c)	(29,261)	-	3,697,989
Forward foreign exchange contracts	2(c)	166,278	-	(8,158,141)
Foreign currencies on other transactions	2(i)	(31,633)	(1,015)	1,275,976
Net realised appreciation/(depreciation) for the year		(867,009)	(993,458)	(98,412,923)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	8,493,455	1,730,384	234,573,963
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(49,471)	-	(4,465,556)
Options/Swaptions contracts	2(c)	(368,466)	-	(208,197)
Swaps transactions	2(c)	21,232	-	(844,804)
Forward foreign exchange contracts	2(c)	53,934	-	10,001,631
Foreign currencies on other transactions	2(i)	9,335	80	161,978
Net change in unrealised appreciation/(depreciation) for the year		8,160,019	1,730,464	239,219,015
Increase/(Decrease) in net assets as a result of operations		10,781,617	889,465	258,624,295
Movements in share capital				
Net receipts as a result of issue of shares		22,904,545	293,775	376,755,556
Net payments as a result of repurchase of shares		(3,271,330)	(3)	(1,171,631,479)
Increase/(Decrease) in net assets as a result of movements in share capital		19,633,215	293,772	(794,875,923)
Dividends declared	15	(596,430)	-	(81,423,989)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		99,410,328	9,578,477	2,176,334,760

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Brown To Green Materials Fund USD	China Bond Fund CNH	China Flexible Equity Fund ⁽¹⁾ USD
Net assets at the beginning of the year		20,423,202	26,253,457,860	21,870,838
Income				
Interest on cash and cash equivalents	2(b)	73,305	41,590,032	19,969
Bond interest, net of withholding taxes	2(b)	-	921,645,771	-
Swap interest	2(c)	-	1,203,805	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	794,622	-
Collective investment scheme income, net of withholding taxes	2(b)	-	15,747,253	-
Dividends, net of withholding taxes	2(b)	1,014,462	173,099	42,185
Securities lending income	2(b)	17,428	5,069,710	89
Management fee rebate	4	-	1,688,765	-
Other reimbursements	10	514	68,725	-
Total income	2(b)	1,105,709	987,981,782	62,243
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	7,121,186	449
Annual service charge	6	28,268	29,017,347	4,226
Loan commitment fees	16	-	136,716	76
Custodian and depositary fees	2(h),7	21,795	9,694,695	3,070
Distribution fees	5	402	24,224,510	6,674
Tax	8	11,005	9,635,438	233
Management fees	4	216,008	144,609,875	20,076
Less Management fee waiver	4	-	-	-
Total expenses		277,478	224,439,767	34,804
Net income/(deficit)		828,231	763,542,015	27,439
Net realised appreciation/(depreciation):				
Investments	2(a)	527,499	203,189,602	(7,865,309)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(20,109,184)	3,661
Options/Swaptions contracts	2(c)	-	(54,592,098)	-
Swaps transactions	2(c)	-	8,248,282	(12,168)
Forward foreign exchange contracts	2(c)	-	(214,561,629)	(201,280)
Foreign currencies on other transactions	2(i)	(17,696)	(4,682,117)	2,272,349
Net realised appreciation/(depreciation) for the year		509,803	(82,507,144)	(5,802,747)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	4,132,478	256,550,929	4,280,984
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(3,191,413)	-
Options/Swaptions contracts	2(c)	-	17,277,327	-
Swaps transactions	2(c)	-	(6,595,543)	3,661
Forward foreign exchange contracts	2(c)	-	274,296,825	63,981
Foreign currencies on other transactions	2(i)	1,668	(7,225,271)	4
Net change in unrealised appreciation/(depreciation) for the year		4,134,146	531,112,854	4,348,630
Increase/(Decrease) in net assets as a result of operations		5,472,180	1,212,147,725	(1,426,678)
Movements in share capital				
Net receipts as a result of issue of shares		61,680,508	888,250,235	137,947
Net payments as a result of repurchase of shares		(4,373,356)	(9,305,370,712)	(20,582,107)
Increase/(Decrease) in net assets as a result of movements in share capital		57,307,152	(8,417,120,477)	(20,444,160)
Dividends declared	15	-	(642,506,720)	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		83,202,534	18,405,978,388	-

⁽¹⁾ Fund terminated during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	China Fund USD	China Impact Fund USD	China Innovation Fund USD
Net assets at the beginning of the year		1,020,332,702	25,802,680	20,782,256
Income				
Interest on cash and cash equivalents	2(b)	1,572,790	38,758	14,101
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	139,382	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	22,317,287	456,744	276,663
Securities lending income	2(b)	58,766	-	834
Management fee rebate	4	56,155	-	-
Other reimbursements	10	67	-	(1)
Total income	2(b)	24,144,447	495,502	291,597
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	2,143,295	30,673	(6,629)
Loan commitment fees	16	5,205	129	63
Custodian and depositary fees	2(h),7	265,244	(1,297)	17,274
Distribution fees	5	239,289	13,871	1,298
Tax	8	418,646	5,981	2,663
Management fees	4	11,902,287	165,818	10,620
Less Management fee waiver	4	-	-	-
Total expenses		14,973,966	215,175	25,289
Net income/(deficit)		9,170,481	280,327	266,308
Net realised appreciation/(depreciation):				
Investments	2(a)	(106,826,952)	(5,215,235)	(893,609)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	212,231	5,685	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	5,581,903	-	-
Forward foreign exchange contracts	2(c)	(2,493,820)	(77,059)	(1,049)
Foreign currencies on other transactions	2(i)	41,975	41	(9,708)
Net realised appreciation/(depreciation) for the year		(103,484,663)	(5,286,568)	(904,366)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	80,487,785	(280,342)	2,800,508
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	212,231	-	-
Forward foreign exchange contracts	2(c)	3,587,051	71,455	867
Foreign currencies on other transactions	2(i)	(3,868)	365	435
Net change in unrealised appreciation/(depreciation) for the year		84,283,199	(208,522)	2,801,810
Increase/(Decrease) in net assets as a result of operations		(10,030,983)	(5,214,763)	2,163,752
Movements in share capital				
Net receipts as a result of issue of shares		235,376,222	1,512,178	1,038,255
Net payments as a result of repurchase of shares		(400,520,349)	(9,321,400)	(499,980)
Increase/(Decrease) in net assets as a result of movements in share capital		(165,144,127)	(7,809,222)	538,275
Dividends declared	15	(163,054)	-	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		844,994,538	12,778,695	23,484,283

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	China Multi-Asset Fund USD	China Onshore Bond Fund CNH	Circular Economy Fund USD
Net assets at the beginning of the year		19,507,301	760,119,352	1,663,241,692
Income				
Interest on cash and cash equivalents	2(b)	45,383	528,461	2,565,729
Bond interest, net of withholding taxes	2(b)	-	25,010,965	-
Swap interest	2(c)	-	6,965	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	104,435	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	175,815	-	20,022,625
Securities lending income	2(b)	-	27,834	106,945
Management fee rebate	4	338	-	-
Other reimbursements	10	-	758	5,939
Total income	2(b)	221,536	25,679,418	22,701,238
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	12,366	-
Annual service charge	6	(4,438)	224,350	1,592,847
Loan commitment fees	16	-	2,307	8,248
Custodian and depositary fees	2(h),7	11,229	556,921	66,913
Distribution fees	5	19	374	1,648,986
Tax	8	1,078	81,202	356,861
Management fees	4	368	140,359	13,436,599
Less Management fee waiver	4	-	-	-
Total expenses		8,256	1,017,879	17,110,454
Net income/(deficit)		213,280	24,661,539	5,590,784
Net realised appreciation/(depreciation):				
Investments	2(a)	(595,306)	10,055,224	85,565,156
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	199,124	847,922	-
Options/Swaptions contracts	2(c)	-	(1,354,730)	-
Swaps transactions	2(c)	104,977	(34,444)	-
Forward foreign exchange contracts	2(c)	(69)	3,776,021	(21,074,156)
Foreign currencies on other transactions	2(i)	1,023	79,231	232,657
Net realised appreciation/(depreciation) for the year		(290,251)	13,369,224	64,723,657
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(284,955)	1,084,741	114,716,415
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(113,130)	(484,063)	-
Options/Swaptions contracts	2(c)	-	402,664	-
Swaps transactions	2(c)	(6,719)	-	-
Forward foreign exchange contracts	2(c)	164	(7,797,890)	6,787,009
Foreign currencies on other transactions	2(i)	1	225,271	61,976
Net change in unrealised appreciation/(depreciation) for the year		(404,639)	(6,569,277)	121,565,400
Increase/(Decrease) in net assets as a result of operations		(481,610)	31,461,486	191,879,841
Movements in share capital				
Net receipts as a result of issue of shares		5,006	81,557,666	137,334,980
Net payments as a result of repurchase of shares		(11)	(132,992,420)	(711,145,346)
Increase/(Decrease) in net assets as a result of movements in share capital		4,995	(51,434,754)	(573,810,366)
Dividends declared	15	(760)	(604,816)	(21,817)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		19,029,926	739,541,268	1,281,289,350

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Climate Action Equity Fund USD	Climate Transition Multi-Asset Fund ⁽⁵⁾ EUR	Continental European Flexible Fund EUR
Net assets at the beginning of the year		4,565,916	45,540,524	5,321,200,206
Income				
Interest on cash and cash equivalents	2(b)	9,718	86,460	228,875
Bond interest, net of withholding taxes	2(b)	-	225,781	-
Swap interest	2(c)	-	-	1,329,019
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	286,201	-
Dividends, net of withholding taxes	2(b)	60,447	490,232	89,638,115
Securities lending income	2(b)	368	2,694	240,502
Management fee rebate	4	-	1,890	-
Other reimbursements	10	2	51	36,186
Total income	2(b)	70,535	1,093,309	91,472,697
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	391,550
Annual service charge	6	(10,011)	14,217	10,144,290
Loan commitment fees	16	21	218	24,818
Custodian and depositary fees	2(h),7	12,214	1,105	662,115
Distribution fees	5	1,003	877	2,684,885
Tax	8	594	4,814	2,153,818
Management fees	4	4,143	2,440	55,151,780
Less Management fee waiver	4	-	-	-
Total expenses		7,964	23,671	71,213,256
Net income/(deficit)		62,571	1,069,638	20,259,441
Net realised appreciation/(depreciation):				
Investments	2(a)	(30,787)	(60,098)	385,037,660
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(42,940)	4,482,605
Options/Swaptions contracts	2(c)	-	12,884	-
Swaps transactions	2(c)	-	-	(1,776,307)
Forward foreign exchange contracts	2(c)	-	(317,403)	12,850,150
Foreign currencies on other transactions	2(i)	(616)	9,830	691,043
Net realised appreciation/(depreciation) for the year		(31,403)	(397,727)	401,285,151
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	211,599	3,195,927	423,583,682
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(5,877)	-
Options/Swaptions contracts	2(c)	-	36,273	-
Swaps transactions	2(c)	-	-	3,299,276
Forward foreign exchange contracts	2(c)	-	261,356	(7,332,243)
Foreign currencies on other transactions	2(i)	137	(33,933)	3,738
Net change in unrealised appreciation/(depreciation) for the year		211,736	3,453,746	419,554,453
Increase/(Decrease) in net assets as a result of operations		242,904	4,125,657	841,099,045
Movements in share capital				
Net receipts as a result of issue of shares		186,180	102,540	1,668,679,793
Net payments as a result of repurchase of shares		(159,415)	(232,624)	(1,674,546,740)
Increase/(Decrease) in net assets as a result of movements in share capital		26,765	(130,084)	(5,866,947)
Dividends declared	15	-	(179)	(6,611,559)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		4,835,585	49,535,918	6,149,820,745

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Developed Markets Sustainable Equity Fund USD	Dynamic High Income Fund USD	Emerging Europe Fund ⁽³⁾ EUR
Net assets at the beginning of the year		17,304,463	2,831,754,359	265,833,037
Income				
Interest on cash and cash equivalents	2(b)	12,144	10,373,232	931,536
Bond interest, net of withholding taxes	2(b)	-	76,889,369	-
Swap interest	2(c)	-	32,461	-
Equity linked note income	2(c)	-	85,150,424	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	7,235,982	-
Dividends, net of withholding taxes	2(b)	126,482	18,249,907	7,830,148
Securities lending income	2(b)	2,648	322,463	79,857
Management fee rebate	4	-	666,077	-
Other reimbursements	10	9	8,019	5,536
Total income	2(b)	141,283	198,927,934	8,847,077
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	5,429	-
Annual service charge	6	(7,649)	5,450,414	5,777
Loan commitment fees	16	97	13,695	1,355
Custodian and depositary fees	2(h),7	10,957	330,061	708,746
Distribution fees	5	54	59,047	-
Tax	8	1,261	1,370,403	87,423
Management fees	4	17,648	40,221,158	-
Less Management fee waiver	4	-	-	-
Total expenses		22,368	47,450,207	803,301
Net income/(deficit)		118,915	151,477,727	8,043,776
Net realised appreciation/(depreciation):				
Investments	2(a)	3,314,803	(49,268,898)	(315,004,810)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	39,220,618	469,219
Options/Swaptions contracts	2(c)	-	5,851,400	-
Swaps transactions	2(c)	-	535,411	-
Forward foreign exchange contracts	2(c)	8,643	(16,635,643)	3,680
Foreign currencies on other transactions	2(i)	5,493	3,065,548	6,757,543
Net realised appreciation/(depreciation) for the year		3,328,939	(17,231,564)	(307,774,368)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(628,277)	229,239,030	44,970,424
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	3,133,554	156,422
Options/Swaptions contracts	2(c)	-	(642,935)	-
Swaps transactions	2(c)	-	(243,802)	-
Forward foreign exchange contracts	2(c)	2,022	23,443,830	(3,000)
Foreign currencies on other transactions	2(i)	26	136,882	(7,588,331)
Net change in unrealised appreciation/(depreciation) for the year		(626,229)	255,066,559	37,535,515
Increase/(Decrease) in net assets as a result of operations		2,821,625	389,312,722	(262,195,077)
Movements in share capital				
Net receipts as a result of issue of shares		46,712	881,014,395	-
Net payments as a result of repurchase of shares		(12,857,562)	(1,077,505,828)	(7)
Increase/(Decrease) in net assets as a result of movements in share capital		(12,810,850)	(196,491,433)	(7)
Dividends declared	15	-	(189,056,629)	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		7,315,238	2,835,519,019	3,637,953

⁽³⁾ Fund suspended, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Emerging Markets Bond Fund USD	Emerging Markets Corporate Bond Fund USD	Emerging Markets Equity Income Fund USD
Net assets at the beginning of the year		982,878,532	779,895,922	205,275,846
Income				
Interest on cash and cash equivalents	2(b)	3,115,420	787,100	182,894
Bond interest, net of withholding taxes	2(b)	64,696,820	55,716,912	-
Swap interest	2(c)	2,384,459	-	13,435
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	-	-	6,503,486
Securities lending income	2(b)	241,849	418,576	39,852
Management fee rebate	4	-	-	-
Other reimbursements	10	9,009	3,422	652
Total income	2(b)	70,447,557	56,926,010	6,740,319
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	3,950,064	10,964	-
Annual service charge	6	1,026,823	341,882	393,413
Loan commitment fees	16	4,649	3,882	1,072
Custodian and depositary fees	2(h),7	(53,476)	167,777	156,810
Distribution fees	5	477,215	103,354	43,965
Tax	8	315,635	138,622	80,229
Management fees	4	8,245,359	3,046,440	1,586,704
Less Management fee waiver	4	-	-	-
Total expenses		13,966,269	3,812,921	2,262,193
Net income/(deficit)		56,481,288	53,113,089	4,478,126
Net realised appreciation/(depreciation):				
Investments	2(a)	(108,745,422)	(16,577,754)	(3,245,221)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	4,738,805	5,694	(737,457)
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	1,987,065	(853,447)	2,402,527
Forward foreign exchange contracts	2(c)	(8,134,890)	(11,350,400)	(396,270)
Foreign currencies on other transactions	2(i)	15,199	82,935	68,211
Net realised appreciation/(depreciation) for the year		(110,139,243)	(28,692,972)	(1,908,210)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	236,742,232	62,841,079	13,849,180
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(444,850)	(262,571)	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	(25,078)	440,448	(799,968)
Forward foreign exchange contracts	2(c)	11,340,823	5,514,915	613,976
Foreign currencies on other transactions	2(i)	58,605	15,419	(228,397)
Net change in unrealised appreciation/(depreciation) for the year		247,671,732	68,549,290	13,434,791
Increase/(Decrease) in net assets as a result of operations		194,013,777	92,969,407	16,004,707
Movements in share capital				
Net receipts as a result of issue of shares		519,206,526	145,133,408	72,805,365
Net payments as a result of repurchase of shares		(413,037,466)	(132,627,876)	(95,312,765)
Increase/(Decrease) in net assets as a result of movements in share capital		106,169,060	12,505,532	(22,507,400)
Dividends declared	15	(9,794,245)	(7,096,421)	(1,461,707)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		1,273,267,124	878,274,440	197,311,446

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Emerging Markets Ex-China Fund ⁽²⁾ USD	Emerging Markets Fund USD	Emerging Markets Impact Bond Fund USD
Net assets at the beginning of the year		-	2,503,464,070	92,261,413
Income				
Interest on cash and cash equivalents	2(b)	299,672	4,537,415	242,940
Bond interest, net of withholding taxes	2(b)	104,927	-	4,700,483
Swap interest	2(c)	134,004	813,749	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	2,750,905	58,309,564	-
Securities lending income	2(b)	-	161,335	32,867
Management fee rebate	4	19,601	-	-
Other reimbursements	10	216	3,584	98
Total income	2(b)	3,309,325	63,825,647	4,976,388
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	38,082	729,607	-
Annual service charge	6	176,430	2,411,463	31,581
Loan commitment fees	16	-	12,084	432
Custodian and depositary fees	2(h),7	68,076	1,651,137	3,338
Distribution fees	5	19,278	599,011	103
Tax	8	61,729	541,288	11,034
Management fees	4	867,026	18,290,986	349,946
Less Management fee waiver	4	-	-	-
Total expenses		1,230,621	24,235,576	396,434
Net income/(deficit)		2,078,704	39,590,071	4,579,954
Net realised appreciation/(depreciation):				
Investments	2(a)	(1,720,688)	(61,211,830)	(752,964)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	2,109,847	5,002,328	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	(426,589)	(44,304,128)	-
Forward foreign exchange contracts	2(c)	4,880,163	(73,291)	(1,219,474)
Foreign currencies on other transactions	2(i)	(148,866)	1,354,398	54,026
Net realised appreciation/(depreciation) for the year		4,693,867	(99,232,523)	(1,918,412)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	9,182,938	175,297,160	6,144,929
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	247,899	1,449,309	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	426,589	3,326,953	-
Forward foreign exchange contracts	2(c)	2,958,039	60,595	1,691,927
Foreign currencies on other transactions	2(i)	88,723	(4,699,771)	22,743
Net change in unrealised appreciation/(depreciation) for the year		12,904,188	175,434,246	7,859,599
Increase/(Decrease) in net assets as a result of operations		19,676,759	115,791,794	10,521,141
Movements in share capital				
Net receipts as a result of issue of shares		396,837,953	437,503,572	34,570,076
Net payments as a result of repurchase of shares		(125,660,849)	(600,914,253)	(14,105,023)
Increase/(Decrease) in net assets as a result of movements in share capital		271,177,104	(163,410,681)	20,465,053
Dividends declared	15	(5,785)	(2,629,889)	(271)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		290,848,078	2,453,215,294	123,247,336

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Emerging Markets Local Currency Bond Fund USD	Emerging Markets Sustainable Equity Fund USD	ESG Global Conservative Income Fund EUR
Net assets at the beginning of the year		1,627,879,775	77,515,826	367,218,856
Income				
Interest on cash and cash equivalents	2(b)	1,914,512	535,690	596,403
Bond interest, net of withholding taxes	2(b)	118,462,735	-	11,405,423
Swap interest	2(c)	3,967,838	-	567
Equity linked note income	2(c)	-	-	1,782,611
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	1,127,910
Dividends, net of withholding taxes	2(b)	-	5,774,178	1,113,277
Securities lending income	2(b)	201,051	12,656	53,165
Management fee rebate	4	-	-	28,771
Other reimbursements	10	357,435	(725)	1,406
Total income	2(b)	124,903,571	6,321,799	16,109,533
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	4,640,956	17,170	567
Annual service charge	6	1,055,986	(18,219)	618,493
Loan commitment fees	16	7,821	318	1,897
Custodian and depositary fees	2(h),7	524,189	192,958	83,337
Distribution fees	5	135,667	259	966,760
Tax	8	371,698	25,140	150,535
Management fees	4	8,961,314	409,190	3,091,838
Less Management fee waiver	4	-	-	-
Total expenses		15,697,631	626,816	4,913,427
Net income/(deficit)		109,205,940	5,694,983	11,196,106
Net realised appreciation/(depreciation):				
Investments	2(a)	(33,135,969)	(1,748,006)	(10,340,351)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(1,556,444)	955,499	(3,354,125)
Options/Swaptions contracts	2(c)	(7,085,532)	-	366,371
Swaps transactions	2(c)	11,798,507	(591,937)	-
Forward foreign exchange contracts	2(c)	(7,535,672)	(92)	(3,533,885)
Foreign currencies on other transactions	2(i)	4,951,015	(646,405)	(66,948)
Net realised appreciation/(depreciation) for the year		(32,564,095)	(2,030,941)	(16,928,938)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	9,514,802	13,993,670	23,409,603
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(273,882)	8,735	2,776,860
Options/Swaptions contracts	2(c)	(97,690)	-	19,750
Swaps transactions	2(c)	(4,901,013)	488,773	-
Forward foreign exchange contracts	2(c)	18,872,980	282	1,962,916
Foreign currencies on other transactions	2(i)	(587,947)	141,355	(125,628)
Net change in unrealised appreciation/(depreciation) for the year		22,527,250	14,632,815	28,043,501
Increase/(Decrease) in net assets as a result of operations		99,169,095	18,296,857	22,310,669
Movements in share capital				
Net receipts as a result of issue of shares		339,728,677	417,589,955	55,422,869
Net payments as a result of repurchase of shares		(404,963,311)	(252,379,210)	(150,430,260)
Increase/(Decrease) in net assets as a result of movements in share capital		(65,234,634)	165,210,745	(95,007,391)
Dividends declared	15	(6,307,618)	-	(12,101,239)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		1,655,506,618	261,023,428	282,420,895

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	ESG Global Multi-Asset Income Fund USD	ESG Multi-Asset Fund EUR	Euro Bond Fund EUR
Net assets at the beginning of the year		167,037,563	6,059,314,393	1,948,067,126
Income				
Interest on cash and cash equivalents	2(b)	255,138	10,084,613	706,904
Bond interest, net of withholding taxes	2(b)	2,683,079	42,905,713	52,726,058
Swap interest	2(c)	59	351	5,309,201
Equity linked note income	2(c)	819,266	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	168,902	28,754,065	-
Dividends, net of withholding taxes	2(b)	349,593	40,514,316	282
Securities lending income	2(b)	1,322	584,831	338,586
Management fee rebate	4	8,330	262,684	-
Other reimbursements	10	417	9,467	34,561
Total income	2(b)	4,286,106	123,116,040	59,115,592
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	220	351	4,741,350
Annual service charge	6	(55,833)	9,191,822	1,818,146
Loan commitment fees	16	784	29,883	12,080
Custodian and depositary fees	2(h),7	104,258	297,081	(258,594)
Distribution fees	5	243	17,038,531	644,501
Tax	8	6,228	2,331,885	602,032
Management fees	4	20,490	57,469,671	9,329,045
Less Management fee waiver	4	-	-	-
Total expenses		76,390	86,359,224	16,888,560
Net income/(deficit)		4,209,716	36,756,816	42,227,032
Net realised appreciation/(depreciation):				
Investments	2(a)	(8,332,839)	248,306,255	(39,725,859)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	929,964	(60,903,696)	(248,378)
Options/Swaptions contracts	2(c)	181,097	(8,070,987)	228,953
Swaps transactions	2(c)	(1,436)	11,962,542	2,764,698
Forward foreign exchange contracts	2(c)	(1,217,689)	(70,738,512)	(413,099)
Foreign currencies on other transactions	2(i)	563,688	2,185,893	(152,653)
Net realised appreciation/(depreciation) for the year		(7,877,215)	122,741,495	(37,546,338)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	11,096,875	194,890,470	106,078,362
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(171,753)	(13,246,914)	1,463,747
Options/Swaptions contracts	2(c)	9,428	1,199,682	311,961
Swaps transactions	2(c)	1,525	3,747,141	(1,710,437)
Forward foreign exchange contracts	2(c)	485,879	42,587,549	(1,252,385)
Foreign currencies on other transactions	2(i)	23,661	(222,594)	(92,718)
Net change in unrealised appreciation/(depreciation) for the year		11,445,615	228,955,334	104,798,530
Increase/(Decrease) in net assets as a result of operations		7,778,116	388,453,645	109,479,224
Movements in share capital				
Net receipts as a result of issue of shares		141,418	745,049,887	791,443,528
Net payments as a result of repurchase of shares		(121,740,047)	(2,440,761,953)	(881,579,839)
Increase/(Decrease) in net assets as a result of movements in share capital		(121,598,629)	(1,695,712,066)	(90,136,311)
Dividends declared	15	(1,726,901)	(11,663,176)	(1,579,253)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		51,490,149	4,740,392,796	1,965,830,786

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Euro Corporate Bond Fund EUR	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) ⁽²⁾ EUR	Euro Reserve Fund EUR
Net assets at the beginning of the year		2,803,447,684	-	136,303,682
Income				
Interest on cash and cash equivalents	2(b)	985,638	595	10,427
Bond interest, net of withholding taxes	2(b)	95,273,916	1,159,173	2,340,196
Swap interest	2(c)	16,759,365	1,155	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	4,256,653
Collective investment scheme income, net of withholding taxes	2(b)	1,488,848	-	-
Dividends, net of withholding taxes	2(b)	142,650	-	-
Securities lending income	2(b)	411,316	-	-
Management fee rebate	4	54,932	-	-
Other reimbursements	10	38,396	490	-
Total income	2(b)	115,155,061	1,161,413	6,607,276
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	23,547,996	1,155	-
Annual service charge	6	2,002,124	22,175	134,401
Loan commitment fees	16	13,489	-	-
Custodian and depositary fees	2(h),7	114,603	6,786	30,298
Distribution fees	5	985,534	81,209	95,464
Tax	8	669,261	21,615	18,670
Management fees	4	10,795,056	148,310	777,006
Less Management fee waiver	4	-	-	(8,189)
Total expenses		38,128,063	281,250	1,047,650
Net income/(deficit)		77,026,998	880,163	5,559,626
Net realised appreciation/(depreciation):				
Investments	2(a)	10,609,363	44,599	272,058
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(8,072,408)	-	-
Options/Swaptions contracts	2(c)	36,086	-	-
Swaps transactions	2(c)	(30,549,174)	-	-
Forward foreign exchange contracts	2(c)	(2,427,855)	461	-
Foreign currencies on other transactions	2(i)	(558,594)	(303)	-
Net realised appreciation/(depreciation) for the year		(30,962,582)	44,757	272,058
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	125,836,361	1,411,278	51,441
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	7,993,298	-	-
Options/Swaptions contracts	2(c)	308,232	-	-
Swaps transactions	2(c)	15,412,186	-	-
Forward foreign exchange contracts	2(c)	2,014,578	-	-
Foreign currencies on other transactions	2(i)	(72,508)	-	-
Net change in unrealised appreciation/(depreciation) for the year		151,492,147	1,411,278	51,441
Increase/(Decrease) in net assets as a result of operations		197,556,563	2,336,198	5,883,125
Movements in share capital				
Net receipts as a result of issue of shares		951,473,677	110,842,876	187,822,642
Net payments as a result of repurchase of shares		(1,630,473,025)	(1,773,658)	(100,687,557)
Increase/(Decrease) in net assets as a result of movements in share capital		(678,999,348)	109,069,218	87,135,085
Dividends declared	15	(9,587,310)	(222,623)	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		2,312,417,589	111,182,793	229,321,892

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Euro Short Duration Bond Fund EUR	Euro- Markets Fund EUR	European Equity Income Fund EUR
Net assets at the beginning of the year		4,739,565,610	1,279,240,008	1,565,481,371
Income				
Interest on cash and cash equivalents	2(b)	1,097,917	53,861	72,609
Bond interest, net of withholding taxes	2(b)	101,643,471	-	-
Swap interest	2(c)	6,769,662	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	1,419	26,593,588	55,853,747
Securities lending income	2(b)	652,719	54,740	85,760
Management fee rebate	4	-	-	-
Other reimbursements	10	11,180	7,559	6,660
Total income	2(b)	110,176,368	26,709,748	56,018,776
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	7,356,493	-	-
Annual service charge	6	1,988,142	2,963,166	3,597,160
Loan commitment fees	16	22,104	5,921	7,805
Custodian and depositary fees	2(h),7	(433,179)	99,746	142,309
Distribution fees	5	1,056,998	558,797	1,050,730
Tax	8	1,059,087	596,108	704,823
Management fees	4	15,672,347	15,895,724	19,508,457
Less Management fee waiver	4	-	-	-
Total expenses		26,721,992	20,119,462	25,011,284
Net income/(deficit)		83,454,376	6,590,286	31,007,492
Net realised appreciation/(depreciation):				
Investments	2(a)	(27,909,875)	37,781,556	79,401,323
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(4,872,408)	-	-
Options/Swaptions contracts	2(c)	481,751	-	-
Swaps transactions	2(c)	1,590,474	-	-
Forward foreign exchange contracts	2(c)	(4,161,841)	408,624	5,984,031
Foreign currencies on other transactions	2(i)	(276,984)	107,932	(140,062)
Net realised appreciation/(depreciation) for the year		(35,148,883)	38,298,112	85,245,292
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	107,839,811	133,946,762	128,651,989
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	6,564,939	-	-
Options/Swaptions contracts	2(c)	546,631	-	-
Swaps transactions	2(c)	(860,173)	-	-
Forward foreign exchange contracts	2(c)	(997,590)	(910,716)	(4,410,245)
Foreign currencies on other transactions	2(i)	(282,305)	535	(38,362)
Net change in unrealised appreciation/(depreciation) for the year		112,811,313	133,036,581	124,203,382
Increase/(Decrease) in net assets as a result of operations		161,116,806	177,924,979	240,456,166
Movements in share capital				
Net receipts as a result of issue of shares		1,603,673,065	421,320,446	217,854,569
Net payments as a result of repurchase of shares		(4,145,356,338)	(471,640,739)	(463,605,134)
Increase/(Decrease) in net assets as a result of movements in share capital		(2,541,683,273)	(50,320,293)	(245,750,565)
Dividends declared	15	(1,280,279)	(377,323)	(38,422,565)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		2,357,718,864	1,406,467,371	1,521,764,407

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	European Equity Transition Fund ⁽⁵⁾ EUR	European Fund EUR	European High Yield Bond Fund EUR
Net assets at the beginning of the year		340,081,012	1,337,429,488	320,732,466
Income				
Interest on cash and cash equivalents	2(b)	-	-	48,781
Bond interest, net of withholding taxes	2(b)	-	-	22,040,547
Swap interest	2(c)	-	35,884	332,739
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	5,390,453	21,597,201	4,457
Securities lending income	2(b)	15,669	68,700	219,319
Management fee rebate	4	-	-	-
Other reimbursements	10	1,024	9,046	5,906
Total income	2(b)	5,407,146	21,710,831	22,651,749
Expenses				
Interest on cash and cash equivalents	2(b)	10,965	43,197	-
Swap interest	2(c)	-	166,737	59,856
Annual service charge	6	763,724	2,318,057	537,438
Loan commitment fees	16	1,617	6,252	1,496
Custodian and depositary fees	2(h),7	43,432	173,905	44,405
Distribution fees	5	822,154	628,645	449,997
Tax	8	149,001	486,140	194,638
Management fees	4	4,388,112	12,495,741	2,340,064
Less Management fee waiver	4	-	-	-
Total expenses		6,179,005	16,318,674	3,627,894
Net income/(deficit)		(771,859)	5,392,157	19,023,855
Net realised appreciation/(depreciation):				
Investments	2(a)	26,003,580	77,406,711	(1,552,806)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(56,500)	957,481	-
Options/Swaptions contracts	2(c)	-	-	(78,495)
Swaps transactions	2(c)	445,909	657,815	616,776
Forward foreign exchange contracts	2(c)	89,852	1,423,215	(361,788)
Foreign currencies on other transactions	2(i)	9,608	67,159	(252,064)
Net realised appreciation/(depreciation) for the year		26,492,449	80,512,381	(1,628,377)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	18,557,566	94,591,692	22,372,342
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	725,269	(20,278)
Forward foreign exchange contracts	2(c)	(120,332)	(2,180,683)	(593,913)
Foreign currencies on other transactions	2(i)	(1,779)	(6,087)	(2,341)
Net change in unrealised appreciation/(depreciation) for the year		18,435,455	93,130,191	21,755,810
Increase/(Decrease) in net assets as a result of operations		44,156,045	179,034,729	39,151,288
Movements in share capital				
Net receipts as a result of issue of shares		108,386,867	447,807,891	397,933,880
Net payments as a result of repurchase of shares		(146,723,511)	(494,998,566)	(191,773,706)
Increase/(Decrease) in net assets as a result of movements in share capital		(38,336,644)	(47,190,675)	206,160,174
Dividends declared	15	-	(7,290)	(2,759,814)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		345,900,413	1,469,266,252	563,284,114

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	European Special Situations Fund EUR	European Sustainable Equity Fund EUR	European Value Fund EUR
Net assets at the beginning of the year		1,238,974,055	5,573,525	724,576,156
Income				
Interest on cash and cash equivalents	2(b)	-	290	32,915
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	19,234,405	109,253	25,951,989
Securities lending income	2(b)	61,036	317	41,557
Management fee rebate	4	-	-	-
Other reimbursements	10	9,569	17	4,470
Total income	2(b)	19,305,010	109,877	26,030,931
Expenses				
Interest on cash and cash equivalents	2(b)	57,054	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	2,542,141	(9,156)	1,303,063
Loan commitment fees	16	5,853	26	3,685
Custodian and depositary fees	2(h),7	142,175	13,453	79,848
Distribution fees	5	539,107	756	584,791
Tax	8	507,308	830	272,026
Management fees	4	14,370,907	4,568	7,516,570
Less Management fee waiver	4	-	-	-
Total expenses		18,164,545	10,477	9,759,983
Net income/(deficit)		1,140,465	99,400	16,270,948
Net realised appreciation/(depreciation):				
Investments	2(a)	58,761,796	(248,103)	51,985,222
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(199,402)	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	1,914,329	-	-
Forward foreign exchange contracts	2(c)	2,714,786	-	634,742
Foreign currencies on other transactions	2(i)	126,443	856	95,077
Net realised appreciation/(depreciation) for the year		63,317,952	(247,247)	52,715,041
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	85,362,920	1,313,309	52,130,593
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(3,294,512)	-	(1,090,560)
Foreign currencies on other transactions	2(i)	(5,607)	(48)	(32,322)
Net change in unrealised appreciation/(depreciation) for the year		82,062,801	1,313,261	51,007,711
Increase/(Decrease) in net assets as a result of operations		146,521,218	1,165,414	119,993,700
Movements in share capital				
Net receipts as a result of issue of shares		205,814,842	165,946	292,631,425
Net payments as a result of repurchase of shares		(337,216,418)	(73,608)	(335,598,003)
Increase/(Decrease) in net assets as a result of movements in share capital		(131,401,576)	92,338	(42,966,578)
Dividends declared	15	(49)	-	(246,340)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		1,254,093,648	6,831,277	801,356,938

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	FinTech Fund USD	Fixed Income Global Opportunities Fund USD	Future Consumer Fund USD
Net assets at the beginning of the year		255,313,096	7,224,434,913	12,941,231
Income				
Interest on cash and cash equivalents	2(b)	321,785	19,016,434	27,733
Bond interest, net of withholding taxes	2(b)	-	315,857,128	-
Swap interest	2(c)	-	428,741,470	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	11,087,698	-
Collective investment scheme income, net of withholding taxes	2(b)	-	208,207	-
Dividends, net of withholding taxes	2(b)	2,672,950	4,836,905	143,854
Securities lending income	2(b)	46,598	1,358,144	1,400
Management fee rebate	4	-	23,459	-
Other reimbursements	10	2,651	(1,765)	281
Total income	2(b)	3,043,984	781,127,680	173,268
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	501,263,406	-
Annual service charge	6	515,139	4,511,513	3,244
Loan commitment fees	16	1,168	35,867	61
Custodian and depositary fees	2(h),7	3,529	(125,662)	8,381
Distribution fees	5	406,581	2,086,014	2,199
Tax	8	106,523	1,492,975	3,321
Management fees	4	2,764,043	26,083,382	27,946
Less Management fee waiver	4	-	-	-
Total expenses		3,796,983	535,347,495	45,152
Net income/(deficit)		(752,999)	245,780,185	128,116
Net realised appreciation/(depreciation):				
Investments	2(a)	(34,555,532)	(132,568,275)	(1,644,036)
To Be Announced securities contracts	2(c)	-	38,732,374	-
Exchange traded futures contracts	2(c)	-	(24,639,412)	-
Options/Swaptions contracts	2(c)	-	15,494,147	-
Swaps transactions	2(c)	-	(75,995,202)	-
Forward foreign exchange contracts	2(c)	(1,309,739)	(20,058,853)	-
Foreign currencies on other transactions	2(i)	(8,977)	7,445,096	2,594
Net realised appreciation/(depreciation) for the year		(35,874,248)	(191,590,125)	(1,641,442)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	71,186,731	437,423,161	3,348,047
To Be Announced securities contracts	2(c)	-	12,129,157	-
Exchange traded futures contracts	2(c)	-	27,483,049	-
Options/Swaptions contracts	2(c)	-	19,596,741	-
Swaps transactions	2(c)	-	64,528,732	-
Forward foreign exchange contracts	2(c)	1,292,126	(45,642,119)	-
Foreign currencies on other transactions	2(i)	(970)	(108,714)	143
Net change in unrealised appreciation/(depreciation) for the year		72,477,887	515,410,007	3,348,190
Increase/(Decrease) in net assets as a result of operations		35,850,640	569,600,067	1,834,864
Movements in share capital				
Net receipts as a result of issue of shares		50,425,420	1,456,798,000	6,161,648
Net payments as a result of repurchase of shares		(111,892,625)	(2,621,474,858)	(1,650,867)
Increase/(Decrease) in net assets as a result of movements in share capital		(61,467,205)	(1,164,676,858)	4,510,781
Dividends declared	15	(18)	(55,854,029)	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		229,696,513	6,573,504,093	19,286,876

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Future Of Transport Fund USD	Global Allocation Fund USD	Global Corporate Bond Fund USD
Net assets at the beginning of the year		1,828,120,719	14,455,276,896	878,806,860
Income				
Interest on cash and cash equivalents	2(b)	3,102,346	49,866,842	1,572,749
Bond interest, net of withholding taxes	2(b)	-	241,358,857	48,977,292
Swap interest	2(c)	-	56,915,246	750,276
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	6,038,606	558,868
Collective investment scheme income, net of withholding taxes	2(b)	-	364,410	-
Dividends, net of withholding taxes	2(b)	14,053,627	130,402,245	-
Securities lending income	2(b)	309,399	3,335,299	135,811
Management fee rebate	4	-	40,911	-
Other reimbursements	10	1,441	26,046	5,547
Total income	2(b)	17,466,813	488,348,462	52,000,543
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	62,390,568	1,706,869
Annual service charge	6	2,770,289	26,805,231	1,292,183
Loan commitment fees	16	8,572	69,844	4,626
Custodian and depositary fees	2(h),7	86,875	899,625	25,159
Distribution fees	5	2,952,093	13,574,730	91,175
Tax	8	539,463	6,539,082	485,058
Management fees	4	16,628,249	180,418,914	6,291,009
Less Management fee waiver	4	-	-	-
Total expenses		22,985,541	290,697,994	9,896,079
Net income/(deficit)		(5,518,728)	197,650,468	42,104,464
Net realised appreciation/(depreciation):				
Investments	2(a)	(126,949,133)	899,448,648	(734,187)
To Be Announced securities contracts	2(c)	-	3,944,639	956,004
Exchange traded futures contracts	2(c)	-	8,629,078	4,840,375
Options/Swaptions contracts	2(c)	-	148,270,969	(287,151)
Swaps transactions	2(c)	-	(84,326,863)	(5,882,392)
Forward foreign exchange contracts	2(c)	(9,107,449)	(135,559,405)	(5,557,982)
Foreign currencies on other transactions	2(i)	(212,263)	(4,000,918)	2,390,302
Net realised appreciation/(depreciation) for the year		(136,268,845)	836,406,148	(4,275,031)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(15,742,117)	843,796,219	80,854,465
To Be Announced securities contracts	2(c)	-	666,756	-
Exchange traded futures contracts	2(c)	-	21,746,832	(1,287,624)
Options/Swaptions contracts	2(c)	-	1,991,331	(77,186)
Swaps transactions	2(c)	-	38,619,362	1,310,256
Forward foreign exchange contracts	2(c)	6,529,118	134,687,711	14,146,219
Foreign currencies on other transactions	2(i)	(20,861)	421,628	574,281
Net change in unrealised appreciation/(depreciation) for the year		(9,233,860)	1,041,929,839	95,520,411
Increase/(Decrease) in net assets as a result of operations		(151,021,433)	2,075,986,455	133,349,844
Movements in share capital				
Net receipts as a result of issue of shares		126,629,659	1,944,139,111	1,144,470,571
Net payments as a result of repurchase of shares		(823,953,110)	(3,193,584,768)	(374,084,288)
Increase/(Decrease) in net assets as a result of movements in share capital		(697,323,451)	(1,249,445,657)	770,386,283
Dividends declared	15	(94,560)	(30,998,037)	(11,889,473)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		979,681,275	15,250,819,657	1,770,653,514

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Global Equity Income Fund USD	Global Government Bond Fund USD	Global High Yield Bond Fund USD
Net assets at the beginning of the year		919,175,375	1,019,444,419	1,663,910,586
Income				
Interest on cash and cash equivalents	2(b)	891,609	1,233,802	1,999,029
Bond interest, net of withholding taxes	2(b)	-	32,759,688	114,191,281
Swap interest	2(c)	-	3,896,219	2,589,448
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	18,851,934	-	-
Securities lending income	2(b)	68,393	153,968	487,308
Management fee rebate	4	-	-	29,677
Other reimbursements	10	291	(186)	5,403
Total income	2(b)	19,812,227	38,043,491	119,302,146
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	3,561,047	90,195
Annual service charge	6	1,852,714	1,021,954	1,724,350
Loan commitment fees	16	4,509	4,829	8,086
Custodian and depositary fees	2(h),7	(135,004)	118,655	52,793
Distribution fees	5	780,535	680,853	950,822
Tax	8	378,694	335,989	581,831
Management fees	4	11,374,533	4,575,599	14,061,350
Less Management fee waiver	4	-	-	-
Total expenses		14,255,981	10,298,926	17,469,427
Net income/(deficit)		5,556,246	27,744,565	101,832,719
Net realised appreciation/(depreciation):				
Investments	2(a)	38,841,160	(32,221,421)	(30,137,516)
To Be Announced securities contracts	2(c)	-	311,454	-
Exchange traded futures contracts	2(c)	-	7,644,247	(170,006)
Options/Swaptions contracts	2(c)	-	(568,726)	(528,403)
Swaps transactions	2(c)	-	2,261,752	4,569,854
Forward foreign exchange contracts	2(c)	(1,679,984)	15,061,441	6,005,295
Foreign currencies on other transactions	2(i)	(152,310)	1,593,628	511,735
Net realised appreciation/(depreciation) for the year		37,008,866	(5,917,625)	(19,749,041)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	103,092,524	59,268,164	133,144,038
To Be Announced securities contracts	2(c)	-	306,373	-
Exchange traded futures contracts	2(c)	-	(2,160,122)	(11,351)
Options/Swaptions contracts	2(c)	-	19,260	160,233
Swaps transactions	2(c)	-	(155,255)	(764,830)
Forward foreign exchange contracts	2(c)	3,633,264	(6,545,777)	(6,361,707)
Foreign currencies on other transactions	2(i)	26,234	425,696	157,308
Net change in unrealised appreciation/(depreciation) for the year		106,752,022	51,158,339	126,323,691
Increase/(Decrease) in net assets as a result of operations		149,317,134	72,985,279	208,407,369
Movements in share capital				
Net receipts as a result of issue of shares		137,663,857	674,395,080	831,722,349
Net payments as a result of repurchase of shares		(222,503,888)	(776,158,473)	(798,769,570)
Increase/(Decrease) in net assets as a result of movements in share capital		(84,840,031)	(101,763,393)	32,952,779
Dividends declared	15	(6,743,696)	(639,478)	(39,062,110)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		976,908,782	990,026,827	1,866,208,624

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Global Inflation Linked Bond Fund USD	Global Listed Infrastructure Fund ⁽²⁾ USD	Global Long- Horizon Equity Fund USD
Net assets at the beginning of the year		270,286,414	-	1,385,067,852
Income				
Interest on cash and cash equivalents	2(b)	58,992	2,223	618,197
Bond interest, net of withholding taxes	2(b)	2,398,459	-	-
Swap interest	2(c)	845,869	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	73,171	-	-
Dividends, net of withholding taxes	2(b)	2,799	185,096	13,401,012
Securities lending income	2(b)	17,965	-	9,543
Management fee rebate	4	-	-	-
Other reimbursements	10	325	8	2,678
Total income	2(b)	3,397,580	187,327	14,031,430
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	712,780	-	-
Annual service charge	6	326,164	(5,482)	3,292,165
Loan commitment fees	16	1,381	-	5,719
Custodian and depositary fees	2(h),7	(11,395)	9,134	113,897
Distribution fees	5	597,406	-	937,002
Tax	8	103,571	729	666,372
Management fees	4	1,437,962	106	17,338,402
Less Management fee waiver	4	-	-	-
Total expenses		3,167,869	4,487	22,353,557
Net income/(deficit)		229,711	182,840	(8,322,127)
Net realised appreciation/(depreciation):				
Investments	2(a)	(8,168,243)	359,772	72,163,722
To Be Announced securities contracts	2(c)	(94,011)	-	-
Exchange traded futures contracts	2(c)	360,981	-	-
Options/Swaptions contracts	2(c)	200,605	-	-
Swaps transactions	2(c)	(798,230)	-	-
Forward foreign exchange contracts	2(c)	39,275	(1,537)	(406)
Foreign currencies on other transactions	2(i)	(65,328)	(11,505)	(183,401)
Net realised appreciation/(depreciation) for the year		(8,524,951)	346,730	71,979,915
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	17,956,803	1,126,927	139,051,517
To Be Announced securities contracts	2(c)	53,327	-	-
Exchange traded futures contracts	2(c)	95,898	-	-
Options/Swaptions contracts	2(c)	100,736	-	-
Swaps transactions	2(c)	165,470	-	-
Forward foreign exchange contracts	2(c)	(1,316,166)	(8,626)	432
Foreign currencies on other transactions	2(i)	10,731	251	(243)
Net change in unrealised appreciation/(depreciation) for the year		17,066,799	1,118,552	139,051,706
Increase/(Decrease) in net assets as a result of operations		8,771,559	1,648,122	202,709,494
Movements in share capital				
Net receipts as a result of issue of shares		14,913,785	10,005,012	214,786,534
Net payments as a result of repurchase of shares		(112,846,419)	(10)	(388,150,024)
Increase/(Decrease) in net assets as a result of movements in share capital		(97,932,634)	10,005,002	(173,363,490)
Dividends declared	15	(2,793)	-	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		181,122,546	11,653,124	1,414,413,856

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Global Multi-Asset Income Fund USD	Global Unconstrained Equity Fund ⁽²⁾ USD	Impact Bond Fund EUR
Net assets at the beginning of the year		4,840,876,377	-	76,299,304
Income				
Interest on cash and cash equivalents	2(b)	14,325,157	3,052	-
Bond interest, net of withholding taxes	2(b)	156,964,984	-	3,292,396
Swap interest	2(c)	356,395	-	31,349
Equity linked note income	2(c)	72,763,799	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	15,336,024	-	-
Dividends, net of withholding taxes	2(b)	30,646,310	102,798	-
Securities lending income	2(b)	494,669	-	6,218
Management fee rebate	4	1,094,738	-	-
Other reimbursements	10	10,174	4	(109)
Total income	2(b)	291,992,250	105,854	3,329,854
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	218
Swap interest	2(c)	243,837	-	31,930
Annual service charge	6	9,446,105	14,905	23,499
Loan commitment fees	16	23,735	-	235
Custodian and depositary fees	2(h),7	773,419	16,742	30,623
Distribution fees	5	2,635,103	723	24
Tax	8	2,202,952	13,569	7,961
Management fees	4	58,371,952	131,267	139
Less Management fee waiver	4	-	-	-
Total expenses		73,697,103	177,206	94,629
Net income/(deficit)		218,295,147	(71,352)	3,235,225
Net realised appreciation/(depreciation):				
Investments	2(a)	(35,989,166)	(30,644)	(432,622)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	16,979,671	-	(60,312)
Options/Swaptions contracts	2(c)	7,343,379	-	-
Swaps transactions	2(c)	1,710,987	-	(38,370)
Forward foreign exchange contracts	2(c)	(27,031,289)	22,413	(854,341)
Foreign currencies on other transactions	2(i)	7,059,493	(10,972)	(2,324)
Net realised appreciation/(depreciation) for the year		(29,926,925)	(19,203)	(1,387,969)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	339,113,163	1,283,493	2,216,454
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(4,873,101)	-	12,547
Options/Swaptions contracts	2(c)	(689,046)	-	-
Swaps transactions	2(c)	(757,926)	-	(619)
Forward foreign exchange contracts	2(c)	24,754,357	25,320	968,775
Foreign currencies on other transactions	2(i)	17,005	9,243	(16,175)
Net change in unrealised appreciation/(depreciation) for the year		357,564,452	1,318,056	3,180,982
Increase/(Decrease) in net assets as a result of operations		545,932,674	1,227,501	5,028,238
Movements in share capital				
Net receipts as a result of issue of shares		428,564,968	107,672,683	-
Net payments as a result of repurchase of shares		(1,030,729,271)	(610,180)	-
Increase/(Decrease) in net assets as a result of movements in share capital		(602,164,303)	107,062,503	-
Dividends declared	15	(230,268,834)	-	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		4,554,375,914	108,290,004	81,327,542

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	India Fund USD	Japan Flexible Equity Fund JPY	Japan Small & MidCap Opportunities Fund JPY
Net assets at the beginning of the year		469,753,593	35,030,142,165	21,455,088,138
Income				
Interest on cash and cash equivalents	2(b)	97,944	-	786,187
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	4,749,504	1,078,201,947	504,493,433
Securities lending income	2(b)	-	24,980,858	23,810,191
Management fee rebate	4	-	-	-
Other reimbursements	10	-	-	-
Total income	2(b)	4,847,448	1,103,182,805	529,089,811
Expenses				
Interest on cash and cash equivalents	2(b)	-	2,779,276	-
Swap interest	2(c)	-	-	-
Annual service charge	6	977,928	112,672,020	63,972,717
Loan commitment fees	16	2,172	172,105	101,766
Custodian and depositary fees	2(h),7	521,793	9,631,327	900,504
Distribution fees	5	334,988	61,394,222	7,803,523
Tax	8	207,346	26,145,155	13,460,757
Management fees	4	6,320,685	673,698,559	362,621,604
Less Management fee waiver	4	-	-	-
Total expenses		8,364,912	886,492,664	448,860,871
Net income/(deficit)		(3,517,464)	216,690,141	80,228,940
Net realised appreciation/(depreciation):				
Investments	2(a)	56,930,629	8,955,206,335	4,471,373,692
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	1,015,531	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	-	208,564,696	127,804,281
Foreign currencies on other transactions	2(i)	(265,467)	(8,049,701)	(12,829,076)
Net realised appreciation/(depreciation) for the year		57,680,693	9,155,721,330	4,586,348,897
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	65,725,066	2,093,819,689	(373,842,625)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	78,940	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	-	(17,750,555)	(32,859,309)
Foreign currencies on other transactions	2(i)	37,434	(294,879)	504,157
Net change in unrealised appreciation/(depreciation) for the year		65,841,440	2,075,774,255	(406,197,777)
Increase/(Decrease) in net assets as a result of operations		120,004,669	11,448,185,726	4,260,380,060
Movements in share capital				
Net receipts as a result of issue of shares		212,762,995	126,571,723,748	22,305,867,292
Net payments as a result of repurchase of shares		(186,397,986)	(66,512,819,771)	(21,437,080,940)
Increase/(Decrease) in net assets as a result of movements in share capital		26,365,009	60,058,903,977	868,786,352
Dividends declared	15	-	(2,011,948)	(453,383)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		616,123,271	106,535,219,920	26,583,801,167

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Latin American Fund USD	Multi-Theme Equity Fund USD	MyMap Cautious Fund ⁽⁵⁾ USD
Net assets at the beginning of the year		936,624,325	164,246,119	9,832,547
Income				
Interest on cash and cash equivalents	2(b)	401,361	15,416	1,695
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	381,405	687,756
Dividends, net of withholding taxes	2(b)	36,368,348	-	-
Securities lending income	2(b)	180,724	-	1,566
Management fee rebate	4	-	491,162	28,566
Other reimbursements	10	-	1,359	955
Total income	2(b)	36,950,433	889,342	720,538
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	1,834,036	209,419	(3,182)
Loan commitment fees	16	4,019	819	51
Custodian and depositary fees	2(h),7	143,473	57,457	32,885
Distribution fees	5	141,878	146,897	-
Tax	8	352,504	38,856	9,169
Management fees	4	12,451,302	1,190,852	124,052
Less Management fee waiver	4	-	-	-
Total expenses		14,927,212	1,644,300	162,975
Net income/(deficit)		22,023,221	(754,958)	557,563
Net realised appreciation/(depreciation):				
Investments	2(a)	71,756,178	6,846,488	492,565
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(116,762)	692,744	110,937
Foreign currencies on other transactions	2(i)	(8,736)	246,951	54,380
Net realised appreciation/(depreciation) for the year		71,630,680	7,786,183	657,882
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(140,881,354)	11,445,711	1,268,977
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	365,754	(240,357)	185,021
Foreign currencies on other transactions	2(i)	(124,920)	69	1,151
Net change in unrealised appreciation/(depreciation) for the year		(140,640,520)	11,205,423	1,455,149
Increase/(Decrease) in net assets as a result of operations		(46,986,619)	18,236,648	2,670,594
Movements in share capital				
Net receipts as a result of issue of shares		172,369,725	56,282,263	67,164,002
Net payments as a result of repurchase of shares		(421,215,279)	(139,548,535)	(40,628,167)
Increase/(Decrease) in net assets as a result of movements in share capital		(248,845,554)	(83,266,272)	26,535,835
Dividends declared	15	(140,020)	-	(173,057)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		640,652,132	99,216,495	38,865,919

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	MyMap Growth Fund ⁽⁵⁾ USD	MyMap Moderate Fund ⁽⁵⁾ USD	Natural Resources Fund ⁽⁴⁾ USD
Net assets at the beginning of the year		12,405,945	13,251,957	376,671,068
Income				
Interest on cash and cash equivalents	2(b)	1,457	1,346	319,582
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	308,901	328,529	-
Dividends, net of withholding taxes	2(b)	-	-	9,660,935
Securities lending income	2(b)	1,805	159	109,232
Management fee rebate	4	30,221	24,162	-
Other reimbursements	10	914	481	96
Total income	2(b)	343,298	354,677	10,089,845
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	5,788	2,683	625,809
Loan commitment fees	16	66	58	1,983
Custodian and depositary fees	2(h),7	17,948	31,163	17,945
Distribution fees	5	-	-	393,205
Tax	8	8,202	6,149	127,340
Management fees	4	115,367	89,013	4,035,426
Less Management fee waiver	4	-	-	-
Total expenses		147,371	129,066	5,201,708
Net income/(deficit)		195,927	225,611	4,888,137
Net realised appreciation/(depreciation):				
Investments	2(a)	1,208,341	835,500	(9,724,104)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	50,325	17,452	(753,495)
Foreign currencies on other transactions	2(i)	1,038	(5,982)	19,682
Net realised appreciation/(depreciation) for the year		1,259,704	846,970	(10,457,917)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	1,525,423	997,489	13,008,439
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	13,466	(4,744)	726,722
Foreign currencies on other transactions	2(i)	586	247	15,693
Net change in unrealised appreciation/(depreciation) for the year		1,539,475	992,992	13,750,854
Increase/(Decrease) in net assets as a result of operations		2,995,106	2,065,573	8,181,074
Movements in share capital				
Net receipts as a result of issue of shares		28,562,721	26,385,370	68,381,694
Net payments as a result of repurchase of shares		(22,075,318)	(21,745,755)	(129,574,217)
Increase/(Decrease) in net assets as a result of movements in share capital		6,487,403	4,639,615	(61,192,523)
Dividends declared	15	(604,370)	(453,388)	(3,483,436)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		21,284,084	19,503,757	320,176,183

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Next Generation Health Care Fund USD	Next Generation Technology Fund USD	Nutrition Fund USD
Net assets at the beginning of the year		18,371,129	2,565,516,420	270,316,503
Income				
Interest on cash and cash equivalents	2(b)	65,680	1,205,556	419,219
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	61,512	11,610,917	3,098,194
Securities lending income	2(b)	3,727	870,076	81,494
Management fee rebate	4	-	-	-
Other reimbursements	10	23	4,334	139
Total income	2(b)	130,942	13,690,883	3,599,046
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	5,329	5,482,056	394,183
Loan commitment fees	16	86	12,032	1,319
Custodian and depositary fees	2(h),7	11,430	307,001	2,259
Distribution fees	5	5,397	4,403,124	452,507
Tax	8	4,660	1,159,901	78,206
Management fees	4	48,354	32,115,996	2,374,451
Less Management fee waiver	4	-	-	-
Total expenses		75,256	43,480,110	3,302,925
Net income/(deficit)		55,686	(29,789,227)	296,121
Net realised appreciation/(depreciation):				
Investments	2(a)	841,231	91,916,080	(43,214,582)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(66,408)	(11,717,532)	(260,339)
Foreign currencies on other transactions	2(i)	2,816	3,221	23,694
Net realised appreciation/(depreciation) for the year		777,639	80,201,769	(43,451,227)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	1,719,066	323,911,697	34,299,340
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	11,860	12,881,759	364,585
Foreign currencies on other transactions	2(i)	(38)	44,602	5,611
Net change in unrealised appreciation/(depreciation) for the year		1,730,888	336,838,058	34,669,536
Increase/(Decrease) in net assets as a result of operations		2,564,213	387,250,600	(8,485,570)
Movements in share capital				
Net receipts as a result of issue of shares		7,868,588	541,302,205	19,845,889
Net payments as a result of repurchase of shares		(4,173,535)	(980,321,254)	(111,714,268)
Increase/(Decrease) in net assets as a result of movements in share capital		3,695,053	(439,019,049)	(91,868,379)
Dividends declared	15	-	(9,028)	(5,744)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		24,630,395	2,513,738,943	169,956,810

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Sustainable Asian Bond Fund USD	Sustainable Emerging Markets Blended Bond Fund USD	Sustainable Emerging Markets Bond Fund USD
Net assets at the beginning of the year		112,231,546	42,797,310	216,059,158
Income				
Interest on cash and cash equivalents	2(b)	260,298	81,356	743,545
Bond interest, net of withholding taxes	2(b)	5,772,265	2,828,608	14,230,871
Swap interest	2(c)	32,570	247,886	473,901
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	101	516	-
Securities lending income	2(b)	33,520	21,297	49,295
Management fee rebate	4	-	-	-
Other reimbursements	10	612	186	874
Total income	2(b)	6,099,366	3,179,849	15,498,486
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	36,572	377,648	816,186
Annual service charge	6	28,462	1,366	172,819
Loan commitment fees	16	495	206	1,293
Custodian and depositary fees	2(h),7	28,331	17,804	(5,473)
Distribution fees	5	516	38,601	44,522
Tax	8	10,965	9,274	68,032
Management fees	4	493,635	145,675	1,067,760
Less Management fee waiver	4	-	-	-
Total expenses		598,976	590,574	2,165,139
Net income/(deficit)		5,500,390	2,589,275	13,333,347
Net realised appreciation/(depreciation):				
Investments	2(a)	(599,048)	(279,776)	(9,544,163)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	399,724	41,498	1,152,093
Options/Swaptions contracts	2(c)	(142,465)	(5,016)	-
Swaps transactions	2(c)	160,731	(355,248)	529,748
Forward foreign exchange contracts	2(c)	288,691	(502,302)	(8,291,119)
Foreign currencies on other transactions	2(i)	32,128	(28,203)	1,786,913
Net realised appreciation/(depreciation) for the year		139,761	(1,129,047)	(14,366,528)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	6,284,663	2,305,933	33,947,188
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(267,638)	(30,462)	(151,936)
Options/Swaptions contracts	2(c)	(320)	(23,629)	-
Swaps transactions	2(c)	(24,066)	205,932	(164,700)
Forward foreign exchange contracts	2(c)	(508,091)	540,115	12,140,485
Foreign currencies on other transactions	2(i)	17,598	8,683	18,771
Net change in unrealised appreciation/(depreciation) for the year		5,502,146	3,006,572	45,789,808
Increase/(Decrease) in net assets as a result of operations		11,142,297	4,466,800	44,756,627
Movements in share capital				
Net receipts as a result of issue of shares		138,950	9,838,436	231,470,384
Net payments as a result of repurchase of shares		(12,755,375)	(15,177,328)	(76,598,656)
Increase/(Decrease) in net assets as a result of movements in share capital		(12,616,425)	(5,338,892)	154,871,728
Dividends declared	15	(655)	(14,570)	(133,090)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		110,756,763	41,910,648	415,554,423

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Sustainable Emerging Markets Corporate Bond Fund USD	Sustainable Emerging Markets Local Currency Bond Fund USD	Sustainable Energy Fund USD
Net assets at the beginning of the year		53,127,013	506,884,997	6,939,857,910
Income				
Interest on cash and cash equivalents	2(b)	54,175	729,767	4,927,552
Bond interest, net of withholding taxes	2(b)	2,991,526	35,491,497	-
Swap interest	2(c)	-	931,140	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	-	-	71,195,328
Securities lending income	2(b)	19,974	66,207	662,959
Management fee rebate	4	-	-	-
Other reimbursements	10	428	957	19,973
Total income	2(b)	3,066,103	37,219,568	76,805,812
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	1,655	1,113,261	-
Annual service charge	6	21,824	150,034	12,772,492
Loan commitment fees	16	257	2,232	33,408
Custodian and depositary fees	2(h),7	12,392	287,439	617,377
Distribution fees	5	30,586	7,093	8,354,338
Tax	8	9,752	54,443	2,595,156
Management fees	4	234,389	1,067,796	83,602,606
Less Management fee waiver	4	-	-	-
Total expenses		310,855	2,682,298	107,975,377
Net income/(deficit)		2,755,248	34,537,270	(31,169,565)
Net realised appreciation/(depreciation):				
Investments	2(a)	(2,313,696)	(6,931,410)	102,092,459
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(27,560)	(458,445)	-
Options/Swaptions contracts	2(c)	-	(2,180,972)	-
Swaps transactions	2(c)	(128,809)	3,636,435	-
Forward foreign exchange contracts	2(c)	(682,141)	(1,192,139)	(5,328,633)
Foreign currencies on other transactions	2(i)	(21,623)	1,638,925	23,024
Net realised appreciation/(depreciation) for the year		(3,173,829)	(5,487,606)	96,786,850
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	4,273,957	4,180,898	53,550,662
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(20,750)	(81,001)	-
Options/Swaptions contracts	2(c)	-	(15,561)	-
Swaps transactions	2(c)	66,476	(1,418,255)	-
Forward foreign exchange contracts	2(c)	485,592	3,875,850	4,839,436
Foreign currencies on other transactions	2(i)	753	(306,735)	308,404
Net change in unrealised appreciation/(depreciation) for the year		4,806,028	6,235,196	58,698,502
Increase/(Decrease) in net assets as a result of operations		4,387,447	35,284,860	124,315,787
Movements in share capital				
Net receipts as a result of issue of shares		13,816,939	124,443,960	762,983,727
Net payments as a result of repurchase of shares		(29,733,691)	(104,005,345)	(2,546,116,289)
Increase/(Decrease) in net assets as a result of movements in share capital		(15,916,752)	20,438,615	(1,783,132,562)
Dividends declared	15	(23,067)	(12,021)	(617,002)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		41,574,641	562,596,451	5,280,424,133

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Sustainable Fixed Income Global Opportunities Fund EUR	Sustainable Global Allocation Fund USD	Sustainable Global Bond Income Fund USD
Net assets at the beginning of the year		506,773,855	95,921,193	111,365,913
Income				
Interest on cash and cash equivalents	2(b)	1,625,834	752,906	365,023
Bond interest, net of withholding taxes	2(b)	16,760,116	1,952,535	8,094,270
Swap interest	2(c)	23,870,033	687,573	1,380,554
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	327,498	18,704	61,999
Collective investment scheme income, net of withholding taxes	2(b)	9,211	-	3,037
Dividends, net of withholding taxes	2(b)	238,430	1,363,815	256,928
Securities lending income	2(b)	54,112	184	30,879
Management fee rebate	4	876	-	274
Other reimbursements	10	677	235	609
Total income	2(b)	42,886,787	4,775,952	10,193,573
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	27,962,889	847,801	1,516,072
Annual service charge	6	84,892	58,744	69,723
Loan commitment fees	16	2,510	299	2,300
Custodian and depositary fees	2(h),7	(92,328)	114,792	74,157
Distribution fees	5	13,537	61	33,575
Tax	8	37,556	48,725	25,834
Management fees	4	352,905	983,864	432,148
Less Management fee waiver	4	-	-	-
Total expenses		28,361,961	2,054,286	2,153,809
Net income/(deficit)		14,524,826	2,721,666	8,039,764
Net realised appreciation/(depreciation):				
Investments	2(a)	(6,753,917)	9,591,165	(812,374)
To Be Announced securities contracts	2(c)	2,113,815	230,978	301,817
Exchange traded futures contracts	2(c)	(2,121,048)	(1,389,314)	(267,026)
Options/Swaptions contracts	2(c)	974,978	1,922,988	95,243
Swaps transactions	2(c)	(4,530,602)	(875,589)	858
Forward foreign exchange contracts	2(c)	(4,263,206)	(1,749,477)	(1,907,950)
Foreign currencies on other transactions	2(i)	(2,343,614)	53,369	22,611
Net realised appreciation/(depreciation) for the year		(16,923,594)	7,784,120	(2,566,821)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	21,399,273	14,069,273	6,610,378
To Be Announced securities contracts	2(c)	(547,727)	146,041	226,334
Exchange traded futures contracts	2(c)	764,741	185,967	203,691
Options/Swaptions contracts	2(c)	1,364,458	(196,526)	(3,017)
Swaps transactions	2(c)	4,440,378	532,418	226,073
Forward foreign exchange contracts	2(c)	9,549,708	2,480,416	(618,938)
Foreign currencies on other transactions	2(i)	1,155,615	22,244	11,534
Net change in unrealised appreciation/(depreciation) for the year		38,126,446	17,239,833	6,656,055
Increase/(Decrease) in net assets as a result of operations		35,727,678	27,745,619	12,128,998
Movements in share capital				
Net receipts as a result of issue of shares		67,388,208	134,813,452	54,873,671
Net payments as a result of repurchase of shares		(310,531,767)	(34,468,924)	(15,156,540)
Increase/(Decrease) in net assets as a result of movements in share capital		(243,143,559)	100,344,528	39,717,131
Dividends declared	15	(3,872,803)	(43)	(4,125,491)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		295,485,171	224,011,297	159,086,551

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Sustainable Global Dynamic Equity Fund ⁽⁴⁾ USD	Sustainable Global Infrastructure Fund USD	Sustainable World Bond Fund USD
Net assets at the beginning of the year		408,930,589	11,642,448	925,326,117
Income				
Interest on cash and cash equivalents	2(b)	1,290,642	24,881	1,104,919
Bond interest, net of withholding taxes	2(b)	-	-	37,019,712
Swap interest	2(c)	45,635	734	5,004,750
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	1,634,350
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	5,042,456	375,453	20,949
Securities lending income	2(b)	40,413	1,222	141,029
Management fee rebate	4	-	-	-
Other reimbursements	10	(190)	84	2,662
Total income	2(b)	6,418,956	402,374	44,928,371
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	10,602	-	6,296,610
Annual service charge	6	956,557	6,672	645,764
Loan commitment fees	16	1,946	55	4,753
Custodian and depositary fees	2(h),7	(37,950)	22,821	51,409
Distribution fees	5	679,562	11,060	187,214
Tax	8	196,003	2,201	216,367
Management fees	4	5,486,876	27,752	2,002,252
Less Management fee waiver	4	-	-	-
Total expenses		7,293,596	70,561	9,404,369
Net income/(deficit)		(874,640)	331,813	35,524,002
Net realised appreciation/(depreciation):				
Investments	2(a)	34,452,707	(447,565)	(9,916,474)
To Be Announced securities contracts	2(c)	-	-	1,398,307
Exchange traded futures contracts	2(c)	2,322,281	-	5,724,363
Options/Swaptions contracts	2(c)	5,949,128	-	1,321,059
Swaps transactions	2(c)	(295,346)	7,582	(11,419,981)
Forward foreign exchange contracts	2(c)	(2,197,949)	-	12,868,702
Foreign currencies on other transactions	2(i)	14,400	12	(627,660)
Net realised appreciation/(depreciation) for the year		40,245,221	(439,971)	(651,684)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	39,062,663	1,389,604	49,987,708
To Be Announced securities contracts	2(c)	-	-	645,870
Exchange traded futures contracts	2(c)	(1,063,869)	-	542,667
Options/Swaptions contracts	2(c)	(1,077,512)	-	1,175,912
Swaps transactions	2(c)	(130,550)	-	3,964,227
Forward foreign exchange contracts	2(c)	2,660,182	-	(3,332,381)
Foreign currencies on other transactions	2(i)	48,585	820	297,306
Net change in unrealised appreciation/(depreciation) for the year		39,499,499	1,390,424	53,281,309
Increase/(Decrease) in net assets as a result of operations		78,870,080	1,282,266	88,153,627
Movements in share capital				
Net receipts as a result of issue of shares		78,258,797	1,856,116	152,019,909
Net payments as a result of repurchase of shares		(117,516,033)	(840,262)	(199,750,082)
Increase/(Decrease) in net assets as a result of movements in share capital		(39,257,236)	1,015,854	(47,730,173)
Dividends declared	15	(44,086)	-	(1,774,779)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		448,499,347	13,940,568	963,974,792

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Swiss Small & MidCap Opportunities Fund CHF	Systematic China A-Share Opportunities Fund USD	Systematic China Environmental Tech Fund USD
Net assets at the beginning of the year		600,743,262	548,123,752	16,103,248
Income				
Interest on cash and cash equivalents	2(b)	-	370,813	8,641
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	4,781,307	14,802,925	221,991
Securities lending income	2(b)	180,748	-	280
Management fee rebate	4	11,342	-	-
Other reimbursements	10	948	-	-
Total income	2(b)	4,974,345	15,173,738	230,912
Expenses				
Interest on cash and cash equivalents	2(b)	4,593	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	938,570	606,330	(17,892)
Loan commitment fees	16	2,905	2,708	-
Custodian and depositary fees	2(h),7	33,257	254,650	35,913
Distribution fees	5	-	7,904	19
Tax	8	193,279	133,531	1,386
Management fees	4	5,269,598	3,701,570	353
Less Management fee waiver	4	-	-	-
Total expenses		6,442,202	4,706,693	19,779
Net income/(deficit)		(1,467,857)	10,467,045	211,133
Net realised appreciation/(depreciation):				
Investments	2(a)	40,005,747	(68,181,228)	(2,052,959)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(1,220,176)	(2,026)
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	-	(65,717)	(66)
Foreign currencies on other transactions	2(i)	6,907	(139,012)	(1,286)
Net realised appreciation/(depreciation) for the year		40,012,654	(69,606,133)	(2,056,337)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(3,767,383)	23,217,271	(1,131,138)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(222,852)	(3,436)
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	-	627,380	155
Foreign currencies on other transactions	2(i)	1,088	14,624	61
Net change in unrealised appreciation/(depreciation) for the year		(3,766,295)	23,636,423	(1,134,358)
Increase/(Decrease) in net assets as a result of operations		34,778,502	(35,502,665)	(2,979,562)
Movements in share capital				
Net receipts as a result of issue of shares		41,659,043	338,383,469	405,599
Net payments as a result of repurchase of shares		(159,712,742)	(241,317,908)	(138,345)
Increase/(Decrease) in net assets as a result of movements in share capital		(118,053,699)	97,065,561	267,254
Dividends declared	15	(5,412)	-	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		517,462,653	609,686,648	13,390,940

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Systematic ESG Multi Allocation Credit Fund ⁽⁴⁾ USD	Systematic Global Equity High Income Fund USD	Systematic Global Sustainable Income & Growth Fund USD
Net assets at the beginning of the year		92,047,171	5,008,709,927	21,994,428
Income				
Interest on cash and cash equivalents	2(b)	70,879	13,591,452	78,950
Bond interest, net of withholding taxes	2(b)	6,188,433	-	-
Swap interest	2(c)	434	145,692	5,599
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	37,653	1,323,389	568,026
Dividends, net of withholding taxes	2(b)	-	161,785,336	742,208
Securities lending income	2(b)	14,859	996,618	641
Management fee rebate	4	5,761	-	-
Other reimbursements	10	658	4,321	31
Total income	2(b)	6,318,677	177,846,808	1,395,455
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	434	-	-
Annual service charge	6	7,051	11,409,542	(51,236)
Loan commitment fees	16	426	22,534	71
Custodian and depositary fees	2(h),7	23,192	625,013	105,676
Distribution fees	5	200	292,360	27
Tax	8	10,897	2,540,618	15,820
Management fees	4	32,669	71,378,368	181,142
Less Management fee waiver	4	-	-	-
Total expenses		74,869	86,268,435	251,500
Net income/(deficit)		6,243,808	91,578,373	1,143,955
Net realised appreciation/(depreciation):				
Investments	2(a)	(1,377,285)	240,629,625	436,968
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(49,181)	128,354,462	1,076,815
Options/Swaptions contracts	2(c)	-	73,126,966	513,209
Swaps transactions	2(c)	-	(27,339,088)	(92,515)
Forward foreign exchange contracts	2(c)	(719,596)	(13,348,479)	(32,874)
Foreign currencies on other transactions	2(i)	90,417	(1,941,554)	33,047
Net realised appreciation/(depreciation) for the year		(2,055,645)	399,481,932	1,934,650
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	7,534,591	548,614,038	4,399,295
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	18,961	26,760,207	35,298
Options/Swaptions contracts	2(c)	-	(28,957,413)	(108,481)
Swaps transactions	2(c)	-	12,588,039	135,441
Forward foreign exchange contracts	2(c)	2,954,965	29,949,839	171,012
Foreign currencies on other transactions	2(i)	17,883	(51,216)	5,613
Net change in unrealised appreciation/(depreciation) for the year		10,526,400	588,903,494	4,638,178
Increase/(Decrease) in net assets as a result of operations		14,714,563	1,079,963,799	7,716,783
Movements in share capital				
Net receipts as a result of issue of shares		21,767,225	6,805,652,462	80,239,996
Net payments as a result of repurchase of shares		(8,458,283)	(6,136,613,505)	(6,658,275)
Increase/(Decrease) in net assets as a result of movements in share capital		13,308,942	669,038,957	73,581,721
Dividends declared	15	-	(390,580,245)	(1,485,909)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		120,070,676	6,367,132,438	101,807,023

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	Systematic Sustainable Global SmallCap Fund USD	United Kingdom Fund GBP	US Basic Value Fund USD
Net assets at the beginning of the year		255,284,764	212,801,706	889,769,923
Income				
Interest on cash and cash equivalents	2(b)	256,527	81,537	1,853,170
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	5,047,888	5,620,943	16,014,091
Securities lending income	2(b)	131,315	5,154	103,278
Management fee rebate	4	-	-	-
Other reimbursements	10	156	-	1,019
Total income	2(b)	5,435,886	5,707,634	17,971,558
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	617,284	467,161	1,616,995
Loan commitment fees	16	1,202	1,102	3,969
Custodian and depositary fees	2(h),7	79,196	(5,701)	55,497
Distribution fees	5	182,128	186,557	497,694
Tax	8	131,619	94,127	326,300
Management fees	4	3,665,508	2,670,075	9,364,925
Less Management fee waiver	4	-	-	-
Total expenses		4,676,937	3,413,321	11,865,380
Net income/(deficit)		758,949	2,294,313	6,106,178
Net realised appreciation/(depreciation):				
Investments	2(a)	21,834,492	12,582,487	39,845,363
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	133,247	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(40,537)	(106,620)	(546,955)
Foreign currencies on other transactions	2(i)	(144,644)	1,716	996
Net realised appreciation/(depreciation) for the year		21,782,558	12,477,583	39,299,404
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	13,983,741	16,874,697	82,208,755
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	146,114	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	50,742	(48,106)	643,831
Foreign currencies on other transactions	2(i)	(3,821)	(15,919)	1,284
Net change in unrealised appreciation/(depreciation) for the year		14,176,776	16,810,672	82,853,870
Increase/(Decrease) in net assets as a result of operations		36,718,283	31,582,568	128,259,452
Movements in share capital				
Net receipts as a result of issue of shares		52,376,018	24,527,886	182,091,421
Net payments as a result of repurchase of shares		(62,409,653)	(78,183,575)	(354,937,812)
Increase/(Decrease) in net assets as a result of movements in share capital		(10,033,635)	(53,655,689)	(172,846,391)
Dividends declared	15	-	(457,348)	(138,989)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		281,969,412	190,271,237	845,043,995

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	US Dollar Bond Fund USD	US Dollar High Yield Bond Fund USD	US Dollar Reserve Fund USD
Net assets at the beginning of the year		553,666,735	1,885,887,744	514,580,176
Income				
Interest on cash and cash equivalents	2(b)	938,050	2,435,672	12,933
Bond interest, net of withholding taxes	2(b)	23,581,423	125,702,782	5,299,775
Swap interest	2(c)	2,233,439	1,711,348	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	21,787,513
Collective investment scheme income, net of withholding taxes	2(b)	-	1,426,912	-
Dividends, net of withholding taxes	2(b)	-	-	-
Securities lending income	2(b)	14,354	417,005	-
Management fee rebate	4	-	130,455	-
Other reimbursements	10	3	1,813	158
Total income	2(b)	26,767,269	131,825,987	27,100,379
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	1,924,885	10,394	-
Annual service charge	6	554,568	2,122,260	404,571
Loan commitment fees	16	2,552	9,272	-
Custodian and depositary fees	2(h),7	23,225	(58,552)	32,930
Distribution fees	5	150,811	191,270	72,075
Tax	8	198,496	715,060	55,496
Management fees	4	2,777,840	16,883,025	2,409,282
Less Management fee waiver	4	-	-	-
Total expenses		5,632,377	19,872,729	2,974,354
Net income/(deficit)		21,134,892	111,953,258	24,126,025
Net realised appreciation/(depreciation):				
Investments	2(a)	(14,455,305)	(37,184,021)	2,958,380
To Be Announced securities contracts	2(c)	(233,017)	-	-
Exchange traded futures contracts	2(c)	2,244,138	(220,090)	-
Options/Swaptions contracts	2(c)	108,638	(480,221)	-
Swaps transactions	2(c)	(1,798,025)	3,395,885	-
Forward foreign exchange contracts	2(c)	(623,076)	1,921,104	(217,025)
Foreign currencies on other transactions	2(i)	121,362	571,756	18,648
Net realised appreciation/(depreciation) for the year		(14,635,285)	(31,995,587)	2,760,003
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	27,888,659	138,653,515	182,954
To Be Announced securities contracts	2(c)	65,193	-	-
Exchange traded futures contracts	2(c)	(172,942)	1,840	-
Options/Swaptions contracts	2(c)	127,965	183,360	-
Swaps transactions	2(c)	457,460	1,478,012	-
Forward foreign exchange contracts	2(c)	649,334	918,901	963,658
Foreign currencies on other transactions	2(i)	(10,940)	22,303	235
Net change in unrealised appreciation/(depreciation) for the year		29,004,729	141,257,931	1,146,847
Increase/(Decrease) in net assets as a result of operations		35,504,336	221,215,602	28,032,875
Movements in share capital				
Net receipts as a result of issue of shares		187,663,400	847,872,957	887,045,062
Net payments as a result of repurchase of shares		(224,688,795)	(883,077,134)	(876,251,353)
Increase/(Decrease) in net assets as a result of movements in share capital		(37,025,395)	(35,204,177)	10,793,709
Dividends declared	15	(2,893,860)	(59,649,577)	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		549,251,816	2,012,249,592	553,406,760

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	US Dollar Short Duration Bond Fund USD	US Flexible Equity Fund USD	US Government Mortgage Impact Fund USD
Net assets at the beginning of the year		1,618,122,578	1,881,747,751	87,175,682
Income				
Interest on cash and cash equivalents	2(b)	1,176,061	1,466,295	26,289
Bond interest, net of withholding taxes	2(b)	72,235,345	-	3,944,611
Swap interest	2(c)	293,448	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	1,426,106	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	13,858	18,068,012	-
Securities lending income	2(b)	390,530	125,645	-
Management fee rebate	4	-	-	-
Other reimbursements	10	49	-	-
Total income	2(b)	75,535,397	19,659,952	3,970,900
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	478,579	-	-
Annual service charge	6	1,043,301	2,840,991	119,962
Loan commitment fees	16	8,133	8,150	422
Custodian and depositary fees	2(h),7	27,944	66,920	(49,847)
Distribution fees	5	615,542	610,457	69,108
Tax	8	653,855	619,580	40,726
Management fees	4	8,306,669	20,479,238	526,971
Less Management fee waiver	4	-	-	-
Total expenses		11,134,023	24,625,336	707,342
Net income/(deficit)		64,401,374	(4,965,384)	3,263,558
Net realised appreciation/(depreciation):				
Investments	2(a)	(17,543,209)	125,677,227	(537,308)
To Be Announced securities contracts	2(c)	162,862	-	(63,964)
Exchange traded futures contracts	2(c)	(3,133,042)	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	(203,073)	-	-
Forward foreign exchange contracts	2(c)	(3,046,952)	(5,886,681)	(6,875)
Foreign currencies on other transactions	2(i)	167,732	917,041	(35,718)
Net realised appreciation/(depreciation) for the year		(23,595,682)	120,707,587	(643,865)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	60,852,440	255,215,516	3,935,892
To Be Announced securities contracts	2(c)	115,890	-	166,781
Exchange traded futures contracts	2(c)	1,778,133	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	326,744	-	-
Forward foreign exchange contracts	2(c)	(795,538)	3,184,769	284,046
Foreign currencies on other transactions	2(i)	(9,361)	2,928	597
Net change in unrealised appreciation/(depreciation) for the year		62,268,308	258,403,213	4,387,316
Increase/(Decrease) in net assets as a result of operations		103,074,000	374,145,416	7,007,009
Movements in share capital				
Net receipts as a result of issue of shares		468,827,936	921,793,338	52,308,260
Net payments as a result of repurchase of shares		(598,421,390)	(867,234,937)	(24,886,134)
Increase/(Decrease) in net assets as a result of movements in share capital		(129,593,454)	54,558,401	27,422,126
Dividends declared	15	(5,785,120)	-	(360,130)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		1,585,818,004	2,310,451,568	121,244,687

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	US Growth Fund USD	US Mid-Cap Value Fund USD	US Sustainable Equity Fund USD
Net assets at the beginning of the year		392,063,710	243,390,151	4,817,353
Income				
Interest on cash and cash equivalents	2(b)	110,325	523,622	4,267
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	1,536,569	4,132,403	32,875
Securities lending income	2(b)	38,817	57,304	240
Management fee rebate	4	-	-	-
Other reimbursements	10	(108)	86	7
Total income	2(b)	1,685,603	4,713,415	37,389
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	1,003,443	611,080	(3,222)
Loan commitment fees	16	1,707	1,206	22
Custodian and depositary fees	2(h),7	1,634	(8,291)	1,674
Distribution fees	5	598,250	219,176	1,057
Tax	8	211,432	125,509	698
Management fees	4	5,591,206	3,399,266	3,446
Less Management fee waiver	4	-	-	-
Total expenses		7,407,672	4,347,946	3,675
Net income/(deficit)		(5,722,069)	365,469	33,714
Net realised appreciation/(depreciation):				
Investments	2(a)	40,409,549	13,948,092	(24,023)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(448,863)	36,647	-
Foreign currencies on other transactions	2(i)	24,135	(8,787)	(355)
Net realised appreciation/(depreciation) for the year		39,984,821	13,975,952	(24,378)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	80,307,368	22,785,006	1,267,978
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	523,368	1,527	-
Foreign currencies on other transactions	2(i)	91	6,886	(2)
Net change in unrealised appreciation/(depreciation) for the year		80,830,827	22,793,419	1,267,976
Increase/(Decrease) in net assets as a result of operations		115,093,579	37,134,840	1,277,312
Movements in share capital				
Net receipts as a result of issue of shares		241,264,336	118,408,304	392,962
Net payments as a result of repurchase of shares		(275,730,702)	(113,432,390)	(239,926)
Increase/(Decrease) in net assets as a result of movements in share capital		(34,466,366)	4,975,914	153,036
Dividends declared	15	-	-	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		472,690,923	285,500,905	6,247,701

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	World Energy Fund USD	World Financials Fund USD	World Gold Fund USD
Net assets at the beginning of the year		2,990,084,071	1,791,609,535	3,981,256,710
Income				
Interest on cash and cash equivalents	2(b)	1,795,278	2,190,318	2,698,717
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	12,084	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	79,185,173	41,349,015	64,160,505
Securities lending income	2(b)	1,524,137	176,481	880,879
Management fee rebate	4	-	-	-
Other reimbursements	10	8,187	7,234	-
Total income	2(b)	82,512,775	43,735,132	67,740,101
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Annual service charge	6	5,927,964	3,398,102	9,166,080
Loan commitment fees	16	14,958	7,678	19,537
Custodian and depositary fees	2(h),7	77,137	48,204	332,129
Distribution fees	5	1,029,216	1,662,388	1,928,109
Tax	8	1,194,265	671,737	1,839,333
Management fees	4	41,808,404	20,327,248	63,655,457
Less Management fee waiver	4	-	-	-
Total expenses		50,051,944	26,115,357	76,940,645
Net income/(deficit)		32,460,831	17,619,775	(9,200,544)
Net realised appreciation/(depreciation):				
Investments	2(a)	228,085,870	292,005,246	64,371,928
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	(189,406)	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	1,755,640	-
Forward foreign exchange contracts	2(c)	(3,867,330)	(206,093)	(6,586,011)
Foreign currencies on other transactions	2(i)	(68,429)	911,099	12,457
Net realised appreciation/(depreciation) for the year		224,150,111	294,276,486	57,798,374
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(177,701,252)	128,144,376	986,158,562
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	(189,406)	-
Forward foreign exchange contracts	2(c)	4,575,346	924,568	8,928,682
Foreign currencies on other transactions	2(i)	4,375	(699,540)	14,161
Net change in unrealised appreciation/(depreciation) for the year		(173,121,531)	128,179,998	995,101,405
Increase/(Decrease) in net assets as a result of operations		83,489,411	440,076,259	1,043,699,235
Movements in share capital				
Net receipts as a result of issue of shares		1,560,615,260	527,644,402	1,480,439,189
Net payments as a result of repurchase of shares		(2,376,462,284)	(1,174,315,507)	(2,174,465,792)
Increase/(Decrease) in net assets as a result of movements in share capital		(815,847,024)	(646,671,105)	(694,026,603)
Dividends declared	15	(5,417,553)	(806,387)	(355,500)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		2,252,308,905	1,584,208,302	4,330,573,842

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	World Healthscience Fund USD	World Mining Fund USD	World Real Estate Securities Fund USD
Net assets at the beginning of the year		13,611,805,574	5,409,681,596	197,893,768
Income				
Interest on cash and cash equivalents	2(b)	826,193	5,441,631	127,418
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	14,441
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	17,479,691	-	-
Dividends, net of withholding taxes	2(b)	152,243,066	134,258,157	4,365,331
Securities lending income	2(b)	766,150	941,817	21,442
Management fee rebate	4	-	-	-
Other reimbursements	10	14,878	6,187	1,240
Total income	2(b)	171,329,978	140,647,792	4,529,872
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Swap interest	2(c)	-	-	15,728
Annual service charge	6	27,502,983	11,559,211	256,743
Loan commitment fees	16	66,749	27,077	740
Custodian and depositary fees	2(h),7	250,955	571,005	(28,705)
Distribution fees	5	15,357,004	1,733,518	46,815
Tax	8	6,283,296	2,319,417	49,945
Management fees	4	180,691,569	80,747,286	1,294,171
Less Management fee waiver	4	-	-	-
Total expenses		230,152,556	96,957,514	1,635,437
Net income/(deficit)		(58,822,578)	43,690,278	2,894,435
Net realised appreciation/(depreciation):				
Investments	2(a)	517,324,210	84,343,235	(10,924,764)
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	(172,265)
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	7,840
Forward foreign exchange contracts	2(c)	(74,102,342)	(5,391,838)	(498,786)
Foreign currencies on other transactions	2(i)	733,112	(360,839)	880
Net realised appreciation/(depreciation) for the year		443,954,980	78,590,558	(11,587,095)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	1,852,854,758	19,736,380	24,144,130
To Be Announced securities contracts	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	(172,265)
Forward foreign exchange contracts	2(c)	41,497,778	5,833,410	463,957
Foreign currencies on other transactions	2(i)	131,969	188,802	4,125
Net change in unrealised appreciation/(depreciation) for the year		1,894,484,505	25,758,592	24,439,947
Increase/(Decrease) in net assets as a result of operations		2,279,616,907	148,039,428	15,747,287
Movements in share capital				
Net receipts as a result of issue of shares		3,684,789,574	970,686,075	25,593,413
Net payments as a result of repurchase of shares		(4,375,453,415)	(1,731,369,037)	(97,026,764)
Increase/(Decrease) in net assets as a result of movements in share capital		(690,663,841)	(760,682,962)	(71,433,351)
Dividends declared	15	(716,557)	(2,338,912)	(238,886)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		15,200,042,083	4,794,699,150	141,968,818

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2023 to 31 August 2024 continued

Fund Name	Note	World Technology Fund USD
Net assets at the beginning of the year		9,798,788,652
Income		
Interest on cash and cash equivalents	2(b)	644,166
Bond interest, net of withholding taxes	2(b)	-
Swap interest	2(c)	-
Equity linked note income	2(c)	-
Interest from money market deposits	2(b)	-
Collective investment scheme income, net of withholding taxes	2(b)	9,977,958
Dividends, net of withholding taxes	2(b)	39,967,003
Securities lending income	2(b)	1,057,236
Management fee rebate	4	-
Other reimbursements	10	7,754
Total income	2(b)	51,654,117
Expenses		
Interest on cash and cash equivalents	2(b)	-
Swap interest	2(c)	-
Annual service charge	6	22,596,670
Loan commitment fees	16	44,407
Custodian and depositary fees	2(h),7	285,263
Distribution fees	5	11,302,039
Tax	8	5,250,840
Management fees	4	145,287,083
Less Management fee waiver	4	-
Total expenses		184,766,302
Net income/(deficit)		(133,112,185)
Net realised appreciation/(depreciation):		
Investments	2(a)	1,247,178,484
To Be Announced securities contracts	2(c)	-
Exchange traded futures contracts	2(c)	-
Options/Swaptions contracts	2(c)	-
Swaps transactions	2(c)	-
Forward foreign exchange contracts	2(c)	(5,386,079)
Foreign currencies on other transactions	2(i)	486,362
Net realised appreciation/(depreciation) for the year		1,242,278,767
Net change in unrealised appreciation/(depreciation) on:		
Investments	2(a)	1,982,393,578
To Be Announced securities contracts	2(c)	-
Exchange traded futures contracts	2(c)	-
Options/Swaptions contracts	2(c)	-
Swaps transactions	2(c)	-
Forward foreign exchange contracts	2(c)	12,871,420
Foreign currencies on other transactions	2(i)	22,706
Net change in unrealised appreciation/(depreciation) for the year		1,995,287,704
Increase/(Decrease) in net assets as a result of operations		3,104,454,286
Movements in share capital		
Net receipts as a result of issue of shares		3,933,318,555
Net payments as a result of repurchase of shares		(4,749,133,909)
Increase/(Decrease) in net assets as a result of movements in share capital		(815,815,354)
Dividends declared	15	(5,114,383)
Foreign exchange adjustment	2(e)	-
Net assets at the end of the year		12,082,313,201

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Asian Dragon Fund				
A Class distributing (A) UK reporting fund share	79,877	687	27,533	53,031
A Class non-distributing share	5,669,387	1,058,505	2,675,931	4,051,961
A Class non-distributing share AUD hedged	236,915	21,151	53,862	204,204
A Class non-distributing share CHF hedged	93,296	1,437	8,547	86,186
A Class non-distributing share EUR hedged	727,665	17,536	241,490	503,711
A Class non-distributing share PLN hedged	175,191	17,443	75,871	116,763
A Class non-distributing share SGD hedged	7,745,180	1,118,764	2,530,709	6,333,235
C Class non-distributing share	1,122,798	74,289	516,836	680,251
D Class distributing (A) UK reporting fund share	373,252	5,011	109,260	269,003
D Class non-distributing share	3,851,619	264,967	1,136,755	2,979,831
D Class non-distributing share AUD hedged	297	-	-	297
D Class non-distributing share CHF hedged	67,948	8,841	31,369	45,420
D Class non-distributing share EUR hedged	793,305	105,950	279,532	619,723
E Class non-distributing share	1,264,150	92,588	252,649	1,104,089
I Class distributing (A) share	10,034	2	-	10,036
I Class distributing (A) UK reporting fund share	4,123	5,732,144	48,371	5,687,896
I Class non-distributing share	524,669	396,543	241,292	679,920
I Class non-distributing share AUD hedged	1,481	-	-	1,481
X Class distributing (A) UK reporting fund share	172	1,002,163	1,002,163	172
X Class non-distributing share	2,272,066	98,224	56,259	2,314,031
Asian Growth Leaders Fund				
A Class non-distributing share AUD hedged	932,630	5,675	198,920	739,385
A Class non-distributing share CHF hedged	346,095	1,740	65,023	282,812
A Class non-distributing share EUR hedged	717,700	28,565	211,044	535,221
A Class non-distributing share SGD hedged	1,461,366	16,425	167,821	1,309,970
A Class non-distributing UK reporting fund share	10,348,905	803,513	4,190,043	6,962,375
D Class distributing (M) share	354,769	344	67,750	287,363
D Class non-distributing share CHF hedged	374,251	899	50,665	324,485
D Class non-distributing share EUR hedged	756,207	148,678	770,832	134,053
D Class non-distributing share SGD hedged	232,327	-	4,641	227,686
D Class non-distributing UK reporting fund share	11,778,371	1,287,396	4,592,894	8,472,873
E Class non-distributing share	1,036,862	166,926	225,946	977,842
I Class distributing (A) UK reporting fund share	100,900	-	74,652	26,248
I Class distributing (Q) share	403	-	-	403
I Class non-distributing share	3,844,916	109,372	413,798	3,540,490
S Class non-distributing share	1,016,243	125,075	171,878	969,440
S Class non-distributing share CHF hedged	724,743	79,282	95,091	708,934
S Class non-distributing share EUR hedged	146,821	32,748	32,633	146,936
S Class non-distributing share GBP hedged	264,603	-	68,710	195,893
S Class non-distributing share SGD hedged	351,803	-	46,939	304,864
X Class non-distributing share	174,389	10,387	34,834	149,942

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Asian High Yield Bond Fund				
A Class distributing (Q) share	500	7,101	-	7,601
A Class distributing (R) (M) (G) share AUD hedged	2,808,148	1,834,121	1,177,744	3,464,525
A Class distributing (R) (M) (G) share EUR hedged	3,745,969	456,042	274,386	3,927,625
A Class distributing (R) (M) (G) share GBP hedged	3,328,741	1,834,845	612,846	4,550,740
A Class distributing (R) (M) (G) share HKD hedged	2,999,762	4,100,411	2,021,452	5,078,721
A Class distributing (R) (M) (G) share SGD hedged	21,156,455	11,931,210	6,731,932	26,355,733
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1,654,849	586,866	967,566	1,274,149
A Class distributing (S) (M) (G) share	76,459,336	45,448,110	37,925,089	83,982,357
A Class non-distributing share	36,546,275	2,377,927	28,650,415	10,273,787
A Class non-distributing share AUD hedged	654,980	1,500	167,746	488,734
A Class non-distributing share EUR hedged	591,881	415,938	382,956	624,863
A Class non-distributing share GBP hedged	21,566	14,542	21,263	14,845
A Class non-distributing share HKD hedged	28,580	6,402	19,420	15,562
A Class non-distributing share SGD hedged	1,135,452	899,926	408,863	1,626,515
D Class distributing (M) UK reporting fund share EUR hedged	672,935	18	241,350	431,603
D Class distributing (M) UK reporting fund share GBP hedged	56,422	12,719	1,102	68,039
D Class distributing (S) (M) (G) share	15,678,281	1,285,822	884,592	16,079,511
D Class non-distributing share	11,065,450	2,669,621	7,031,443	6,703,628
D Class non-distributing UK reporting fund share EUR hedged	1,928,698	851,724	1,220,235	1,560,187
D Class non-distributing UK reporting fund share GBP hedged	2,039	11,620	4,713	8,946
E Class distributing (Q) share EUR hedged	909,463	260,580	156,723	1,013,320
E Class non-distributing share	1,051,455	97,726	173,844	975,337
E Class non-distributing share EUR hedged	2,255,434	2,805,189	548,136	4,512,487
I Class distributing (S) (M) (G) share	9,745,082	1,964,991	8,492,816	3,217,257
I Class non-distributing share	57,433,378	30,268,992	36,317,996	51,384,374
I Class non-distributing UK reporting fund share EUR hedged	14,707,425	4,269,412	10,782,187	8,194,650
X Class non-distributing share	87,996	2,443	26,477	63,962
Asian Multi-Asset Income Fund				
A Class distributing (S) (M) (G) share	21,785	778,450	73,241	726,994
A Class distributing (S) (M) (G) share AUD hedged	759	428,633	30,512	398,880
A Class distributing (S) (M) (G) share CAD hedged	668	75,771	-	76,439
A Class distributing (S) (M) (G) share CNH hedged	359	124,773	5,683	119,449
A Class distributing (S) (M) (G) share EUR hedged	454	18,553	13,941	5,066
A Class distributing (S) (M) (G) share GBP hedged	392	50,856	-	51,248
A Class distributing (S) (M) (G) share HKD hedged	38,990	2,482,123	550,700	1,970,413
A Class distributing (S) (M) (G) share JPY hedged	709	1,272,903	214,498	1,059,114
A Class distributing (S) (M) (G) share SGD hedged	8,271	108,732	4,171	112,832
A Class non-distributing share	8,836	25,470	19,741	14,565
I Class non-distributing share	500	-	-	500
X Class non-distributing share	5,038,896	2,541	11,256	5,030,181
Asian Sustainable Equity Fund				
A Class non-distributing share	500	-	-	500
D Class non-distributing UK reporting fund share	418,225	32,547	-	450,772
E Class non-distributing share	454	647	-	1,101
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	498,051	98	-	498,149
ZI Class non-distributing share	1,003	-	-	1,003

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Asian Tiger Bond Fund				
A Class distributing (D) share	6,278,959	69,842	2,035,553	4,313,248
A Class distributing (M) share	13,006,791	589,167	3,495,570	10,100,388
A Class distributing (M) share AUD hedged	2,360,978	15,473	323,696	2,052,755
A Class distributing (M) share EUR hedged	1,055,215	5,826	229,855	831,186
A Class distributing (M) share HKD hedged	28,559,754	3,553,457	8,653,947	23,459,264
A Class distributing (M) share NZD hedged	862,256	7,958	72,687	797,527
A Class distributing (M) share SGD hedged	2,250,307	19,671	274,046	1,995,932
A Class distributing (R) (M) (G) share AUD hedged	15,772,840	2,201,552	5,374,466	12,599,926
A Class distributing (R) (M) (G) share CAD hedged	6,639,668	910,700	2,354,420	5,195,948
A Class distributing (R) (M) (G) share CNH hedged	4,729,186	1,235,844	2,078,738	3,886,292
A Class distributing (R) (M) (G) share NZD hedged	3,107,942	97,290	447,232	2,758,000
A Class distributing (R) (M) (G) share ZAR hedged	1,149,289	150,253	206,446	1,093,096
A Class distributing (S) (M) (G) share	86,790,526	11,833,775	29,671,795	68,952,506
A Class distributing (S) (M) (G) share CNH hedged	358	-	-	358
A Class distributing (S) (M) (G) share EUR hedged	7,283,093	617,415	1,925,308	5,975,200
A Class distributing (S) (M) (G) share GBP hedged	14,658,399	594,942	4,069,082	11,184,259
A Class distributing (S) (M) (G) share HKD hedged	15,611,405	1,140,387	4,937,262	11,814,530
A Class distributing (S) (M) (G) share SGD hedged	30,219,281	1,137,233	8,620,782	22,735,732
A Class distributing (T) share	-	500	-	500
A Class non-distributing share	8,914,573	1,354,932	2,895,035	7,374,470
A Class non-distributing share EUR hedged	1,590,163	77,576	594,181	1,073,558
A Class non-distributing share HKD hedged	388	-	-	388
A Class non-distributing share SGD hedged	6,348,412	1,193,035	1,950,322	5,591,125
C Class distributing (D) share	99,867	1,161	25,892	75,136
C Class non-distributing share	110,903	27,599	54,010	84,492
D Class distributing (A) UK reporting fund share GBP hedged	1,034,209	21,716	357,922	698,003
D Class distributing (M) share	4,251,598	211,354	1,029,612	3,433,340
D Class distributing (M) share HKD hedged	1,170,316	80	879,277	291,119
D Class distributing (M) share SGD hedged	39,598	-	19,664	19,934
D Class distributing (S) (M) (G) share	8,085,949	707,437	3,061,829	5,731,557
D Class non-distributing share	11,326,910	1,920,516	5,229,370	8,018,056
D Class non-distributing share EUR hedged	1,914,633	823,174	1,406,724	1,331,083
D Class non-distributing share SGD hedged	3,403,560	4,501,301	1,560,959	6,343,902
E Class non-distributing share	956,851	31,574	193,696	794,729
E Class non-distributing share EUR hedged	1,072,030	46,788	690,563	428,255
I Class distributing (A) UK reporting fund share GBP hedged	1,058,902	4,200	965,482	97,620
I Class distributing (M) share	4,907,091	3,275,407	3,202,756	4,979,742
I Class distributing (Q) share EUR hedged	436,059	270	316,084	120,245
I Class non-distributing share	22,724,316	3,110,031	15,121,888	10,712,459
I Class non-distributing share EUR hedged	12,411,486	61,900	11,395,488	1,077,898
I Class non-distributing share SGD hedged	3,775,657	2,950	642,652	3,135,955
I Class non-distributing UK reporting fund share CHF hedged	6,630,411	10,594	6,512,189	128,816
SR Class distributing (A) UK reporting fund share GBP hedged	361	-	-	361
SR Class distributing (M) UK reporting fund share	500	-	-	500
SR Class non-distributing UK reporting fund share	114,894	183,833	90,121	208,606
SR Class non-distributing UK reporting fund share EUR hedged	421	-	-	421
X Class distributing (M) share	10	-	-	10
X Class non-distributing share	1,093,634	8,715	1,006,899	95,450
X Class non-distributing share EUR hedged	472	-	-	472
Brown To Green Materials Fund				
A Class non-distributing share	4,100	62,061	28,899	37,262
AI Class non-distributing share	466	-	-	466
D Class non-distributing UK reporting fund share	3,420	20,641	-	24,061
E Class non-distributing UK reporting fund share	466	15,564	485	15,545
I Class non-distributing UK reporting fund share	997	3,816,366	-	3,817,363
X Class non-distributing UK reporting fund share	1,995,000	4,580	7	1,999,573
Z Class non-distributing UK reporting fund share	1,997	2,064,966	385,861	1,681,102

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
China Bond Fund				
A Class distributing (M) share	23,284,566	607,844	8,276,724	15,615,686
A Class distributing (R) (M) (G) share HKD hedged	390	-	-	390
A Class distributing (R) (M) (G) share USD hedged	500	-	-	500
A Class distributing (S) (M) (G) share	17,404,625	989,236	6,072,165	12,321,696
A Class distributing (S) (M) (G) share AUD hedged	24,069,636	662,431	3,022,621	21,709,446
A Class distributing (S) (M) (G) share EUR hedged	6,334,188	113,408	2,164,221	4,283,375
A Class distributing (S) (M) (G) share HKD hedged	17,014,315	303,734	5,737,921	11,580,128
A Class distributing (S) (M) (G) share SGD hedged	63,988,621	1,168,708	15,745,497	49,411,832
A Class distributing (S) (M) (G) share USD hedged	61,966,608	519,934	19,587,401	42,899,141
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	1,795,293	45,106	520,540	1,319,859
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	1,962,079	27,861	348,836	1,641,104
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	1,716,129	159,795	283,919	1,592,005
A Class distributing (T) share USD hedged	-	500	-	500
A Class non-distributing share	15,886,768	491,288	6,525,609	9,852,447
A Class non-distributing share JPY hedged	548	-	-	548
A Class non-distributing share SGD hedged	677	-	-	677
A Class non-distributing UK reporting fund share USD hedged	4,567,563	450,723	2,137,858	2,880,428
AI Class non-distributing share	432,251	5,443	229,222	208,472
AI Class non-distributing share EUR hedged	239,260	9,763	36,081	212,942
C Class non-distributing share	1,984	-	-	1,984
D Class distributing (A) UK reporting fund share GBP hedged	1,260,631	248,356	211,709	1,297,278
D Class distributing (M) share	5,938,672	394,293	1,407,131	4,925,834
D Class distributing (S) (M) (G) share	912,933	-	16,305	896,628
D Class distributing (S) (M) (G) share SGD hedged	120,644	20,635	107,809	33,470
D Class distributing (S) (M) (G) share USD hedged	679,570	179,565	834,287	24,848
D Class non-distributing share	18,098,595	445,842	9,031,293	9,513,144
D Class non-distributing share SGD hedged	677	-	-	677
D Class non-distributing UK reporting fund share EUR hedged	500,625	17,199	228,302	289,522
D Class non-distributing UK reporting fund share USD hedged	931,201	357,485	514,371	774,315
E Class distributing (Q) share	4,082,094	39,704	1,493,606	2,628,192
E Class distributing (Q) share EUR hedged	3,231,879	52,545	1,198,782	2,085,642
E Class distributing (R) (M) (G) share EUR hedged	25,257	5,544	6,324	24,477
E Class non-distributing share	33,981,295	526,313	11,025,285	23,482,323
E Class non-distributing share EUR hedged	16,339,408	314,918	5,467,104	11,187,222
I Class distributing (A) UK reporting fund share GBP hedged	385	-	-	385
I Class distributing (M) share	3,960,093	878,361	2,748,425	2,090,029
I Class distributing (Q) share EUR hedged	1,510,699	4	-	1,510,703
I Class distributing (S) (M) (G) share	15,058,499	756,000	6,558,694	9,255,805
I Class distributing (S) (M) (G) share SGD hedged	1,226,077	-	100,682	1,125,395
I Class distributing (S) (M) (G) share USD hedged	9,489,945	-	1,261,449	8,228,496
I Class non-distributing share	7,168,118	67,708	5,340,336	1,895,490
I Class non-distributing UK reporting fund share EUR hedged	4,788,021	1,274,836	1,610,320	4,452,537
I Class non-distributing UK reporting fund share USD hedged	686,679	-	212,407	474,272
S Class non-distributing share EUR hedged	458	-	-	458
S Class non-distributing share USD hedged	500	-	-	500
SR Class distributing (A) UK reporting fund share GBP hedged	364	-	-	364
SR Class distributing (M) UK reporting fund share	5,639	-	5,510	129
SR Class distributing (S) (M) (G) UK reporting fund share	73,267	266,390	-	339,657
SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	475	25	-	500
SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	389	-	-	389
SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	681	-	-	681
SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	274,506	747,070	838,520	183,056
SR Class non-distributing UK reporting fund share	214,482	99,892	47,304	267,070
SR Class non-distributing UK reporting fund share EUR hedged	420	-	-	420
SR Class non-distributing UK reporting fund share USD hedged	320,429	29,788	295,161	55,056
X Class distributing (M) share	500	-	388	112
X Class non-distributing share	44,062	2,027	33,501	12,588
X Class non-distributing share USD hedged	318,198	28,217	341,166	5,249

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
China Flexible Equity Fund⁽¹⁾				
A Class non-distributing share	26,836	-	26,836	-
A Class non-distributing share EUR hedged	51,703	-	51,703	-
AI Class non-distributing share EUR hedged	445	-	445	-
D Class non-distributing share	29,300	139	29,439	-
D Class non-distributing share EUR hedged	445	-	445	-
E Class distributing (Q) share EUR hedged	150,157	3,385	153,542	-
E Class non-distributing share	504,545	4,607	509,152	-
E Class non-distributing share EUR hedged	750,865	12,283	763,148	-
I Class non-distributing share	500	-	500	-
I Class non-distributing share EUR hedged	445	-	445	-
X Class non-distributing share	1,508,021	-	1,508,021	-
Z Class non-distributing share	500	-	500	-
China Fund				
A Class distributing (A) UK reporting fund share GBP hedged	173,709	2,121	31,484	144,346
A Class distributing (T) share	96,722	334,317	180,615	250,424
A Class non-distributing share	37,490,307	11,458,089	16,754,674	32,193,722
A Class non-distributing share AUD hedged	4,232,277	1,077,033	1,673,296	3,636,014
A Class non-distributing share CNH hedged	2,207,114	297,339	783,914	1,720,539
A Class non-distributing share EUR hedged	1,684,923	760,189	869,243	1,575,869
A Class non-distributing share HKD	12,842,206	459,368	2,670,604	10,630,970
A Class non-distributing share SGD hedged	1,718,021	461,110	413,621	1,765,510
AI Class non-distributing share EUR hedged	455	-	-	455
C Class non-distributing share	760,622	112,518	197,627	675,513
D Class distributing (A) UK reporting fund share GBP hedged	16,664	7,967	14,054	10,577
D Class non-distributing share	10,053,899	1,207,121	3,010,191	8,250,829
D Class non-distributing share EUR hedged	972,453	271,502	334,839	909,116
D Class non-distributing share HKD	474	-	-	474
D Class non-distributing share SGD hedged	642	-	-	642
D Class non-distributing UK reporting fund share GBP hedged	2,234,345	212,654	2,348,868	98,131
E Class non-distributing share EUR hedged	2,466,822	357,121	531,518	2,292,425
I Class non-distributing share	4,690,488	269,286	1,088,960	3,870,814
I Class non-distributing share EUR hedged	445	-	-	445
X Class non-distributing share	74,505	26,908	47,606	53,807
China Impact Fund				
A Class non-distributing share	1,278,615	21,710	1,188,736	111,589
AI Class non-distributing share EUR hedged	450	-	-	450
D Class non-distributing share	15,000	-	-	15,000
D Class non-distributing share EUR hedged	6,381	-	-	6,381
E Class non-distributing share EUR hedged	412,191	156,409	105,383	463,217
I Class non-distributing share	4,600	-	1,500	3,100
I Class non-distributing share EUR hedged	450	-	-	450
X Class non-distributing share	1,161,142	41,570	4,394	1,198,318
China Innovation Fund				
A Class non-distributing share	20,519	37,732	20,931	37,320
A Class non-distributing share CNH hedged	4,205	136	2,022	2,319
D Class non-distributing UK reporting fund share	23,722	27,214	22,729	28,207
D Class non-distributing UK reporting fund share CNH hedged	318	-	-	318
E Class non-distributing share	2,934	32,803	1,369	34,368
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	1,998,120	943	1,437	1,997,626
China Multi-Asset Fund				
A Class distributing (T) share	500	-	-	500
A Class distributing (T) share CNH hedged	362	-	-	362
A Class distributing (T) share HKD hedged	391	-	-	391
A Class non-distributing share	500	-	-	500
E Class non-distributing share EUR hedged	-	466	-	466
I Class non-distributing share	500	-	-	500
X Class non-distributing share	1,997,500	-	-	1,997,500

⁽¹⁾ Fund terminated during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
China Onshore Bond Fund				
A Class distributing (R) (M) (G) share HKD hedged	109,305	99	85,590	23,814
A Class distributing (R) (M) (G) share USD hedged	71,369	71,170	70,741	71,798
A Class distributing (S) (M) (G) UK reporting fund share	44,645	5,048	17,445	32,248
A Class non-distributing UK reporting fund share	603	-	256	347
E Class non-distributing share	472	-	-	472
E Class non-distributing share EUR hedged	472	-	-	472
I Class non-distributing share EUR hedged	472	-	-	472
I Class non-distributing UK reporting fund share	347	-	-	347
X Class non-distributing UK reporting fund share	1,434,990	700,000	750,631	1,384,359
X Class non-distributing UK reporting fund share USD hedged	7,831,361	24,898	500,540	7,355,719
ZI Class distributing (R) (M) (G) share USD hedged	500	-	-	500
ZI Class non-distributing share	361	-	-	361
Circular Economy Fund				
A Class distributing (A) UK reporting fund share	48,250	-	380	47,870
A Class distributing (Q) (G) share	-	5,212	1,493	3,719
A Class distributing (T) share	500	-	-	500
A Class distributing (T) share AUD hedged	747	-	-	747
A Class distributing (T) share CNH hedged	343	-	-	343
A Class distributing (T) share HKD hedged	393	-	-	393
A Class non-distributing share	8,821,015	726,510	3,383,317	6,164,208
A Class non-distributing share AUD hedged	77,478	243,950	222,763	98,665
A Class non-distributing share CAD hedged	105,106	287,259	374,714	17,651
A Class non-distributing share CNH hedged	15,928	28,233	35,295	8,866
A Class non-distributing share EUR hedged	278,461	238,604	158,989	358,076
A Class non-distributing share GBP hedged	64,207	20,836	5,921	79,122
A Class non-distributing share HKD hedged	228,666	84,377	118,823	194,220
A Class non-distributing share NZD hedged	13,130	56,333	47,336	22,127
A Class non-distributing share SGD hedged	70,030	1,106	23,990	47,146
AI Class non-distributing share	3,454,058	1,889,520	2,375,863	2,967,715
C Class non-distributing share	445	-	-	445
D Class non-distributing share	4,759,642	1,596,535	3,196,230	3,159,947
D Class non-distributing UK reporting fund share GBP hedged	568,933	63,721	247,692	384,962
E Class non-distributing share	30,037,974	2,372,603	10,904,810	21,505,767
I Class distributing (A) UK reporting fund share	643,596	73,656	583,387	133,865
I Class non-distributing share	59,191,825	1,784,095	20,274,349	40,701,571
I Class non-distributing share JPY hedged	29,962,319	-	14,658,104	15,304,215
SR Class distributing (A) UK reporting fund share	83,058	-	18,127	64,931
SR Class non-distributing UK reporting fund share	1,509,422	298,545	1,122,418	685,549
SR Class non-distributing UK reporting fund share EUR hedged	22,363	-	22,255	108
X Class non-distributing share	1,883,587	961,032	1,410,944	1,433,675
Z Class non-distributing share	500	-	-	500
Climate Action Equity Fund				
A Class non-distributing share	4,760	3,506	2,194	6,072
AI Class non-distributing share	443	-	-	443
C Class non-distributing share	1,832	819	-	2,651
D Class non-distributing share	12,117	10,934	8,092	14,959
E Class non-distributing share	16,134	6,819	8,283	14,670
I Class non-distributing share	500	-	-	500
X Class non-distributing share	496,000	-	-	496,000
Climate Transition Multi-Asset Fund⁽⁵⁾				
A Class distributing (R) (M) (G) share USD hedged	564	-	-	564
A Class non-distributing share	14,500	8,243	22,243	500
AI Class non-distributing share	500	-	-	500
C Class non-distributing share	1,448	1,079	-	2,527
D Class non-distributing share	500	-	-	500
E Class non-distributing share	18,212	2,511	4,983	15,740
I Class non-distributing share	500	-	-	500
X Class non-distributing share	4,996,500	-	-	4,996,500

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Continental European Flexible Fund				
A Class distributing (A) share	2,274,440	537,263	434,670	2,377,033
A Class distributing (A) UK reporting fund share	1,163,546	67,065	156,085	1,074,526
A Class distributing (A) UK reporting fund share GBP hedged	391,603	79,437	66,183	404,857
A Class non-distributing share	3,403,455	621,915	1,113,835	2,911,535
A Class non-distributing share USD hedged	11,711,787	1,720,653	4,120,489	9,311,951
A Class non-distributing UK reporting fund share	24,382,974	4,873,095	6,225,477	23,030,592
AI Class non-distributing share	167,248	17,429	74,810	109,867
C Class non-distributing share	2,777,145	190,169	590,560	2,376,754
D Class distributing (A) UK reporting fund share	9,651,670	2,220,125	2,383,660	9,488,135
D Class distributing (A) UK reporting fund share GBP hedged	2,397,640	349,349	1,225,150	1,521,839
D Class distributing (A) UK reporting fund share USD hedged	177,107	31,939	23,450	185,596
D Class non-distributing share	22,346,228	4,883,662	6,429,527	20,800,363
D Class non-distributing share USD hedged	3,158,798	452,227	897,614	2,713,411
D Class non-distributing UK reporting fund share	1,173,028	2,399,763	937,036	2,635,755
D Class non-distributing UK reporting fund share GBP hedged	1,236,965	150,536	226,791	1,160,710
E Class non-distributing share	8,720,242	948,328	1,851,491	7,817,079
I Class distributing (A) share	-	197,184	-	197,184
I Class distributing (A) UK reporting fund share	13,048,709	3,885,082	2,672,605	14,261,186
I Class distributing (A) UK reporting fund share GBP hedged	-	388	-	388
I Class distributing (A) UK reporting fund share USD hedged	32,004	-	9,685	22,319
I Class non-distributing share	29,758,269	11,865,003	11,425,546	30,197,726
I Class non-distributing share USD hedged	2,232,774	692,363	1,223,857	1,701,280
I Class non-distributing UK reporting fund share	383,938	2,339,811	266,982	2,456,767
I Class non-distributing UK reporting fund share GBP hedged	8,448,778	4,722,512	4,154,011	9,017,279
S class non-distributing share	-	468	-	468
S class non-distributing share USD hedged	-	500	-	500
SR Class distributing (A) UK reporting fund share	616,137	55,101	40,855	630,383
SR Class distributing (A) UK reporting fund share USD hedged	89	18,663	-	18,752
SR Class non-distributing UK reporting fund share	6,674,020	1,369,167	1,956,079	6,087,108
SR Class non-distributing UK reporting fund share USD hedged	409,552	618,007	67,940	959,619
X Class distributing (A) UK reporting fund share	144,171	328,798	114,477	358,492
X Class non-distributing share	1,979,454	2,164,575	111,665	4,032,364
Developed Markets Sustainable Equity Fund				
A Class non-distributing share	995	-	-	995
D Class non-distributing share	464	-	-	464
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	674	1,982	1,178	1,478
I Class non-distributing share	464	-	-	464
I Class non-distributing UK reporting fund share	490,374	1,833	383,936	108,271
X Class non-distributing share	-	534	-	534
X Class non-distributing UK reporting fund share	1,279,983	-	781,983	498,000
ZI Class non-distributing share	1,003	-	-	1,003

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Dynamic High Income Fund				
A Class distributing (R) (M) (G) share AUD hedged	26,668,182	7,941,322	11,665,894	22,943,610
A Class distributing (R) (M) (G) share CNH hedged	6,861,031	2,466,974	4,283,146	5,044,859
A Class distributing (R) (M) (G) share EUR hedged	539	4,767	4,745	561
A Class distributing (R) (M) (G) share NZD hedged	3,135,086	2,457,068	2,748,844	2,843,310
A Class distributing (S) (M) (G) share	184,848,724	40,341,453	53,026,438	172,163,739
A Class distributing (S) (M) (G) share CAD hedged	4,240,577	4,754,767	4,282,274	4,713,070
A Class distributing (S) (M) (G) share CHF hedged	-	107,481	-	107,481
A Class distributing (S) (M) (G) share EUR hedged	34,991,116	4,746,445	10,999,270	28,738,291
A Class distributing (S) (M) (G) share GBP hedged	15,451,538	5,039,096	5,930,058	14,560,576
A Class distributing (S) (M) (G) share HKD hedged	27,030,077	15,467,215	18,073,639	24,423,653
A Class distributing (S) (M) (G) share JPY hedged	-	7,995,415	1,668,532	6,326,883
A Class distributing (S) (M) (G) share SGD hedged	58,236,103	22,233,449	22,132,275	58,337,277
A Class non-distributing share	10,160,987	731,212	3,358,816	7,533,383
A Class non-distributing share CHF hedged	22,734	-	392	22,342
A Class non-distributing share SGD hedged	1,022,362	63,218	357,141	728,439
AI Class distributing (Q) share EUR hedged	17,489	306	448	17,347
AI Class non-distributing share EUR hedged	15,968	-	4,667	11,301
D Class distributing (Q) UK reporting fund share GBP hedged	68,536	1,322	33,988	35,870
D Class distributing (S) (M) (G) share	8,526,281	5,235,350	2,351,039	11,410,592
D Class non-distributing share	743,486	152,021	301,756	593,751
D Class non-distributing share CHF hedged	485	-	-	485
D Class non-distributing share EUR hedged	56,843	-	34,265	22,578
E Class distributing (Q) share EUR hedged	664,212	115,275	202,028	577,459
E Class non-distributing share	126,927	74,913	35,917	165,923
E Class non-distributing share EUR hedged	499,462	36,286	56,263	479,485
I Class distributing (M) share EUR hedged	-	455	-	455
I Class distributing (S) (M) (G) share	1,122,606	98,688	384,331	836,963
I Class non-distributing share	500	-	-	500
I Class non-distributing share BRL hedged	636,386	13,725	169,078	481,033
I Class non-distributing share EUR hedged	55,281	-	20,270	35,011
X Class non-distributing share	3,304,439	641,936	1,713,019	2,233,356
Emerging Europe Fund⁽³⁾				
A Class distributing (A) share	41,415	-	-	41,415
A Class distributing (A) UK reporting fund share	7,206	-	-	7,206
A Class non-distributing share	4,248,968	-	-	4,248,968
A Class non-distributing share SGD hedged	94,143	-	-	94,143
C Class non-distributing share	64,429	-	-	64,429
D Class distributing (A) UK reporting fund share	2,885	-	-	2,885
D Class non-distributing share	340,629	-	-	340,629
D Class non-distributing UK reporting fund share GBP hedged	1,496	-	-	1,496
E Class non-distributing share	199,797	-	-	199,797
I Class non-distributing share	841,082	-	-	841,082
X Class distributing (A) UK reporting fund share	40	-	-	40
X Class non-distributing share	11	-	-	11

⁽³⁾ Fund suspended, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Emerging Markets Bond Fund				
A Class distributing (A) share	5,495,948	118,177	1,414,018	4,200,107
A Class distributing (D) share	597,977	118,140	119,834	596,283
A Class distributing (M) share	2,426,367	990,953	1,447,840	1,969,480
A Class distributing (R) (M) (G) share AUD hedged	1,307,790	1,646,283	1,456,853	1,497,220
A Class distributing (R) (M) (G) share NZD hedged	319,821	578,517	547,138	351,200
A Class distributing (R) (M) (G) share ZAR hedged	189,107	154,458	65,556	278,009
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	358	6	19	345
A Class distributing (S) (M) (G) share	8,079,234	2,212,931	3,020,222	7,271,943
A Class distributing (S) (M) (G) share CAD hedged	682,425	330,605	305,010	708,020
A Class distributing (S) (M) (G) share GBP hedged	716,855	139,651	329,015	527,491
A Class distributing (S) (M) (G) share HKD hedged	2,863,853	663,185	888,785	2,638,253
A Class non-distributing share	4,737,763	4,283,588	3,491,382	5,529,969
A Class non-distributing share EUR hedged	4,678,813	181,919	98,682	4,762,050
A Class non-distributing share GBP hedged	1,178,128	23,999	123,650	1,078,477
AI Class distributing (Q) share EUR hedged	14,730	19,467	6,360	27,837
AI Class non-distributing share EUR hedged	18,624	-	10,423	8,201
C Class distributing (D) share	93,263	2,152	17,168	78,247
C Class non-distributing share	1,051,910	61,764	327,879	785,795
D Class distributing (M) share	1,551,082	2,966,916	2,714,129	1,803,869
D Class non-distributing share	138,329	127,527	73,211	192,645
D Class non-distributing share EUR hedged	3,232,263	1,906,934	2,051,378	3,087,819
D Class non-distributing UK reporting fund share	1,881,793	1,669,001	1,385,925	2,164,869
E Class distributing (Q) share EUR hedged	556,380	237,805	90,144	704,041
E Class non-distributing share	2,835,307	544,478	505,042	2,874,743
E Class non-distributing share EUR hedged	780,157	482,262	177,622	1,084,797
I Class distributing (A) share	88,417	-	373	88,044
I Class distributing (A) UK reporting fund share EUR hedged	509	27	-	536
I Class distributing (A) UK reporting fund share GBP hedged	388	-	-	388
I Class distributing (Q) share EUR hedged	31,851	26,595	1,860	56,586
I Class non-distributing share	14,565,213	8,787,801	3,832,519	19,520,495
I Class non-distributing share EUR hedged	6,213,831	568,536	5,052,322	1,730,045
I Class non-distributing UK reporting fund share CHF hedged	492	-	-	492
I Class non-distributing UK reporting fund share GBP hedged	350	-	-	350
X Class distributing (Q) share CHF hedged	1,554,754	94,733	387	1,649,100
X Class distributing (Q) share EUR hedged	571	35	-	606
X Class non-distributing share	1,207,411	232,939	739,383	700,967
X Class non-distributing share EUR hedged	5,995,555	5,190,976	1,072,801	10,113,730
Emerging Markets Corporate Bond Fund				
A Class distributing (S) (M) (G) share	-	94,247	-	94,247
A Class distributing (S) (M) (G) share SGD hedged	-	39,301	11,861	27,440
A Class non-distributing share	4,802,025	432,530	1,496,186	3,738,369
A Class non-distributing share EUR hedged	118,020	45,738	23,885	139,873
A Class non-distributing share SGD hedged	-	11,533	-	11,533
AI Class non-distributing share	440	-	-	440
D Class distributing (M) UK reporting fund share GBP hedged	77,199	4,815	21,120	60,894
D Class distributing (S) (M) (G) share	-	3,505	-	3,505
D Class distributing (S) (M) (G) share SGD hedged	-	15,298	-	15,298
D Class non-distributing share	3,291,820	4,812,095	1,346,352	6,757,563
D Class non-distributing share EUR hedged	191,290	3,219	128,059	66,450
E Class distributing (Q) share EUR hedged	312,546	11,524	46,936	277,134
E Class non-distributing share	910,799	259,956	327,997	842,758
E Class non-distributing share EUR hedged	566,664	20,863	287,492	300,035
I Class distributing (A) share EUR hedged	11,280,893	615,421	320	11,895,994
I Class distributing (Q) share EUR hedged	2,400,463	13	2,400,341	135
I Class non-distributing share	5,877,607	978,604	2,181,256	4,674,955
I Class non-distributing share CHF hedged	491	-	-	491
I Class non-distributing share EUR hedged	3,318,325	1,235,334	1,344,068	3,209,591
SR Class distributing (M) share	500	-	-	500
SR Class distributing (M) UK reporting fund share GBP hedged	364	39,640	-	40,004
SR Class non-distributing UK reporting fund share	682,813	176,950	425,214	434,549
SR Class non-distributing UK reporting fund share EUR hedged	23,703	-	-	23,703
X Class non-distributing share	21,713,432	1,517,140	811,303	22,419,269
X Class non-distributing share JPY hedged	14,049,288	81,138	181,562	13,948,864

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Emerging Markets Equity Income Fund				
A Class distributing (Q) (G) share	374,516	13,801	127,327	260,990
A Class distributing (R) (M) (G) share AUD hedged	134,685	368,809	286,789	216,705
A Class distributing (R) (M) (G) share CNH hedged	487	5	12	480
A Class distributing (R) (M) (G) share NZD hedged	34,850	90,166	95,093	29,923
A Class distributing (S) (M) (G) share	1,113,017	393,275	673,720	832,572
A Class distributing (S) (M) (G) share CAD hedged	65,355	118,163	99,529	83,989
A Class distributing (S) (M) (G) share EUR hedged	132,969	4,925	22,088	115,806
A Class distributing (S) (M) (G) share GBP hedged	194,186	63,038	71,626	185,598
A Class distributing (S) (M) (G) share HKD hedged	233,757	36,750	137,288	133,219
A Class distributing (S) (M) (G) share SGD hedged	108,721	11,749	15,879	104,591
A Class non-distributing share	1,386,312	174,587	439,821	1,121,078
A Class non-distributing share EUR hedged	54,831	19,711	33,970	40,572
AI Class distributing (Q) (G) share EUR hedged	516	14,850	4,881	10,485
AI Class non-distributing share	448	2,052	-	2,500
D Class distributing (Q) (G) UK reporting fund share	502,266	1,611,966	330,580	1,783,652
D Class non-distributing share	1,725	556	2,281	-
D Class non-distributing share EUR hedged	455	1,075,050	-	1,075,505
D Class non-distributing UK reporting fund share	4,925,046	629,827	1,695,174	3,859,699
E Class distributing (Q) (G) share EUR hedged	445,814	42,052	39,637	448,229
E Class non-distributing share EUR hedged	402,221	102,629	200,176	304,674
I Class non-distributing share	733,205	421,130	838,110	316,225
I Class non-distributing share CHF hedged	621	-	-	621
X Class distributing (S) (M) (G) share	15	-	-	15
X Class non-distributing share	2,514,374	496,141	1,326,656	1,683,859
Emerging Markets Ex-China Fund⁽²⁾				
A Class distributing (A) share EUR hedged	-	41,423	4,732	36,691
A Class distributing (A) UK reporting fund share	-	7,208	109	7,099
A Class non-distributing share	-	932,064	326,068	605,996
A Class non-distributing share EUR hedged	-	3,385,341	885,989	2,499,352
A Class non-distributing share SGD hedged	-	99,414	54,233	45,181
C Class non-distributing share	-	42,091	30,536	11,555
C Class non-distributing share EUR hedged	-	22,337	833	21,504
D Class distributing (A) UK reporting fund share	-	2,885	394	2,491
D Class non-distributing share	-	72,322	65,875	6,447
D Class non-distributing share EUR hedged	-	285,170	157,502	127,668
D Class non-distributing UK reporting fund share GBP hedged	-	1,576	117	1,459
E Class non-distributing share	-	4,791	1,226	3,565
E Class non-distributing share EUR hedged	-	195,099	7,958	187,141
I Class non-distributing share EUR hedged	-	841,082	840,630	452
X Class distributing (A) UK reporting fund share	-	40	-	40
X Class non-distributing share EUR hedged	-	11	-	11
Emerging Markets Fund				
A Class distributing (A) share	67,376	18,055	8,343	77,088
A Class non-distributing share	10,992,517	1,335,708	2,940,292	9,387,933
A Class non-distributing share EUR hedged	160,063	11,890	80,589	91,364
AI Class non-distributing share	87,124	7,086	53,510	40,700
C Class non-distributing share	826,472	42,625	178,103	690,994
D Class non-distributing share	6,098,787	2,234,410	2,079,463	6,253,734
D Class non-distributing share EUR hedged	149,150	65,295	66,759	147,686
E Class non-distributing share	2,260,336	267,385	596,007	1,931,714
I Class distributing (A) share	2,196,470	2	-	2,196,472
I Class distributing (Q) UK reporting fund share	13,233,577	91,094	2,740,109	10,584,562
I Class non-distributing share	48,088,731	12,967,214	16,426,097	44,629,848
SI Class non-distributing share	61,504,602	-	368	61,504,234
X Class non-distributing share	25,907,238	5,776,100	6,940,590	24,742,748

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Emerging Markets Impact Bond Fund				
A Class non-distributing share	500	-	-	500
D Class non-distributing UK reporting fund share	38,353	97,800	51,353	84,800
D Class non-distributing UK reporting fund share EUR hedged	425	143,771	113,111	31,085
E Class non-distributing share EUR hedged	641	1,814	216	2,239
I Class distributing (M) UK reporting fund share CHF hedged	-	432	-	432
I Class distributing (M) UK reporting fund share EUR hedged	-	458	-	458
I Class non-distributing UK reporting fund share	268,400	1,645,525	730,175	1,183,750
I Class non-distributing UK reporting fund share CHF hedged	-	684,536	8,270	676,266
I Class non-distributing UK reporting fund share EUR hedged	8,110,970	878,478	324,600	8,664,848
I Class non-distributing UK reporting fund share GBP hedged	-	397	-	397
X Class distributing (S) (M) (G) share	3,305	32	3,236	101
X Class non-distributing share EUR hedged	500	-	-	500
X Class non-distributing UK reporting fund share	1,530,800	-	275,634	1,255,166
Z Class non-distributing UK reporting fund share	500	-	-	500
ZI Class non-distributing share	500	-	-	500
Emerging Markets Local Currency Bond Fund				
A Class distributing (A) share	46,905	22,787	21,938	47,754
A Class distributing (D) share	1,468,592	47,196	121,086	1,394,702
A Class distributing (M) share	6,345,751	1,907,117	1,836,844	6,416,024
A Class distributing (M) share AUD hedged	68,007	25	49,686	18,346
A Class distributing (R) (M) (G) share AUD hedged	432,842	32,650	24,662	440,830
A Class distributing (R) (M) (G) share NZD hedged	36,093	-	14,975	21,118
A Class distributing (S) (M) (G) share	2,626,698	36,102	483,609	2,179,191
A Class distributing (S) (M) (G) share CAD hedged	95,409	812	9,036	87,185
A Class distributing (S) (M) (G) share GBP hedged	360,414	12,369	174,456	198,327
A Class distributing (S) (M) (G) share HKD hedged	195,389	-	19,590	175,799
A Class distributing (S) (M) (G) share SGD hedged	925,430	320,935	359,869	886,496
A Class non-distributing share	9,995,204	707,428	2,667,686	8,034,946
A Class non-distributing share CHF hedged	92,929	-	25,200	67,729
A Class non-distributing share EUR hedged	18,555,897	3,529,454	2,733,848	19,351,503
A Class non-distributing share PLN hedged	849,547	745,014	1,099,295	495,266
A Class non-distributing share SEK hedged	430	-	-	430
A Class non-distributing share SGD hedged	1,472,685	1,033,848	2,248,446	258,087
AI Class distributing (Q) share	4,160	35	3,615	580
AI Class non-distributing share	440	2,626	2,626	440
C Class distributing (D) share	126,172	139	39,237	87,074
C Class non-distributing share	168,408	19,456	62,354	125,510
D Class distributing (A) share	71,916	6,013	14,359	63,570
D Class distributing (M) share	146,925	109,679	13,119	243,485
D Class distributing (M) share AUD hedged	512	-	-	512
D Class distributing (M) UK reporting fund share GBP hedged	288,826	31,056	102,586	217,296
D Class distributing (Q) UK reporting fund share	4,789	-	4,675	114
D Class non-distributing share	3,022,744	1,708,306	2,554,073	2,176,977
D Class non-distributing share CHF hedged	56,290	-	377	55,913
D Class non-distributing share EUR hedged	3,863,986	646,984	1,411,600	3,099,370
D Class non-distributing share PLN hedged	52,040	-	1,051	50,989
D Class non-distributing share SGD hedged	641	-	-	641
D Class non-distributing UK reporting fund share GBP hedged	65,395	8,067	16,013	57,449
E Class distributing (Q) share EUR hedged	251,522	49,230	55,949	244,803
E Class non-distributing share	759,485	116,240	300,903	574,822
E Class non-distributing share EUR hedged	516,111	27,485	153,918	389,678
I Class distributing (Q) share	4,508,499	2,255,735	919,048	5,845,186
I Class non-distributing share	29,669,323	5,864,471	6,485,842	29,047,952
I Class non-distributing share EUR hedged	7,659,528	1,103,178	2,602,643	6,160,063
S Class distributing (M) share	461	2,727	2,649	539
S Class non-distributing share	999	117,362	17,517	100,844
S Class non-distributing share EUR hedged	458	161,527	61,394	100,591
SR Class distributing (M) UK reporting fund share	500	-	-	500
SR Class distributing (M) UK reporting fund share GBP hedged	360	-	-	360
SR Class non-distributing UK reporting fund share	124,975	-	98,251	26,724
SR Class non-distributing UK reporting fund share EUR hedged	415	-	-	415
X Class distributing (Q) share GBP hedged	380	-	-	380
X Class non-distributing share	25,012,123	6,043,789	1,661,291	29,394,621
X Class non-distributing share GBP hedged	2,494,987	-	13,148	2,481,839

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Emerging Markets Sustainable Equity Fund				
A Class non-distributing share	1,278	-	-	1,278
D Class non-distributing share	101,185	1,494	71,441	31,238
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	4,363	3,091	1,326	6,128
I Class non-distributing share	-	22,663,571	4,587,986	18,075,585
I Class non-distributing UK reporting fund share	1,057,718	92,166	27,894	1,121,990
X Class non-distributing share	1,911	30,391,048	22,496,265	7,896,694
X Class non-distributing share NZD hedged	765	-	-	765
X Class non-distributing UK reporting fund share	8,972,925	1,500,594	4,952,374	5,521,145
ZI Class non-distributing share	1,003	-	-	1,003
ESG Global Conservative Income Fund				
A Class distributing (A) (G) share	83,120	2,878	6,479	79,519
A Class distributing (Y) (Q) (G) share	91,984	27	13,129	78,882
A Class non-distributing share	786	21,022	2	21,806
AI Class distributing (Q) (G) share	11,079,633	2,809,024	4,975,102	8,913,555
AI Class non-distributing share	4,023,818	1,256,483	2,140,046	3,140,255
D Class distributing (A) (G) share	580	28	-	608
D Class non-distributing share	500	-	-	500
E Class distributing (Q) (G) share	22,228,020	2,048,646	8,423,290	15,853,376
E Class distributing (S) (M) (G) share	238,362	112	52,178	186,296
E Class distributing (Y) (Q) (G) share	318,192	5,538	46,093	277,637
E Class non-distributing share	5,307,713	239,032	1,972,301	3,574,444
I Class non-distributing share	500	-	-	500
X Class non-distributing share	478	-	-	478
ESG Global Multi-Asset Income Fund				
A Class distributing (M) (G) share	477	29	-	506
A Class distributing (S) (M) (G) share	500	-	-	500
A Class distributing (S) (M) (G) share EUR hedged	225,581	8,009	106,176	127,414
A Class distributing (S) (M) (G) share HKD hedged	389	-	-	389
A Class distributing (S) (M) (G) share SGD hedged	673	3,445	3,264	854
A Class non-distributing share	1,704	3,083	4,069	718
D Class non-distributing share	500	-	-	500
E Class distributing (Q) (G) share EUR hedged	475	662	-	1,137
E Class non-distributing share EUR hedged	3,418	1,241	-	4,659
X Class distributing (Q) (G) share GBP hedged	10,995,229	-	10,994,859	370
X Class non-distributing share	4,580,153	-	-	4,580,153
ESG Multi-Asset Fund				
A Class distributing (A) share	109,475,703	13,715,735	37,731,321	85,460,117
A Class distributing (R) (M) (G) share SGD hedged	2,979,829	249,014	1,400,517	1,828,326
A Class distributing (R) (M) (G) share USD hedged	3,917,043	331,253	1,574,044	2,674,252
A Class distributing (T) share CNH hedged	4,761	1,519,316	158,422	1,365,655
A Class distributing (T) share SGD hedged	97,531	3,845,020	384,771	3,557,780
A Class distributing (T) share USD hedged	232,443	6,663,852	2,322,907	4,573,388
A Class non-distributing share	43,247,901	8,895,426	21,967,339	30,175,988
A Class non-distributing share AUD hedged	843,829	251,010	474,292	620,547
A Class non-distributing share SGD hedged	898,211	90,783	335,782	653,212
A Class non-distributing share USD hedged	4,247,407	759,888	1,945,166	3,062,129
A Class non-distributing share ZAR hedged	358,539	69,951	242,199	186,291
AI Class non-distributing share	18,152,825	560,470	9,237,062	9,476,233
B Class distributing (T) share USD hedged	-	500	-	500
C Class non-distributing share	62,113,630	2,807,124	18,612,435	46,308,319
C Class non-distributing share USD hedged	510,033	46,799	84,012	472,820
D Class non-distributing share	15,568,922	1,446,341	6,887,012	10,128,251
D Class non-distributing share USD hedged	2,449,349	48,373	283,238	2,214,484
E Class non-distributing share	95,379,029	5,232,695	33,528,870	67,082,854
E Class non-distributing share USD hedged	2,442,316	297,169	646,973	2,092,512
I Class non-distributing share	48,689,701	8,997,482	26,823,319	30,863,864
I Class non-distributing share BRL hedged	35,825	16,544	52,306	63
I Class non-distributing share USD hedged	13,421,008	93,442	4,334,148	9,180,302

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Euro Bond Fund				
A Class distributing (A) share	2,889,165	198,548	475,193	2,612,520
A Class distributing (A) UK reporting fund share	4,700	16,518	348	20,870
A Class distributing (D) share	270,636	75,930	81,665	264,901
A Class distributing (M) share	174,330	127,167	85,133	216,364
A Class non-distributing share	13,987,028	4,734,668	4,657,265	14,064,431
A Class non-distributing share JPY hedged	17,348	-	-	17,348
A Class non-distributing share PLN hedged	11,007	21,112	22,095	10,024
A Class non-distributing share USD hedged	110,515	156,900	138,463	128,952
AI Class non-distributing share	53,154	62,730	39,964	75,920
C Class non-distributing share	315,926	214,961	117,723	413,164
D Class distributing (A) share	759,103	69,927	197,028	632,002
D Class distributing (A) UK reporting fund share	7,447	865	1,776	6,536
D Class distributing (A) UK reporting fund share GBP hedged	20,601	49	3,141	17,509
D Class distributing (M) share	81,115	208,750	49,617	240,248
D Class non-distributing share	9,731,097	6,994,418	4,445,228	12,280,287
D Class non-distributing share CHF hedged	203,136	26,725	650	229,211
D Class non-distributing share USD hedged	437,351	2,718,677	1,413,697	1,742,331
E Class distributing (Q) share	1,281,572	207,796	199,385	1,289,983
E Class non-distributing share	3,198,877	1,810,335	831,261	4,177,951
I Class distributing (A) UK reporting fund share	221,503	14,239	65,024	170,718
I Class distributing (A) UK reporting fund share GBP hedged	347	-	262	85
I Class distributing (A) UK reporting fund share USD hedged	500	-	399	101
I Class non-distributing share	70,343,412	22,259,698	37,894,429	54,708,681
I Class non-distributing share CHF hedged	18,014	-	-	18,014
I Class non-distributing share JPY hedged	548	-	-	548
I Class non-distributing share USD hedged	810,704	86,580	655,318	241,966
S Class distributing (A) share	698,498	6	148,603	549,901
S Class distributing (M) share	457	10	-	467
S Class non-distributing share	913	559,870	259,904	300,879
SR Class non-distributing UK reporting fund share	659,144	204,522	304	863,362
SR Class non-distributing UK reporting fund share USD hedged	30,432	32,327	386	62,373
X Class non-distributing share	5,970,858	1,955,978	1,604,781	6,322,055
Euro Corporate Bond Fund				
A Class distributing (D) share	433,003	124,679	193,894	363,788
A Class distributing (M) share	350,549	180,529	179,160	351,918
A Class non-distributing share	13,058,398	8,888,323	6,556,176	15,390,545
A Class non-distributing share CHF hedged	57,465	256,463	114,390	199,538
A Class non-distributing share GBP hedged	21,797	28,960	7,829	42,928
A Class non-distributing share SEK hedged	120,429	4,509	44,614	80,324
A Class non-distributing share USD hedged	137,683	20,018	13,891	143,810
AI Class non-distributing share	201,806	92,763	89,094	205,475
C Class non-distributing share	529,711	528,227	276,534	781,404
D Class distributing (M) share	1,838,612	440,149	1,064,681	1,214,080
D Class non-distributing share	31,831,850	10,852,684	21,995,373	20,689,161
D Class non-distributing share CHF hedged	269,395	199,899	26,623	442,671
D Class non-distributing share GBP hedged	9,325	4	9,252	77
D Class non-distributing share USD hedged	734,435	588,496	335,351	987,580
E Class distributing (Q) share	3,295,537	485,445	441,898	3,339,084
E Class non-distributing share	7,168,160	5,201,318	1,837,691	10,531,787
I Class distributing (Q) share	2,738,868	63,032	609,578	2,192,322
I Class non-distributing share	126,253,689	39,487,335	88,263,091	77,477,933
I Class non-distributing share CHF hedged	495	-	-	495
I Class non-distributing share GBP hedged	380	-	-	380
I Class non-distributing share JPY hedged	5,064,029	-	739,449	4,324,580
X Class distributing (Q) share	25,022,073	2,114,171	336	27,135,908
X Class non-distributing share	15,794,785	3,725,543	6,557,931	12,962,397

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)⁽²⁾				
A Class distributing (Q) share USD hedged	-	537	537	-
A Class distributing (Q) UK reporting fund share	-	910,290	10,465	899,825
A Class non-distributing share	-	1,554,156	10,966	1,543,190
A Class non-distributing UK reporting fund share USD hedged	-	537	537	-
D Class distributing (Q) share	-	205,370	500	204,870
D Class distributing (Q) share CHF hedged	-	486	486	-
D Class non-distributing share	-	239,963	500	239,463
D Class non-distributing share CHF hedged	-	486	486	-
E Class distributing (Q) share CHF hedged	-	486	486	-
E Class distributing (Q) share USD hedged	-	537	537	-
E Class distributing (Q) share	-	3,727,971	43,065	3,684,906
E Class non-distributing share	-	3,321,303	13,207	3,308,096
E Class non-distributing share CHF hedged	-	486	486	-
E Class non-distributing share USD hedged	-	537	537	-
EI Class distributing (Q) share	-	500	500	-
EI Class distributing (Q) share CHF hedged	-	486	486	-
EI Class distributing (Q) share USD hedged	-	537	537	-
EI Class non-distributing share	-	500	500	-
EI Class non-distributing share CHF hedged	-	486	486	-
EI Class non-distributing share USD hedged	-	537	537	-
I Class distributing (Q) share	-	500	500	-
I Class non-distributing share	-	1,090,940	89,500	1,001,440
Euro Reserve Fund				
A Class non-distributing share	619,714	889,154	676,922	831,946
C Class non-distributing share	760,728	1,165,757	375,611	1,550,874
D Class non-distributing share	86,919	54,404	37,384	103,939
E Class non-distributing share	461,446	503,943	303,269	662,120
X Class non-distributing share	46,207	13,003	9,367	49,843
Euro Short Duration Bond Fund				
A Class distributing (A) UK reporting fund share	1,220,323	100,473	316,198	1,004,598
A Class distributing (A) UK reporting fund share GBP hedged	558,472	39,931	82,602	515,801
A Class distributing (A) UK reporting fund share USD hedged	63,731	-	6,801	56,930
A Class distributing (D) share	1,003,326	211,577	737,656	477,247
A Class distributing (M) share	259,189	63,030	172,622	149,597
A Class non-distributing share	61,862,948	17,396,202	37,607,116	41,652,034
A Class non-distributing share CHF hedged	684,768	206,798	333,896	557,670
A Class non-distributing share USD hedged	4,006,856	152,667	669,298	3,490,225
AI Class non-distributing share	366,588	182,445	257,473	291,560
C Class non-distributing share	917,617	580,494	308,213	1,189,898
D Class distributing (A) UK reporting fund share	1,206,678	136,532	594,974	748,236
D Class distributing (A) UK reporting fund share GBP hedged	363,563	150,465	43,629	470,399
D Class distributing (A) UK reporting fund share USD hedged	115,818	-	10,000	105,818
D Class distributing (M) UK reporting fund share	771,802	531,340	125,276	1,177,866
D Class distributing (M) UK reporting fund share GBP hedged	96,298	1,511	54,758	43,051
D Class non-distributing share	52,807,594	10,719,015	42,745,181	20,781,428
D Class non-distributing share CHF hedged	1,363,598	156,255	327,980	1,191,873
D Class non-distributing share USD hedged	207,209	149,857	106,333	250,733
E Class non-distributing share	14,216,589	3,034,711	4,838,483	12,412,817
I Class distributing (Q) share	73,535	1	237	73,299
I Class non-distributing share	68,866,826	10,262,543	53,235,852	25,893,517
I Class non-distributing share CHF hedged	32,374	-	17,573	14,801
I Class non-distributing share USD hedged	325,654	22,430	301,601	46,483
S Class distributing (A) share	460	1	-	461
S Class distributing (M) share	447	10	-	457
S Class non-distributing share	3,081,167	31,526,749	31,116,008	3,491,908
S Class non-distributing share USD hedged	500	-	-	500
SI Class non-distributing share	112,638,232	57,587,711	139,855,226	30,370,717
SI Class non-distributing share USD hedged	5,292	271,070	252,955	23,407
X Class non-distributing share	23,178,787	1,739,845	10,190,109	14,728,523

⁽²⁾ Fund launched during the year, see Note 1, for further details.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Euro-Markets Fund				
A Class distributing (A) share	2,823,655	31,684	281,829	2,573,510
A Class distributing (A) UK reporting fund share	6,172	5,794	430	11,536
A Class non-distributing share	15,593,139	2,553,583	3,940,336	14,206,386
A Class non-distributing share CHF hedged	235,359	6,786	15,525	226,620
A Class non-distributing share GBP hedged	150,693	20,105	11,612	159,186
A Class non-distributing share HKD hedged	31,467	-	-	31,467
A Class non-distributing share SGD hedged	24,363	4,661	183	28,841
A Class non-distributing share USD hedged	1,622,265	123,031	632,443	1,112,853
AI Class non-distributing share	23,626	109,799	16,908	116,517
C Class non-distributing share	313,684	81,208	136,259	258,633
D Class distributing (A) share	44,872	1,753	8,343	38,282
D Class distributing (A) UK reporting fund share	128,883	5,631	47,525	86,989
D Class non-distributing share	71,492	730,008	727,271	74,229
D Class non-distributing share USD hedged	464,256	2,211,073	2,294,450	380,879
D Class non-distributing UK reporting fund share	5,175,603	2,195,807	1,462,562	5,908,848
D Class non-distributing UK reporting fund share CHF hedged	537,831	94,642	107,427	525,046
E Class non-distributing share	2,639,752	171,529	443,199	2,368,082
I Class distributing (A) share	73,904	42,101	43,915	72,090
I Class non-distributing share	2,590,814	1,852,664	874,324	3,569,154
S Class distributing (A) share	31,474	3,451	1,000	33,925
S Class non-distributing share	105,919	126,114	13,249	218,784
X Class non-distributing share	1,242,625	17,559	1,260,179	5
European Equity Income Fund				
A Class distributing (A) (G) share	17,935,686	1,227,017	2,042,881	17,119,822
A Class distributing (Q) (G) share	2,725,992	307,963	987,961	2,045,994
A Class distributing (Q) (G) share USD hedged	663,751	53,294	100,292	616,753
A Class distributing (R) (M) (G) share AUD hedged	4,631,916	446,825	1,639,417	3,439,324
A Class distributing (R) (M) (G) share CAD hedged	729,314	96,917	99,113	727,118
A Class distributing (R) (M) (G) share CNH hedged	84,074	209,943	126,028	167,989
A Class distributing (R) (M) (G) share NZD hedged	940,435	545,426	641,597	844,264
A Class distributing (R) (M) (G) share USD hedged	250,471	500,901	162,114	589,258
A Class distributing (S) (M) (G) share	10,311,688	780,215	2,058,174	9,033,729
A Class distributing (S) (M) (G) share GBP hedged	739,664	81,227	264,544	556,347
A Class distributing (S) (M) (G) share HKD hedged	2,203,947	459,438	462,656	2,200,729
A Class distributing (S) (M) (G) share SGD hedged	11,356,403	1,828,254	2,732,386	10,452,271
A Class distributing (S) (M) (G) share USD hedged	9,193,157	1,561,759	3,351,907	7,403,009
A Class non-distributing share	5,772,116	152,740	1,152,956	5,144,900
A Class non-distributing share USD hedged	2,059,213	473,160	718,992	1,813,381
A Class non-distributing UK reporting fund share	270,589	20,104	68,482	222,211
AI Class distributing (Q) (G) share	485,131	384,238	323,117	546,252
AI Class non-distributing share	439,386	118,392	221,836	335,942
D Class distributing (A) (G) share	3,395,979	315,662	862,130	2,849,511
D Class distributing (A) (G) UK reporting fund share	9,565	-	-	9,565
D Class distributing (M) (G) share	3,073,646	102,084	2,307,899	867,831
D Class distributing (Q) (G) UK reporting fund share	1,156,130	427,137	316,839	1,266,428
D Class distributing (Q) (G) UK reporting fund share GBP hedged	1,136,310	109,406	217,070	1,028,646
D Class distributing (S) (M) (G) share SGD hedged	100,259	71,215	64,744	106,730
D Class distributing (S) (M) (G) share USD hedged	743,748	27,827	37,449	734,126
D Class non-distributing share	4,248,676	812,589	1,756,195	3,305,070
D Class non-distributing UK reporting fund share	3,153	658	10	3,801
D Class non-distributing UK reporting fund share USD hedged	379,659	28,531	141,105	267,085
E Class distributing (Q) (G) share	8,407,781	978,083	2,353,804	7,032,060
E Class non-distributing share	4,284,418	360,668	908,189	3,736,897
I Class distributing (A) (G) share	367,188	7,580	80	374,688
I Class distributing (A) (G) UK reporting fund share GBP hedged	-	388	-	388
I Class non-distributing share	5,668,949	703,445	1,433,944	4,938,450
I Class non-distributing UK reporting fund share	632,511	-	-	632,511
SR Class distributing (A) (G) UK reporting fund share	42,047	36,342	29,280	49,109
SR Class non-distributing UK reporting fund share	557,250	61,344	356,695	261,899
X Class distributing (Q) (G) UK reporting fund share	4,854,745	985,795	3,624,686	2,215,854
X Class non-distributing share	9,941	1,357	3,174	8,124

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
European Equity Transition Fund⁽⁵⁾				
A Class non-distributing share	2,667,868	287,492	619,336	2,336,024
A Class non-distributing share SGD hedged	392	-	-	392
A Class non-distributing share USD hedged	266,669	76	20,480	246,265
AI Class non-distributing share	270,558	59,248	63,855	265,951
C Class non-distributing share	494,527	17,477	151,135	360,869
D Class non-distributing share	166,927	56,846	50,667	173,106
D Class non-distributing UK reporting fund share	1,993,162	226,163	1,885,407	333,918
E Class non-distributing share	4,370,165	202,832	853,505	3,719,492
I Class non-distributing share	35,158	1,958,018	313,374	1,679,802
European Fund				
A Class distributing (A) share	35,723	4,670	8,802	31,591
A Class distributing (A) UK reporting fund share	1,878	140	125	1,893
A Class non-distributing share	2,362,127	350,415	526,639	2,185,903
A Class non-distributing share AUD hedged	197,597	33,499	82,125	148,971
A Class non-distributing share CAD hedged	56,365	14,661	18,010	53,016
A Class non-distributing share CNH hedged	10,790	3,932	12,169	2,553
A Class non-distributing share GBP hedged	157,367	31,630	28,331	160,666
A Class non-distributing share HKD hedged	3,407,026	217,082	912,290	2,711,818
A Class non-distributing share NZD hedged	58,313	49,432	43,429	64,316
A Class non-distributing share SGD hedged	1,190,752	264,322	808,610	646,464
A Class non-distributing share USD hedged	2,570,445	380,892	834,233	2,117,104
C Class non-distributing share	184,741	10,107	40,946	153,902
D Class distributing (A) UK reporting fund share	7,734	2,152	1,931	7,955
D Class non-distributing share	151,680	26,187	38,443	139,424
D Class non-distributing share USD hedged	129,823	22,927	43,017	109,733
D Class non-distributing UK reporting fund share	1,019,689	184,034	467,602	736,121
E Class non-distributing share	468,988	21,021	93,907	396,102
I Class non-distributing share	621,959	936,372	287,389	1,270,942
I Class non-distributing share USD hedged	101,679	1,258,322	9,251	1,350,750
S Class non-distributing share	3,388,171	1,299,238	1,782,989	2,904,420
X Class non-distributing share	1,424,473	272,219	599,673	1,097,019
European High Yield Bond Fund				
A Class non-distributing share	4,195,794	6,844,251	5,785,058	5,254,987
A Class non-distributing share CHF hedged	128,879	110,763	25,324	214,318
A Class non-distributing share SEK hedged	68,025	8,244,998	91,149	8,221,874
D Class distributing (A) share	2,032,952	1,118,894	273,094	2,878,752
D Class distributing (A) UK reporting fund share GBP hedged	65,362	90,182	49,627	105,917
D Class non-distributing share	6,338,643	7,489,095	4,914,504	8,913,234
E Class distributing (Q) share	2,042,840	351,711	217,645	2,176,906
E Class non-distributing share	5,396,895	2,089,604	1,180,226	6,306,273
I Class non-distributing share	-	459	-	459
X Class non-distributing share	405,457	2,622	167,307	240,772
Z Class distributing (A) share	-	1,899,168	-	1,899,168
Z Class non-distributing share	8,277,894	5,214,883	2,847,841	10,644,936
Z Class non-distributing share USD hedged	344,220	35,125	344,244	35,101
European Special Situations Fund				
A Class distributing (A) share	272,986	100,283	39,648	333,621
A Class non-distributing share	8,048,366	974,988	1,842,857	7,180,497
A Class non-distributing share AUD hedged	87,802	163,540	208,528	42,814
A Class non-distributing share CAD hedged	15,214	41,727	25,498	31,443
A Class non-distributing share CNH hedged	696	4,519	4,226	989
A Class non-distributing share GBP hedged	85,682	86,788	81,672	90,798
A Class non-distributing share HKD hedged	86,213	104,721	166,718	24,216
A Class non-distributing share USD hedged	6,360,137	1,164,153	2,790,271	4,734,019
C Class non-distributing share	289,670	14,469	47,877	256,262
D Class non-distributing share	3,619,140	496,229	909,059	3,206,310
D Class non-distributing share USD hedged	1,049,188	74,207	977,872	145,523
E Class non-distributing share	1,462,893	81,278	296,772	1,247,399
I Class distributing (A) share	465	5	-	470
I Class non-distributing share	13,283,346	3,143,736	1,904,704	14,522,378
X Class non-distributing share	140,248	8,708	148,405	551

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
European Sustainable Equity Fund				
A Class non-distributing share	1,175	1,578	567	2,186
AI Class non-distributing share	425	-	-	425
D Class non-distributing UK reporting fund share	24,566	4,615	2,342	26,839
E Class non-distributing share	9,154	10,546	4,154	15,546
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	498,500	-	-	498,500
ZI Class non-distributing share	920	-	-	920
European Value Fund				
A Class distributing (A) share	184,140	33,353	61,927	155,566
A Class distributing (A) UK reporting fund share	14,961	1,201	2,592	13,570
A Class non-distributing share	2,253,837	685,593	865,246	2,074,184
A Class non-distributing share AUD hedged	67,551	20,290	24,019	63,822
A Class non-distributing share CNH hedged	328	3,934	1,695	2,567
A Class non-distributing share HKD hedged	56,926	15,880	24,450	48,356
A Class non-distributing share USD hedged	1,978,624	904,466	718,322	2,164,768
C Class non-distributing share	274,967	41,200	101,869	214,298
D Class distributing (A) UK reporting fund share	8,042	889	877	8,054
D Class non-distributing share	1,477,059	355,180	625,554	1,206,685
D Class non-distributing share USD hedged	531,419	143,377	200,652	474,144
E Class non-distributing share	1,045,162	85,961	285,587	845,536
I Class non-distributing share	6,143,233	6,855,953	3,895,538	9,103,648
S Class distributing (A) share	60,138	2	783	59,357
X Class non-distributing share	6,177,859	-	3,223,247	2,954,612
FinTech Fund				
A Class distributing (A) UK reporting fund share	6,700	484	317	6,867
A Class non-distributing share	6,254,427	243,293	2,295,389	4,202,331
A Class non-distributing share EUR hedged	989,934	106,948	438,650	658,232
A Class non-distributing share SGD hedged	805,322	90,859	342,135	554,046
AI Class non-distributing share	256,600	66,703	151,575	171,728
C Class non-distributing UK reporting fund share	400,481	-	241,714	158,767
D Class non-distributing share	683,036	46,651	494,333	235,354
D Class non-distributing share EUR hedged	167,246	487,814	214,199	440,861
D Class non-distributing UK reporting fund share	3,536,384	57,193	1,350,135	2,243,442
D Class non-distributing UK reporting fund share GBP hedged	598,766	76,382	268,662	406,486
E Class non-distributing share	3,882,003	587,083	1,321,614	3,147,472
E Class non-distributing share EUR hedged	3,015,079	228,934	883,044	2,360,969
I Class distributing (A) UK reporting fund share	500	-	-	500
I Class non-distributing share	818,594	2,019,850	867,257	1,971,187
I Class non-distributing share EUR hedged	21,810	-	16,924	4,886
X Class non-distributing share	571,224	96,150	486,493	180,881
Z Class non-distributing UK reporting fund share	927,045	688	353,920	573,813

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Fixed Income Global Opportunities Fund				
A Class distributing (A) share	214,605	56,422	106,492	164,535
A Class distributing (A) share EUR hedged	289,027	27,962	60,115	256,874
A Class distributing (D) share	2,840,348	416,876	921,905	2,335,319
A Class distributing (M) (G) share	500	-	-	500
A Class distributing (M) share	275,238	22,922	26,794	271,366
A Class distributing (Q) share	4,404,871	588,587	720,006	4,273,452
A Class distributing (Q) share EUR hedged	574,940	361,998	105,055	831,883
A Class distributing (Q) share SGD hedged	625,866	346,078	617,533	354,411
A Class distributing (R) (M) (G) share AUD hedged	531,279	135,216	6,912	659,583
A Class distributing (R) (M) (G) share CNH hedged	308	1	1	308
A Class distributing (S) (M) (G) share	968,888	195,170	471,675	692,383
A Class distributing (S) (M) (G) share HKD hedged	36,182	-	-	36,182
A Class distributing (T) share	-	500	-	500
A Class non-distributing share	31,704,951	5,800,461	6,447,892	31,057,520
A Class non-distributing share CHF hedged	1,856,258	51,844	442,914	1,465,188
A Class non-distributing share EUR hedged	5,812,432	2,189,971	2,684,023	5,318,380
A Class non-distributing share JPY hedged	566	126,717	-	127,283
A Class non-distributing share PLN hedged	5,109,082	8,709,769	9,258,370	4,560,481
A Class non-distributing share SEK hedged	38,667	2,656	36,312	5,011
A Class non-distributing share SGD hedged	4,911,039	1,213,110	1,157,131	4,967,018
A Class non-distributing UK reporting fund share GBP hedged	163,043	237,701	52,739	348,005
AI Class non-distributing share	36,449	8,992	10,910	34,531
AI Class non-distributing share EUR hedged	165,269	-	42,567	122,702
C Class distributing (D) share	144,285	3,924	21,038	127,171
C Class distributing (Q) share	526,352	6,477	56,408	476,421
C Class non-distributing share	4,062,960	375,750	1,014,182	3,424,528
D Class distributing (A) share	61,437	25,696	21,448	65,685
D Class distributing (A) share CAD hedged	854,433	378,152	4,938	1,227,647
D Class distributing (A) share EUR hedged	136,071	2,350	16,627	121,794
D Class distributing (A) UK reporting fund share GBP hedged	2,407,463	765,416	1,664,302	1,508,577
D Class distributing (Q) share	11,473,574	1,118,186	1,341,824	11,249,936
D Class distributing (Q) share CHF hedged	1,594,655	31,000	110,117	1,515,538
D Class distributing (Q) share EUR hedged	425,625	10,648	49,953	386,320
D Class non-distributing share	35,025,538	7,617,100	10,285,274	32,357,364
D Class non-distributing share CHF hedged	2,239,716	580,942	1,117,390	1,703,268
D Class non-distributing share EUR hedged	11,730,827	2,574,815	4,335,225	9,970,417
D Class non-distributing share GBP hedged	1,838,661	318,764	668,087	1,489,338
D Class non-distributing share PLN hedged	181,246	20,000	-	201,246
D Class non-distributing share SGD hedged	116,535	226,229	28,300	314,464
E Class non-distributing share	9,102,861	1,221,108	1,873,549	8,450,420
E Class non-distributing share EUR hedged	19,161,728	1,271,266	5,332,435	15,100,559
I Class distributing (M) share CAD hedged	20,974,487	18,216,812	39,191,149	150
I Class distributing (Q) share	3,037,947	3,360,089	797,208	5,600,828
I Class distributing (Q) share EUR hedged	1,196,815	-	74,280	1,122,535
I Class distributing (Q) share GBP hedged	2,050,117	246,611	901,161	1,395,567
I Class distributing (Q) share JPY hedged	695,855	54,148	70,282	679,721
I Class non-distributing share	82,692,828	4,785,837	9,100,127	78,378,538
I Class non-distributing share AUD hedged	11,115	-	4,375	6,740
I Class non-distributing share CAD hedged	104,670	-	51,800	52,870
I Class non-distributing share CHF hedged	9,360,018	62,260	118,086	9,304,192
I Class non-distributing share EUR hedged	43,347,401	2,356,946	21,817,496	23,886,851
I Class non-distributing share GBP hedged	11,924,970	50,182	11,495,854	479,298
I Class non-distributing share JPY hedged	46,914,669	3,887,861	2,952,498	47,850,032
J Class distributing (M) share	1,053,318	46,484	86,474	1,013,328
S Class distributing (A) share EUR hedged	97,007	17	33,683	63,341
S Class distributing (Q) share	608,704	334,853	24,605	918,952
S Class non-distributing share	3,884,429	1,508,155	472,405	4,920,179
S Class non-distributing share CHF hedged	2,284,197	80,651	689,327	1,675,521
S Class non-distributing share EUR hedged	1,759,713	155,858	358,989	1,556,582
X Class distributing (M) share	59,325,599	4,877	59,330,466	10
X Class distributing (M) share AUD hedged	748,799	4,591	753,380	10
X Class distributing (M) share EUR hedged	177,643	1,319	178,955	7
X Class distributing (M) share SGD hedged	-	664	-	664
X Class distributing (Q) share EUR hedged	14,543,322	9,149,741	394	23,692,669

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
X Class distributing (Q) share GBP hedged	2,049,549	-	2,049,539	10
X Class distributing (T) share	-	63,482,292	-	63,482,292
X Class distributing (T) share SGD hedged	-	664	-	664
X Class non-distributing share	105,167,944	290,408	1,145,690	104,312,662
X Class non-distributing share AUD hedged	5,916,025	9,246	4,910,754	1,014,517
X Class non-distributing share CAD hedged	70,518,699	1,364,028	53,983,804	17,898,923
X Class non-distributing share CHF hedged	13	-	-	13
X Class non-distributing share EUR hedged	6	-	-	6
X Class non-distributing share GBP hedged	2,337,753	-	2,337,743	10
X Class non-distributing share SEK hedged	115	-	-	115
X Class non-distributing share SGD hedged	-	664	-	664
Future Consumer Fund				
A Class non-distributing share	30,294	9,753	5,616	34,431
AI Class non-distributing share	425	-	-	425
D Class non-distributing share	5,127	290,217	3,372	291,972
D Class non-distributing UK reporting fund share	1,617	650,862	215,952	436,527
E Class non-distributing share	56,700	22,897	23,607	55,990
I Class non-distributing share	491	1,739	1,739	491
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	1,997,000	-	-	1,997,000
Z Class non-distributing share	500	-	-	500
Future Of Transport Fund				
A Class distributing (A) share	678,369	57,613	112,875	623,107
A Class distributing (A) UK reporting fund share	529,677	14,720	277,707	266,690
A Class distributing (T) share	135,081	81,607	113,935	102,753
A Class non-distributing share	23,477,894	1,592,546	11,552,466	13,517,974
A Class non-distributing share CNH hedged	1,297,480	46,582	674,158	669,904
A Class non-distributing share EUR hedged	3,055,075	200,590	1,442,652	1,813,013
A Class non-distributing share SGD hedged	645,423	51,085	278,551	417,957
AI Class non-distributing share	2,354,035	538,765	1,066,137	1,826,663
C Class non-distributing share	445	-	-	445
D Class non-distributing share EUR hedged	1,095,795	84,163	669,391	510,567
D Class non-distributing UK reporting fund share	8,393,676	1,308,608	4,859,045	4,843,239
D Class non-distributing UK reporting fund share GBP hedged	672,951	38,442	256,601	454,792
E Class non-distributing share	25,251,817	2,573,742	8,637,317	19,188,242
E Class non-distributing share EUR hedged	18,544,086	1,110,262	6,128,094	13,526,254
I Class distributing (A) UK reporting fund share	26,984	-	26,484	500
I Class non-distributing share	23,270,713	852,016	13,911,060	10,211,669
I Class non-distributing share EUR hedged	999,188	26,740	711,655	314,273
X Class non-distributing share	24,644	4,571	13,873	15,342
Z Class non-distributing UK reporting fund share	7,062,061	-	7,061,561	500

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global Allocation Fund				
A Class distributing (A) share	17,240,457	1,885,844	2,199,897	16,926,404
A Class distributing (A) share EUR hedged	1,115,283	25,211	215,438	925,056
A Class distributing (T) share	500	3,027,992	430,954	2,597,538
A Class distributing (T) share AUD hedged	725	120,204	10,414	110,515
A Class distributing (T) share CNH hedged	357	3,418,143	616,003	2,802,497
A Class distributing (T) share EUR hedged	447	26,721	8,033	19,135
A Class distributing (T) share HKD hedged	391	16,442	521	16,312
A Class distributing (T) share SGD hedged	661	9,472	-	10,133
A Class distributing (T) share ZAR hedged	897	-	-	897
A Class distributing (Y) (Q) (G) share	500	6,200	-	6,700
A Class distributing (Y) (Q) (G) share AUD hedged	659	-	-	659
A Class distributing (Y) (Q) (G) share SGD hedged	671	-	-	671
A Class non-distributing share	91,618,403	8,687,378	17,741,243	82,564,538
A Class non-distributing share AUD hedged	9,041,456	461,032	1,135,786	8,366,702
A Class non-distributing share CHF hedged	1,819,970	141,738	282,802	1,678,906
A Class non-distributing share CNH hedged	1,260,788	1,148,363	968,859	1,440,292
A Class non-distributing share EUR hedged	19,331,498	1,702,203	4,005,632	17,028,069
A Class non-distributing share GBP hedged	2,091,098	231,318	382,528	1,939,888
A Class non-distributing share HKD hedged	11,570,282	10,302,524	14,463,753	7,409,053
A Class non-distributing share PLN hedged	1,583,169	290,685	699,646	1,174,208
A Class non-distributing share SGD hedged	5,347,279	554,497	1,094,725	4,807,051
AI Class non-distributing share	542,802	794,640	290,171	1,047,271
AI Class non-distributing share EUR hedged	234,629	19,017	99,909	153,737
B Class distributing (T) share	-	500	-	500
C Class non-distributing share	6,820,999	487,378	910,300	6,398,077
C Class non-distributing share EUR hedged	1,510,165	42,723	222,983	1,329,905
D Class distributing (A) share	478,466	368,465	199,208	647,723
D Class distributing (A) share EUR hedged	201,446	27,209	55,277	173,378
D Class non-distributing share	4,640,354	656,699	2,139,715	3,157,338
D Class non-distributing share AUD hedged	302,066	28,789	151,826	179,029
D Class non-distributing share CHF hedged	236,188	35,215	66,697	204,706
D Class non-distributing share EUR hedged	5,813,966	543,459	2,038,495	4,318,930
D Class non-distributing share GBP hedged	1,073,093	180,405	165,928	1,087,570
D Class non-distributing share PLN hedged	13,196	147,086	-	160,282
D Class non-distributing share SGD hedged	138,780	3,677	31,126	111,331
D Class non-distributing UK reporting fund share	9,851,632	1,577,558	2,043,034	9,386,156
E Class non-distributing share	20,684,827	3,004,365	3,272,832	20,416,360
E Class non-distributing share EUR hedged	9,972,849	459,844	1,974,213	8,458,480
E Class non-distributing share PLN hedged	248,712	41,765	93,599	196,878
I Class non-distributing share	8,004,924	1,187,396	1,727,763	7,464,557
I Class non-distributing share EUR hedged	2,701,757	218,279	2,237,084	682,952
I Class non-distributing share SGD hedged	15	263,435	-	263,450
J Class non-distributing share	157,568	-	8,567	149,001
S Class non-distributing share	4,741	15,473,335	3,695,322	11,782,754
S Class non-distributing share EUR hedged	458	4,583,397	1,822,222	2,761,633
X Class distributing (A) share	35,621,941	4,801,834	9,019,594	31,404,181
X Class distributing (T) share	-	500	-	500
X Class non-distributing share	8,277,327	319,002	1,347,723	7,248,606
X Class non-distributing share AUD hedged	3,331,100	273,798	417,564	3,187,334
X Class non-distributing share EUR hedged	450	-	-	450
X Class non-distributing share JPY hedged	2,492,710	80,581	725,393	1,847,898

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global Corporate Bond Fund				
A Class distributing (A) share EUR hedged	173,687	38,226	2,934	208,979
A Class distributing (M) (G) share	500	-	-	500
A Class distributing (M) share AUD hedged	178,327	21,173	26,280	173,220
A Class distributing (M) share CAD hedged	154,054	5,043	28,846	130,251
A Class distributing (M) share GBP hedged	80,014	92,473	31,084	141,403
A Class distributing (M) share NZD hedged	328,855	8,101	42,463	294,493
A Class distributing (Q) share	72,077	42,501	6,624	107,954
A Class distributing (R) (M) (G) share AUD hedged	2,328,252	1,241,254	742,923	2,826,583
A Class distributing (R) (M) (G) share CNH hedged	12,188,724	6,725,907	7,419,070	11,495,561
A Class distributing (R) (M) (G) share NZD hedged	148,967	127	15,380	133,714
A Class distributing (S) (M) (G) share	16,014,886	15,568,739	7,097,295	24,486,330
A Class distributing (S) (M) (G) share HKD hedged	364,635	54,724	41,949	377,410
A Class distributing (S) (M) (G) share JPY hedged	-	1,351,905	104,445	1,247,460
A Class distributing (S) (M) (G) share SGD hedged	3,058,444	3,969,221	1,588,136	5,439,529
A Class distributing (T) share	-	15,570	7,649	7,921
A Class distributing (T) share CNH hedged	-	365	-	365
A Class distributing (T) share ZAR hedged	-	1,694	-	1,694
A Class non-distributing share	8,402,138	6,926,860	3,866,660	11,462,338
A Class non-distributing share EUR hedged	2,560,489	99,679	385,504	2,274,664
A Class non-distributing share SEK hedged	2,244	106	-	2,350
B Class distributing (T) share	-	500	-	500
B Class distributing (T) share ZAR hedged	-	944	-	944
D Class distributing (Q) share GBP hedged	370	-	-	370
D Class non-distributing share	3,004,366	907,632	1,139,184	2,772,814
D Class non-distributing share EUR hedged	3,644,209	205,369	1,347,540	2,502,038
D Class non-distributing UK reporting fund share GBP hedged	2,107,442	50,619,539	4,259,198	48,467,783
E Class non-distributing share	452,094	316,096	100,804	667,386
E Class non-distributing share EUR hedged	825,301	387,993	272,217	941,077
I Class distributing (A) UK reporting fund share GBP hedged	48,321	-	9,200	39,121
I Class non-distributing share	8,672,505	547,485	790,351	8,429,639
I Class non-distributing share CAD hedged	590	-	-	590
I Class non-distributing share EUR hedged	5,405,813	2,951,061	2,526,832	5,830,042
X Class distributing (A) UK reporting fund share GBP hedged	7	-	-	7
X Class non-distributing share	1,375,712	1,332,105	385,537	2,322,280
X Class non-distributing share EUR hedged	4,996,666	1,863,899	85,684	6,774,881
X Class non-distributing share NOK hedged	729,649	159,156	297	888,508

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global Equity Income Fund				
A Class distributing (A) (G) share	1,004,333	21,721	141,533	884,521
A Class distributing (A) (G) share EUR hedged	81,958	2	70,033	11,927
A Class distributing (Q) (G) share	4,070,705	87,731	582,327	3,576,109
A Class distributing (Q) (G) share EUR hedged	745,439	2,750	91,626	656,563
A Class distributing (Q) (G) share SGD hedged	1,082,001	114,796	249,837	946,960
A Class distributing (Q) (G) UK reporting fund share	1,556,504	115,287	208,648	1,463,143
A Class distributing (R) (M) (G) share AUD hedged	1,655,359	144,737	319,646	1,480,450
A Class distributing (R) (M) (G) share CNH hedged	64,202	170	17,171	47,201
A Class distributing (R) (M) (G) share ZAR hedged	223,616	85,865	166,306	143,175
A Class distributing (S) (M) (G) share	4,687,707	522,991	1,712,875	3,497,823
A Class distributing (S) (M) (G) share CNH hedged	133,161	28,593	27,074	134,680
A Class distributing (S) (M) (G) share HKD hedged	59,309	2,186	6,112	55,383
A Class distributing (S) (M) (G) share SGD hedged	4,674,566	99,235	578,118	4,195,683
A Class distributing (T) share	17,746	67,598	27,099	58,245
A Class non-distributing share	10,661,649	555,111	2,515,871	8,700,889
A Class non-distributing share CHF hedged	406,537	23,253	43,526	386,264
A Class non-distributing share EUR hedged	1,143,541	160,309	258,298	1,045,552
A Class non-distributing share PLN hedged	1,928,392	6,086,556	5,952,213	2,062,735
A Class non-distributing share SGD hedged	722,278	76,408	193,589	605,097
AI Class distributing (Q) (G) share EUR hedged	411,629	203,282	225,478	389,433
AI Class non-distributing share	239,673	476,975	211,569	505,079
AI Class non-distributing share EUR hedged	68,388	23,767	56,566	35,589
C Class distributing (Q) (G) share	1,072,609	17,587	146,628	943,568
C Class non-distributing share	1,792,856	34,828	313,316	1,514,368
D Class distributing (A) (G) share	614,491	34,968	186,239	463,220
D Class distributing (Q) (G) share	651,974	43,774	142,925	552,823
D Class distributing (Q) (G) share EUR hedged	193,233	22,759	79,062	136,930
D Class distributing (Q) (G) UK reporting fund share	193,371	24,520	29,985	187,906
D Class distributing (Q) (G) UK reporting fund share GBP hedged	98,492	25,141	31,193	92,440
D Class non-distributing share	3,544,154	172,298	1,029,420	2,687,032
D Class non-distributing share CHF hedged	241,643	1,201	24,446	218,398
D Class non-distributing share EUR hedged	161,707	117,012	134,285	144,434
D Class non-distributing share PLN hedged	1,397	16,600	-	17,997
D Class non-distributing share SGD hedged	9,473	-	1,744	7,729
E Class distributing (Q) (G) share	1,214,130	261,833	231,194	1,244,769
E Class distributing (Q) (G) share EUR hedged	1,000,410	55,758	280,927	775,241
E Class non-distributing share	1,061,641	214,485	234,201	1,041,925
E Class non-distributing share EUR hedged	89,412	59,797	28,704	120,505
I Class non-distributing share	6,211,538	1,825,465	22,003	8,015,000
I Class non-distributing UK reporting fund share	4,818,675	433,074	359,616	4,892,133
SR Class distributing (S) (M) (G) share	500	-	-	500
SR Class non-distributing share	500	-	-	500
X Class non-distributing share	9	-	-	9

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global Government Bond Fund				
A Class distributing (D) share	37,865	10,866	18,623	30,108
A Class distributing (D) share EUR hedged	68,593	64,584	3,102	130,075
A Class distributing (M) share	401,666	177,851	207,176	372,341
A Class distributing (M) share EUR hedged	80,382	12,861	14,245	78,998
A Class distributing (M) share GBP hedged	88,237	72,594	23,728	137,103
A Class distributing (M) share HKD hedged	390	1,343	-	1,733
A Class non-distributing share	4,112,870	3,409,490	3,843,045	3,679,315
A Class non-distributing share EUR hedged	8,429,623	11,258,530	15,487,642	4,200,511
C Class distributing (D) share	6,190	-	-	6,190
C Class distributing (D) share EUR hedged	1,740	-	1,740	-
C Class distributing (M) share	6	537	-	543
C Class non-distributing share	115,846	50,671	56,464	110,053
C Class non-distributing share EUR hedged	275,599	158,328	110,050	323,877
D Class distributing (M) share	23,985	2,757	20,647	6,095
D Class distributing (M) share EUR hedged	4	-	-	4
D Class non-distributing share	645,218	598,276	148,099	1,095,395
D Class non-distributing share EUR hedged	7,842,746	4,438,850	4,732,242	7,549,354
E Class non-distributing share	522,890	224,632	114,130	633,392
E Class non-distributing share EUR hedged	4,468,557	2,054,891	1,313,181	5,210,267
I Class distributing (A) share EUR hedged	1,890,011	125,233	920,785	1,094,459
I Class non-distributing share	6,154,590	6,025,875	773,845	11,406,620
I Class non-distributing share EUR hedged	8,542,306	1,611,079	1,358,879	8,794,506
X Class non-distributing share EUR hedged	1,675,812	2,085,899	1,546,097	2,215,614
X Class non-distributing share NOK hedged	735,465	168,545	290	903,720
X Class non-distributing share SEK hedged	19,992,111	610,405	8,179,033	12,423,483
X Class non-distributing UK reporting fund share	32,934	4,792	11,259	26,467

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global High Yield Bond Fund				
A Class distributing (D) UK reporting fund share	1,008,226	77,043	307,051	778,218
A Class distributing (D) UK reporting fund share EUR hedged	610,323	329,102	88,409	851,016
A Class distributing (M) share	7,143,408	1,946,166	2,393,384	6,696,190
A Class distributing (M) share EUR hedged	2,202,316	340,851	651,302	1,891,865
A Class distributing (Q) share	272,049	287,673	48,278	511,444
A Class distributing (R) (M) (G) share AUD hedged	7,374,512	526,341	1,197,065	6,703,788
A Class distributing (R) (M) (G) share ZAR hedged	2,880,536	238,995	521,701	2,597,830
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	36,316	5,789	9,834	32,271
A Class distributing (S) (M) (G) share	33,750,841	3,580,975	6,437,101	30,894,715
A Class distributing (S) (M) (G) share HKD hedged	1,438,441	71,878	245,612	1,264,707
A Class distributing (S) (M) (G) share JPY hedged	-	2,620,432	25,888	2,594,544
A Class distributing (S) (M) (G) share SGD hedged	1,032,781	187,353	146,155	1,073,979
A Class distributing (T) share	-	22,504	582	21,922
A Class non-distributing share	7,239,812	3,868,574	3,532,310	7,576,076
A Class non-distributing share EUR hedged	2,454,347	346,368	1,143,642	1,657,073
A Class non-distributing share GBP hedged	760,757	48,679	146,603	662,833
A Class non-distributing share PLN hedged	2,134,698	426,201	616,836	1,944,063
A Class non-distributing share SEK hedged	2,609,394	598,277	1,084,872	2,122,799
AI Class distributing (Q) share EUR hedged	46,337	5,801	22,135	30,003
AI Class non-distributing share EUR hedged	19,256	26,224	21,756	23,724
C Class distributing (D) share	268,837	52,425	28,859	292,403
C Class non-distributing share	569,869	14,231	149,454	434,646
C Class non-distributing share EUR hedged	715,363	54,818	267,604	502,577
D Class distributing (M) share	6,164,949	5,379,299	4,617,582	6,926,666
D Class distributing (M) share EUR hedged	652,153	228,332	152,805	727,680
D Class distributing (Q) share GBP hedged	1,123,417	215,666	781,189	557,894
D Class non-distributing share	4,955,231	2,435,213	2,950,350	4,440,094
D Class non-distributing UK reporting fund share EUR hedged	4,680,302	2,070,285	3,278,136	3,472,451
D Class non-distributing UK reporting fund share GBP hedged	200,052	305,037	350,413	54,676
E Class distributing (Q) share EUR hedged	5,361,417	360,981	909,086	4,813,312
E Class non-distributing share	2,170,971	510,623	369,524	2,312,070
E Class non-distributing share EUR hedged	2,327,892	315,485	480,721	2,162,656
I Class distributing (M) share	14,523,085	4,362,440	1,305,380	17,580,145
I Class non-distributing share	9,290,749	6,596,837	4,737,478	11,150,108
I Class non-distributing share CAD hedged	590	-	-	590
I Class non-distributing share EUR hedged	11,258,767	13,164,567	15,896,643	8,526,691
I Class non-distributing UK reporting fund share CHF hedged	457	-	-	457
X Class distributing (A) share EUR hedged	2,961,505	3,911,343	-	6,872,848
X Class non-distributing share	9,511	742,256	50,071	701,696
X Class non-distributing share EUR hedged	2,130,160	-	-	2,130,160
X Class non-distributing share NZD hedged	-	805	-	805
Global Inflation Linked Bond Fund				
A Class distributing (M) share	73,051	6,422	24,976	54,497
A Class distributing (T) share	-	500	-	500
A Class non-distributing share	2,760,221	276,469	951,617	2,085,073
A Class non-distributing share EUR hedged	621,305	113,896	235,156	500,045
C Class distributing (M) share	28,828	-	-	28,828
C Class non-distributing share	201,322	-	85,259	116,063
D Class distributing (M) share	1,737	-	608	1,129
D Class non-distributing share	1,161,787	297,230	842,852	616,165
D Class non-distributing share EUR hedged	3,030,143	129,464	1,590,453	1,569,154
E Class non-distributing share EUR hedged	10,609,327	105,530	3,519,225	7,195,632
I Class non-distributing share	192,792	-	164,654	28,138
X Class non-distributing share EUR hedged	346,712	21,473	368,179	6
Global Listed Infrastructure Fund⁽²⁾				
A Class non-distributing share	-	500	-	500
D Class non-distributing share	-	500	-	500
I Class non-distributing share	-	500	-	500
I Class non-distributing UK reporting fund share	-	493	-	493
X Class non-distributing share	-	998,000	-	998,000
Z Class non-distributing share	-	500	-	500

⁽²⁾ Fund launched during the year, see Note 1, for further details.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global Long-Horizon Equity Fund				
A Class distributing (A) share	17,768	219	3,239	14,748
A Class distributing (A) UK reporting fund share	891,759	8,293	77,681	822,371
A Class non-distributing share	9,167,662	1,522,303	2,072,480	8,617,485
A Class non-distributing share SGD hedged	3,942	10	2,924	1,028
AI Class non-distributing share	150,765	35,005	130,168	55,602
C Class non-distributing share	444,323	21,867	206,049	260,141
D Class distributing (A) UK reporting fund share	1,772,471	435,718	169,281	2,038,908
D Class non-distributing share	2,918,882	104,378	1,030,251	1,993,009
E Class non-distributing share	1,864,094	181,338	508,343	1,537,089
I Class non-distributing share	1,662,627	210,073	1,114,823	757,877
X Class non-distributing share	2,541,023	1,929,370	1,112,115	3,358,278
Global Multi-Asset Income Fund				
A Class distributing (A) (G) share	2,565,167	704,471	341,367	2,928,271
A Class distributing (A) (G) share CHF hedged	54,851	38,612	364	93,099
A Class distributing (A) (G) share EUR hedged	3,543,260	343,770	698,345	3,188,685
A Class distributing (M) (G) share	103,220,598	5,686,605	15,905,932	93,001,271
A Class distributing (Q) (G) share	6,062,049	219,401	1,110,658	5,170,792
A Class distributing (Q) (G) share AUD hedged	649,786	19,930	42,318	627,398
A Class distributing (Q) (G) share SGD hedged	1,067,720	237,743	442,997	862,466
A Class distributing (R) (M) (G) share AUD hedged	16,261,942	602,561	2,479,899	14,384,604
A Class distributing (R) (M) (G) share CAD hedged	2,156,645	214,822	652,833	1,718,634
A Class distributing (R) (M) (G) share CNH hedged	654,141	74,404	288,832	439,713
A Class distributing (R) (M) (G) share GBP hedged	4,399,684	320,165	1,026,428	3,693,421
A Class distributing (R) (M) (G) share NZD hedged	4,392,775	325,294	745,978	3,972,091
A Class distributing (S) (M) (G) share	126,029,584	6,389,424	27,744,360	104,674,648
A Class distributing (S) (M) (G) share CHF hedged	-	21,154	-	21,154
A Class distributing (S) (M) (G) share EUR hedged	24,871,816	1,098,096	5,254,512	20,715,400
A Class distributing (S) (M) (G) share HKD hedged	5,981,060	371,249	1,613,045	4,739,264
A Class distributing (S) (M) (G) share JPY hedged	-	997,539	-	997,539
A Class distributing (S) (M) (G) share SGD hedged	74,056,724	5,513,920	16,325,880	63,244,764
A Class non-distributing share	23,817,026	2,646,789	7,430,007	19,033,808
A Class non-distributing share CHF hedged	62,516	7,033	18,466	51,083
A Class non-distributing share EUR hedged	2,805,580	139,916	1,363,179	1,582,317
AI Class distributing (Q) (G) share EUR hedged	164,848	12,404	98,660	78,592
AI Class non-distributing share EUR hedged	57,022	7,700	30,765	33,957
C Class distributing (S) (M) (G) share	1,521,991	25,933	194,560	1,353,364
C Class non-distributing share	1,366,843	26,558	400,057	993,344
D Class distributing (A) (G) share CHF hedged	156,890	-	68,875	88,015
D Class distributing (A) (G) share EUR hedged	1,570,981	45,777	430,105	1,186,653
D Class distributing (S) (M) (G) share	98,493,699	17,598,445	11,697,171	104,394,973
D Class distributing (S) (M) (G) share GBP hedged	359,789	25,854	117,105	268,538
D Class distributing (S) (M) (G) share SGD hedged	695	-	-	695
D Class non-distributing share	5,634,414	903,512	2,116,825	4,421,101
D Class non-distributing share CHF hedged	3,680	-	1,000	2,680
D Class non-distributing share EUR hedged	1,851,145	121,493	564,082	1,408,556
E Class distributing (Q) (G) share EUR hedged	42,939,450	1,683,894	9,578,346	35,044,998
E Class distributing (Y) (Q) (G) share EUR hedged	4,944,736	68,991	1,457,215	3,556,512
E Class non-distributing share	7,185,602	1,117,824	2,185,076	6,118,350
E Class non-distributing share EUR hedged	6,159,656	136,366	1,276,844	5,019,178
I Class distributing (Q) (G) share EUR hedged	309,970	11,442	77,183	244,229
I Class non-distributing share	10,584,372	373,842	2,691,604	8,266,610
I Class non-distributing share EUR hedged	3,414,805	333,401	2,310,201	1,438,005
X Class distributing (Q) (G) share GBP hedged	380	-	-	380
X Class distributing (R) (M) (G) share AUD hedged	1,602,437	117,588	779,528	940,497
X Class non-distributing share	84,364	7,787	25,791	66,360

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global Unconstrained Equity Fund⁽²⁾				
A Class non-distributing share	-	2,507,490	5,076	2,502,414
A Class non-distributing share CNH hedged	-	360	-	360
A Class non-distributing share HKD hedged	-	10,903	-	10,903
A Class non-distributing share SGD hedged	-	269,273	14,809	254,464
C Class non-distributing share	-	10,034	-	10,034
D Class non-distributing UK reporting fund share	-	5,689,465	22,104	5,667,361
E Class non-distributing share	-	50,866	25,050	25,816
SI Class non-distributing share	-	500	-	500
X Class non-distributing share	-	2,499,006	-	2,499,006
Impact Bond Fund				
A Class non-distributing UK reporting fund share	500	-	-	500
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	468	-	-	468
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	7,497,000	-	-	7,497,000
X Class non-distributing UK reporting fund share USD hedged	488	-	-	488
Z Class non-distributing UK reporting fund share	500	-	-	500
ZI Class non-distributing UK reporting fund share	500	-	-	500
India Fund				
A Class distributing (A) UK reporting fund share	41,327	7,459	2,246	46,540
A Class non-distributing share	5,264,711	2,508,448	2,497,581	5,275,578
C Class non-distributing share	219,782	98,396	76,448	241,730
D Class distributing (A) UK reporting fund share	155,702	65,894	44,997	176,599
D Class non-distributing share	237,099	235,398	129,670	342,827
E Class non-distributing share	771,763	370,724	172,475	970,012
I Class non-distributing share	13,263,634	1,899,761	2,166,709	12,996,686
X Class non-distributing share	1,359,875	778,775	402,928	1,735,722
Japan Flexible Equity Fund				
A Class distributing (A) UK reporting fund share	78,002	21,607	1,808	97,801
A Class distributing (T) share HKD hedged	-	390	-	390
A Class distributing (T) share USD hedged	-	500	-	500
A Class non-distributing share	3,578,214	14,167,713	9,977,279	7,768,648
A Class non-distributing share EUR hedged	248,353	1,361,820	728,465	881,708
A Class non-distributing share USD hedged	683,679	3,145,589	2,228,679	1,600,589
C Class non-distributing share	791,557	467,576	369,284	889,849
D Class distributing (A) UK reporting fund share	55,170	61,716	22,811	94,075
D Class non-distributing share	1,606,091	2,363,607	1,765,118	2,204,580
D Class non-distributing share EUR hedged	1,401,415	1,450,519	978,422	1,873,512
E Class non-distributing share	1,124,792	4,945,029	4,370,327	1,699,494
E Class non-distributing share EUR hedged	1,636,873	997,693	702,042	1,932,524
I Class non-distributing share	3,192,138	12,859,458	1,748,906	14,302,690
X Class non-distributing share	303,731	2,028,969	100,062	2,232,638
X Class non-distributing share EUR hedged	448	-	-	448
Japan Small & MidCap Opportunities Fund				
A Class distributing (A) UK reporting fund share	1,283	1,028	262	2,049
A Class distributing (T) share HKD hedged	-	390	-	390
A Class distributing (T) share USD hedged	-	500	-	500
A Class non-distributing share	1,646,403	1,505,804	1,391,434	1,760,773
A Class non-distributing share EUR hedged	30,072	27,886	23,738	34,220
A Class non-distributing share USD hedged	555,383	1,651,468	1,516,191	690,660
C Class non-distributing share	22,286	1,221	1,964	21,543
D Class distributing (A) UK reporting fund share	2,252	4,355	3,843	2,764
D Class non-distributing share	268,904	21,630	74,236	216,298
D Class non-distributing share EUR hedged	3,985	603	1,659	2,929
E Class non-distributing share	140,438	31,620	58,946	113,112
I Class non-distributing share	478	-	-	478
I Class non-distributing share EUR hedged	430	-	-	430
X Class non-distributing share	3	-	-	3

⁽²⁾ Fund launched during the year, see Note 1, for further details.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Latin American Fund				
A Class distributing (A) share	29,238	2,157	4,586	26,809
A Class distributing (A) UK reporting fund share	9,350	5,056	1,508	12,898
A Class non-distributing share	10,992,172	1,620,137	3,968,440	8,643,869
A Class non-distributing share AUD hedged	518,052	330,482	444,968	403,566
A Class non-distributing share CHF hedged	22,561	-	19,240	3,321
A Class non-distributing share HKD hedged	178,314	85,695	165,600	98,409
A Class non-distributing share PLN hedged	2,883,033	2,625,063	4,522,093	986,003
A Class non-distributing share SGD hedged	836,008	322,126	580,486	577,648
C Class non-distributing share	83,825	33,216	51,521	65,520
D Class distributing (A) share	1,203	31	-	1,234
D Class distributing (A) UK reporting fund share	41,310	28,880	37,149	33,041
D Class non-distributing share	1,082,526	416,047	1,132,387	366,186
D Class non-distributing share CHF hedged	39,917	-	-	39,917
D Class non-distributing share EUR hedged	19,709	9,328	22,469	6,568
D Class non-distributing share PLN hedged	1,592	-	-	1,592
D Class non-distributing share SGD hedged	790	-	-	790
D Class non-distributing UK reporting fund share GBP hedged	37,873	29,823	50,416	17,280
E Class non-distributing share	324,929	58,952	139,852	244,029
I Class non-distributing share	593,315	429,084	829,505	192,894
J Class non-distributing share	132,992	4,619	24,851	112,760
X Class distributing (A) UK reporting fund share	64	-	-	64
X Class non-distributing share	425	45	4	466
Multi-Theme Equity Fund				
A Class non-distributing share	3,061,334	163,238	1,135,940	2,088,632
A Class non-distributing share EUR hedged	422	-	-	422
AI Class non-distributing share	726,994	1,818,969	1,061,249	1,484,714
C Class non-distributing share	55,217	13,182	8,469	59,930
D Class non-distributing share EUR hedged	19,242	-	3,261	15,981
D Class non-distributing UK reporting fund share	815,581	163,576	491,901	487,256
E Class non-distributing share	2,198,108	478,810	890,095	1,786,823
X Class non-distributing share	332	-	-	332
X Class non-distributing share GBP hedged	2,273,036	1,677,421	3,950,369	88
Z Class non-distributing share	3,636,604	47,882	2,851,838	832,648
MyMap Cautious Fund⁽⁵⁾				
A Class distributing (S) (M) (G) share	32,018	2,984	-	35,002
A Class distributing (S) (M) (G) share AUD hedged	1,950	-	-	1,950
A Class distributing (S) (M) (G) share CAD hedged	644	12,893	-	13,537
A Class distributing (S) (M) (G) share CNH hedged	319	-	-	319
A Class distributing (S) (M) (G) share GBP hedged	412	-	-	412
A Class distributing (S) (M) (G) share HKD hedged	3,598	-	-	3,598
A Class distributing (T) share	163,273	768,126	392,191	539,208
A Class distributing (T) share AUD hedged	13,766	52,116	-	65,882
A Class distributing (T) share CAD hedged	641	-	-	641
A Class distributing (T) share CNH hedged	13,807	338,569	196,008	156,368
A Class distributing (T) share GBP hedged	411	-	-	411
A Class distributing (T) share HKD hedged	6,909	-	-	6,909
A Class non-distributing share	299,127	2,541,275	1,851,948	988,454
A Class non-distributing share AUD hedged	682	1,851	-	2,533
A Class non-distributing share CAD hedged	644	-	-	644
A Class non-distributing share CNH hedged	47,369	2,469,043	1,329,983	1,186,429
A Class non-distributing share GBP hedged	412	-	-	412
A Class non-distributing share HKD hedged	389	11	-	400
D Class non-distributing share	500	-	-	500
I Class non-distributing share	500	-	-	500
X Class non-distributing share	492,789	-	-	492,789

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
MyMap Growth Fund⁽⁵⁾				
A Class distributing (S) (M) (G) share	24,156	18,472	19,964	22,664
A Class distributing (S) (M) (G) share AUD hedged	9,932	-	7,197	2,735
A Class distributing (S) (M) (G) share CAD hedged	644	-	-	644
A Class distributing (S) (M) (G) share CNH hedged	912	-	-	912
A Class distributing (S) (M) (G) share GBP hedged	411	-	-	411
A Class distributing (S) (M) (G) share HKD hedged	389	946	-	1,335
A Class distributing (T) share	290,824	1,891,288	1,299,597	882,515
A Class distributing (T) share AUD hedged	113,628	1,610	37,831	77,407
A Class distributing (T) share CAD hedged	641	5,910	-	6,551
A Class distributing (T) share CNH hedged	41,617	388,433	209,298	220,752
A Class distributing (T) share GBP hedged	6,246	828	-	7,074
A Class distributing (T) share HKD hedged	220,238	6,281	106,207	120,312
A Class non-distributing share	99,107	580,970	541,332	138,745
A Class non-distributing share AUD hedged	16,933	532	12,383	5,082
A Class non-distributing share CAD hedged	644	658	47	1,255
A Class non-distributing share CNH hedged	8,728	37,852	29,875	16,705
A Class non-distributing share GBP hedged	412	60	-	472
A Class non-distributing share HKD hedged	11,806	-	553	11,253
D Class non-distributing share	500	-	-	500
I Class non-distributing share	500	-	-	500
X Class non-distributing share	492,702	-	-	492,702
MyMap Moderate Fund⁽⁵⁾				
A Class distributing (S) (M) (G) share	8,282	-	2,338	5,944
A Class distributing (S) (M) (G) share AUD hedged	11,586	-	5,776	5,810
A Class distributing (S) (M) (G) share CAD hedged	644	-	-	644
A Class distributing (S) (M) (G) share CNH hedged	319	-	-	319
A Class distributing (S) (M) (G) share GBP hedged	21,313	-	20,902	411
A Class distributing (S) (M) (G) share HKD hedged	2,428	-	1,755	673
A Class distributing (T) share	310,850	1,634,138	1,051,073	893,915
A Class distributing (T) share AUD hedged	13,123	-	-	13,123
A Class distributing (T) share CAD hedged	641	10,391	10,391	641
A Class distributing (T) share CNH hedged	38,059	254,003	156,194	135,868
A Class distributing (T) share GBP hedged	411	-	-	411
A Class distributing (T) share HKD hedged	198,170	6,252	46,625	157,797
A Class non-distributing share	286,855	564,352	727,421	123,786
A Class non-distributing share AUD hedged	682	-	-	682
A Class non-distributing share CAD hedged	644	108	-	752
A Class non-distributing share CNH hedged	15,214	196,508	166,926	44,796
A Class non-distributing share GBP hedged	412	-	-	412
A Class non-distributing share HKD hedged	389	50	-	439
D Class non-distributing share	500	-	-	500
I Class non-distributing share	500	-	-	500
X Class non-distributing share	492,731	-	-	492,731
Natural Resources Fund⁽⁴⁾				
A Class distributing (A) (G) share	331,400	99,622	123,415	307,607
A Class distributing (M) (G) share	33,724	11,275	35,469	9,530
A Class distributing (Q) (G) share	737,574	216,345	256,014	697,905
A Class non-distributing share	10,542,868	1,555,515	5,319,944	6,778,439
A Class non-distributing share EUR hedged	959,886	176,136	332,588	803,434
D Class non-distributing share	442,244	513,569	290,309	665,504
D Class non-distributing share EUR hedged	308,496	152,583	45,448	415,631
E Class distributing (Q) (G) share EUR hedged	1,636,269	458,003	385,711	1,708,561
E Class non-distributing share	5,995,793	1,375,669	2,020,406	5,351,056
I Class distributing (A) (G) share	7,684,421	614,738	1,136,004	7,163,155
S Class distributing (M) (G) UK reporting fund share	403	42,018	2,397	40,024
S Class distributing (M) (G) UK reporting fund share GBP hedged	11,648	7,225	-	18,873
S Class distributing (Q) (G) share	196,326	75,227	20,235	251,318
S Class non-distributing share	1,435,236	256,668	485,158	1,206,746
S Class non-distributing UK reporting fund share	416,194	216,046	335,392	296,848
S Class non-distributing UK reporting fund share GBP hedged	12,175	-	1,900	10,275

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Next Generation Health Care Fund				
A Class non-distributing share	58,608	20,203	31,999	46,812
A Class non-distributing share HKD hedged	388	-	-	388
A Class non-distributing share SGD hedged	36,256	97,094	115,189	18,161
AI Class non-distributing share	425	-	-	425
D Class non-distributing share	24,723	155,706	21,494	158,935
D Class non-distributing UK reporting fund share	885	574,081	245,620	329,346
E Class non-distributing share	87,151	135,934	90,596	132,489
I Class non-distributing share	485	-	-	485
I Class non-distributing UK reporting fund share	500	1,281	1,281	500
X Class non-distributing UK reporting fund share	1,996,000	-	-	1,996,000
Z Class non-distributing share	500	-	-	500
Next Generation Technology Fund				
A Class distributing (A) share	1,041,763	471,617	149,280	1,364,100
A Class distributing (A) UK reporting fund share	11,277	43,418	18,794	35,901
A Class distributing (T) share	500	28,100	-	28,600
A Class non-distributing share	48,077,137	10,301,633	18,340,874	40,037,896
A Class non-distributing share AUD hedged	672	1,538,876	848,255	691,293
A Class non-distributing share CNH hedged	307,681	435,277	525,561	217,397
A Class non-distributing share EUR hedged	7,477,850	1,350,135	2,715,236	6,112,749
A Class non-distributing share HKD hedged	501,421	929,948	1,077,717	353,652
A Class non-distributing share NZD hedged	731	12,527	-	13,258
A Class non-distributing share SGD hedged	3,081,869	768,963	872,147	2,978,685
A Class non-distributing UK reporting fund share CHF hedged	166,160	111,753	69,530	208,383
A Class non-distributing UK reporting fund share GBP hedged	352,092	622,328	838,379	136,041
AI Class non-distributing share	2,552,890	227,485	1,106,376	1,673,999
C Class non-distributing share	445	2,028	-	2,473
D Class non-distributing share	3,695,967	904,365	1,839,538	2,760,794
D Class non-distributing share CNH hedged	323	-	-	323
D Class non-distributing share EUR hedged	666,710	108,477	221,320	553,867
D Class non-distributing share SGD hedged	925,752	802,411	453,939	1,274,224
D Class non-distributing UK reporting fund share	6,069,460	1,786,472	2,950,998	4,904,934
D Class non-distributing UK reporting fund share GBP hedged	2,690,522	347,021	942,650	2,094,893
E Class non-distributing share	30,635,884	3,302,270	8,333,108	25,605,046
E Class non-distributing share EUR hedged	17,584,426	1,648,276	4,403,544	14,829,158
I Class distributing (A) UK reporting fund share	82,863	-	82,401	462
I Class non-distributing share	15,700,668	5,818,074	7,309,051	14,209,691
I Class non-distributing share EUR hedged	2,175,907	2,651	218,443	1,960,115
I Class non-distributing UK reporting fund share	769,343	561,563	359,226	971,680
S Class non-distributing UK reporting fund share	18,745,218	684,482	3,490,007	15,939,693
S Class non-distributing UK reporting fund share CHF hedged	646,989	206,741	154,818	698,912
S Class non-distributing UK reporting fund share EUR hedged	2,687,612	261,756	921,289	2,028,079
S Class non-distributing UK reporting fund share GBP hedged	155,386	49,335	20,655	184,066
SR Class distributing (A) UK reporting fund share	80,807	-	36,294	44,513
SR Class non-distributing UK reporting fund share	1,000	67,185	346	67,839
SR Class non-distributing UK reporting fund share EUR hedged	409	-	-	409
X Class non-distributing share	147,725	238,284	164,573	221,436
Z Class non-distributing UK reporting fund share	1,289,150	567,983	1,208,620	648,513
Z Class non-distributing UK reporting fund share CHF hedged	10,363	1,000	8,809	2,554

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Nutrition Fund				
A Class distributing (A) share EUR hedged	20,443	319	5,784	14,978
A Class distributing (A) UK reporting fund share	700	-	-	700
A Class distributing (A) UK reporting fund share GBP hedged	47,432	1,074	3,463	45,043
A Class non-distributing share	2,146,756	250,452	658,589	1,738,619
A Class non-distributing share EUR hedged	558,478	127,177	241,108	444,547
A Class non-distributing share HKD	234,556	13,863	37,358	211,061
A Class non-distributing share PLN hedged	577,904	58,989	458,136	178,757
A Class non-distributing share SGD hedged	881,558	42,744	284,437	639,865
AI Class non-distributing share	305,348	6,616	118,791	193,173
C Class non-distributing share	636,243	42,166	163,733	514,676
D Class distributing (A) share EUR hedged	14,407	-	342	14,065
D Class distributing (A) UK reporting fund share GBP hedged	47,342	3,502	9,972	40,872
D Class non-distributing share	3,036,477	373,736	2,072,419	1,337,794
D Class non-distributing share EUR hedged	85,331	736	28,454	57,613
D Class non-distributing share SGD hedged	92,308	26,196	79,328	39,176
D Class non-distributing UK reporting fund share GBP hedged	29,842	2,664	17,479	15,027
E Class non-distributing share	7,728,344	469,448	2,696,880	5,500,912
I Class distributing (A) UK reporting fund share	500	1,745	1,745	500
I Class non-distributing share	4,208,856	20,302	1,719,108	2,510,050
I Class non-distributing share JPY hedged	553	-	-	553
X Class non-distributing share	758,048	313,095	897,492	173,651
Sustainable Asian Bond Fund				
A Class distributing (S) (M) (G) share	878	150	21	1,007
A Class non-distributing share	929	57	372	614
D Class non-distributing share	18,903	-	-	18,903
D Class non-distributing share EUR hedged	500	-	-	500
E Class non-distributing share EUR hedged	11,768	-	-	11,768
I Class non-distributing share	11,033,225	15,149	-	11,048,374
I Class non-distributing share SEK hedged	500	-	-	500
X Class non-distributing share	2,000,591	60	1,428,184	572,467
Z Class non-distributing share	500	-	-	500
ZI Class distributing (S) (M) (G) share	500	-	-	500
ZI Class non-distributing share	500	-	-	500
Sustainable Emerging Markets Blended Bond Fund				
A Class non-distributing share	1,220	2,864	-	4,084
A Class non-distributing share EUR hedged	4,101	2,244	2,569	3,776
AI Class non-distributing share	470	944	-	1,414
AI Class non-distributing share EUR hedged	460	-	-	460
D Class non-distributing share CHF hedged	497	-	-	497
D Class non-distributing share EUR hedged	8,461	33	1,801	6,693
D Class non-distributing UK reporting fund share	941	-	-	941
E Class distributing (Q) share EUR hedged	42,901	1,297	5,382	38,816
E Class non-distributing share EUR hedged	925,850	20,902	258,068	688,684
I Class non-distributing share	1,002	-	-	1,002
I Class non-distributing share EUR hedged	430	79,624	-	80,054
X Class non-distributing share	2,185,825	-	-	2,185,825
Z Class non-distributing UK reporting fund share	890,446	78,344	814,510	154,280
ZI Class non-distributing share	500	-	-	500
ZI Class non-distributing UK reporting fund share	-	616,774	168,618	448,156

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Sustainable Emerging Markets Bond Fund				
A Class distributing (S) (M) (G) UK reporting fund share	500	-	-	500
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	663	-	-	663
A Class non-distributing share	1,020,222	191,277	538,131	673,368
A Class non-distributing share EUR hedged	148,970	685,528	694,606	139,892
AI Class non-distributing share	3,199	10,117	12,846	470
AI Class non-distributing share EUR hedged	8,202	1,977	362	9,817
D Class distributing (S) (M) (G) UK reporting fund share	500	-	-	500
D Class non-distributing share CHF hedged	3,094,444	768,274	1,216,464	2,646,254
D Class non-distributing share EUR hedged	494,509	164,432	229,088	429,853
D Class non-distributing UK reporting fund share	274,107	168,197	176,485	265,819
D Class non-distributing UK reporting fund share GBP hedged	1,334	16,047,918	688,606	15,360,646
E Class distributing (Q) share EUR hedged	464,090	67,428	171,833	359,685
E Class non-distributing share EUR hedged	606,340	47,566	186,493	467,413
I Class non-distributing share	4,297	95,788	32,226	67,859
I Class non-distributing share EUR hedged	3,277,607	770,442	2,220,967	1,827,082
I Class non-distributing share NOK hedged	1,750,381	55,178	-	1,805,559
X Class non-distributing share	435,640	317,602	373,268	379,974
X Class non-distributing share AUD hedged	740	-	-	740
X Class non-distributing share EUR hedged	10,807,398	237,350	408,109	10,636,639
ZI Class non-distributing share	500	338,877	39,719	299,658
Sustainable Emerging Markets Corporate Bond Fund				
A Class non-distributing share	1,743	914	535	2,122
A Class non-distributing share EUR hedged	69,709	203	60,466	9,446
A Class non-distributing share SEK hedged	148,963	338,792	8,382	479,373
AI Class non-distributing share	2,664	5,834	-	8,498
AI Class non-distributing share EUR hedged	460	2,761	-	3,221
D Class non-distributing share CHF hedged	249,146	19,647	113,902	154,891
D Class non-distributing share EUR hedged	732,015	39,909	726,527	45,397
D Class non-distributing UK reporting fund share	40,494	114,211	6,003	148,702
E Class distributing (Q) share EUR hedged	57,673	9,379	12,770	54,282
E Class non-distributing share EUR hedged	575,464	75,307	114,499	536,272
I Class non-distributing share	330,184	675,000	632,997	372,187
I Class non-distributing share EUR hedged	566,716	30,837	332,245	265,308
X Class non-distributing share	2,204,430	4,433	747,856	1,461,007
ZI Class non-distributing share	500	-	-	500
Sustainable Emerging Markets Local Currency Bond Fund				
A Class non-distributing share	361,589	2,234,010	359,935	2,235,664
A Class non-distributing share EUR hedged	2,256	12,710	9,009	5,957
AI Class non-distributing share	9,055	36,163	4,752	40,466
AI Class non-distributing share EUR hedged	14,699	1,129	5,355	10,473
D Class non-distributing share CHF hedged	497	-	-	497
D Class non-distributing share EUR hedged	244,325	110,563	300,102	54,786
D Class non-distributing UK reporting fund share	134,938	219,389	65,938	288,389
E Class distributing (Q) share EUR hedged	7,153	41,131	1,154	47,130
E Class non-distributing share EUR hedged	130,471	36,988	74,251	93,208
I Class non-distributing share	16,654,672	3,098,872	1,006,196	18,747,348
I Class non-distributing share EUR hedged	435	-	-	435
X Class non-distributing share	29,450,031	5,788,515	8,121,666	27,116,880
ZI Class non-distributing share	500	-	-	500

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Sustainable Energy Fund				
A Class distributing (A) share	8,053,761	946,833	3,575,640	5,424,954
A Class distributing (A) UK reporting fund share	1,853,079	141,600	562,407	1,432,272
A Class distributing (T) share	64,819	166,233	129,862	101,190
A Class non-distributing share	170,056,027	15,902,624	56,560,408	129,398,243
A Class non-distributing share AUD hedged	662,543	156,544	449,426	369,661
A Class non-distributing share CAD hedged	185,404	179,078	257,098	107,384
A Class non-distributing share CNH hedged	1,427,156	50,106	605,617	871,645
A Class non-distributing share EUR hedged	5,572,829	1,003,907	3,723,480	2,853,256
A Class non-distributing share GBP hedged	271,260	7,828	122,810	156,278
A Class non-distributing share HKD hedged	845,898	161,368	371,058	636,208
A Class non-distributing share NZD hedged	30,399	29,376	28,551	31,224
A Class non-distributing share SGD hedged	5,629,334	830,671	1,596,489	4,863,516
AI Class non-distributing share	6,559,028	1,033,344	2,919,759	4,672,613
C Class non-distributing share	13,983,554	1,261,525	3,330,680	11,914,399
D Class distributing (A) share	5,954,704	812,894	1,992,358	4,775,240
D Class distributing (A) UK reporting fund share	11,871,836	1,496,075	4,915,832	8,452,079
D Class non-distributing share	41,216,085	6,883,290	19,474,818	28,624,557
D Class non-distributing share SGD hedged	64,569	33,521	28,496	69,594
E Class non-distributing share	96,236,685	8,776,620	29,014,907	75,998,398
E Class non-distributing share EUR hedged	3,443,820	311,572	1,506,460	2,248,932
I Class distributing (A) UK reporting fund share	2,926,873	131,076	1,407,355	1,650,594
I Class distributing (Q) share	1,796,998	-	371	1,796,627
I Class non-distributing share	15,245,573	1,232,824	5,207,825	11,270,572
I Class non-distributing UK reporting fund share	22,326,411	4,007,248	15,400,032	10,933,627
S Class distributing (A) share	447	-	-	447
S Class non-distributing share	525,827	9,456	117,632	417,651
X Class distributing (T) share	69,060	82,395	26,869	124,586
X Class non-distributing share	4,709,348	362,376	1,595,968	3,475,756
X Class non-distributing share EUR hedged	2,222,869	1,327,812	2,206,849	1,343,832
Sustainable Fixed Income Global Opportunities Fund				
A Class non-distributing share	465	111	2	574
AI Class non-distributing share	6,470	9,457	4,365	11,562
D Class non-distributing share	136,866	128,988	26,593	239,261
D Class non-distributing share CHF hedged	485	5,922	-	6,407
D Class non-distributing UK reporting fund share USD hedged	500	-	-	500
E Class non-distributing share	275,439	111,613	75,349	311,703
I Class non-distributing share	1,976,222	315,667	1,684,204	607,685
I Class non-distributing share JPY hedged	2,022,885	-	484	2,022,401
I Class non-distributing share SEK hedged	3,507,451	14,787	298	3,521,940
I Class non-distributing UK reporting fund share USD hedged	1,455,873	1,065,643	285,394	2,236,122
X Class distributing (M) share	19,871,305	6	19,871,197	114
X Class distributing (Q) share	8,035,709	1,098,905	6,755,572	2,379,042
X Class distributing (T) share	-	472	-	472
X Class distributing (T) share USD hedged	-	500	-	500
X Class non-distributing share	7,694,696	1,238,397	4,832,059	4,101,034
X Class non-distributing share CHF hedged	490	-	-	490
X Class non-distributing share GBP hedged	1,366,065	-	-	1,366,065
X Class non-distributing share JPY hedged	538	-	-	538
X Class non-distributing share SEK hedged	11,352,634	3,290,621	427,148	14,216,107
X Class non-distributing share USD hedged	500	-	-	500
ZI Class non-distributing share	516	-	-	516
ZI Class non-distributing share USD hedged	500	-	-	500

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Sustainable Global Allocation Fund				
A Class distributing (A) UK reporting fund share	516	3	-	519
A Class non-distributing share SEK hedged	528	1,042,513	68,418	974,623
A Class non-distributing UK reporting fund share	1,013	4,680,371	415,497	4,265,887
A Class non-distributing UK reporting fund share EUR hedged	516	4,525,145	444,182	4,081,479
D Class non-distributing UK reporting fund share	1,013	446,722	3,118	444,617
D Class non-distributing UK reporting fund share EUR hedged	516	-	-	516
E Class non-distributing UK reporting fund share	516	-	-	516
E Class non-distributing UK reporting fund share EUR hedged	516	-	-	516
I Class non-distributing UK reporting fund share	980,152	-	260,006	720,146
I Class non-distributing UK reporting fund share EUR hedged	516	-	-	516
X Class non-distributing UK reporting fund share	7,493,500	-	1,571,092	5,922,408
ZI Class non-distributing UK reporting fund share	500	770,635	-	771,135
ZI Class non-distributing UK reporting fund share EUR hedged	516	-	-	516
Sustainable Global Bond Income Fund				
A Class distributing (M) (G) share	500	-	-	500
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	344	-	-	344
A Class distributing (S) (M) (G) share	146,880	21,088	25,010	142,958
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged	131,491	41,470	-	172,961
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	673	180,000	-	180,673
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged	1,552,809	4,227	186,849	1,370,187
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	385	-	-	385
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	394	33,804	3,800	30,398
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	14,160	-	5,000	9,160
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	31,053	134,497	3,979	161,571
A Class distributing (T) share	-	2,650	-	2,650
A Class distributing (T) share HKD hedged	-	391	-	391
A Class distributing (T) share SGD hedged	-	671	-	671
A Class non-distributing share	39,427	31,120	8,719	61,828
AI Class distributing (Q) share EUR hedged	45,317	157,917	45,087	158,147
AI Class non-distributing share	7,828	68,621	7,648	68,801
AI Class non-distributing share EUR hedged	5,847	48,085	23,281	30,651
D Class non-distributing share	47,886	13,073	1,985	58,974
D Class non-distributing share CHF hedged	503	-	-	503
D Class non-distributing share EUR hedged	430	-	-	430
D Class non-distributing UK reporting fund share GBP hedged	43,175	12,953	13,240	42,888
E Class distributing (Q) share EUR hedged	198,440	358,359	219,510	337,289
E Class non-distributing share EUR hedged	298,426	230,019	193,692	334,753
I Class distributing (S) (M) (G) share EUR hedged	2,112,818	29	-	2,112,847
I Class non-distributing share	1,005	-	-	1,005
I Class non-distributing share BRL hedged	1,751,664	475,517	761,415	1,465,766
I Class non-distributing share EUR hedged	435	-	-	435
X Class distributing (S) (M) (G) share	-	500	-	500
X Class distributing (S) (M) (G) share EUR hedged	515	32	-	547
X Class distributing (T) share	-	3,815,646	-	3,815,646
X Class distributing (T) share HKD hedged	-	390	-	390
X Class non-distributing share	4,577,625	-	-	4,577,625
Z Class non-distributing share	119,142	-	2,347	116,795
Z Class non-distributing share CHF hedged	35,000	-	34,500	500
Z Class non-distributing share EUR hedged	38,635	-	38,200	435
ZI Class non-distributing share	500	-	-	500
ZI Class non-distributing share EUR hedged	509	-	-	509

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Sustainable Global Dynamic Equity Fund⁽⁴⁾				
A Class distributing (A) share	55,398	1,310	5,980	50,728
A Class non-distributing share	6,428,242	1,908,800	1,876,398	6,460,644
A Class non-distributing share CNH hedged	3,615	-	3,305	310
A Class non-distributing share EUR hedged	317,043	53,458	84,601	285,900
C Class non-distributing share	1,141,989	99,927	107,796	1,134,120
C Class non-distributing share EUR hedged	161,981	22,672	50,165	134,488
D Class distributing (A) share	379,214	30,680	63,478	346,416
D Class non-distributing share	1,834,748	104,224	710,842	1,228,130
D Class non-distributing share EUR hedged	52,815	7,720	15,973	44,562
E Class non-distributing share	1,984,626	391,697	362,724	2,013,599
E Class non-distributing share EUR hedged	183,317	16,595	34,802	165,110
I Class non-distributing share	5,163,923	675	1,135,741	4,028,857
X Class non-distributing share	7	-	-	7
Sustainable Global Infrastructure Fund				
A Class non-distributing share	6,940	343	1,517	5,766
AI Class non-distributing share	3,105	-	-	3,105
D Class non-distributing share	984	13	-	997
E Class non-distributing share	174,046	177,956	78,213	273,789
I Class non-distributing share	425	-	-	425
X Class non-distributing share	998,500	-	-	998,500
Z Class non-distributing share	500	-	-	500
Sustainable World Bond Fund				
A Class distributing (D) share	28,171	4,654	7,821	25,004
A Class distributing (M) share	210,919	15,269	62,920	163,268
A Class distributing (R) (M) (G) share CNH hedged	8,380	79	2,663	5,796
A Class distributing (S) (M) (G) share SGD hedged	22,334	59,808	1,709	80,433
A Class non-distributing share	874,040	141,610	248,813	766,837
A Class non-distributing share EUR hedged	110,094	16,730	85,613	41,211
A Class non-distributing share SGD hedged	-	674	-	674
A Class non-distributing UK reporting fund share GBP hedged	397,667	42,222	105,949	333,940
C Class distributing (D) share	12,986	170	559	12,597
D Class distributing (M) share	70,579	1,852	77	72,354
D Class non-distributing share	1,447,605	282,770	252,687	1,477,688
D Class non-distributing share CHF hedged	497,410	1,775	-	499,185
D Class non-distributing share EUR hedged	84,462	9,356	14,096	79,722
D Class non-distributing UK reporting fund share GBP hedged	2,235,260	218,703	716,839	1,737,124
E Class non-distributing share	507,476	108,637	98,355	517,758
I Class distributing (A) share EUR hedged	2,947,513	869,677	374	3,816,816
I Class non-distributing share	1,127,633	167,519	69,402	1,225,750
X Class non-distributing share	2,472,338	540,721	936,186	2,076,873
X Class non-distributing share CHF hedged	8	-	-	8
X Class non-distributing share DKK hedged	5	-	-	5
X Class non-distributing share EUR hedged	258,164	35,819	37,394	256,589
X Class non-distributing share GBP hedged	16,325,743	1,404,311	1,599,162	16,130,892
X Class non-distributing share NOK hedged	46,101,771	10,199,203	-	56,300,974
X Class non-distributing share NZD hedged	795	-	-	795
Swiss Small & MidCap Opportunities Fund				
A Class non-distributing share	346,643	14,650	71,991	289,302
D Class distributing (M) UK reporting fund share	125,411	205,585	55,260	275,736
D Class non-distributing UK reporting fund share	269,875	32,945	72,304	230,516
I Class non-distributing share	6,395,004	188,850	2,173,782	4,410,072

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Systematic China A-Share Opportunities Fund				
A Class non-distributing share	5,815,012	8,339,283	9,187,460	4,966,835
A Class non-distributing share SGD hedged	361,418	146,752	215,525	292,645
AI Class non-distributing share EUR hedged	450	-	-	450
D Class non-distributing share	9,560,250	2,056,502	3,721,098	7,895,654
D Class non-distributing share EUR hedged	447,755	51,118	102,132	396,741
D Class non-distributing UK reporting fund share	1,848,056	534,254	493,952	1,888,358
E Class non-distributing share EUR hedged	187,357	64,472	58,197	193,632
I Class non-distributing share	19,255,733	16,971,798	8,257,889	27,969,642
I Class non-distributing share EUR hedged	73,235	4,005,503	351	4,078,387
S Class non-distributing share	1,453,524	39,051	668,944	823,631
SR Class non-distributing share	500	-	-	500
X Class non-distributing share	8,397,904	754,035	517,443	8,634,496
Z Class non-distributing share	2,433,306	-	595,619	1,837,687
Systematic China Environmental Tech Fund				
A Class non-distributing share	1,001	-	-	1,001
D Class non-distributing share	500	1,025	1,025	500
D Class non-distributing share EUR hedged	465	-	-	465
E Class non-distributing share EUR hedged	-	466	-	466
I Class non-distributing share	500	-	-	500
X Class non-distributing UK reporting fund share	1,651,089	48,590	15,582	1,684,097
Z Class non-distributing share	500	-	-	500
ZI Class non-distributing share	500	-	-	500
Systematic ESG Multi Allocation Credit Fund⁽⁴⁾				
A Class non-distributing share	500	-	-	500
AI Class non-distributing share EUR hedged	425	-	-	425
D Class non-distributing share EUR hedged	425	-	-	425
E Class non-distributing share EUR hedged	5,663	2,018	4,008	3,673
I Class non-distributing share	577,867	915,235	-	1,493,102
I Class non-distributing share AUD hedged	665	-	-	665
I Class non-distributing share EUR hedged	661,199	-	56,243	604,956
X Class non-distributing share	500	-	-	500
X Class non-distributing share AUD hedged	12,952,829	1,871,995	1,054,657	13,770,167
X Class non-distributing share EUR hedged	826,113	208,737	162,309	872,541

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Systematic Global Equity High Income Fund				
A Class distributing (A) (G) share	275,970	111,974	75,339	312,605
A Class distributing (A) (G) share CHF hedged	30,859	48,944	34,751	45,052
A Class distributing (Q) (G) share	16,470,766	2,665,339	3,416,127	15,719,978
A Class distributing (Q) (G) share EUR hedged	4,036,138	2,357,939	780,367	5,613,710
A Class distributing (Q) (G) UK reporting fund share CHF hedged	529,338	95,077	66,547	557,868
A Class distributing (R) (M) (G) share AUD hedged	46,844,215	24,557,356	41,432,749	29,968,822
A Class distributing (R) (M) (G) share CAD hedged	9,471,944	10,749,421	8,297,592	11,923,773
A Class distributing (R) (M) (G) share CNH hedged	50,744,265	25,627,339	37,635,999	38,735,605
A Class distributing (R) (M) (G) share NZD hedged	5,204,970	5,272,973	4,774,748	5,703,195
A Class distributing (R) (M) (G) share ZAR hedged	1,284,644	2,052,541	1,523,708	1,813,477
A Class distributing (S) (M) (G) share	272,521,500	555,581,715	494,062,797	334,040,418
A Class distributing (S) (M) (G) share CHF hedged	-	162,876	-	162,876
A Class distributing (S) (M) (G) share EUR hedged	453	124,621	-	125,074
A Class distributing (S) (M) (G) share HKD hedged	61,089,114	44,802,603	50,550,731	55,340,986
A Class distributing (S) (M) (G) share JPY hedged	-	46,821,598	10,963,814	35,857,784
A Class distributing (S) (M) (G) share SGD hedged	1,124,171	3,807,127	687,600	4,243,698
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	10,071,786	4,722,676	5,795,214	8,999,248
A Class non-distributing share	10,086,105	4,748,962	7,726,111	7,108,956
A Class non-distributing share EUR hedged	1,704,730	457,466	1,027,383	1,134,813
A Class non-distributing share HKD hedged	49,706	48,675	58,823	39,558
A Class non-distributing share JPY hedged	-	770	-	770
A Class non-distributing share SGD hedged	400,131	115,414	80,489	435,056
A Class non-distributing UK reporting fund share CHF hedged	120,371	16,801	17,860	119,312
B Class distributing (R) (M) (G) share ZAR hedged	-	949	-	949
B Class distributing (S) (M) (G) share	-	500	-	500
B Class distributing (S) (M) (G) share JPY hedged	-	757	-	757
C Class distributing (Q) (G) share	316,687	5,532	16,332	305,887
C Class non-distributing share	80,502	6,076	22,936	63,642
D Class distributing (A) (G) share	148,326	48,355	74,083	122,598
D Class distributing (A) (G) share CHF hedged	210,004	244,415	24,912	429,507
D Class distributing (Q) (G) share	11,132,538	1,196,831	1,521,200	10,808,169
D Class distributing (Q) (G) UK reporting fund share CHF hedged	6,462,722	982,172	1,091,057	6,353,837
D Class distributing (Q) (G) UK reporting fund share EUR hedged	2,543,968	2,324,123	2,677,304	2,190,787
D Class distributing (Q) (G) UK reporting fund share GBP hedged	695,102	162,787	120,661	737,228
D Class distributing (S) (M) (G) share	1,983,608	5,465,738	-	7,449,346
D Class distributing (S) (M) (G) share SGD hedged	784,460	638,373	6,988	1,415,845
D Class non-distributing share EUR hedged	572,672	318,019	226,214	664,477
D Class non-distributing UK reporting fund share	1,767,114	483,591	212,971	2,037,734
D Class non-distributing UK reporting fund share CHF hedged	1,399,310	105,816	305,093	1,200,033
E Class distributing (Q) (G) share EUR hedged	1,079,880	562,271	373,543	1,268,608
E Class non-distributing share	70,136	3,825,445	266,696	3,628,885
E Class non-distributing share EUR hedged	74,430	13,480	12,250	75,660
I Class distributing (A) (G) share	65,162,623	36,175,406	27,166,890	74,171,139
I Class distributing (M) (G) share	1,894,249	4,767,108	757,866	5,903,491
I Class distributing (Q) (G) share	8,551,143	539,015	8,822,074	268,084
I Class distributing (Q) UK reporting fund share CHF hedged	1,549,031	941,263	781,676	1,708,618
I Class distributing (Q) UK reporting fund share EUR hedged	299,590	60,915	121,278	239,227
I Class non-distributing share	153,792	1,100	-	154,892
SR Class distributing (S) (M) (G) share	500	-	-	500
SR Class non-distributing share	500	-	-	500
X Class non-distributing share	536,125	3,437	449,746	89,816

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Systematic Global Sustainable Income & Growth Fund				
A Class distributing (Q) (G) UK reporting fund share	855	22	-	877
A Class distributing (S) (M) (G) share AUD hedged	-	782	-	782
A Class distributing (S) (M) (G) share GBP hedged	-	401	-	401
A Class distributing (S) (M) (G) UK reporting fund share	500	2,689,134	180,979	2,508,655
A Class distributing (S) (M) (G) UK reporting fund share CNH hedged	54,616	1,304,628	212,077	1,147,167
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	6,626	97,562	59,135	45,053
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	6,389	70,341	11,803	64,927
A Class non-distributing UK reporting fund share	9,857	47,888	54,489	3,256
D Class distributing (S) (M) (G) share	399,034	2,668,863	-	3,067,897
D Class non-distributing UK reporting fund share	500	-	-	500
D Class non-distributing UK reporting fund share EUR hedged	504	-	-	504
E Class non-distributing share EUR hedged	468	-	-	468
I Class non-distributing UK reporting fund share	500	-	-	500
I Class non-distributing UK reporting fund share EUR hedged	504	-	-	504
X Class non-distributing UK reporting fund share	1,494,500	-	-	1,494,500
ZI Class non-distributing UK reporting fund share	500	-	-	500
Systematic Sustainable Global SmallCap Fund				
A Class non-distributing share	1,495,085	181,123	265,118	1,411,090
A Class non-distributing share AUD hedged	438,933	106,488	484,597	60,824
C Class non-distributing share	62,789	33,874	12,617	84,046
D Class non-distributing share	128,458	32,130	47,076	113,512
E Class non-distributing share	106,938	124,144	27,746	203,336
I Class non-distributing UK reporting fund share	-	500	-	500
X Class non-distributing share GBP hedged	588,851	-	575,877	12,974
United Kingdom Fund				
A Class distributing (A) UK reporting fund share	195,543	2,195	24,750	172,988
A Class non-distributing share	899,669	64,556	262,483	701,742
C Class non-distributing share	40,928	5,519	9,527	36,920
D Class distributing (A) UK reporting fund share	78,003	2,559	25,661	54,901
D Class non-distributing share	28,809	15,552	11,895	32,466
D Class non-distributing UK reporting fund share	116,392	59,493	68,781	107,104
E Class non-distributing share	309,529	23,295	126,686	206,138
I Class distributing (A) UK reporting fund share	778,108	150,455	319,976	608,587
I Class non-distributing share	849,348	7,190	427,825	428,713
X Class non-distributing share	10,456	205	10,660	1
US Basic Value Fund				
A Class distributing (A) share	16,797	1,736	3,045	15,488
A Class distributing (A) UK reporting fund share	2,870	377	390	2,857
A Class distributing (T) share	5,482	96,884	88,732	13,634
A Class non-distributing share	3,346,218	634,785	970,632	3,010,371
A Class non-distributing share CNH hedged	1,521	29,941	14,938	16,524
A Class non-distributing share EUR hedged	51,375	22,977	8,852	65,500
A Class non-distributing share SGD hedged	13,169	-	1,773	11,396
C Class non-distributing share	213,099	17,428	68,839	161,688
C Class non-distributing share EUR hedged	10,843	1,151	2,738	9,256
D Class distributing (A) share	70,457	2,663	855	72,265
D Class distributing (A) UK reporting fund share	9,986	5,131	4,791	10,326
D Class non-distributing share	1,852,321	288,817	1,379,910	761,228
D Class non-distributing share EUR hedged	193,663	14,597	8,120	200,140
E Class non-distributing share	525,676	46,418	77,060	495,034
E Class non-distributing share EUR hedged	81,479	30,439	36,317	75,601
I Class non-distributing share	1,258,348	333,395	255,327	1,336,416
X Class non-distributing share	8,014	2,457	6,816	3,655

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
US Dollar Bond Fund				
A Class distributing (D) share	480,725	89,308	58,830	511,203
A Class distributing (M) share	980,218	989,327	645,987	1,323,558
A Class non-distributing share	2,485,017	2,165,035	1,831,933	2,818,119
A Class non-distributing share SGD hedged	-	129,450	4,507	124,943
C Class distributing (D) share	396,989	5,329	84,059	318,259
C Class non-distributing share	195,399	12,379	51,466	156,312
D Class distributing (M) share	3,150,940	113,166	353,765	2,910,341
D Class non-distributing share	7,034,473	1,676,980	3,279,410	5,432,043
D Class non-distributing UK reporting fund share GBP hedged	6,964	106,358	2,033	111,289
E Class non-distributing share	317,476	45,027	116,788	245,715
I Class distributing (Q) share	276,012	77,380	151,283	202,109
I Class non-distributing share	11,356,407	2,561,710	2,958,407	10,959,710
I Class non-distributing share EUR hedged	2,897,460	974,721	7,963	3,864,218
X Class distributing (Q) share	500	-	-	500
X Class non-distributing share	164,948	2,190	165,047	2,091

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
US Dollar High Yield Bond Fund				
A Class distributing (A) UK reporting fund share GBP hedged	107,135	1,718	8,950	99,903
A Class distributing (D) share	7,935,526	5,255,474	2,854,428	10,336,572
A Class distributing (M) share	13,275,536	3,287,945	2,643,877	13,919,604
A Class distributing (M) share AUD hedged	1,449,464	667,397	1,043,111	1,073,750
A Class distributing (M) share CAD hedged	658,585	126,653	55,966	729,272
A Class distributing (M) share EUR hedged	361,381	39,925	113,423	287,883
A Class distributing (M) share GBP hedged	486,117	7,944	55,798	438,263
A Class distributing (M) share NZD hedged	307,054	159,304	170,698	295,660
A Class distributing (M) share SGD hedged	1,182,505	61,763	136,709	1,107,559
A Class distributing (R) (M) (G) share AUD hedged	7,680,427	302,289	1,209,902	6,772,814
A Class distributing (R) (M) (G) share ZAR hedged	1,519,401	542,004	435,262	1,626,143
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	101,898	9,862	56,610	55,150
A Class distributing (S) (M) (G) share	129,979,206	15,115,541	53,552,259	91,542,488
A Class distributing (S) (M) (G) share HKD hedged	5,873,525	2,466,313	3,982,668	4,357,170
A Class distributing (S) (M) (G) share JPY hedged	-	2,886,786	63,240	2,823,546
A Class distributing (S) (M) (G) share SGD hedged	1,324,582	210,875	93,602	1,441,855
A Class distributing (T) share	-	9,213	4,959	4,254
A Class non-distributing share	7,729,114	5,265,474	4,482,285	8,512,303
A Class non-distributing share AUD hedged	188,985	159,783	83,055	265,713
A Class non-distributing share CHF hedged	70,484	20,050	14,767	75,767
A Class non-distributing share EUR hedged	50,218	2,866	18,099	34,985
A Class non-distributing share SGD hedged	78,610	229,696	254,896	53,410
B Class distributing (R) (M) (G) share ZAR hedged	-	944	-	944
B Class distributing (S) (M) (G) share JPY hedged	-	757	-	757
B Class distributing (T) share	-	500	-	500
C Class distributing (D) share	555,770	12,161	99,736	468,195
C Class non-distributing share	266,427	11,329	83,531	194,225
D Class distributing (A) UK reporting fund share GBP hedged	294,551	15,453	55,830	254,174
D Class distributing (M) share	9,766,823	1,754,062	4,756,180	6,764,705
D Class distributing (M) share SGD hedged	264,548	100,000	94,388	270,160
D Class non-distributing share AUD hedged	71,080	-	10,250	60,830
D Class non-distributing share CHF hedged	253,047	71,873	89,017	235,903
D Class non-distributing share EUR hedged	73,241	241,545	245,558	69,228
D Class non-distributing share SGD hedged	14,468	-	14,384	84
D Class non-distributing UK reporting fund share	5,027,063	2,469,270	2,325,827	5,170,506
E Class non-distributing share	402,421	809,614	720,515	491,520
E Class non-distributing share EUR hedged	14,371	35,747	-	50,118
I Class distributing (A) UK reporting fund share GBP hedged	992,358	822,019	108,536	1,705,841
I Class distributing (M) share	4,714,050	15,007,830	2,174,270	17,547,610
I Class non-distributing share	22,034,766	2,990,996	6,057,818	18,967,944
I Class non-distributing share EUR hedged	251,219	1,914,124	953,169	1,212,174
I Class non-distributing UK reporting fund share CHF hedged	449	-	-	449
I Class non-distributing UK reporting fund share GBP hedged	382	-	-	382
SR Class distributing (A) UK reporting fund share EUR hedged	-	461	1	460
SR Class distributing (A) UK reporting fund share GBP hedged	364	-	-	364
SR Class non-distributing (M) UK reporting fund share	500	663,704	-	664,204
SR Class non-distributing UK reporting fund share	115,927	1,912,006	398	2,027,535
SR Class non-distributing UK reporting fund share EUR hedged	15,051	1	4,194	10,858
SR Class non-distributing UK reporting fund share GBP hedged	-	394	1	393
X Class distributing (S) (M) (G) share	4,997,769	3,369,444	2,377,742	5,989,471
X Class non-distributing share	382,909	2,089	379,081	5,917
US Dollar Reserve Fund				
A Class non-distributing share	2,718,808	5,042,952	5,016,082	2,745,678
A Class non-distributing share GBP hedged	61,137	24,837	23,097	62,877
C Class non-distributing share	89,694	16,637	31,438	74,893
D Class non-distributing share GBP hedged	340	32	220	152
E Class non-distributing share	141,301	69,758	55,631	155,428
E Class non-distributing share GBP hedged	19,246	22,814	4,462	37,598
X Class non-distributing share	778,889	623,349	425,373	976,865

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
US Dollar Short Duration Bond Fund				
A Class distributing (D) share	3,436,570	1,134,293	2,353,739	2,217,124
A Class distributing (M) (G) share	500	-	-	500
A Class distributing (M) share	2,739,054	3,156,097	2,477,389	3,417,762
A Class distributing (M) share CNH hedged	360	243,983	69,267	175,076
A Class distributing (M) share SGD hedged	189,312	789,013	740,230	238,095
A Class distributing (T) share	-	500	-	500
A Class distributing (T) share CNH hedged	-	365	-	365
A Class distributing (T) share SGD hedged	-	634,094	411,988	222,106
A Class non-distributing share	31,815,711	9,772,102	11,894,250	29,693,563
A Class non-distributing share EUR hedged	19,313,093	1,444,341	6,409,010	14,348,424
A Class non-distributing share SGD hedged	-	674	-	674
AI Class non-distributing share	117,600	16,314	60,328	73,586
C Class distributing (D) share	74,847	10,488	794	84,541
C Class non-distributing share	2,692,773	435,425	1,068,844	2,059,354
D Class distributing (M) share	10,414,542	831,456	2,400,577	8,845,421
D Class non-distributing share	30,911,507	5,301,797	11,449,363	24,763,941
D Class non-distributing share EUR hedged	3,436,763	355,657	2,916,686	875,734
E Class non-distributing share	5,125,212	799,396	1,249,889	4,674,719
I Class distributing (Q) share	500	21,168	-	21,668
I Class non-distributing share	8,072,848	12,161,449	3,017,332	17,216,965
I Class non-distributing share EUR hedged	2,217,727	2,339,368	2,969,957	1,587,138
S Class distributing (M) share	500	-	-	500
S Class non-distributing share	1,003	-	-	1,003
S Class non-distributing share EUR hedged	460	-	-	460
X Class non-distributing share	10,303,615	314,555	412,935	10,205,235
US Flexible Equity Fund				
A Class distributing (A) share	90,670	26,844	38,789	78,725
A Class distributing (A) share EUR hedged	34,641	20,681	16,017	39,305
A Class distributing (A) UK reporting fund share	203,497	4,075	17,835	189,737
A Class non-distributing share	10,947,295	2,389,345	2,636,073	10,700,567
A Class non-distributing share CNH hedged	8,493	78,815	63,110	24,198
A Class non-distributing share CZK hedged	1,061	1,980	-	3,041
A Class non-distributing share EUR hedged	1,259,353	89,627	221,927	1,127,053
A Class non-distributing share JPY hedged	555	739	-	1,294
A Class non-distributing share SGD hedged	-	141,911	15,344	126,567
AI Class non-distributing share	28,617	197,669	50,109	176,177
C Class non-distributing share	520,809	39,056	69,216	490,649
C Class non-distributing share EUR hedged	42,571	1,598	4,376	39,793
D Class distributing (A) share	309	40	60	289
D Class distributing (A) UK reporting fund share	1,792,167	31,204	1,728,994	94,377
D Class non-distributing share	1,670,932	1,110,034	907,263	1,873,703
D Class non-distributing share EUR hedged	871,720	267,891	267,015	872,596
E Class non-distributing share	847,501	488,996	459,701	876,796
E Class non-distributing share EUR hedged	404,195	102,984	140,034	367,145
I Class non-distributing share	19,357,374	9,096,100	5,758,250	22,695,224
I Class non-distributing share EUR hedged	3,292,771	1,296,530	3,781,574	807,727
X Class non-distributing share	656,001	1,360,063	357,758	1,658,306
X Class non-distributing share EUR hedged	448	-	-	448
X Class non-distributing share GBP hedged	389	9,408,440	9,408,440	389

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
US Government Mortgage Impact Fund				
A Class distributing (D) share	531,209	15,447	110,251	436,405
A Class distributing (M) share	253,926	6,473	48,021	212,378
A Class non-distributing share	1,417,882	180,990	427,470	1,171,402
A Class non-distributing UK reporting fund share EUR hedged	-	461	-	461
C Class distributing (D) share	42,535	429	4,639	38,325
C Class non-distributing share	191,208	21,482	35,904	176,786
D Class distributing (M) share	397,949	1,877	104,239	295,587
D Class non-distributing share	1,495,904	1,651,806	581,057	2,566,653
E Class non-distributing share	374,705	139,987	108,477	406,215
I Class distributing (M) share	500	-	-	500
I Class distributing (Q) UK reporting fund share GBP hedged	-	551,006	23,125	527,881
I Class non-distributing share	1,700,500	560,385	118,089	2,142,796
I Class non-distributing UK reporting fund share EUR hedged	-	181,416	40,747	140,669
SR Class distributing (Q) UK reporting fund share	-	500	-	500
SR Class distributing (Q) UK reporting fund share EUR hedged	-	470	-	470
SR Class distributing (Q) UK reporting fund share GBP hedged	-	396	-	396
SR Class non-distributing UK reporting fund share	-	500	-	500
SR Class non-distributing UK reporting fund share EUR hedged	-	461	-	461
X Class distributing (M) share	500	-	-	500
ZI Class non-distributing share	500	-	-	500
ZI Class non-distributing share EUR hedged	509	-	-	509
US Growth Fund				
A Class distributing (A) share	26,579	50,026	16,200	60,405
A Class non-distributing share	899,336	956,948	731,336	1,124,948
A Class non-distributing share EUR hedged	703,614	191,948	251,282	644,280
A Class non-distributing UK reporting fund share	3,872,511	2,147,358	2,437,482	3,582,387
AI Class non-distributing share	99,135	248,313	188,058	159,390
C Class non-distributing share	649,453	225,876	122,203	753,126
D Class distributing (A) share	595,613	68,273	282,242	381,644
D Class non-distributing share	611,894	545,162	601,623	555,433
D Class non-distributing UK reporting fund share	948,409	362,551	579,042	731,918
E Class non-distributing share	1,830,639	701,638	630,854	1,901,423
I Class non-distributing share	1,728,070	976,973	1,528,209	1,176,834
X Class non-distributing share	500	-	-	500
US Mid-Cap Value Fund				
A Class non-distributing share	524,287	178,428	191,694	511,021
A Class non-distributing share AUD hedged	102,982	96,574	137,305	62,251
C Class non-distributing share	31,931	6,863	8,211	30,583
D Class non-distributing share	99,218	47,363	45,096	101,485
E Class non-distributing share	73,109	104,360	73,944	103,525
I Class non-distributing share	242,090	78,297	156,810	163,577
US Sustainable Equity Fund				
A Class non-distributing share	500	-	-	500
D Class non-distributing share	471	-	-	471
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	8,966	33,388	21,027	21,327
I Class non-distributing share	471	-	-	471
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	498,500	-	-	498,500
ZI Class non-distributing share	1,003	-	-	1,003

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
World Energy Fund				
A Class distributing (A) share	844,776	361,210	561,973	644,013
A Class distributing (A) UK reporting fund share	383,526	154,744	261,467	276,803
A Class distributing (T) share	92,781	773,078	618,074	247,785
A Class non-distributing share	72,112,483	44,392,787	55,751,439	60,753,831
A Class non-distributing share AUD hedged	1,695,156	1,545,754	1,982,617	1,258,293
A Class non-distributing share CHF hedged	373,548	107,799	140,238	341,109
A Class non-distributing share EUR hedged	9,223,462	2,980,312	5,326,232	6,877,542
A Class non-distributing share HKD hedged	3,870,703	4,757,177	5,920,799	2,707,081
A Class non-distributing share SGD hedged	14,137,551	7,684,761	11,238,158	10,584,154
AI Class non-distributing share	196,484	136,685	159,922	173,247
B Class non-distributing share	-	500	-	500
C Class non-distributing share	1,241,029	460,350	622,170	1,079,209
C Class non-distributing share EUR hedged	1,116,033	284,810	336,711	1,064,132
D Class distributing (A) share	85,836	12,561	40,130	58,267
D Class distributing (A) UK reporting fund share	3,837,414	2,908,793	3,679,446	3,066,761
D Class non-distributing share	5,922,405	3,518,193	4,257,735	5,182,863
D Class non-distributing share CHF hedged	226,490	116,939	47,690	295,739
D Class non-distributing share EUR hedged	1,589,652	908,015	1,340,280	1,157,387
E Class non-distributing share	5,507,066	1,994,099	2,331,964	5,169,201
E Class non-distributing share EUR hedged	3,166,569	706,408	1,068,020	2,804,957
I Class distributing (Q) UK reporting fund share	36,012,952	-	36,012,452	500
I Class non-distributing share	4,981,600	2,725,833	4,672,245	3,035,188
I Class non-distributing share EUR hedged	7,256,934	1,325,224	5,860,195	2,721,963
S Class non-distributing share	435,335	822,398	896,021	361,712
S Class non-distributing share EUR hedged	89,513	212,036	151,798	149,751
X Class distributing (T) share	500	-	-	500
X Class non-distributing share	707,485	83,326	282,200	508,611
World Financials Fund				
A Class distributing (A) share	1,014,549	33,051	273,757	773,843
A Class distributing (T) share	18,152	573,363	354,754	236,761
A Class non-distributing share HKD hedged	279,046	54,034	206,705	126,375
A Class non-distributing share SGD hedged	5,133,392	686,522	2,728,292	3,091,622
A Class non-distributing UK reporting fund share	22,038,450	5,765,759	13,991,381	13,812,828
AI Class non-distributing share	3,952,805	281,908	2,375,457	1,859,256
C Class non-distributing share	1,644,990	139,693	641,004	1,143,679
D Class non-distributing UK reporting fund share	5,577,438	2,151,891	4,771,279	2,958,050
E Class non-distributing share	7,812,882	671,598	3,717,478	4,767,002
I Class non-distributing share	19,166,052	6,271,942	7,037,382	18,400,612
S Class non-distributing share	967	486,250	109,439	377,778
S Class non-distributing share EUR hedged	465	779,110	263,752	515,823
X Class distributing (T) share	432,522	417,101	222,458	627,165
X Class non-distributing share	206,752	10,865	150,512	67,105

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
World Gold Fund				
A Class distributing (A) share	257,874	51,828	96,734	212,968
A Class distributing (A) UK reporting fund share	1,786,872	92,344	433,469	1,445,747
A Class distributing (T) share	161,579	1,481,812	1,313,345	330,046
A Class distributing (T) share CNH hedged	-	357	-	357
A Class non-distributing share	18,471,910	2,682,506	4,662,730	16,491,686
A Class non-distributing share AUD hedged	2,834,520	1,254,925	1,706,711	2,382,734
A Class non-distributing share CHF hedged	2,047,175	277,763	388,570	1,936,368
A Class non-distributing share CNH hedged	-	357	-	357
A Class non-distributing share EUR hedged	24,798,232	4,576,121	11,635,535	17,738,818
A Class non-distributing share HKD hedged	11,896,286	7,981,248	12,288,548	7,588,986
A Class non-distributing share PLN hedged	322,564	41,503	246,244	117,823
A Class non-distributing share SGD hedged	15,720,227	7,332,939	8,418,638	14,634,528
A Class non-distributing UK reporting fund share	65,542,880	29,344,561	41,015,408	53,872,033
AI Class non-distributing share	108,086	33,863	64,112	77,837
AI Class non-distributing share EUR hedged	68,809	20,261	27,964	61,106
B Class non-distributing share	-	500	-	500
C Class non-distributing share	1,514,513	388,163	525,363	1,377,313
C Class non-distributing share EUR hedged	3,444,753	923,898	780,310	3,588,341
D Class distributing (A) share	104,381	40,426	13,319	131,488
D Class non-distributing share	6,598,715	1,685,073	2,922,412	5,361,376
D Class non-distributing share CHF hedged	869,122	598,409	324,650	1,142,881
D Class non-distributing share EUR hedged	6,298,767	3,020,552	3,623,849	5,695,470
D Class non-distributing share SGD hedged	597,143	-	64,957	532,186
D Class non-distributing UK reporting fund share GBP hedged	427,601	450,180	307,495	570,286
E Class non-distributing share	7,101,931	3,003,529	3,802,205	6,303,255
E Class non-distributing share EUR hedged	12,459,940	1,720,903	3,589,544	10,591,299
I Class non-distributing share	6,294,844	1,436,696	2,017,353	5,714,187
I Class non-distributing share EUR hedged	4,358,763	1,850,636	4,585,583	1,623,816
S Class non-distributing share	12,085	-	1,777	10,308
X Class distributing (T) share	500	-	-	500
X Class non-distributing share	265,709	8,949	115,589	159,069
World Healthscience Fund				
A Class distributing (A) share	66,514,016	5,754,332	13,528,380	58,739,968
A Class distributing (T) share	118,789	630,135	283,401	465,523
A Class non-distributing share	103,583,106	22,840,851	29,330,464	97,093,493
A Class non-distributing share AUD hedged	3,763,316	739,598	1,255,151	3,247,763
A Class non-distributing share CNH hedged	2,838,766	4,899,132	2,816,444	4,921,454
A Class non-distributing share HKD hedged	924,785	229,587	363,627	790,745
A Class non-distributing share JPY hedged	146,276	137,977	106,413	177,840
A Class non-distributing share SGD hedged	8,451,785	2,354,671	2,422,052	8,384,404
A Class non-distributing UK reporting fund share EUR hedged	8,191,409	1,580,657	3,246,336	6,525,730
AI Class non-distributing share	3,421,805	3,052,542	1,558,238	4,916,109
B Class non-distributing share	-	500	-	500
C Class non-distributing share	7,431,508	1,292,418	1,352,174	7,371,752
D Class distributing (A) share	3,083,084	795,512	1,492,505	2,386,091
D Class distributing (Q) UK reporting fund share	3,417,404	327,452	937,762	2,807,094
D Class non-distributing share	18,868,912	6,108,783	7,801,329	17,176,366
D Class non-distributing share EUR hedged	2,788,541	1,363,364	1,649,805	2,502,100
E Class non-distributing share	36,909,031	6,558,138	8,225,348	35,241,821
E Class non-distributing share EUR hedged	1,380,151	1,249,529	565,441	2,064,239
I Class distributing (A) UK reporting fund share	500	249,728	174,926	75,302
I Class non-distributing share	94,663,684	41,413,695	42,386,679	93,690,700
I Class non-distributing share EUR hedged	2,394,799	4,396,762	873,477	5,918,084
S Class non-distributing share	2,670,336	3,830,484	1,454,146	5,046,674
S Class non-distributing share EUR hedged	829,702	455,922	497,748	787,876
X Class distributing (T) share	326,682	470,563	97,475	699,770
X Class non-distributing share	964,209	159,017	711,597	411,629

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
World Mining Fund				
A Class distributing (A) share	1,093,593	123,446	178,551	1,038,488
A Class distributing (A) UK reporting fund share	345,501	52,565	161,718	236,348
A Class distributing (T) share	44,284	941,649	803,677	182,256
A Class non-distributing share	65,681,696	9,535,760	17,271,186	57,946,270
A Class non-distributing share AUD hedged	2,976,298	1,213,593	1,273,371	2,916,520
A Class non-distributing share CHF hedged	937,306	165,614	234,573	868,347
A Class non-distributing share EUR hedged	15,222,896	1,663,733	3,929,587	12,957,042
A Class non-distributing share HKD hedged	1,152,306	1,797,446	848,330	2,101,422
A Class non-distributing share PLN hedged	4,949,050	3,416,124	4,861,375	3,503,799
A Class non-distributing share SGD hedged	10,084,236	1,636,951	3,016,159	8,705,028
AI Class non-distributing share	25,060	19,169	10,149	34,080
AI Class non-distributing share EUR hedged	30,391	-	22,926	7,465
B Class non-distributing share	-	500	-	500
C Class non-distributing share	770,608	98,892	235,938	633,562
C Class non-distributing share EUR hedged	3,485,812	250,502	1,148,941	2,587,373
D Class distributing (A) UK reporting fund share	2,008,054	967,210	954,007	2,021,257
D Class non-distributing share	3,586,603	776,687	1,708,324	2,654,966
D Class non-distributing share CHF hedged	691,155	62,068	52,682	700,541
D Class non-distributing share EUR hedged	4,858,316	223,012	1,035,121	4,046,207
D Class non-distributing share PLN hedged	1,796	-	-	1,796
D Class non-distributing share SGD hedged	88,630	28,449	43,440	73,639
D Class non-distributing UK reporting fund share GBP hedged	273,413	35,589	153,110	155,892
E Class non-distributing share	4,232,547	901,250	1,632,124	3,501,673
E Class non-distributing share EUR hedged	8,433,575	916,723	2,366,172	6,984,126
I Class distributing (A) UK reporting fund share	320,544	59,324	127,532	252,336
I Class non-distributing share	5,228,355	2,178,413	4,044,722	3,362,046
I Class non-distributing share EUR hedged	962,291	288,964	681,895	569,360
I Class non-distributing UK reporting fund share	662,522	125,612	66,901	721,233
S Class non-distributing share	109,520	101,708	77,964	133,264
S Class non-distributing share EUR hedged	462,738	551	395,713	67,576
X Class distributing (T) share	39,148	32,061	43,253	27,956
X Class non-distributing share	271,910	25,034	95,288	201,656
X Class non-distributing share EUR hedged	537	-	-	537
World Real Estate Securities Fund				
A Class distributing (R) (M) (G) share CNH hedged	30,321	3,815	11,787	22,349
A Class distributing (S) (M) (G) share	344,177	28,380	91,324	281,233
A Class distributing (S) (M) (G) share HKD hedged	498	1,090	1,452	136
A Class distributing (S) (M) (G) share SGD hedged	38,122	15,919	22,617	31,424
A Class distributing (T) share	4,130	34,909	17,742	21,297
A Class non-distributing share	8,628,918	630,091	5,685,649	3,573,360
D Class distributing (S) (M) (G) share	500	15,057	15,057	500
D Class non-distributing share	1,671,423	152,132	722,937	1,100,618
D Class non-distributing share CHF hedged	52,980	-	389	52,591
E Class non-distributing share	897,309	78,680	205,193	770,796
X Class distributing (Q) share	5,542	186	65	5,663
X Class distributing (T) share	196,119	245,454	121,584	319,989
X Class non-distributing share	2,927,942	826,935	523,044	3,231,833
X Class non-distributing share AUD hedged	196,094	11,225	77,286	130,033

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2023 to 31 August 2024 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
World Technology Fund				
A Class distributing (A) share	1,049,322	745,518	127,957	1,666,883
A Class distributing (A) UK reporting fund share	255,094	169,602	207,732	216,964
A Class distributing (T) share	1,125,219	11,826,759	5,719,083	7,232,895
A Class non-distributing share	82,917,984	30,793,585	37,340,835	76,370,734
A Class non-distributing share AUD hedged	5,032,132	5,543,700	6,628,435	3,947,397
A Class non-distributing share CNH hedged	4,712,551	8,163,699	8,896,872	3,979,378
A Class non-distributing share JPY hedged	104,784	476,347	156,008	425,123
A Class non-distributing share SGD hedged	18,439,491	9,194,805	6,893,924	20,740,372
A Class non-distributing UK reporting fund share EUR hedged	2,600,559	1,525,703	1,553,245	2,573,017
AI Class non-distributing share	2,369,718	1,606,236	1,732,774	2,243,180
B Class non-distributing share	-	500	-	500
C Class non-distributing share	4,172,294	636,841	1,189,817	3,619,318
D Class non-distributing share	16,180,299	5,044,085	6,239,531	14,984,853
D Class non-distributing share EUR hedged	777,763	383,758	621,300	540,221
E Class non-distributing share	26,281,998	4,090,964	7,250,580	23,122,382
E Class non-distributing share EUR hedged	1,651,059	2,007,804	1,523,447	2,135,416
I Class distributing (A) UK reporting fund share	78,244	2,537	80,655	126
I Class distributing (Q) UK reporting fund share GBP hedged	136,726	440	29,160	108,006
I Class non-distributing share	23,268,130	2,233,617	5,260,838	20,240,909
I Class non-distributing share BRL hedged	33,165	49,381	10,534	72,012
I Class non-distributing share EUR hedged	4,000,737	596,381	284,878	4,312,240
I Class non-distributing UK reporting fund share	8,089,982	2,446,513	3,024,206	7,512,289
X Class distributing (T) share	579,893	609,286	225,045	964,134
X Class non-distributing share	293,679	59,860	158,289	195,250

Asian Dragon Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				27,255,200	Bank Central Asia	18,208,342	2.49
				45,931,300	Bank Negara Indonesia Persero	15,899,866	2.17
						49,219,321	6.72
COMMON / PREFERRED STOCKS (SHARES)				Philippines			
Canada				4,499,900	Bank of the Philippine Islands	9,993,542	1.36
266,992	Celestica	13,587,223	1.86	4,271,730	BDO Unibank	11,624,581	1.59
Cayman Islands						21,618,123	2.95
503,600	Alibaba	5,259,844	0.72	Singapore			
37,662	Alibaba ADR*	3,165,491	0.43	855,800	Oversea-Chinese Banking	9,552,189	1.30
580,278	KE ADR	8,686,762	1.19	6,115,700	Seatrium*	6,943,454	0.95
881,100	Meituan	13,354,841	1.83			16,495,643	2.25
688,200	NetEase	11,269,421	1.54	South Korea			
106,278	NetEase ADR	8,556,442	1.17	269,548	Hyundai Rotem	10,896,127	1.49
132,800	PDD ADR	12,751,456	1.74	150,563	Kia	11,958,479	1.63
126,910	Sea ADR	10,075,385	1.38	233,071	Samsung Electronics	12,963,412	1.77
1,070,180	Tencent	52,422,321	7.16	714,280	Samsung Electronics	32,082,044	4.38
		125,541,963	17.16	173,147	SK Hynix	22,514,229	3.08
China						90,414,291	12.35
10,713,000	China Construction Bank	7,583,090	1.03	Taiwan			
3,784,900	China Construction Bank	4,025,796	0.55	294,000	Accton Technology	4,668,709	0.64
2,271,000	China Merchants Bank	9,420,793	1.29	217,000	Delta Electronics	2,709,957	0.37
2,403,264	China Yangtze Power	9,973,685	1.36	80,000	eMemory Technology	6,589,560	0.90
624,300	Contemporary Amperex Technology	16,256,061	2.22	397,000	MediaTek	15,388,560	2.10
1,906,700	Fuyao Glass Industry	12,898,214	1.76	1,057,000	Phison Electronics	17,578,120	2.40
580,800	Fuyao Glass Industry	3,317,954	0.45	2,486,952	Taiwan Semiconductor Manufacturing	73,388,026	10.03
1,721,400	Hongfa Technology	6,429,033	0.88			120,322,932	16.44
2,401,900	Zhejiang Juhua	5,570,966	0.76	Thailand			
		75,475,592	10.30	7,157,000	CP ALL NVDR	12,793,572	1.75
Hong Kong				United States			
3,136,000	Galaxy Entertainment	12,144,483	1.66	250,208	Cognizant Technology Solutions	19,404,881	2.65
India						721,025,640	98.49
489,701	Aavas Financiers	10,046,983	1.37	Total Common / Preferred Stocks (Shares)			
1,002,701	Axis Bank	14,050,397	1.92	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
2,052,097	Bharat Electronics	7,323,041	1.00			721,025,640	98.49
556,254	Cipla	10,975,689	1.50				
184,456	Eicher Motors	10,909,507	1.49	Other Transferable Securities			
5,544,508	GAIL India	15,713,062	2.14	COMMON STOCKS (SHARES)			
507,150	IndusInd Bank	8,618,156	1.18	Hong Kong			
451,887	Mahindra & Mahindra	15,115,118	2.07	9,828,600	Euro-Asia Agricultural**	-	0.00
2,270,171	NTPC	11,265,424	1.54			-	0.00
1,967,852	REC	14,541,053	1.98	Total Common Stocks (Shares)			
578,657	Reliance Industries	20,830,859	2.85			-	0.00
384,755	TVS Motor	12,905,868	1.76	Total Other Transferable Securities			
86,918	UltraTech Cement	11,712,459	1.60			-	0.00
		164,007,616	22.40	Total Portfolio			
Indonesia						721,025,640	98.49
45,792,600	Astra International	15,111,113	2.06	Other Net Assets			
						11,048,465	1.51
				Total Net Assets (USD)			
						732,074,105	100.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Asian Dragon Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	3,109,628	USD	2,041,216	BNY Mellon	13/9/2024	68,395
USD	173,295	AUD	256,699	BNY Mellon	13/9/2024	(853)
Net unrealised appreciation						67,542
CHF Hedged Share Class						
CHF	1,634,670	USD	1,913,011	BNY Mellon	13/9/2024	13,182
USD	28,658	CHF	24,158	BNY Mellon	13/9/2024	192
Net unrealised appreciation						13,374
EUR Hedged Share Class						
EUR	14,970,022	USD	16,386,585	BNY Mellon	13/9/2024	201,673
USD	492,127	EUR	444,326	BNY Mellon	13/9/2024	(234)
Net unrealised appreciation						201,439
PLN Hedged Share Class						
PLN	17,086,104	USD	4,324,127	BNY Mellon	13/9/2024	99,468
USD	619,744	PLN	2,393,682	BNY Mellon	13/9/2024	22
Net unrealised appreciation						99,490
SGD Hedged Share Class						
SGD	87,566,713	USD	66,233,498	BNY Mellon	13/9/2024	981,259
USD	1,958,004	SGD	2,556,758	BNY Mellon	13/9/2024	(4,536)
Net unrealised appreciation						976,723
Total net unrealised appreciation (USD underlying exposure - USD 95,486,102)						1,358,568

Sector Breakdown as at 31 August 2024

	% of Net Assets
Technology	30.02
Financials	19.42
Consumer Cyclical	16.85
Communications	13.90
Industrial	7.20
Utilities	5.04
Energy	3.80
Consumer Non-cyclical	1.50
Basic Materials	0.76
Other Net Assets	1.51
	100.00

Asian Growth Leaders Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON STOCKS (SHARES)							
Canada				Indonesia			
113,403	Celestica*	5,771,079	1.21	27,829,200	Bank Central Asia	18,591,813	3.91
Cayman Islands				24,972,300	Bank Mandiri Persero	11,512,625	2.42
701,900	Alibaba	7,330,986	1.54			30,104,438	6.33
1,004,400	KE*	5,003,729	1.05	Philippines			
278,266	KE ADR	4,165,642	0.88	2,118,050	Jollibee Foods	9,799,987	2.06
804,500	NetEase	13,173,859	2.77	Singapore			
80,750	PDD ADR	7,753,615	1.63	3,977,600	Seatrium*	4,515,964	0.95
62,751	Sea ADR	4,981,802	1.05	South Korea			
1,427,100	Shenzhen International	11,785,183	2.48	85,396	Hansol Chemical	9,218,178	1.94
748,200	Tencent	36,650,264	7.71	182,614	Hyundai Rotem	7,381,933	1.55
		90,845,080	19.11	53,143	Kia	4,220,887	0.89
China				77,279	Samsung Electronics	4,298,259	0.91
6,932,000	China Oilfield Services	6,497,884	1.37	77,188	SK Hynix	10,036,722	2.11
2,572,100	Zhejiang Juhua	5,965,727	1.26			35,155,979	7.40
2,796,000	Zijin Mining*	5,672,046	1.19	Taiwan			
		18,135,657	3.82	693,000	Accton Technology	11,004,815	2.32
Hong Kong				75,000	eMemory Technology	6,177,712	1.30
2,045,200	AIA	14,542,310	3.06	279,000	MediaTek	10,814,631	2.28
10,826,000	CSPC Pharmaceutical	6,691,309	1.41	636,000	Phison Electronics	10,576,806	2.22
2,121,000	Galaxy Entertainment	8,213,791	1.73	1,617,000	Taiwan Semiconductor Manufacturing	47,716,417	10.04
		29,447,410	6.20	204,000	Wiiwynn	12,116,288	2.55
India						98,406,669	20.71
2,198,707	Aditya Birla Capital	5,770,242	1.21	Thailand			
680,534	Axis Bank	9,536,016	2.01	6,103,400	CP ALL NVDR	10,910,198	2.30
487,333	Cipla	9,615,779	2.02	23,178,100	Home Product Center NVDR	6,197,718	1.30
172,498	Eicher Motors	10,202,260	2.14			17,107,916	3.60
3,516,673	GAIL India	9,966,204	2.10	United States			
565,558	Godrej Consumer Products	9,987,982	2.10	127,369	Cognizant Technology Solutions	9,878,103	2.08
146,376	HDFC Bank	2,856,794	0.60			464,585,267	97.75
306,533	Mahindra & Mahindra	10,253,188	2.16	Total Common Stocks (Shares)			
267,540	Mankind Pharma	7,935,647	1.67	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
1,444,634	NTPC	7,168,806	1.51			464,585,267	97.75
1,151,218	REC	8,506,698	1.79	Total Portfolio			
155,198	Tata Consultancy Services	8,426,402	1.77			464,585,267	97.75
250,443	TVS Motor	8,400,630	1.77	Other Net Assets			
50,391	UltraTech Cement	6,790,337	1.43			10,673,349	2.25
		115,416,985	24.28	Total Net Assets (USD)			
						475,258,616	100.00

* All or a portion of this security represents a security on loan.

Asian Growth Leaders Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	9,900,096	USD	6,498,641	BNY Mellon	13/9/2024	217,712
USD	325,133	AUD	483,255	BNY Mellon	13/9/2024	(2,714)
Net unrealised appreciation						214,998
CHF Hedged Share Class						
CHF	14,964,346	USD	17,513,051	BNY Mellon	13/9/2024	120,015
USD	819,705	CHF	693,825	BNY Mellon	13/9/2024	2,135
Net unrealised appreciation						122,150
EUR Hedged Share Class						
EUR	10,923,938	USD	11,957,851	BNY Mellon	13/9/2024	146,948
USD	1,592,589	EUR	1,434,184	BNY Mellon	13/9/2024	3,361
Net unrealised appreciation						150,309
GBP Hedged Share Class						
GBP	2,250,912	USD	2,860,745	BNY Mellon	13/9/2024	98,460
USD	80,045	GBP	61,126	BNY Mellon	13/9/2024	(316)
Net unrealised appreciation						98,144
SGD Hedged Share Class						
SGD	24,961,990	USD	18,881,463	BNY Mellon	13/9/2024	278,945
USD	913,834	SGD	1,194,659	BNY Mellon	13/9/2024	(3,171)
Net unrealised appreciation						275,774
Total net unrealised appreciation (USD underlying exposure - USD 62,263,908)						861,375

Sector Breakdown as at 31 August 2024

	% of Net Assets
Technology	28.03
Financials	16.93
Consumer Cyclical	16.83
Communications	14.25
Consumer Non-cyclical	7.20
Basic Materials	4.39
Industrial	4.19
Utilities	3.61
Energy	2.32
Other Net Assets	2.25
	100.00

Asian High Yield Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 12,893,000	Franshion Brilliant 4.25% 23/7/2029*	10,209,644	0.71
FUNDS				USD 1,000,000	Franshion Brilliant 6% 8/2/2026	920,000	0.06
Ireland				USD 5,451,000	Fuqing Investment Management 3.25% 23/6/2025	5,221,949	0.36
240,000	iShares India INR Govt Bond UCITS ETF [~]	1,221,816	0.08	CNH 10,000,000	Haina Urban Investment International 6.8% 27/3/2027	1,391,590	0.10
Luxembourg				USD 1,500,000	Haitian BVI International Investment Development 6.1% 19/7/2027	1,505,625	0.10
250,000	BlackRock Global Funds - China Onshore Bond Fund [™]	3,774,933	0.26	USD 3,900,000	Hanrui Overseas Investment 6.5% 7/4/2025	3,905,014	0.27
Singapore				USD 4,000,000	Hejun Shunze Investment 8.85% 10/1/2022 ^{***}	20,000	0.00
1,040,000	iShares USD Asia High Yield Bond Index ETF [~]	7,020,000	0.49	CNH 41,000,000	Huafa 2024 I 6% 30/6/2027	5,805,914	0.40
Total Funds		12,016,749	0.83	USD 3,300,000	Huantaihu International Investment 7.3% 16/2/2026	3,332,239	0.23
COMMON STOCKS (SHARES)				SGD 26,000,000	Huarong Finance 2017 3.8% 7/11/2025	19,715,949	1.37
United Kingdom				USD 3,062,000	Huarong Finance 2017 4.25% 7/11/2027	2,910,431	0.20
240,000	ReNew Energy Global	1,356,000	0.09	USD 1,794,000	Huarong Finance 2017 4.75% 27/4/2027*	1,731,300	0.12
Total Common Stocks (Shares)		1,356,000	0.09	USD 1,672,000	Huarong Finance 2019 4.25% 30/9/2025*	1,634,798	0.11
BONDS				USD 4,857,000	LS Finance 2017 4.8% 18/6/2026*	4,466,934	0.31
Australia				USD 1,454,000	LS Finance 2025 4.5% 26/6/2025	1,400,973	0.10
USD 1,700,000	CIMIC Finance USA 7% 25/3/2034	1,813,498	0.12	USD 6,789,000	New Metro Global 4.5% 2/5/2026	4,509,390	0.31
Bermuda				USD 5,472,000	New Metro Global 4.625% 15/10/2025*	4,119,390	0.29
USD 4,132,000	China Oil & Gas 4.7% 30/6/2026*	3,808,408	0.27	USD 13,018,000	NWD Finance BVI 4.125% 10/3/2028	8,659,313	0.60
USD 3,651,000	China Water Affairs 4.85% 18/5/2026*	3,476,427	0.24	USD 1,874,000	NWD Finance BVI 4.8% 30/9/2024	866,725	0.06
SGD 3,250,000	ESR Asset Management 5.6% 4/9/2026	2,449,186	0.17	USD 11,811,000	NWD Finance BVI 5.25% 22/3/2026	10,305,393	0.72
USD 9,191,000	Li & Fung 5.25% 3/11/2024	4,877,020	0.34	USD 5,119,000	NWD Finance BVI 6.25% 7/3/2025*	2,913,018	0.20
USD 583,000	Luye Pharma 6.25% 6/7/2028	521,785	0.04	USD 5,469,000	NWD MTN 4.125% 18/7/2029*	4,229,943	0.29
		15,132,826	1.06	USD 2,492,000	NWD MTN 4.5% 19/5/2030	1,892,363	0.13
British Virgin Islands				USD 5,000,000	NWD MTN 8.625% 8/2/2028	4,851,550	0.34
USD 9,623,000	CAS Capital No 1 4% 12/7/2026	9,219,893	0.64	USD 4,500,000	Oriental Capital 7% 28/9/2025	4,481,100	0.31
USD 3,300,000	Celestial Dynasty 6.375% 22/8/2028	3,278,298	0.23	USD 4,343,000	Peak RE Bvi 5.35% 28/10/2025	4,283,284	0.30
USD 3,125,000	Central Plaza Development 3.85% 14/7/2025	3,040,109	0.21	USD 4,853,150	RKPF Overseas 2020 A 5.125% 26/1/2030	1,797,218	0.13
USD 2,119,000	Central Plaza Development 4.65% 19/1/2026*	2,025,118	0.14	USD 5,102,068	RKPF Overseas 2020 A 5.2% 12/7/2029	1,925,954	0.13
USD 4,600,000	Central Plaza Development 5.75% 14/11/2024	4,583,555	0.32	HKD 11,000,000	Sail Vantage 0% 13/1/2027	1,440,525	0.10
USD 5,884,000	Champion Path 4.5% 27/1/2026*	5,695,359	0.39	HKD 4,000,000	Smart Insight International 4.5% 5/12/2023 ^{***}	45,427	0.00
USD 6,007,000	Champion Path 4.85% 27/1/2028*	5,530,975	0.38	USD 4,283,793	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	4,363,514	0.30
USD 6,829,000	Estate Sky 5.45% 21/7/2025	6,319,523	0.44	USD 6,958,000	Studio City 7% 15/2/2027	7,007,785	0.49
USD 3,048,000	Expand Lead 4.95% 22/7/2026*	2,884,261	0.20	USD 16,604,000	Studio City Finance 5% 15/1/2029*	14,850,202	1.03
HKD 48,000,000	Farsail Goldman International 7% 24/11/2026 ^{***}	775,546	0.05				
EUR 14,776,000	Fortune Star BVI 3.95% 2/10/2026	14,901,665	1.03				
USD 1,687,000	Fortune Star BVI 5% 18/5/2026	1,575,974	0.11				
USD 4,438,000	Fortune Star BVI 5.05% 27/1/2027*	4,016,390	0.28				

[~]Cross umbrella holding and investment in connected party fund, see further information in Note 10.

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

^{***}This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Asian High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 7,487,000	Studio City Finance 6.5% 15/1/2028*	7,213,257	0.50	USD 6,440,000	Fantasia 11.875% 1/6/2023***	122,360	0.01
USD 4,573,000	Sun Hung Kai & BVI 5% 7/9/2026*	4,334,518	0.30	USD 5,800,000	Fantasia 12.25% 18/10/2022***	101,500	0.01
CNH 7,500,000	Taishan City Investment 4.9% 18/3/2027	1,061,120	0.08	USD 4,203,000	FWD 6.375% 13/9/2024	4,202,201	0.29
USD 1,600,000	Wanda Properties Global 11% 20/1/2025*	1,532,000	0.11	USD 2,500,000	FWD 6.675% 1/2/2025*	2,304,475	0.16
USD 4,218,000	Wanda Properties Global 11% 13/2/2026	3,726,350	0.26	USD 7,822,000	FWD 8.045% 15/12/2024*	7,812,223	0.54
CNH 10,000,000	Wansheng International BVI 7.5% 10/4/2026	1,370,197	0.09	USD 10,838,000	FWD 8.4% 5/4/2029	11,228,168	0.78
CNH 8,000,000	Zoucheng City Investment International 7.8% 9/12/2024	1,118,544	0.08	USD 5,424,000	Greentown China 4.7% 29/4/2025*	5,322,300	0.37
		230,917,106	16.01	USD 4,050,000	Greentown China 5.65% 13/7/2025	3,974,062	0.28
Cayman Islands				USD 4,400,000	iQIYI 6.5% 15/3/2028	4,093,474	0.28
USD 1,039,000	AC Energy Finance International 5.1% 25/11/2025	849,382	0.06	USD 994,000	KWG 5.875% 10/11/2024***	58,398	0.00
USD 1,942,000	ACEN Finance 4% 8/3/2025	1,270,019	0.09	USD 1,058,000	KWG 5.95% 10/8/2025***	62,158	0.00
USD 3,215,000	Agile 5.5% 21/4/2025***	217,012	0.02	USD 1,651,000	KWG 6% 14/8/2026***	96,996	0.01
USD 2,400,000	Agile 5.5% 17/5/2026***	162,000	0.01	USD 1,313,000	KWG 6.3% 13/2/2026***	63,694	0.00
USD 2,833,000	Agile 5.75% 2/1/2025***	191,228	0.01	USD 858,000	KWG 7.4% 5/3/2024***	50,408	0.00
USD 2,997,000	Agile 6.05% 13/10/2025***	202,297	0.01	USD 1,060,000	KWG 7.875% 30/8/2024***	62,275	0.00
USD 5,750,000	Agile 13.476% 30/9/2024	172,500	0.01	USD 2,890,000	Longfor 3.375% 13/4/2027*	2,301,162	0.16
USD 7,330,000	AYC Finance 3.9% 23/9/2026	4,733,054	0.33	USD 4,362,000	Longfor 3.85% 13/1/2032	2,825,747	0.20
HKD 64,000,000	Cathay Pacific Finance III 2.75% 5/2/2026	8,486,899	0.59	USD 8,762,000	Longfor 3.95% 16/9/2029*	6,226,540	0.43
USD 3,303,000	Country Garden 2.7% 12/7/2026***	260,111	0.02	USD 5,602,000	Longfor 4.5% 16/1/2028*	4,397,598	0.31
USD 1,744,000	Country Garden 3.125% 22/10/2025***	137,340	0.01	USD 517,000	Maldives Sukuk Issuance 9.875% 8/4/2026*	354,357	0.03
USD 1,955,000	Country Garden 3.3% 12/1/2031***	153,956	0.01	USD 3,500,000	Meituan 0% 27/4/2027	3,385,375	0.24
USD 1,625,000	Country Garden 3.875% 22/10/2030***	127,969	0.01	USD 2,893,000	Melco Resorts Finance 4.875% 6/6/2025*	2,860,078	0.20
USD 1,744,000	Country Garden 5.125% 17/1/2025***	137,340	0.01	USD 3,793,000	Melco Resorts Finance 5.25% 26/4/2026*	3,704,680	0.26
USD 1,767,000	Country Garden 5.125% 14/1/2027***	139,151	0.01	USD 12,700,000	Melco Resorts Finance 5.375% 4/12/2029	11,622,342	0.81
USD 1,757,000	Country Garden 5.4% 27/5/2025***	138,364	0.01	USD 10,644,000	Melco Resorts Finance 5.625% 17/7/2027*	10,275,132	0.71
USD 2,378,000	Country Garden 5.625% 15/12/2026***	183,106	0.01	USD 11,059,000	Melco Resorts Finance 5.75% 21/7/2028	10,554,433	0.73
USD 1,433,000	Country Garden 5.625% 14/1/2030***	112,849	0.01	USD 11,498,000	MGM China 4.75% 1/2/2027	11,130,466	0.77
USD 2,846,000	Country Garden 6.15% 17/9/2025***	224,122	0.02	USD 2,765,000	MGM China 5.25% 18/6/2025*	2,746,682	0.19
USD 2,389,000	Country Garden 7.25% 8/4/2026***	188,134	0.01	USD 4,248,000	MGM China 5.875% 15/5/2026	4,231,178	0.29
USD 7,588,000	eHi Car Services 7% 21/9/2026*	5,634,166	0.39	USD 700,000	MGM China 7.125% 26/6/2031	718,859	0.05
SGD 6,500,000	ESR 5.65% 2/3/2026	4,798,141	0.33	USD 7,000,000	PCPD Capital 5.125% 18/6/2026	6,407,170	0.44
USD 4,000,000	Fantasia 6.95% 17/12/2021***	70,000	0.00	USD 1,465,280	Pearl III 9% 22/10/2025***	25,291	0.00
USD 5,000,000	Fantasia 7.95% 5/7/2022***	87,500	0.01	USD 3,000,000	Sands China 2.3% 8/3/2027	2,780,910	0.19
USD 5,600,000	Fantasia 9.25% 28/7/2023***	98,000	0.01	USD 5,335,000	Seazen 4.45% 13/7/2025*	4,344,717	0.30
USD 9,860,000	Fantasia 9.875% 19/10/2023***	187,340	0.01	USD 2,050,000	Shui On Development 5.5% 29/6/2026*	1,577,229	0.11
USD 3,400,000	Fantasia 10.875% 2/3/2024***	59,500	0.00	USD 2,283,583	Sunac China 1% 30/9/2032	102,761	0.01
USD 4,500,000	Fantasia 11.75% 17/4/2022***	78,750	0.01	USD 1,893,312	Sunac China 6% 30/9/2025	234,297	0.02
				USD 1,895,609	Sunac China 6.25% 30/9/2026	215,626	0.01
				USD 12,055,820	Sunac China 6.5% 30/9/2027	1,250,791	0.09
				USD 17,763,454	Sunac China 6.75% 30/9/2028	1,754,141	0.12
				USD 5,707,518	Sunac China 7% 30/9/2029	506,542	0.04
				USD 2,684,298	Sunac China 7.25% 30/9/2030	224,810	0.02
				USD 5,820,000	Times China 5.55% 4/6/2024***	152,775	0.01
				USD 1,115,000	Times China 6.2% 22/3/2026***	29,269	0.00
				USD 2,102,000	Times China 6.6% 2/3/2023***	55,178	0.00
				USD 3,868,000	Times China 6.75% 16/7/2023***	101,535	0.01

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Asian High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,270,000	Times China 6.75% 8/7/2025***	138,338	0.01	CNH 2,000,000	Zhengzhou Road Bridge Construction Investment 7.5% 30/7/2025	264,752	0.02
USD 6,600,000	VLL International 9.375% 29/7/2029	6,639,204	0.46	CNH 8,000,000	Zhengzhou Road Bridge Construction Investment 7.5% 13/8/2025	1,079,117	0.07
USD 15,182,000	Wynn Macau 4.5% 7/3/2029	14,908,724	1.03	USD 4,200,000	Zhenjiang Cultural Tourism Industry 7.1% 14/11/2025	4,238,485	0.29
USD 9,207,000	Wynn Macau 5.125% 15/12/2029*	8,480,660	0.59	USD 857,000	Zhenjiang Transportation Industry 6.9% 26/10/2025	849,078	0.06
USD 7,074,000	Wynn Macau 5.5% 15/1/2026*	6,998,662	0.49	CNH 20,000,000	Zibo City Asset Operation 5.8% 18/1/2027	2,802,659	0.19
USD 4,922,000	Wynn Macau 5.625% 26/8/2028*	4,715,227	0.33			37,134,943	2.57
USD 2,000,000	Yuzhou 7.7% 20/2/2025***	132,500	0.01	Hong Kong			
USD 3,000,000	Yuzhou 7.813% 21/1/2023***	198,750	0.01	USD 6,800,000	Bank of East Asia 5.825% 21/10/2025*	6,689,500	0.46
USD 2,500,000	Yuzhou 8.3% 27/5/2025***	165,625	0.01	USD 2,700,000	Bank of East Asia 6.75% 27/6/2034	2,756,471	0.19
USD 1,000,000	Yuzhou 8.375% 30/10/2024***	66,250	0.00	USD 2,200,000	Chiyu Banking 5.75% 7/4/2032	2,143,152	0.15
USD 2,500,000	Yuzhou 8.5% 26/2/2024*,***	165,625	0.01	USD 2,985,000	Chong Hing Bank 5.5% 3/8/2025	2,951,434	0.21
USD 1,500,000	Yuzhou 9.95% 8/6/2023***	99,375	0.01	USD 6,350,000	Far East Horizon 5.875% 5/3/2028	6,292,360	0.44
HKD 20,000,000	Zhongsheng 0% 21/5/2025	2,878,806	0.20	USD 6,233,000	GLP China 2.95% 29/3/2026*	5,275,705	0.37
USD 1,400,000	ZTO Express Cayman 1.5% 1/9/2027	1,403,254	0.10	CNH 9,000,000	Jiantou International Hong Kong 5.3% 17/7/2027	1,273,003	0.09
		212,743,593	14.76	CNH 10,000,000	Jinan Urban Construction International Investment 4% 8/12/2026	1,427,695	0.10
China				USD 5,171,000	Lai Sun MTN 5% 28/7/2026	3,723,120	0.26
CNH 10,000,000	Anhui Xihu Investment 6.7% 22/8/2027	1,410,794	0.10	USD 5,710,000	Nanyang Commercial Bank 6% 6/8/2034	5,759,877	0.40
CNH 2,000,000	Baoding Guokong 5.15% 18/7/2027	285,175	0.02	USD 6,188,000	Pingan Real Estate Capital 3.45% 29/7/2026*	5,549,832	0.39
CNH 6,000,000	Changde Urban Development 4.05% 14/3/2027	852,481	0.06	USD 886,000	Shanghai Hong Kong International Investments 5% 16/6/2025	872,435	0.06
CNH 3,000,000	Chengdu Aerotropolis City Development 4% 17/7/2027	425,518	0.03	CNH 15,000,000	Swire Properties MTN Financing 3.1% 18/3/2027	2,123,999	0.15
CNY 9,000,000	Citic Pacific Special Steel 0.9% 25/2/2028	1,332,439	0.09	CNH 40,000,000	Swire Properties MTN Financing 3.4% 3/9/2029	5,635,237	0.39
CNH 10,000,000	Hubei Huanchuan State Owned Capital Investment Operation 7% 21/8/2027	1,438,239	0.10	USD 9,686,000	Vanke Real Estate Hong Kong 3.15% 12/5/2025*	8,378,390	0.58
CNY 10,000,000	Industrial Bank 1% 27/12/2027	1,500,761	0.10	USD 9,855,000	Vanke Real Estate Hong Kong 3.5% 12/11/2029	5,414,091	0.38
CNH 13,000,000	Jingzhou Municipal Urban Development 5.2% 12/7/2027	1,858,969	0.13	USD 12,994,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027*	7,573,033	0.53
USD 1,600,000	Kunming Rail Transit 3.9% 12/12/2024	1,579,524	0.11	USD 6,987,000	Yanlord Land HK 5.125% 20/5/2026*	6,388,773	0.44
						80,228,107	5.59
USD 2,472,000	Kunming Rail Transit 8.5% 7/12/2025	2,478,222	0.17	India			
CNH 8,000,000	Maoming Port 4.85% 12/6/2027	1,127,583	0.08	USD 2,800,000	Adani Green Energy 4.375% 8/9/2024	2,799,020	0.19
USD 1,400,000	Nanning Communications Investment 7.3% 30/4/2027	1,409,863	0.10	USD 3,260,250	Adani Renewable Energy RJ/Kodungal Solar Parks Pvt/Wardha Solar Maharash 4.625% 15/10/2039*	2,775,288	0.19
USD 3,000,000	Putian State-owned Assets Investment 7.4% 15/4/2027	3,042,616	0.21	USD 5,310,000	Axis Bank 4.1% 8/9/2026*	5,044,500	0.35
USD 2,080,000	Tianfeng 6.5% 5/3/2026*	2,058,455	0.14	USD 1,815,000	Delhi International Airport 6.125% 31/10/2026	1,825,209	0.13
USD 1,400,000	Weifang Urban Construction & Development Investment 2.6% 27/9/2024	1,394,848	0.10				
CNH 9,000,000	Xinyang Dingxin Industrial Investment 7.5% 31/1/2025	1,265,405	0.09				
USD 2,000,000	Xuchang City Investment 9.5% 28/6/2026	1,999,930	0.14				
CNH 11,160,000	Zhangzhou Transportation Development 3.75% 14/3/2025	1,581,618	0.11				
CNH 6,060,000	Zhanjiang Infrastructure Construction Investment 3.95% 7/3/2027	858,412	0.06				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Asian High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 7,337,000	Delhi International Airport 6.45% 4/6/2029*	7,472,074	0.52	USD 5,787,000	SoftBank 7% 8/7/2031*	5,835,067	0.40
USD 6,277,000	GMR Hyderabad International Airport 4.25% 27/10/2027	5,974,386	0.41			78,349,137	5.44
USD 3,094,000	GMR Hyderabad International Airport 4.75% 2/2/2026	3,043,955	0.21		Jersey		
USD 6,900,000	HPCL-Mittal Energy 5.45% 22/10/2026	6,815,475	0.47	USD 6,300,000	Goldman Sachs Finance International 0% 10/5/2027	6,369,457	0.44
USD 2,000,000	IRB Infrastructure Developers 7.11% 11/3/2032	2,061,880	0.14	USD 7,772,000	West China Cement 4.95% 8/7/2026*	5,829,000	0.40
USD 3,397,000	JSW Infrastructure 4.95% 21/1/2029*	3,278,105	0.23			12,198,457	0.84
USD 4,436,000	JSW Steel 3.95% 5/4/2027*	4,234,872	0.29		Marshall Islands		
USD 4,521,000	JSW Steel 5.05% 5/4/2032*	4,148,876	0.29	USD 8,038,000	Seaspan 5.5% 1/8/2029	7,618,537	0.53
USD 8,869,000	Manappuram Finance 7.375% 12/5/2028	8,974,319	0.62		Mauritius		
USD 8,604,000	Muthoot Finance 7.125% 14/2/2028*	8,792,213	0.61	USD 7,224,692	Azure Power Energy 3.575% 19/8/2026*	6,801,506	0.47
USD 6,935,000	Piramal Capital & Housing Finance 7.8% 29/1/2028*	7,026,560	0.49	USD 9,636,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024*	9,620,149	0.67
USD 2,690,000	ReNew Pvt 5.875% 5/3/2027	2,637,101	0.19	USD 14,600,000	CA Magnum 5.375% 31/10/2026	14,257,776	0.99
USD 5,849,000	ReNew Wind Energy AP2 / ReNew Power Pvt other 9 Subsidiaries 4.5% 14/7/2028	5,425,942	0.38	USD 3,508,710	Clean Renewable Power Mauritius 4.25% 25/3/2027*	3,340,436	0.23
USD 3,675,000	SAEL LTD GROUP ISSUERS 7.8% 31/7/2031	3,738,173	0.26	USD 8,300,000	Diamond II 7.95% 28/7/2026*	8,398,255	0.58
USD 6,248,000	Sammaan Capital 9.7% 3/7/2027	6,250,624	0.44	USD 5,201,530	Greenko Power II 4.3% 13/12/2028*	4,890,305	0.34
USD 7,369,000	Shriram Finance 4.15% 18/7/2025	7,250,212	0.50	USD 3,070,000	Greenko Solar Mauritius 5.55% 29/1/2025	3,063,062	0.21
USD 2,000,000	Shriram Finance 6.625% 22/4/2027	2,022,330	0.14	USD 1,055,000	Greenko Solar Mauritius 5.95% 29/7/2026	1,054,013	0.07
		101,591,114	7.05	USD 11,841,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	11,795,649	0.82
	Indonesia			USD 6,148,000	India Clean Energy 4.5% 18/4/2027*	5,765,410	0.40
USD 10,137,000	Bank Negara Indonesia Persero 4.3% 24/3/2027	9,673,334	0.67	USD 4,072,160	India Cleantech Energy 4.7% 10/8/2026	3,929,634	0.27
USD 5,155,058	Garuda Indonesia Persero 6.5% 28/12/2031	3,379,811	0.23	USD 9,073,543	India Green Power 4% 22/2/2027*	8,597,318	0.60
USD 3,920,000	Japfa Comfeed Indonesia 5.375% 23/3/2026*	3,834,269	0.27	USD 9,528,000	Network i2i 3.975% 3/3/2026	9,190,804	0.64
USD 3,498,000	Pakuwon Jati 4.875% 29/4/2028*	3,366,825	0.23	USD 7,105,000	Network i2i 5.65% 15/1/2025	7,087,238	0.49
USD 2,800,000	Sorik Marapi Geothermal Power 7.75% 5/8/2031*	2,796,500	0.20	USD 4,756,000	UPL 4.5% 8/3/2028*	4,302,694	0.30
		23,050,739	1.60	USD 5,291,000	UPL 4.625% 16/6/2030*	4,535,379	0.32
	Japan			USD 3,822,000	UPL 5.25% 27/2/2025*	2,923,830	0.20
USD 13,244,000	Nissan Motor 4.81% 17/9/2030	12,530,750	0.87			109,553,458	7.60
JPY 700,000,000	Rakuten 0.8% 1/12/2028	4,286,851	0.30		Mongolia		
EUR 9,200,000	Rakuten 4.25% 22/4/2027*	8,877,933	0.62	USD 15,154,000	Mongolia Government International Bond 3.5% 7/7/2027*	13,917,964	0.97
USD 10,267,000	Rakuten 5.125% 22/4/2026*	9,734,451	0.67	USD 5,756,000	Mongolia Government International Bond 5.125% 7/4/2026	5,630,116	0.39
USD 7,750,000	Rakuten 9.75% 15/4/2029	8,359,344	0.58	USD 1,417,000	Mongolia Government International Bond 7.875% 5/6/2029*	1,483,422	0.10
JPY 100,000,000	SoftBank 1.799% 23/4/2027	686,590	0.05	USD 5,768,000	Mongolia Government International Bond 8.65% 19/1/2028	6,101,073	0.42
EUR 4,000,000	SoftBank 2.875% 6/1/2027	4,303,076	0.30			27,132,575	1.88
USD 3,950,000	SoftBank 5.125% 19/9/2027*	3,876,135	0.27		Netherlands		
EUR 8,175,000	SoftBank 5.375% 8/1/2029	9,096,744	0.63	USD 10,815,350	Greenko Dutch 3.85% 29/3/2026	10,430,053	0.72
EUR 1,922,000	SoftBank 5.75% 8/7/2032	2,131,545	0.15	USD 12,530,307	Mong Duong Finance 5.125% 7/5/2029	12,112,672	0.84
USD 4,190,000	SoftBank 6.75% 8/7/2029*	4,190,000	0.29			22,542,725	1.56
USD 4,500,000	SoftBank 6.875% 19/7/2027*	4,440,651	0.31				

*All or a portion of this security represents a security on loan.

Asian High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Pakistan				SGD 1,000,000	Mapletree North Asia Commercial Trust 3.5% 8/6/2026	747,965	0.05
USD 13,853,000	Pakistan Government International Bond 6% 8/4/2026	12,757,782	0.89	USD 7,555,000	Medco Bell 6.375% 30/1/2027*	7,536,664	0.52
USD 18,045,000	Pakistan Government International Bond 6.875% 5/12/2027	15,738,579	1.09	USD 10,045,000	Medco Laurel Tree 6.95% 12/11/2028	10,060,821	0.70
USD 6,002,000	Pakistan Government International Bond 7.375% 8/4/2031	4,801,600	0.33	USD 5,003,000	Medco Maple Tree 8.96% 27/4/2029*	5,310,484	0.37
USD 4,000,000	Pakistan Government International Bond 7.875% 31/3/2036	2,972,280	0.21	USD 2,031,000	Medco Oak Tree 7.375% 14/5/2026*	2,059,759	0.14
USD 5,217,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	3,862,197	0.27	USD 6,387,757	Modernland Overseas 5% 30/4/2027	2,107,129	0.15
		40,132,438	2.79	USD 609,897	Modernland Overseas 5% 30/4/2027	91,485	0.01
Papua New Guinea				SGD 12,750,000	Olam 5.375% 18/7/2026	9,610,104	0.67
USD 310,000	Papua New Guinea Government International Bond 8.375% 4/10/2028	302,056	0.02	SGD 5,250,000	Olam International 4% 24/2/2026	3,961,256	0.27
Philippines				SGD 1,000,000	OUE Treasury 3.5% 21/9/2026	754,232	0.05
USD 8,500,000	Development Bank of the Philippines 2.375% 11/3/2031	7,363,125	0.51	SGD 500,000	Singapore Technologies Telemedia 4.1% 2/7/2027	381,071	0.03
USD 6,316,000	Globe Telecom 4.2% 2/8/2026	6,144,300	0.43	SGD 2,500,000	Singapore Technologies Telemedia 4.2% 3/5/2029	1,877,032	0.13
USD 8,555,000	Petron 5.95% 19/4/2026	8,539,002	0.59	SGD 4,500,000	Singapore Technologies Telemedia 5.5% 11/7/2030	3,638,918	0.25
USD 6,729,000	Rizal Commercial Banking 6.5% 27/8/2025	6,711,370	0.47	SGD 19,250,000	Straits Trading 3.25% 13/2/2028	14,379,569	1.00
USD 7,126,000	San Miguel 5.5% 29/7/2025	7,048,398	0.49	USD 9,561,000	Trafigura 5.875% 24/6/2027*	9,245,726	0.64
USD 7,577,000	San Miguel Global Power 5.45% 9/12/2026*	7,207,621	0.50	SGD 3,000,000	Vertex Venture 3.3% 28/7/2028	2,266,862	0.16
USD 6,670,000	San Miguel Global Power 5.7% 21/1/2026*	6,508,953	0.45			121,096,380	8.40
USD 3,200,000	San Miguel Global Power 5.95% 5/5/2025*	3,196,000	0.22	Sri Lanka			
USD 6,534,000	San Miguel Global Power 7% 21/10/2025*	6,529,949	0.45	USD 9,700,000	Sri Lanka Government International Bond 0% 18/4/2023***	5,116,750	0.35
		59,248,718	4.11	USD 15,755,000	Sri Lanka Government International Bond 0% 14/3/2024***	8,310,763	0.58
Singapore				USD 11,658,000	Sri Lanka Government International Bond 0% 28/6/2024***	6,178,740	0.43
SGD 1,000,000	CapitaLand China Trust 3.375% 27/10/2025	743,631	0.05	USD 5,244,000	Sri Lanka Government International Bond 6.125% 3/6/2025	2,784,249	0.19
USD 4,853,000	Continuum Energy Aura 9.5% 24/2/2027	5,050,299	0.35	USD 6,600,000	Sri Lanka Government International Bond 6.2% 11/5/2027	3,471,204	0.24
SGD 1,000,000	GLL IHT 3.29% 26/10/2026	756,484	0.05	USD 11,026,000	Sri Lanka Government International Bond 6.75% 18/4/2028	5,898,910	0.41
SGD 2,500,000	GLL IHT 4.6% 23/1/2025	1,916,621	0.13	USD 13,394,000	Sri Lanka Government International Bond 6.85% 3/11/2025	7,278,835	0.51
USD 900,000	Global Prime Capital 5.95% 23/1/2025	894,865	0.06	USD 4,982,000	Sri Lanka Government International Bond 7.55% 28/3/2030	2,641,955	0.18
USD 14,861,000	GLP 3.875% 4/6/2025	13,834,699	0.96	USD 2,496,000	Sri Lanka Government International Bond 7.85% 14/3/2029	1,335,360	0.09
USD 9,824,000	GLP 4.5% 17/5/2026	6,167,605	0.43			43,016,766	2.98
USD 3,243,000	GLP 4.6% 29/6/2027*	1,971,128	0.14	Thailand			
USD 1,827,119	JGC Ventures 5% 30/6/2025	760,538	0.05	USD 6,600,000	Bangkok Bank 3.466% 23/9/2036*	5,733,288	0.40
USD 659,692	JGC Ventures 5% 30/6/2025	164,923	0.01	USD 12,716,000	Bangkok Bank 5% 23/9/2025	12,588,840	0.87
USD 10,000,000	Jollibee Worldwide 3.9% 23/1/2025	9,940,600	0.69				
SGD 3,500,000	Jurong Shipyard 3.85% 10/9/2029	2,602,787	0.18				
SGD 3,000,000	Keppel Infrastructure Trust 3% 1/12/2026	2,263,123	0.16				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Asian High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,161,000	Kasikornbank 3.343% 2/10/2031	3,957,548	0.27	Other Transferable Securities			
USD 8,677,000	Kasikornbank 4% 10/2/2027	8,199,554	0.57	BONDS			
USD 2,000,000	Kasikornbank 5.275% 14/10/2025*	1,983,590	0.14	Cayman Islands			
USD 5,428,000	Krung Thai Bank 4.4% 25/3/2026	5,295,747	0.37	USD 1,402,000	China Aoyuan 0% 31/12/2049**	28,040	0.00
		37,758,567	2.62	USD 9,173,000	China Aoyuan 0% 31/12/2049**	183,460	0.01
United Kingdom				USD 4,087,000	China Aoyuan 0% 31/12/2049**	81,740	0.01
SGD 10,000,000	HSBC 5.25% 14/6/2029	7,707,716	0.54	USD 4	Modern Land China 10% 30/12/2024	-	0.00
USD 3,768,460	Vedanta Resources 13.875% 9/12/2028*	3,789,187	0.26	USD 3	Modern Land China 11% 30/12/2025	-	0.00
USD 26,268,480	Vedanta Resources Finance II 13.875% 9/12/2028*	26,408,031	1.83			293,240	0.02
		37,904,934	2.63	Netherlands			
United States				USD 15,032,405	JP Morgan Structured Products 10% 21/5/2026**	14,338,509	1.00
USD 12,047,000	Nissan Motor Acceptance 2.45% 15/9/2028	10,726,017	0.74	Singapore			
USD 7,941,000	Periama 5.95% 19/4/2026	7,928,652	0.55	USD 13,500,000	Continuum Energy PTE 5% 13/9/2027**	13,753,800	0.95
USD 12,400,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029	11,201,168	0.78	United States			
USD 5,000,000	Resorts World Las Vegas / RWLV Capital 4.625% 6/4/2031*	4,348,150	0.30	USD 4,000,000	Citigroup Global Markets 7.12% 20/6/2031**	4,000,000	0.28
		34,203,987	2.37	Total Bonds		32,385,549	2.25
Vietnam				Total Other Transferable Securities		32,385,549	2.25
USD 8,000,000	Vinpearl JSC 3.25% 21/9/2026	8,070,000	0.56	Total Portfolio		1,387,498,959	96.27
Total Bonds		1,341,740,661	93.09	Other Net Assets		53,832,047	3.73
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,355,113,410	94.01	Total Net Assets (USD)		1,441,331,006	100.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH	105,000,000	USD	14,571,410	Deutsche Bank	19/9/2024	288,362
CNH	50,000,000	USD	7,032,339	Citigroup	19/9/2024	43,743
CNY	115,000,000	USD	15,999,023	BNY Mellon	19/9/2024	268,912
EUR	3,400,000	USD	3,731,533	HSBC Bank	19/9/2024	37,061
EUR	5,800,000	USD	6,394,018	Toronto-Dominion	19/9/2024	34,760
HKD	8,400,000	USD	1,079,232	JP Morgan	19/9/2024	(1,332)
JPY	450,000,000	USD	2,946,233	HSBC Bank	19/9/2024	152,478
JPY	223,000,000	USD	1,440,057	JP Morgan	19/9/2024	95,527
JPY	447,000,000	USD	2,800,482	BNY Mellon	19/9/2024	277,572
SGD	33,650,000	USD	25,396,977	JP Morgan	19/9/2024	441,772
SGD	12,650,000	USD	9,470,763	HSBC Bank	19/9/2024	242,763
USD	13,286,773	JPY	2,002,710,000	Citigroup	19/9/2024	(503,940)
USD	1,194,735	INR	100,200,000	Morgan Stanley	19/9/2024	341
USD	43,811,014	CNH	313,700,000	Citigroup	19/9/2024	(584,324)
USD	16,157,791	CNY	115,000,000	BNY Mellon	19/9/2024	(110,146)
USD	80,964,069	SGD	108,785,254	Citigroup	19/9/2024	(2,568,614)
USD	39,235,112	EUR	36,217,565	HSBC Bank	19/9/2024	(908,794)
USD	11,858,516	HKD	92,328,272	UBS	19/9/2024	10,827
USD	66,495	AUD	100,000	HSBC Bank	19/9/2024	(1,357)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Asian High Yield Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	10,252,624	SGD	13,800,000	UBS	19/9/2024	(343,950)
USD	1,722,976	CNH	12,400,000	Deutsche Bank	19/9/2024	(31,892)
USD	1,107,680	EUR	1,020,000	JP Morgan	19/9/2024	(22,898)
USD	2,348,039	HKD	18,300,000	HSBC Bank	19/9/2024	(243)
USD	8,536,866	SGD	11,400,000	Citibank	19/9/2024	(216,826)
USD	1,412,114	HKD	11,000,000	JP Morgan	19/9/2024	579
USD	11,996,152	CNH	85,900,000	HSBC Bank	19/9/2024	(160,557)
USD	7,904,847	EUR	7,300,000	Citigroup	19/9/2024	(186,545)
USD	490,143	CNH	3,550,000	Morgan Stanley	19/9/2024	(12,259)
USD	4,637,983	SGD	6,200,000	HSBC Bank	19/9/2024	(122,797)
USD	7,041,485	CNH	51,000,000	Citibank	19/9/2024	(176,118)
USD	5,673,755	SGD	7,500,000	Goldman Sachs	19/9/2024	(85,253)
USD	306,280	SGD	400,000	Morgan Stanley	19/9/2024	(867)
USD	2,305,103	SGD	3,000,000	BNP Paribas	19/9/2024	1,500
Net unrealised depreciation						(4,142,515)
AUD Hedged Share Class						
AUD	22,882,203	USD	15,013,119	BNY Mellon	13/9/2024	510,464
USD	288,955	AUD	430,018	BNY Mellon	13/9/2024	(2,777)
Net unrealised appreciation						507,687
CNH Hedged Share Class						
CNY	70,317,923	USD	9,834,978	BNY Mellon	13/9/2024	109,222
USD	392,989	CNY	2,799,825	BNY Mellon	13/9/2024	(2,960)
Net unrealised appreciation						106,262
EUR Hedged Share Class						
EUR	136,144,008	USD	148,989,222	BNY Mellon	13/9/2024	1,871,709
USD	1,796,935	EUR	1,622,434	BNY Mellon	13/9/2024	(891)
Net unrealised appreciation						1,870,818
GBP Hedged Share Class						
GBP	26,071,160	USD	33,131,535	BNY Mellon	13/9/2024	1,143,412
USD	751,652	GBP	583,280	BNY Mellon	13/9/2024	(15,169)
Net unrealised appreciation						1,128,243
HKD Hedged Share Class						
HKD	317,428,997	USD	40,777,172	BNY Mellon	13/9/2024	(54,877)
USD	5,227,723	HKD	40,713,717	BNY Mellon	13/9/2024	4,646
Net unrealised depreciation						(50,231)
SGD Hedged Share Class						
SGD	171,278,498	USD	129,588,327	BNY Mellon	13/9/2024	1,882,230
USD	333,701	SGD	438,672	BNY Mellon	13/9/2024	(3,017)
Net unrealised appreciation						1,879,213
Total net unrealised appreciation (USD underlying exposure - USD 761,965,503)						1,299,477

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(83)	EUR	Euro Bund	December 2024	12,258,006	26,660
29	USD	US Treasury 10 Year Note (CBT)	December 2024	3,301,016	(9,494)
(56)	USD	US Ultra 10 Year Note	December 2024	6,596,625	7,437
102	USD	US Ultra Bond (CBT)	December 2024	13,569,187	(188,072)
388	USD	US Treasury 2 Year Note (CBT)	December 2024	80,543,343	28,831
47	USD	US Treasury 5 Year Note (CBT)	December 2024	5,147,234	(10,431)
Total				121,415,411	(145,069)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Asian High Yield Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
CDS	USD 34,000,000	Fund receives default protection on CDX.NA.HY.42.V1; and pays Fixed 5%	Bank of America	20/6/2029	(230,840)	(2,374,149)
Total (USD underlying exposure - USD 36,743,156)					(230,840)	(2,374,149)

CDS: Credit Default Swaps

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
40	Put	S&P 500 Index	Exchange Traded	USD 5,360	31/10/2024	(220,237)	169,000
30	Call	Nikkei 225 Index	Exchange Traded	JPY 42,000	13/12/2024	(57,610)	79,349
Total (USD underlying exposure - USD 5,642,159)						(277,847)	248,349

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(40)	Put	S&P 500 Index	Exchange Traded	USD 4,650	31/10/2024	50,513	(36,400)
(30)	Call	Nikkei 225 Index	Exchange Traded	JPY 48,500	13/12/2024	13,185	(5,565)
Total (USD underlying exposure - USD 909,571)						63,698	(41,965)

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 60,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024; and pays 5% Fixed	Goldman Sachs	16/10/2024	(177,242)	212,758
USD 50,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024; and pays 5% Fixed	BNP Paribas	18/12/2024	(475,445)	174,305
Total (USD underlying exposure - USD 28,151,213)				(652,687)	387,063

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD (60,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays CDX.NA.HY.42.V1 quarterly from 20/6/2024	Goldman Sachs	16/10/2024	57,164	(73,336)
USD (50,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024	BNP Paribas	18/12/2024	268,738	(96,262)
Total (USD underlying exposure - USD 11,517,286)				325,902	(169,598)

Asian Multi-Asset Income Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				837	H World ADR	25,696	0.03
COMMON / PREFERRED STOCKS (SHARES)				22,000	Haidilao International	37,013	0.04
Australia				3,500	Hengan International	11,243	0.01
15,419	ANZ	317,921	0.32	1,200	JD Logistics	1,469	0.00
71,064	APA	365,832	0.37	39,745	JD.com	546,353	0.55
21,206	BHP	586,393	0.59	72,000	Jiumaojiu International*	23,913	0.02
6,604	Commonwealth Bank of Australia	624,843	0.63	395	Kanzhun ADR	4,939	0.00
2,791	CSL	581,453	0.59	2,273	KE ADR	34,027	0.04
31,552	Dexus	154,509	0.16	5,300	Kuaishou Technology	27,389	0.03
282,928	GDI Property Partnership	128,570	0.13	135	Legend Biotech ADR	7,719	0.01
6,901	Goodman	156,332	0.16	31,300	Li Auto	316,477	0.32
66,973	GPT	223,488	0.22	12,000	Li Ning	22,559	0.02
212,148	National Storage REIT	348,213	0.35	51,180	Meituan	775,736	0.78
7,407	NEXTDC	85,153	0.09	48,000	Minth	76,693	0.08
107,205	Region RE	164,329	0.16	36,678	NagaCorp	15,662	0.02
3,655	Rio Tinto	276,533	0.28	26,155	NetEase	428,294	0.43
110,546	Transurban	1,015,949	1.02	1,076	New Oriental Education & Technology	6,485	0.01
18,497	Westpac Banking	391,924	0.39	9,248	NIO ADR*	37,639	0.04
12,499	Woolworths	302,475	0.30	1,000	Parade Technologies	25,102	0.02
		5,723,917	5.76	5,039	PDD ADR	483,845	0.49
Bermuda				4,400	Pop Mart International	25,869	0.03
41	3DG International	3	0.00	1,551	Sea ADR	123,134	0.13
47,600	China Gas	40,285	0.04	56,000	Sino Biopharmaceutical	23,195	0.02
43,500	CK Infrastructure	322,971	0.33	44,000	Sunac Services	9,535	0.01
12,000	COSCO SHIPPING Ports	7,140	0.01	669,000	SUNeVision	288,245	0.29
1,184	Genpact	46,460	0.05	3,800	Sunny Optical Technology	23,536	0.02
1,000	Luk Fook International	1,854	0.00	1,306	TAL Education ADR	10,396	0.01
46,000	Yue Yuen Industrial	79,750	0.08	55,600	Tencent	2,723,543	2.74
		498,463	0.51	6,000	Tingyi Cayman Islands*	8,063	0.01
Cayman Islands				53,000	Topsports International	19,777	0.02
2,000	361 Degrees International	903	0.00	1,200	Trip.com	56,966	0.06
43,000	3SBio	33,415	0.03	62,000	Uni-President China	54,778	0.05
151,456	Alibaba	1,581,880	1.59	3,567	Weibo ADR	26,824	0.03
4,800	ANTA Sports Products	47,271	0.05	77,000	Wharf Real Estate Investment	224,630	0.23
40,778	Baidu	433,749	0.44	2,000	Wisdom Marine Lines	4,201	0.00
1	Baozun ADR	2	0.00	95,500	Xiabuxiabu Catering Management China	12,369	0.01
1,000	BeiGene	14,990	0.01	64,200	Xiaomi	160,534	0.16
280	Bilibili	4,115	0.00	26,000	Xinyi Solar	10,169	0.01
334,000	Bosideng International	164,037	0.17	23,000	Xtep International*	15,307	0.02
63,800	Budweiser Brewing APAC*	73,303	0.07	4,000	Yadea	5,642	0.01
10,000	China Hongqiao	13,721	0.01	600	Zai Lab*	1,173	0.00
9,000	China Mengniu Dairy	15,326	0.02	50	ZEEKR Intelligent Technology ADR	874	0.00
13,500	China Resources Land	38,345	0.04	488	ZTO Express Cayman ADR	10,541	0.01
57,400	Chow Tai Fook Jewellery	48,947	0.05			9,896,484	9.96
77,500	CK Asset	313,543	0.31	China			
25,500	CK Hutchison	140,770	0.14	5,400	360 Security Technology	5,339	0.01
8,400	ENN Energy	54,827	0.05	123,000	Agricultural Bank of China	54,415	0.06
132,000	Geely Automobile	149,293	0.15	1,200	Anhui Gujing Distillery	29,158	0.03
400	Giant Biogene	2,116	0.00	2,060	Asymchem Laboratories Tianjin	18,527	0.02
51,000	Greentown Management*	18,377	0.02	909,000	Bank of China	412,632	0.42
				27,000	Bank of Communications	19,562	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
90,700	Baoshan Iron & Steel	76,358	0.08	17,000	Postal Savings Bank of China*	9,134	0.01
6,500	Beijing Yanjing Brewery	8,897	0.01	4,100	Rongsheng Petrochemical	5,102	0.00
352,100	BOE Technology	191,980	0.19	21,800	SAIC Motor	38,677	0.04
4,500	BYD	139,183	0.14	1,200	Seres	12,971	0.01
400	BYD	14,093	0.01	31,100	Shanghai Electric	15,947	0.02
39,000	China CITIC Bank	22,555	0.02	11,300	Shanghai M&G Stationery	42,762	0.04
8,000	China Communications Services	4,093	0.00	200	Shanxi Xinghuacun Fen Wine Factory	4,996	0.00
957,000	China Construction Bank	677,403	0.68	4,900	Shengyi Technology	12,203	0.01
40,000	China Life Insurance	60,628	0.06	4,600	Shenzhen Mindray Bio-Medical Electronics	162,962	0.16
600	China Life Insurance	2,829	0.00	29,500	Sinopec Engineering	20,200	0.02
29,500	China Merchants Bank*	122,375	0.12	6,400	Sinopharm	14,920	0.01
5,000	China Merchants Bank	22,707	0.02	59,000	Sinotrans	26,934	0.03
6,000	China Oilfield Services*	5,624	0.01	1,100	TCL Zhonghuan Renewable Energy Technology	1,279	0.00
60,000	China Petroleum & Chemical	40,778	0.04	32,900	Tian Di Science & Technology	26,025	0.03
193,000	China Railway	89,590	0.09	8,400	Tianqi Lithium	31,182	0.03
142,000	China Suntien Green Energy	60,089	0.06	4,700	Tongwei	12,621	0.01
2,174,000	China Tower*	267,625	0.27	38,000	Weichai Power	58,181	0.06
7,700	China United Network Communications	5,047	0.00	38,600	Weichai Power	70,663	0.07
5,500	CITIC	8,308	0.01	15,933	Western Mining	35,222	0.04
2,500	CNGR Advanced Material	10,206	0.01	2,745	Will Semiconductor Shanghai	35,103	0.04
400	Contemporary Amperex Technology	10,415	0.01	9,900	Wuliangye Yibin	172,048	0.17
12,500	COSCO SHIPPING	17,151	0.02	2,300	Yifeng Pharmacy Chain	6,553	0.01
16,000	COSCO SHIPPING Energy Transportation	17,583	0.02	9,700	Yonyou Network Technology	11,934	0.01
3,000	CRRC	1,820	0.00	4,200	Yutong Bus	12,654	0.01
3,750	Dong-E-E-Jiao	26,416	0.03	12,300	Zhejiang Century Huatong	5,681	0.01
19,284	Foxconn Industrial Internet	55,759	0.06	1,600	Zhengzhou Coal Mining Machinery	1,873	0.00
1,200	Fuyao Glass Industry	6,855	0.01	16,000	Zijin Mining	32,458	0.03
3,300	GigaDevice Semiconductor	33,739	0.03	64,200	Zoomlion Heavy Industry Science and Technology	33,506	0.03
8,600	GoerTek	25,802	0.03	1,700	Zoomlion Heavy Industry Science and Technology	1,518	0.00
3,200	Goneo	30,628	0.03	5,600	ZTE	11,289	0.01
34,000	Great Wall Motor	48,918	0.05	5,100	ZTE	17,887	0.02
13,340	Great Wall Motor	43,641	0.04			5,217,014	5.24
10,200	GRG Banking Equipment	13,572	0.01		Hong Kong		
1,400	Guangdong Haid	7,651	0.01	171,600	AIA	1,220,155	1.23
2,100	Haier Smart Home	7,336	0.01	50,500	BOC Hong Kong	159,302	0.16
10,000	Haier Smart Home	30,840	0.03	9,000	China Overseas Land & Investment	14,288	0.01
12,300	Hangzhou Oxygen Plant	31,500	0.03	11,000	China Resources Beer	34,206	0.04
3,500	Hengli Petrochemical	6,640	0.01	35,500	CLP	318,201	0.32
12,000	Hisense Home Appliances*	31,083	0.03	32,000	CSPC Pharmaceutical	19,778	0.02
764,000	Industrial & Commercial Bank of China	439,882	0.44	6,000	Galaxy Entertainment	23,236	0.02
4,800	Jiangsu Hengrui Pharmaceuticals	29,921	0.03	25,000	Hang Lung Properties	19,107	0.02
12,600	Joincare Pharmaceutical Industry	17,816	0.02	6,100	Hong Kong Exchanges & Clearing	188,044	0.19
2,700	Luzhou Laojiao	45,492	0.05	44,000	Lenovo	54,109	0.06
1,100	Offshore Oil Engineering	853	0.00	96,680	Link REIT	457,466	0.46
200	Oppein Home	1,253	0.00	67,500	MTR*	238,463	0.24
221,000	People's Insurance of China	83,601	0.08	37,000	New World Development*	37,245	0.04
241,500	PetroChina	218,944	0.22	299,000	SF Real Estate Investment Trust	105,822	0.11
5,200	PetroChina	6,559	0.01	11,000	Sinotruk Hong Kong	27,506	0.03
124,000	Ping An Insurance of China	594,688	0.60				
2,600	Ping An Insurance of China	16,170	0.02				

*All or a portion of this security represents a security on loan.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
9,800	Swire Properties	18,071	0.02	22,723	ICICI Bank	333,024	0.34
5,500	Techtronic Industries	74,125	0.07	19,132	ICICI Bank ADR	559,324	0.56
6,000	Vitasoy International	3,731	0.00	6,971	Indian Oil	14,709	0.02
		3,012,855	3.04	8,466	Indus Towers	46,281	0.05
	India			14,519	Infosys	336,475	0.34
678	ABB India	64,154	0.06	41,946	Infosys ADR	977,342	0.98
308	Action Construction Equipment	4,741	0.01	19,015	IRB Infrastructure Developers	14,362	0.01
460	Adani Enterprises	16,560	0.02	6,011	ITD Cementation India	39,737	0.04
3,571	Adani Ports & Special Economic Zone	63,095	0.07	167	J Kumar Infraprojects	1,694	0.00
501	Aditya Birla Sun Life Asset Management	4,469	0.00	1,037	Jindal Saw	8,416	0.01
1,269	Ajanta Pharma	49,076	0.05	1,507	Kalpataru Projects International	24,213	0.02
224	Alembic Pharmaceuticals	2,829	0.00	1,388	Kalyan Jewellers India	10,181	0.01
145	Alkem Laboratories	10,668	0.01	635	KEI Industries	34,901	0.04
2,538	Axis Bank	35,564	0.04	395	Kfin Technologies	4,891	0.00
6	Bajaj & Investment	719	0.00	97	Kirloskar Pneumatic	1,503	0.00
33	BASF India	2,594	0.00	3,052	Kotak Mahindra Bank	64,802	0.07
74	BEML	3,351	0.00	1,077	KPIT Technologies	23,308	0.02
24,436	Bharat Electronics	87,201	0.09	3,111	L&T Finance	6,282	0.01
17,385	Bharat Petroleum	74,134	0.07	4,534	Larsen & Toubro	200,270	0.20
17,865	Bharti Airtel	338,476	0.34	4,768	Lupin	127,353	0.13
3,919	Blue Star	79,617	0.08	1,669	Mahindra & Mahindra	55,826	0.06
2,074	Brigade Enterprises	29,787	0.03	748	Maruti Suzuki India	110,615	0.11
389	BSE	13,138	0.01	3,885	Motilal Oswal Financial Services	33,356	0.03
2,836	Castrol India	8,952	0.01	6,733	NBCC India	14,961	0.02
7,760	CESC	17,953	0.02	7,295	NCC	27,751	0.03
1,509	Cipla	29,775	0.03	8,122	Nippon Life India Asset Management	65,177	0.07
2,337	Colgate-Palmolive India	101,435	0.10	8,619	NTPC	42,771	0.04
559	Computer Age Management Services	28,401	0.03	1,352	Oberoi Realty	28,570	0.03
1,555	Container Of India	17,893	0.02	39,868	Oil & Natural Gas	157,221	0.16
2,988	Crompton Greaves Consumer Electricals	16,995	0.02	2,602	Oil India	22,989	0.02
2,518	Cummins India	112,424	0.11	204	PB Fintech	4,311	0.01
294	Dixon Technologies India	46,169	0.05	44	Persistent Systems	2,713	0.00
16,464	DLF	165,894	0.17	21,433	Petronet LNG	93,862	0.09
7,470	Embassy Office Parks REIT	34,570	0.03	2,014	Power Finance	13,196	0.01
383	Finolex Cables	6,632	0.01	35,890	Power Grid of India	144,379	0.15
32,987	GAIL India	93,485	0.09	6,696	REC	49,479	0.05
1,048	GE T&D India	21,412	0.02	7,440	Reliance Industries	267,830	0.27
1,174	GlaxoSmithKline Pharmaceuticals	38,425	0.04	8,612	Samvardhana Motherson International	20,052	0.02
1,237	Great Eastern Shipping	19,645	0.02	32	Schaeffler India	1,504	0.00
16,042	Gujarat Pipavav Port	43,133	0.04	253	Shriram Finance	9,666	0.01
308	Gulf Oil Lubricants India	5,199	0.00	143	Siemens	11,753	0.01
3,692	Havells India	83,609	0.08	6,237	State Bank of India	60,651	0.06
15,087	HCL Technologies	315,379	0.32	693	Strides Pharma Science	11,072	0.01
8,687	HDFC Bank	169,543	0.17	1,885	Sudarshan Chemical Industries	23,218	0.02
556	Hero MotoCorp	36,165	0.04	4,260	Sun Pharmaceutical Industries	92,526	0.09
13,923	Hindalco Industries	116,427	0.12	1,991	Symphony	37,080	0.04
987	Hindustan Aeronautics	55,074	0.06	7,486	Tata Consultancy Services	406,449	0.41
445	Hindustan Petroleum	2,223	0.00	10,758	Tata Motors	142,551	0.14
6,516	Hindustan Zinc	38,903	0.04	6,118	Tata Power	31,706	0.03
199	Hitachi Energy India	28,698	0.03	1,493	Tech Mahindra	29,131	0.03
				145	Timken India	6,650	0.01

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
568	Torrent Pharmaceuticals	23,602	0.03	4,810	Manila Electric	36,424	0.03
1,321	Trent	112,753	0.11	462,000	MREIT	107,457	0.11
1,191	Triveni Turbine	10,226	0.01			278,665	0.28
1,127	United Spirits	19,811	0.02		Russian Federation		
29,584	Vedanta	165,237	0.17	4,000	United RUSAL International	1,226	0.00
235	V-Guard Industries	1,285	0.00		Singapore		
34,490	Vodafone Idea	6,432	0.00	299,300	AIMS APAC REIT	298,482	0.30
8	Voltamp Transformers	1,345	0.00	291,500	CapitaLand Ascott Trust	203,492	0.21
4,747	Voltas	98,688	0.10	411,303	CapitaLand China Trust	219,288	0.22
26,051	Zomato	77,816	0.08	119,704	CapitaLand Integrated Commercial Trust	194,676	0.20
3,738	Zydu Lifesciences	50,269	0.05	135,600	CapitaLand Investment	281,901	0.28
		7,950,134	8.00	160,620	Cromwell European Real Estate Investment Trust	257,958	0.26
	Indonesia			9,780	DBS	272,791	0.27
267,600	Astra International	88,305	0.09	3,000	Dyna-Mac	1,208	0.00
205,700	Bank Central Asia	137,422	0.14	527,869	ESR-LOGOS REIT	109,335	0.11
178,600	Bank Mandiri Persero	82,337	0.08	175,754	Frasers Centrepont Trust	320,885	0.32
358,400	Bank Rakyat Indonesia Persero	119,428	0.12	285,200	Frasers Logistics & Commercial Trust	238,475	0.24
324,200	Indofood Sukses Makmur	143,693	0.14	67,000	Keppel DC REIT	109,477	0.11
570,400	Perusahaan Gas Negara	56,837	0.06	33,200	Keppel REIT	22,412	0.02
212,800	Telkom Indonesia Persero	42,133	0.04	251,700	Mapletree Pan Asia Commercial Trust	264,528	0.27
		670,155	0.67	633,400	NETLINK NBN TRUST	425,161	0.43
	Japan			28,000	Oversea-Chinese Banking	312,528	0.31
371	Canadian Solar Infrastructure Fund	232,194	0.23	150,500	Singapore Telecommunications	361,367	0.36
271	Ichigo Office REIT Investment	158,623	0.16	5,600	United Overseas Bank	134,849	0.14
168	Invincible Investment	74,559	0.08	42,900	Yangzijiang Shipbuilding	81,945	0.08
7,600	Japan Airport Terminal	262,471	0.26			4,110,758	4.13
252	Japan Hotel REIT Investment	129,497	0.13		South Korea		
276	KDX Realty Investment	306,414	0.31	679	AMOREPACIFIC	12,657	0.01
107	Mitsui Fudosan Logistics Park	323,073	0.32	590	Celltrion	89,658	0.09
8,100	West Japan Railway*	154,643	0.16	7,084	Cheil Worldwide	96,302	0.10
		1,641,474	1.65	316	CJ	26,470	0.03
	Jersey			37	CLIO Cosmetics	845	0.00
48	WNS	2,860	0.00	214	DB Insurance	18,583	0.02
	Malaysia			20	Doosan Bobcat	596	0.00
25,900	CIMB	49,134	0.05	16,920	ESR Kendall Square REIT	65,103	0.07
3,800	IJM	2,523	0.00	886	Hana Financial	41,055	0.04
88,300	Malayan Banking	220,213	0.22	1,436	Hankook Tire & Technology	46,654	0.05
68,200	MISC	132,376	0.13	9,949	Hanon Systems	30,126	0.03
7,200	Press Metal Aluminium	8,278	0.01	1,765	HD Hyundai	106,890	0.11
28,700	Public Bank	32,003	0.03	202	HD Korea Shipbuilding & Offshore Engineering	28,943	0.03
105,200	Sime Darby	60,358	0.06	309	HL Mando	7,853	0.01
53,300	Tenaga Nasional	180,523	0.18	58	Hugel	11,831	0.01
52,400	YTL	35,156	0.04	392	Hyundai Glovis	32,866	0.03
		720,564	0.72	2,792	Hyundai Marine & Fire Insurance	72,734	0.07
	Philippines			256	Hyundai Mobis	41,681	0.04
159,000	AREIT	109,021	0.11	2,086	Hyundai Motor	398,977	0.40
308	Bank of the Philippine Islands	684	0.00	697	KakaoBank	11,531	0.01
390	GT Capital	4,334	0.01	700	Kakaopay	13,179	0.02
2,540	International Container Terminal Services	17,922	0.02	148	Kangwon Land	1,771	0.00
610	Jollibee Foods	2,823	0.00				

*All or a portion of this security represents a security on loan.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
1,068	KB Financial	68,676	0.07	173,000	Hon Hai Precision Industry	997,765	1.00
142	KCC	30,455	0.03	3,000	Hua Nan Financial	2,391	0.00
1,574	Kia	125,015	0.13	24,000	Inventec	34,211	0.03
103	Kolon Industries	2,695	0.00	17,000	MediaTek	658,956	0.66
86	Korea Electric Terminal	4,783	0.00	48,826	Mega Financial	59,449	0.06
1,776	Korean Air Lines	29,315	0.03	1,000	Nien Made Enterprise	14,692	0.02
5,053	Korean Reinsurance	32,039	0.03	17,000	Pegatron	54,470	0.06
2,363	KT&G	191,396	0.19	3,000	Phison Electronics	49,891	0.05
201	LG Chem	48,375	0.05	2,000	Pixart Imaging	12,973	0.01
741	LG Electronics	55,137	0.06	5,000	Pou Chen	5,431	0.01
515	Lotte Shopping	24,057	0.02	17,000	Primax Electronics	47,668	0.05
145	LX Semicon	7,435	0.01	16,000	Quanta Computer	134,042	0.14
217	NAVER	27,469	0.03	7,000	Realtek Semiconductor	117,068	0.12
2,839	NH Investment &	29,031	0.03	138,000	Taiwan Semiconductor Manufacturing	4,072,273	4.10
101	NHN KCP	594	0.00	1,938	Taiwan Semiconductor Manufacturing ADR	332,813	0.33
1,267	S-1	56,244	0.06	16,000	TCC	16,480	0.02
4,467	Samsung	158,001	0.16	4,000	Tong Yang Industry	11,991	0.01
23	Samsung Biologics	16,873	0.02	1,000	Topco Scientific	8,847	0.01
484	Samsung C&T	53,514	0.05	1,000	Tripod Technology	6,455	0.01
1,465	Samsung Card	47,651	0.05	14,000	Tung Ho Steel Enterprise	34,223	0.03
873	Samsung E&A	16,567	0.02	51,000	Uni-President Enterprises	131,685	0.13
41,800	Samsung Electronics	2,324,917	2.34	7,000	United Microelectronics	12,144	0.01
3,324	Samsung Electronics	149,298	0.15	16,000	Wistron	50,766	0.05
111	Samsung Fire & Marine Insurance	28,792	0.03	6,000	WT Microelectronics	22,132	0.02
475	Samsung Life Insurance	34,562	0.03	220,381	Yuanta Financial	219,761	0.22
521	SeAH Besteel	7,796	0.01			8,192,748	8.25
690	Shinhan Financial	28,977	0.03		Thailand		
483	SK	51,776	0.05	503,300	3BB Internet Infrastructure Fund	80,302	0.08
4,015	SK Hynix	522,069	0.52	145,000	Airports of Thailand NVDR*	255,983	0.26
7,939	SK Networks	30,369	0.03	116,900	Asset World NVDR*	11,467	0.01
7,552	SK Telecom	312,064	0.31	24,100	B Grimm Power NVDR*	14,384	0.01
42	SOOP	3,226	0.00	18,200	Bangkok Dusit Medical Services NVDR*	14,922	0.01
		5,675,473	5.71	46,000	BTS NVDR*	5,763	0.00
	Taiwan			400	Central Pattana NVDR*	703	0.00
1,000	Accton Technology	15,880	0.02	16,600	CP ALL NVDR	29,674	0.03
11,000	Acer	15,044	0.02	2,900	CP Aextra NVDR*	2,656	0.01
2,000	Alltop Technology	14,692	0.02	15,100	Delta Electronics Thailand NVDR	47,515	0.05
9,000	ASE Technology	43,185	0.04	940,400	Digital Telecommunications Infrastructure Fund	216,727	0.22
733	ASE Technology ADR	7,326	0.01	80,700	Energy Absolute NVDR*	15,737	0.02
6,000	Asustek Computer	100,719	0.10	20,900	Global Power Synergy NVDR*	24,855	0.02
85,000	AUO	43,709	0.04	30,300	Gulf Energy Development NVDR	45,434	0.05
28,000	Cathay Financial	55,580	0.06	24,200	Indorama Ventures NVDR*	12,227	0.01
7,000	Chicony Electronics	35,448	0.04	103,200	IRPC NVDR*	4,360	0.01
87,000	China Airlines	56,024	0.06	19,800	JMT Network Services NVDR*	9,302	0.01
14,000	Chunghwa Telecom	54,267	0.05	5,200	Krungthai Card NVDR*	6,415	0.01
76,000	Compal Electronics	78,875	0.08	2,503	Minor International NVDR	1,997	0.00
75,000	CTBC Financial	76,548	0.08	1,300	PTT Exploration & Production NVDR	5,435	0.00
59,000	CTCI	92,401	0.09	13,800	SCG Packaging NVDR*	9,908	0.01
133,961	E.Sun Financial	118,090	0.12	2,400	Siam Cement NVDR	16,310	0.02
65,000	Eva Airways	71,827	0.07				
39,000	Far Eastern New Century	44,194	0.04				
45,000	Far EasTone Telecommunications	127,305	0.13				
25,000	Gemtek Technology	33,057	0.03				

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
515,400	VGI NVDR*	37,157	0.03	USD 400,000	Melco Resorts Finance 4.875% 6/6/2025*	395,448	0.40
		869,233	0.87	USD 200,000	Melco Resorts Finance 5.25% 26/4/2026*	195,343	0.20
United States				USD 400,000	Melco Resorts Finance 5.75% 21/7/2028	381,750	0.38
9,494	Yum China	323,176	0.32	USD 200,000	MGM China 4.75% 1/2/2027	193,607	0.19
Total Common / Preferred Stocks (Shares)				USD 200,000	Sands China 2.3% 8/3/2027	185,394	0.19
				USD 400,000	Sands China 4.375% 18/6/2030*	378,375	0.38
BONDS				USD 400,000	Sands China 5.4% 8/8/2028*	400,134	0.40
Australia				USD 200,000	SNB Sukuk 5.129% 27/2/2029*	203,500	0.20
USD 10,000	APA Infrastructure 5% 23/3/2035	9,699	0.01	USD 200,000	Tencent 3.68% 22/4/2041*	164,228	0.16
USD 200,000	CIMIC Finance USA 7% 25/3/2034	213,353	0.22	USD 600,000	Wynn Macau 5.5% 1/10/2027*	581,712	0.58
USD 200,000	Macquarie 6.255% 7/12/2034*	216,167	0.22	HKD 2,000,000	Zhongsheng 0% 21/5/2025	287,881	0.29
USD 200,000	Westpac Banking 2.668% 15/11/2035	172,546	0.17			6,294,191	6.32
		611,765	0.62	China			
British Virgin Islands				CNY 700,000	Agricultural Development Bank of China 2.57% 13/9/2028	100,991	0.10
USD 200,000	CAS Capital No 1 4% 12/7/2026	191,622	0.19	CNY 500,000	Agricultural Development Bank of China 3.06% 6/6/2032	74,858	0.07
USD 300,000	Champion Path 4.5% 27/1/2026	290,382	0.29	CNY 700,000	Agricultural Development Bank of China 3.63% 19/7/2026	102,017	0.10
USD 200,000	Champion Path 4.85% 27/1/2028	184,151	0.19	CNY 1,390,000	China Development Bank 2.89% 22/6/2025	197,968	0.20
EUR 200,000	Cheung Kong Infrastructure Finance BVI 1% 12/12/2024	219,622	0.22	CNY 1,200,000	China Development Bank 3.5% 13/8/2026	174,610	0.18
USD 200,000	China Great Wall International V 2.875% 23/11/2026	189,039	0.19	CNY 380,000	China Development Bank 3.66% 1/3/2031	58,570	0.06
EUR 200,000	Fortune Star BVI 3.95% 2/10/2026	201,701	0.20	CNY 800,000	China Government Bond 2.37% 20/1/2027	114,742	0.12
USD 250,000	Huarong Finance II 5% 19/11/2025	247,500	0.25	CNY 1,070,000	China Government Bond 2.75% 17/2/2032	157,880	0.16
USD 200,000	Joy Treasure Assets 5.75% 6/6/2029	203,184	0.20	CNY 1,900,000	China Government Bond 2.85% 4/6/2027	276,546	0.28
USD 200,000	NWD Finance BVI 4.125% 10/3/2028*	133,036	0.13	CNY 90,000	China Government Bond 3.12% 25/10/2052	14,673	0.01
USD 200,000	NWD MTN 4.125% 18/7/2029	154,688	0.16	CNY 990,000	China Government Bond 3.72% 12/4/2051	177,250	0.18
USD 200,000	Peak RE Bvi 5.35% 28/10/2025	197,250	0.20	CNY 1,300,000	Export-Import Bank of China 3.38% 16/7/2031	198,010	0.20
USD 156,600	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	159,514	0.16	CNY 400,000	Export-Import Bank of China 3.86% 20/5/2029	61,092	0.06
USD 400,000	Studio City 7% 15/2/2027	402,862	0.41	USD 200,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	191,813	0.19
USD 200,000	Studio City Finance 6% 15/7/2025	199,750	0.20	USD 200,000	Wens Foodstuff 2.349% 29/10/2025	190,365	0.19
		2,974,301	2.99	USD 200,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025*	194,905	0.20
Cayman Islands						2,286,290	2.30
USD 400,000	Alibaba 2.7% 9/2/2041	287,108	0.29	Hong Kong			
USD 200,000	Alibaba 4.5% 28/11/2034	194,129	0.20	EUR 200,000	AIA 0.88% 9/9/2033	196,115	0.20
USD 200,000	Champion MTN 2.95% 15/6/2030	172,808	0.18	USD 250,000	Bank of East Asia 5.125% 7/7/2028*	247,385	0.25
USD 200,000	CK Hutchison International 24 5.5% 26/4/2034	208,817	0.21	USD 250,000	Bank of East Asia 6.75% 27/6/2034	255,229	0.26
USD 200,000	DP World Salaam 6% 1/10/2025*	199,696	0.20	USD 250,000	Chiyu Banking 5.75% 7/4/2032	243,540	0.25
USD 200,000	Fantasia 12.25% 18/10/2022***	3,500	0.00	USD 200,000	CNAC HK Finbridge 3% 22/9/2030	181,239	0.18
USD 200,000	FWD 7.635% 2/7/2031*	213,688	0.21				
USD 200,000	FWD 7.784% 6/12/2033	226,812	0.23				
USD 200,000	Geely Automobile 4% 9/12/2024	198,930	0.20				
USD 200,000	Goodman HK Finance 3% 22/7/2030*	179,139	0.18				
USD 200,000	Greentown China 4.7% 29/4/2025*	196,250	0.20				
USD 200,000	iQIYI 6.5% 15/3/2028	186,067	0.19				
USD 300,000	Meituan 0% 27/4/2027	290,175	0.29				
USD 400,000	Meituan 0% 27/4/2028	369,700	0.37				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Dah Sing Bank 3% 2/11/2031	237,285	0.24	IDR 2,500,000,000	Indonesia Treasury Bond 5.125% 15/4/2027	156,988	0.16
USD 250,000	Dah Sing Bank 7.375% 15/11/2033	265,672	0.27	IDR 1,690,000,000	Indonesia Treasury Bond 6.625% 15/2/2034	109,410	0.11
USD 200,000	Far East Horizon 5.875% 5/3/2028	198,185	0.20	IDR 2,764,000,000	Indonesia Treasury Bond 6.875% 15/4/2029	181,482	0.18
USD 250,000	Nanyang Commercial Bank 6% 6/8/2034	252,184	0.25	IDR 4,400,000,000	Indonesia Treasury Bond 7% 15/9/2030	290,697	0.29
USD 200,000	Pingan Real Estate Capital 3.45% 29/7/2026*	179,374	0.18	IDR 2,988,000,000	Indonesia Treasury Bond 7% 15/2/2033	197,879	0.20
USD 200,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027*	116,562	0.12	IDR 1,060,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	71,272	0.07
USD 200,000	Xiaomi Best Time International 0% 17/12/2027	187,950	0.19	IDR 1,640,000,000	Indonesia Treasury Bond 7.125% 15/6/2042	109,457	0.11
		2,560,720	2.59	USD 200,000	Pertamina Persero 6.5% 7/11/2048*	223,687	0.22
	India			USD 200,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 4.875% 17/7/2049	173,188	0.17
USD 200,000	Adani Electricity Mumbai 3.949% 12/2/2030*	180,607	0.18	USD 550,000	Sarana Multi Infrastruktur Perusahaan Perseroan Persero 2.05% 11/5/2026	518,546	0.52
USD 516,000	Adani International Container Terminal Pvt 3% 16/2/2031*	452,671	0.46			2,867,371	2.88
USD 200,000	Adani Ports & Special Economic Zone 4% 30/7/2027	190,875	0.19		Japan		
USD 200,000	Adani Ports & Special Economic Zone 4.375% 3/7/2029*	187,500	0.19	USD 200,000	Asahi Mutual Life Insurance 6.9% 26/1/2028	208,625	0.21
USD 200,000	Adani Transmission Step-One 4% 3/8/2026	193,892	0.20	USD 200,000	Mizuho Financial 2.564% 13/9/2031	169,673	0.17
USD 600,000	HDFC Bank 3.7% 25/8/2026	569,286	0.57	EUR 200,000	Rakuten 4.25% 22/4/2027	192,999	0.19
INR 12,500,000	India Government Bond 7.06% 10/4/2028	150,323	0.15	USD 200,000	SoftBank 5.125% 19/9/2027*	196,260	0.20
INR 36,900,000	India Government Bond 7.26% 6/2/2033	449,969	0.46	USD 200,000	Sumitomo Life Insurance 5.875% 18/1/2034	205,758	0.21
INR 9,800,000	India Government Bond 7.3% 19/6/2053	121,184	0.12	USD 200,000	Sumitomo Mitsui Financial 6.541% 9/7/2029	201,552	0.20
USD 200,000	Manappuram Finance 7.375% 12/5/2028*	202,375	0.20			1,174,867	1.18
USD 275,000	Muthoot Finance 7.125% 14/2/2028	281,016	0.28		Jersey		
USD 200,000	Piramal Capital & Housing Finance 7.8% 29/1/2028*	202,640	0.21	USD 162,080	Galaxy Pipeline Assets Bidco 2.16% 31/3/2034	142,989	0.14
USD 200,000	REC 2.75% 13/1/2027	190,506	0.19		Luxembourg		
USD 200,000	REC 4.625% 22/3/2028	198,013	0.20	USD 200,000	Greensaif Pipelines Bidco 6.129% 23/2/2038	210,633	0.21
USD 250,000	Reliance Industries 2.875% 12/1/2032*	218,728	0.22		Malaysia		
USD 200,000	SAEL LTD GROUP ISSUERS 7.8% 31/7/2031	203,438	0.20	MYR 590,000	Malaysia Government Bond 2.632% 15/4/2031	127,998	0.13
USD 200,000	Summit Digitel Infrastructure 2.875% 12/8/2031	171,882	0.17	MYR 700,000	Malaysia Government Bond 3.733% 15/6/2028	163,449	0.16
USD 200,000	UltraTech Cement 2.8% 16/2/2031	174,903	0.18	MYR 420,000	Malaysia Government Bond 3.757% 22/5/2040	94,727	0.10
		4,339,808	4.37	MYR 708,000	Malaysia Government Bond 4.254% 31/5/2035	169,854	0.17
	Indonesia			MYR 200,000	Malaysia Government Investment Issue 3.599% 31/7/2028	46,464	0.05
USD 200,000	Bank Negara Indonesia Persero 5.28% 5/4/2029	202,688	0.21	MYR 100,000	Malaysia Government Investment Issue 4.291% 14/8/2043	23,799	0.02
USD 200,000	Freeport Indonesia 5.315% 14/4/2032	201,062	0.20	MYR 310,000	Malaysia Government Investment Issue 4.638% 15/11/2049	77,132	0.08
USD 222,760	Garuda Indonesia Persero 6.5% 28/12/2031	146,048	0.15	MYR 140,000	Malaysia Government Investment Issue 5.357% 15/5/2052	38,478	0.04
USD 300,000	Hutama Karya Persero 3.75% 11/5/2030	284,967	0.29			741,901	0.75

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Mauritius				PHP 200,000	Philippine Government Bond 7% 13/7/2038	3,864	0.00
USD 351,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024*	350,423	0.35	USD 200,000	Rizal Commercial Banking 6.5% 27/8/2025	199,476	0.20
USD 400,000	CA Magnum 5.375% 31/10/2026*	390,624	0.39	USD 400,000	San Miguel Global Power 7% 21/10/2025*	399,752	0.40
USD 174,000	Clean Renewable Power Mauritius 4.25% 25/3/2027*	165,655	0.17			1,678,288	1.69
USD 200,000	Greenko Solar Mauritius 5.55% 29/1/2025*	199,548	0.20	Singapore			
USD 200,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	199,234	0.20	USD 200,000	Cathaylife Singapore 5.3% 5/9/2039	200,516	0.20
USD 205,250	India Cleantech Energy 4.7% 10/8/2026*	198,066	0.20	USD 200,000	Continuum Energy Aura 9.5% 24/2/2027	208,131	0.21
USD 466,650	India Green Power 4% 22/2/2027	442,158	0.45	USD 400,000	GLP 3.875% 4/6/2025	372,376	0.38
USD 250,000	India Vehicle Finance 5.85% 25/3/2029	249,375	0.25	SGD 500,000	Housing & Development Board 2.977% 23/1/2029	386,488	0.39
USD 200,000	Network i2i 3.975% 3/3/2026	192,922	0.19	USD 151,180	LLPL Capital 6.875% 4/2/2039	156,433	0.16
USD 200,000	Network i2i 5.65% 15/1/2025	199,500	0.20	USD 600,000	Medco Laurel Tree 6.95% 12/11/2028*	600,945	0.60
USD 200,000	UPL 4.625% 16/6/2030	171,437	0.17	SGD 500,000	Olam 5.375% 18/7/2026	376,867	0.38
		2,758,942	2.77	SGD 30,000	Singapore Government Bond 1.875% 1/10/2051	18,911	0.02
Mongolia				SGD 200,000	Singapore Government Bond 2.375% 1/7/2039	146,016	0.15
USD 200,000	Mongolia Government International Bond 3.5% 7/7/2027	183,687	0.19	SGD 20,000	Singapore Government Bond 2.625% 1/8/2032	15,329	0.02
Netherlands				SGD 255,000	Singapore Government Bond 2.75% 1/3/2046	193,828	0.19
USD 200,000	Majapahit 7.875% 29/6/2037*	241,688	0.24			2,675,840	2.70
USD 171,920	Minejesa Capital 4.625% 10/8/2030	168,311	0.17	South Korea			
USD 400,000	Minejesa Capital 5.625% 10/8/2037	381,626	0.39	USD 200,000	Hanwha Life Insurance 3.379% 4/2/2032*	191,578	0.19
USD 632,460	Mong Duong Finance 5.125% 7/5/2029	611,381	0.61	USD 245,000	Hyundai Card 5.75% 24/4/2029*	253,423	0.25
USD 200,000	Syngenta Finance 5.676% 24/4/2048	177,761	0.18	KRW 460,000,000	Korea Treasury Bond 1.5% 10/12/2030	315,881	0.32
		1,580,767	1.59	KRW 30,000,000	Korea Treasury Bond 1.625% 10/9/2070	15,173	0.01
Pakistan				KRW 344,000,000	Korea Treasury Bond 1.875% 10/3/2051	208,319	0.21
USD 200,000	Pakistan Government International Bond 6% 8/4/2026	184,188	0.18	KRW 13,400,000	Korea Treasury Bond 2% 10/6/2031	9,439	0.01
USD 200,000	Pakistan Government International Bond 6.875% 5/12/2027	174,437	0.18	KRW 235,710,000	Korea Treasury Bond 2.375% 10/12/2031	169,116	0.17
		358,625	0.36		Korea Treasury Bond 2.625% 10/6/2028	59,785	0.06
Philippines				KRW 80,750,000	Korea Treasury Bond 3% 10/12/2042	59,477	0.06
USD 600,000	Development Bank of the Philippines 2.375% 11/3/2031	519,750	0.53	KRW 52,100,000	Korea Treasury Bond 3.25% 10/9/2042	40,523	0.04
PHP 2,100,000	Philippine Government Bond 4.625% 9/9/2040	31,797	0.03	KRW 22,000,000	Korea Treasury Bond 3.25% 10/3/2053	17,578	0.02
PHP 9,000,000	Philippine Government Bond 4.875% 20/1/2032	149,092	0.15	USD 200,000	LG Chem 1.25% 18/7/2028	193,200	0.19
PHP 1,600,000	Philippine Government Bond 5.25% 18/5/2037	26,425	0.03	USD 430,000	Mirae Asset 5.5% 31/7/2027	433,092	0.44
PHP 5,000,000	Philippine Government Bond 6.125% 18/1/2031	89,272	0.09	USD 200,000	Shinhan Bank 5.75% 15/4/2034	205,625	0.21
PHP 4,900,000	Philippine Government Bond 6.25% 22/3/2028	87,942	0.09	USD 200,000	SK Hynix 5.5% 16/1/2029	204,841	0.21
PHP 5,870,000	Philippine Government Bond 6.25% 25/1/2034	105,903	0.11	USD 200,000	SK Hynix 6.375% 17/1/2028*	209,554	0.21
PHP 3,500,000	Philippine Government Bond 6.75% 15/9/2032	65,015	0.06				

*All or a portion of this security represents a security on loan.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
USD 200,000	Tongyang Life Insurance 5.25% 22/9/2025	198,000	0.20	USD 200,000	HSBC 7.399% 13/11/2034	224,867	0.23
USD 300,000	Woori Bank 6.375% 24/7/2029	304,159	0.31	USD 200,000	Standard Chartered 2.608% 12/1/2028	189,818	0.19
		3,088,763	3.11	USD 200,000	Standard Chartered 2.678% 29/6/2032*	171,539	0.17
Sri Lanka				USD 400,000	Standard Chartered 4.3% 19/8/2028	352,124	0.35
				USD 250,000	Sri Lanka Government International Bond 6.825% 18/7/2026	132,969	0.13
				USD 500,000	Sri Lanka Government International Bond 6.85% 3/11/2025	271,720	0.27
				USD 200,000	Sri Lanka Government International Bond 7.85% 14/3/2029	107,000	0.11
						511,689	0.51
Thailand				USD 200,000	Las Vegas Sands 6.2% 15/8/2034	205,713	0.21
				USD 400,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029*	361,328	0.36
				USD 107,000	United States Cash Management Bill - Reopening 0% 3/10/2024	106,541	0.11
						673,582	0.68
				Total Bonds		41,130,204	41.38
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		95,915,403	96.49
				Other Transferable Securities			
				COMMON STOCKS (SHARES)			
				Thailand			
51,540	VGI (Wts 31/12/2025)	1,432	0.00				
Total Common Stocks (Shares)		1,432	0.00				
RIGHTS				Thailand			
				10,222	Bts Ho Rts 25/11/24 (25/11/2024)	-	0.00
				Total Rights		-	0.00
				Total Other Transferable Securities		1,432	0.00
				Total Portfolio		95,916,835	96.49
				Other Net Assets		3,493,493	3.51
				Total Net Assets (USD)		99,410,328	100.00
United Kingdom							
				USD 200,000	HSBC 3.973% 22/5/2030	193,132	0.20
				USD 200,000	HSBC 4.6% 17/12/2030	178,974	0.18

* All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH	130,000	USD	18,075	HSBC Bank	16/10/2024	374
CNH	5,200,000	USD	718,182	JP Morgan	16/10/2024	19,790
CNH	5,115,000	USD	723,603	BNP Paribas	18/12/2024	6,236
EUR	118,000	USD	128,801	HSBC Bank	19/9/2024	1,991
EUR	185,000	USD	201,027	JP Morgan	19/9/2024	4,029
HKD	85,000	USD	10,935	HSBC Bank	19/3/2025	20
HKD	45,000	USD	5,769	Morgan Stanley	19/9/2024	6
IDR	2,321,500,000	USD	140,902	JP Morgan	19/9/2024	9,024

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
IDR	2,321,500,000	USD	141,469	BNP Paribas	19/9/2024	8,458
INR	2,213,000	USD	26,394	HSBC Bank	19/9/2024	(15)
INR	42,053,000	USD	500,667	JP Morgan	19/9/2024	609
KRW	102,718,000	USD	75,536	BNP Paribas	19/9/2024	1,464
KRW	421,000,000	USD	310,015	Goldman Sachs	19/9/2024	5,576
MYR	494,000	USD	111,613	Goldman Sachs	19/9/2024	2,807
SGD	205,000	USD	154,344	HSBC Bank	19/9/2024	3,069
THB	2,126,705	USD	60,628	Goldman Sachs	19/9/2024	2,292
TWD	5,650,000	USD	176,620	Bank of America	20/11/2024	2,082
USD	705,340	HKD	5,480,000	HSBC Bank	19/3/2025	(879)
USD	698,613	CNH	5,030,000	BNP Paribas	16/10/2024	(15,233)
USD	27,838	CNH	200,000	HSBC Bank	16/10/2024	(545)
USD	765,905	EUR	705,000	HSBC Bank	19/9/2024	(15,524)
USD	13,947	CNH	100,000	JP Morgan	16/10/2024	(245)
USD	194,239	IDR	3,198,926,369	JP Morgan	19/9/2024	(12,353)
USD	114,306	IDR	1,882,524,592	HSBC Bank	19/9/2024	(7,272)
USD	108,286	EUR	100,000	Citigroup	19/9/2024	(2,555)
USD	184,795	EUR	170,000	Barclays	19/9/2024	(3,635)
USD	715,937	CNH	5,161,000	JP Morgan	18/12/2024	(20,465)
USD	36,578	IDR	595,759,000	BNP Paribas	19/9/2024	(1,897)
USD	444,273	THB	16,073,000	Barclays	15/10/2024	(32,265)
USD	190,382	PHP	11,128,000	BNP Paribas	15/10/2024	(7,612)
USD	280,066	IDR	4,532,300,000	Bank of America	9/10/2024	(12,090)
USD	295,101	HKD	2,300,000	Bank of America	19/9/2024	(38)
USD	186,461	SGD	250,000	Bank of America	19/9/2024	(5,506)
USD	15,785	CNH	113,000	HSBC Bank	18/12/2024	(338)
USD	4,358	HKD	34,000	Citigroup	19/9/2024	(5)
USD	20,649	PHP	1,183,000	Citigroup	19/9/2024	(409)
USD	352,498	INR	29,620,000	Citibank	19/9/2024	(575)
USD	183,506	SGD	240,000	Citibank	19/9/2024	(783)
USD	161,463	KRW	212,953,000	Goldman Sachs	19/9/2024	1,828
USD	155,161	KRW	207,000,000	Citigroup	19/9/2024	(11)
Net unrealised depreciation						(70,595)
AUD Hedged Share Class						
AUD	3,986,418	USD	2,626,262	BNY Mellon	13/9/2024	78,179
USD	15,418	AUD	23,505	BNY Mellon	13/9/2024	(528)
Net unrealised appreciation						77,651
CAD Hedged Share Class						
CAD	766,982	USD	558,476	BNY Mellon	13/9/2024	10,444
Net unrealised appreciation						10,444
CNH Hedged Share Class						
CNY	11,756,404	USD	1,645,047	BNY Mellon	13/9/2024	17,518
Net unrealised appreciation						17,518
EUR Hedged Share Class						
EUR	61,077	USD	67,350	BNY Mellon	13/9/2024	329
USD	11,732	EUR	10,755	BNY Mellon	13/9/2024	(185)
Net unrealised appreciation						144
GBP Hedged Share Class						
GBP	515,804	USD	655,261	BNY Mellon	13/9/2024	22,850
Net unrealised appreciation						22,850
HKD Hedged Share Class						
HKD	14,409,814	USD	1,851,617	BNY Mellon	13/9/2024	(3,012)
Net unrealised depreciation						(3,012)
JPY Hedged Share Class						
JPY	1,111,771,171	USD	7,644,381	BNY Mellon	13/9/2024	4,622
USD	699,284	JPY	102,251,560	BNY Mellon	13/9/2024	(4,202)
Net unrealised appreciation						420

Asian Multi-Asset Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	807,448	USD	611,405	BNY Mellon	13/9/2024	8,379
Net unrealised appreciation						8,379
Total net unrealised appreciation (USD underlying exposure - USD 26,048,979)						63,799

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised depreciation USD
63	USD	MSCI Emerging Markets Index	September 2024	3,474,765	(21,488)
(3)	USD	US Treasury 5 Year Note (CBT)	December 2024	328,547	(492)
7	USD	US Ultra 10 Year Note	December 2024	824,578	(980)
Total				4,627,890	(22,960)

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
IRS	HKD 1,260,000	Fund receives Fixed 3.975%; and pays Floating HKD HIBOR 3 Month	Goldman Sachs	19/9/2026	1,020	1,020
IRS	CNY 220,000	Fund receives Fixed 2.1255%; and pays Floating CNY CNRR 3 Month	Goldman Sachs	18/9/2029	242	242
IRS	CNY 1,700,000	Fund receives Fixed 2.169%; and pays Floating CNY CNRR 3 Month	Goldman Sachs	18/9/2029	2,123	2,123
IRS	HKD 1,260,000	Fund receives Fixed 3.778%; and pays Floating HKD HIBOR 3 Month	Goldman Sachs	19/9/2029	2,695	2,695
IRS	HKD 1,240,000	Fund receives Fixed 3.772%; and pays Floating HKD HIBOR 3 Month	Goldman Sachs	19/9/2034	4,343	4,343
Total (USD underlying exposure - USD 427,647)					10,423	10,423

IRS: Interest Rate Swaps

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(48,800)	Call	Alibaba	Bank of America	HKD 84.155	26/9/2024	2,398	(9,920)
(16,500)	Call	Baidu	Bank of America	HKD 89.215	26/9/2024	2,904	(2,170)
(356,000)	Call	China Construction Bank	Bank of America	HKD 5.691	26/9/2024	1,112	(3,180)
(15,100)	Call	HKEX	Bank of America	HKD 83.73	26/9/2024	354	(5,716)
(66,000)	Call	Hon Hai Precision Industry	Bank of America	USD 195.56	26/9/2024	3,845	(7,399)
(1,000)	Call	Hyundai Motor	Bank of America	USD 258,580.36	26/9/2024	(362)	(5,826)
(294,000)	Call	Industrial and Commercial Bank of China	Bank of America	HKD 4.708	26/9/2024	562	(1,386)
(15,800)	Call	JD.com	Bank of America	HKD 105.62	26/9/2024	(2,199)	(10,258)
(18,400)	Call	Meituan	Bank of America	HKD 113.14	26/9/2024	(12,551)	(19,355)
(42,500)	Call	Ping An Insurance	Bank of America	HKD 34.51	26/9/2024	(9,418)	(13,641)
(1,690)	Call	SK Hynix	Bank of America	USD 198,616.04	26/9/2024	5,516	(1,607)
(17,000)	Call	Taiwan Semiconductor Manufacturing	Bank of America	USD 1,005.54	26/9/2024	4,016	(5,602)
(6,800)	Call	ANZ Group Holdings	Bank of America	AUD 30.973	16/10/2024	(558)	(2,114)
(254,000)	Call	Bank of China	Bank of America	HKD 3.682	16/10/2024	178	(1,764)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(234,000)	Call	China Construction Bank	Bank of America	HKD 5.855	16/10/2024	445	(1,942)
(3,500)	Call	Commonwealth Bank of Australia	Bank of America	AUD 142.964	16/10/2024	(537)	(4,193)
(12,700)	Call	HKEX	Bank of America	HKD 80.85	16/10/2024	(4,026)	(8,951)
(46,000)	Call	Hon Hai Precision Industry	Bank of America	USD 202.02	16/10/2024	(567)	(5,935)
(620)	Call	Hyundai Motor	Bank of America	USD 281,972.1	16/10/2024	1,201	(1,380)
(203,000)	Call	Industrial and Commercial Bank of China	Bank of America	HKD 4.805	16/10/2024	1,055	(1,213)
(3,000)	Call	MediaTek	Bank of America	USD 1,353	16/10/2024	(215)	(3,332)
(20,500)	Call	Ping An Insurance	Bank of America	HKD 36.694	16/10/2024	(2,417)	(3,964)
(10,000)	Call	Tencent	Bank of America	HKD 396.016	16/10/2024	(2,998)	(9,996)
(9,300)	Call	Westpac Banking	Bank of America	AUD 32.012	16/10/2024	(72)	(2,580)
(14,500)	Call	Infosys	Barclays	USD 22.346	26/9/2024	(13,062)	(18,321)
(9,300)	Call	ICICI Bank	BNP Paribas	USD 28.519	26/9/2024	(7,163)	(10,469)
(1,500)	Call	PDD Holdings	BNP Paribas	USD 154.348	26/9/2024	6,992	(40)
(1,060)	Call	PDD Holdings	BNP Paribas	USD 101.428	16/10/2024	(784)	(3,652)
(63,400)	Call	AIA	Goldman Sachs	HKD 55.32	26/9/2024	(4,606)	(11,914)
(8,600)	Call	ANZ Group Holdings	Goldman Sachs	AUD 29.065	26/9/2024	(5,778)	(9,001)
(369,000)	Call	Bank of China	Goldman Sachs	HKD 3.542	26/9/2024	(1,626)	(3,919)
(3,100)	Call	Commonwealth Bank of Australia	Goldman Sachs	AUD 134.508	26/9/2024	(8,969)	(12,748)
(1,370)	Call	CSL	Goldman Sachs	AUD 299.202	26/9/2024	(4,710)	(8,113)
(8,700)	Call	NetEase	Goldman Sachs	HKD 150.145	26/9/2024	2,932	(311)
(11,700)	Call	Samsung Electronics	Goldman Sachs	USD 81,427	26/9/2024	11,770	(2,579)
(15,700)	Call	TCL	Goldman Sachs	AUD 13.286	26/9/2024	(2,200)	(4,323)
(13,600)	Call	Tencent	Goldman Sachs	HKD 393.3	26/9/2024	7,505	(9,430)
(9,100)	Call	Westpac Banking	Goldman Sachs	AUD 29.376	26/9/2024	(10,027)	(12,372)
(6,200)	Call	Woolworths Group	Goldman Sachs	AUD 34.425	26/9/2024	(3,082)	(4,455)
(41,400)	Call	AIA	Goldman Sachs	HKD 59.042	16/10/2024	79	(4,326)
(38,500)	Call	Alibaba	Goldman Sachs	HKD 83.793	16/10/2024	(4,048)	(12,956)
(10,400)	Call	Baidu	Goldman Sachs	HKD 86.939	16/10/2024	(1,296)	(3,454)
(10,500)	Call	JD.com	Goldman Sachs	HKD 110.838	16/10/2024	(2,491)	(5,575)
(12,800)	Call	Meituan	Goldman Sachs	HKD 121.586	16/10/2024	(3,585)	(9,117)
(7,300)	Call	NetEase	Goldman Sachs	HKD 133.669	16/10/2024	(642)	(3,413)
(9,200)	Call	Samsung Electronics	Goldman Sachs	USD 80,987	16/10/2024	2,090	(5,073)
(660)	Call	SK Hynix	Goldman Sachs	USD 189,840	16/10/2024	(204)	(2,297)
(16,000)	Call	Taiwan Semiconductor Manufacturing	Goldman Sachs	USD 1,039.5	16/10/2024	1,609	(6,258)
(18,800)	Call	Infosys	JP Morgan	USD 19.757	29/8/2024	(53,364)	(64,728)
(1,900)	Call	Rio Tinto Group	JP Morgan	AUD 119.065	26/9/2024	1,255	(430)
(4,600)	Call	Yum China Holdings	JP Morgan	USD 34.976	26/9/2024	1,063	(3,319)
(1,750)	Call	Rio Tinto Group	JP Morgan	AUD 114.703	16/10/2024	(605)	(2,703)
(6,200)	Call	Woolworths Group	JP Morgan	AUD 36.087	16/10/2024	144	(1,541)
(12,500)	Call	BHP Group	Morgan Stanley	AUD 41.419	26/9/2024	2,588	(2,540)
(5,000)	Call	MediaTek	Morgan Stanley	USD 1,258.2	26/9/2024	(2,611)	(7,825)
(8,700)	Call	BHP Group	Morgan Stanley	AUD 41.063	16/10/2024	(867)	(3,943)
(1,380)	Call	CSL	Morgan Stanley	AUD 314.089	16/10/2024	543	(2,355)
(15,600)	Call	TCL	Morgan Stanley	AUD 13.792	16/10/2024	(551)	(1,885)
Total (USD underlying exposure - USD 5,616,346)						(106,035)	(388,809)

Asian Sustainable Equity Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				14,100	Oversea-Chinese Banking	157,380	1.64
				71,700	Singapore Telecommunications	172,159	1.80
						460,149	4.80
COMMON / PREFERRED STOCKS (SHARES)				South Korea			
Canada				3,558	KB Financial	228,792	2.39
3,224	Celestica	164,069	1.71	6,044	Samsung Electronics	271,467	2.83
Cayman Islands				191	Samsung Electronics GDR	266,827	2.79
14,550	JD.com	200,011	2.09	2,315	SK Hynix	301,019	3.14
3,449	JD.com ADR	94,278	0.98			1,068,105	11.15
7,900	NetEase	129,364	1.35	Taiwan			
513	NetEase ADR	41,302	0.43	11,000	Accton Technology	174,679	1.82
17,700	Shenzhou International*	146,169	1.53	12,000	Advantech	130,916	1.37
8,700	Tencent	426,166	4.45	13,000	Chroma ATE	132,682	1.38
3,589	Tencent ADR	174,731	1.82	33,000	Chunghwa Telecom	127,915	1.34
103,600	Xiaomi	259,054	2.71	19,000	Delta Electronics	237,277	2.48
104,000	Xinyi Solar	40,675	0.42	2,000	eMemory Technology	164,739	1.72
		1,511,750	15.78	4,000	Lotes	191,310	2.00
China				36,000	Merida Industry	271,210	2.83
26,500	China Merchants Bank	109,930	1.15	12,000	Phison Electronics	199,562	2.08
15,120	Sungrow Power Supply	164,454	1.72	16,000	Taiwan Semiconductor Manufacturing	472,148	4.93
		274,384	2.87	2,726	Taiwan Semiconductor Manufacturing ADR	468,136	4.89
Hong Kong						2,570,574	26.84
18,500	Techtronic Industries	249,328	2.60	Thailand			
India				15,000	Advanced Info Service NVDR	109,470	1.14
70,025	Aditya Birla Capital	183,772	1.92	81,300	Airports of Thailand NVDR	143,527	1.50
7,227	Cipla	142,599	1.49	207,500	Bangkok Dusit Medical Services NVDR	170,132	1.78
2,383	Eicher Motors	140,941	1.47	83,800	CP ALL NVDR	149,798	1.56
7,968	IndusInd Bank	135,403	1.41			572,927	5.98
938	Mahindra & Mahindra	31,375	0.33	United States			
10,492	Mahindra & Mahindra GDR	351,482	3.67	2,362	Cognizant Technology Solutions	183,185	1.91
1,297	UltraTech Cement	174,774	1.83	Vietnam			
		1,160,346	12.12	100	Vietnam Dairy Products JSC	297	0.00
Indonesia				Total Common / Preferred Stocks (Shares)			
239,100	Bank Central Asia	159,735	1.67			9,097,498	94.97
501,400	Bank Negara Indonesia Persero	173,568	1.81	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
		333,303	3.48			9,097,498	94.97
Philippines				Total Portfolio			
240,800	Ayala Land	151,385	1.58			9,097,498	94.98
90,710	Bank of the Philippine Islands	201,452	2.10	Other Net Assets			
149,920	Metropolitan Bank & Trust	196,244	2.05			480,979	5.02
		549,081	5.73	Total Net Assets (USD)			
Singapore						9,578,477	100.00
119,900	ComfortDelGro	130,610	1.36				

*All or a portion of this security represents a security on loan.

Asian Sustainable Equity Fund continued

Sector Breakdown as at 31 August 2024

	% of Net Assets
Technology	27.45
Communications	18.15
Financials	17.72
Industrial	14.86
Consumer Cyclical	11.39
Consumer Non-cyclical	3.27
Energy	2.14
Other Net Assets	5.02
	100.00

Asian Tiger Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				AUD 6,500,000	La Trobe Financial Capital Markets Trust 2024-3 0% 13/11/2055	4,408,624	0.20
FUNDS				AUD 3,800,000	Lonsdale Finance 2.1% 15/10/2027	2,373,082	0.11
	Ireland			USD 9,500,000	Macquarie 6.255% 7/12/2034*	10,267,949	0.47
650,000	iShares India INR Govt Bond UCITS ETF™	3,309,085	0.15	USD 1,800,000	Macquarie Bank 4.875% 10/6/2025	1,793,323	0.08
	Luxembourg			AUD 7,580,000	Macquarie Bank 6.219% 20/2/2035	5,154,886	0.24
1,090,000	BlackRock Global Funds - China Onshore Bond Fund™	16,458,711	0.76	AUD 4,663,796	Medallion Trust Series 2023-2 5.345% 19/1/2056	3,171,973	0.15
572,094	BlackRock Global Funds - Sustainable Asian Bond Fund™	5,658,008	0.26	USD 4,000,000	National Australia Bank 5.181% 11/6/2034	4,136,319	0.19
		22,116,719	1.02	AUD 5,000,000	National Australia Bank 6.329% 9/2/2034	3,443,695	0.16
	Singapore			AUD 3,300,000	Pacific National Finance 3.7% 24/9/2029	2,026,813	0.09
1,650,000	iShares USD Asia High Yield Bond Index ETF™	11,137,500	0.51	AUD 6,000,000	Pepper Residential Trust No. 40 Mtge 5.622% 12/11/2065	4,070,273	0.19
Total Funds		36,563,304	1.68	AUD 6,000,000	Perth Airport 5.6% 5/3/2031	4,150,581	0.19
COMMON STOCKS (SHARES)				AUD 6,500,000	Resimac Bastille Trust Series 2024-2NC 5.662% 6/3/2056	4,409,242	0.20
	United Kingdom			AUD 4,509,520	Series 2024-1 WST Trust 5.345% 21/8/2055	3,066,109	0.14
360,000	ReNew Energy Global	2,034,000	0.09	AUD 7,250,000	Volkswagen Financial Services Australia 5.55% 14/6/2028	4,986,670	0.23
Total Common Stocks (Shares)		2,034,000	0.09	USD 4,000,000	Westpac Banking 2.668% 15/11/2035	3,450,926	0.16
BONDS				USD 3,000,000	Westpac Banking 3.02% 18/11/2036†	2,583,748	0.12
	Australia			AUD 11,700,000	Westpac Banking 5.754% 3/4/2034	8,093,361	0.37
AUD 4,000,000	AGI Finance 1.815% 23/11/2028	2,390,166	0.11	AUD 11,700,000	Westpac Banking 6.34% 3/4/2034	8,118,755	0.37
AUD 3,200,000	AGI Finance 6.109% 28/6/2030	2,269,869	0.10	AUD 4,000,000	Westpac Banking 7.199% 15/11/2038	2,976,364	0.14
USD 577,000	APA Infrastructure 5% 23/3/2035	559,618	0.02			153,215,824	7.04
AUD 6,830,000	Arc Infrastructure Wa 6.018% 27/5/2031	4,750,875	0.22	Bermuda			
AUD 3,410,000	Aurizon Finance 3% 9/3/2028	2,146,297	0.10	USD 1,700,000	Luye Pharma 6.25% 6/7/2028	1,521,500	0.07
AUD 1,630,000	Aurizon Network 2.9% 2/9/2030	959,211	0.04	USD 2,000,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	1,895,870	0.09
AUD 2,000,000	Aurizon Network 6.1% 12/9/2031	1,402,865	0.07			3,417,370	0.16
AUD 4,000,000	AusNet Services 2.6% 31/7/2029	2,422,898	0.11	British Virgin Islands			
AUD 16,245,000	Australia & New Zealand Banking 6.124% 25/7/2039	11,302,879	0.52	USD 4,256,000	CAS Capital No 1 4% 12/7/2026	4,077,716	0.19
AUD 10,000,000	Australia & New Zealand Banking 6.392% 16/1/2034	6,884,067	0.32	USD 800,000	Celestial Dynasty 4.25% 27/6/2029	718,000	0.03
AUD 4,000,000	Australian Gas Networks 2.82% 28/4/2031	2,327,029	0.11	USD 4,300,000	Celestial Dynasty 6.375% 22/8/2028	4,271,722	0.20
AUD 5,360,000	Australian Rail Track 5.598% 12/6/2031	3,737,488	0.17	USD 9,616,000	Champion Path 4.5% 27/1/2026*	9,307,711	0.43
AUD 3,200,000	Australian Unity Healthcare Property Trust 6.781% 8/11/2029	2,294,611	0.10	EUR 8,175,000	Cheung Kong Infrastructure Finance BVI 1% 12/12/2024	8,977,042	0.41
AUD 3,600,000	Brisbane Airport 4.5% 30/12/2030	2,361,502	0.11	USD 2,000,000	China Cinda 2020 I Management 3.25% 28/1/2027	1,917,370	0.09
USD 6,300,000	CIMIC Finance USA 7% 25/3/2034	6,720,611	0.31	USD 8,845,000	China Cinda 2020 I Management 5.75% 28/5/2029*	9,029,330	0.41
AUD 8,490,000	Commonwealth Bank of Australia 6.541% 25/10/2033	5,884,651	0.27				
AUD 11,330,000	ConnectEast Finance 5.6% 27/6/2031	7,834,766	0.36				
AUD 7,000,000	ElectraNet 2.474% 15/12/2028	4,283,728	0.20				

*Cross umbrella holding and investment in connected party fund, see further information in Note 10.

†Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,813,000	CLP Power HK Finance 3.55% 6/2/2025	2,789,722	0.13	USD 16,440,000	TCL Technology Investments 1.875% 14/7/2025	15,968,337	0.73
USD 3,690,000	Coastal Emerald 6.5% 30/5/2027	3,803,006	0.17	USD 700,000	Wanda Properties Global 11% 13/2/2026	618,408	0.03
USD 2,333,000	Estate Sky 5.45% 21/7/2025	2,158,947	0.10	USD 1,449,000	Yunda Investment 2.25% 19/8/2025	1,400,053	0.06
EUR 8,886,000	Fortune Star BVI 3.95% 2/10/2026	8,961,573	0.41			206,622,428	9.48
USD 1,200,000	Fortune Star BVI 5.05% 27/11/2027*	1,086,000	0.05	Cayman Islands			
USD 5,275,000	Franshion Brilliant 4.25% 23/7/2029	4,177,141	0.19	USD 690,000	AC Energy Finance International 5.1% 25/11/2025*	564,075	0.03
USD 1,600,000	Guojing Capital BVI 6.3% 2/12/2025	1,618,008	0.07	USD 2,350,000	Agile 5.5% 21/4/2025***	158,625	0.01
USD 1,000,000	Hanrui Overseas Investment 6.5% 7/4/2025	1,001,285	0.05	USD 1,100,000	Agile 5.5% 17/5/2026***	74,250	0.00
USD 1,250,000	Huafa 2020 I 2.8% 4/11/2025*	1,198,806	0.05	USD 200,000	Agile 5.75% 2/1/2025***	13,500	0.00
CNH 27,000,000	Huafa 2024 I 6% 30/6/2027	3,823,407	0.18	USD 2,442,000	Agile 6.05% 13/10/2025***	164,835	0.01
USD 2,400,000	Huantaihu International Investment 7.3% 16/2/2026	2,423,446	0.11	USD 5,000,000	Al Rajhi Sukuk 5.047% 12/3/2029*	5,078,750	0.23
SGD 13,000,000	Huarong Finance 2017 3.8% 7/11/2025	9,857,974	0.45	USD 7,700,000	Alibaba 2.7% 9/2/2041*	5,526,829	0.25
USD 3,000,000	Huarong Finance 2017 4.75% 27/4/2027	2,895,150	0.13	USD 13,147,000	Alibaba 4% 6/12/2037	11,757,099	0.54
USD 3,570,000	Huarong Finance II 4.875% 22/11/2026*	3,510,203	0.16	USD 10,000,000	Alibaba 4.5% 28/11/2034*	9,706,450	0.45
USD 2,550,000	Huarong Finance II 5% 19/11/2025	2,524,500	0.12	HKD 28,000,000	Cathay Pacific Finance III 2.75% 5/2/2026	3,713,018	0.17
USD 10,000,000	Joy Treasure Assets 5.75% 6/6/2029	10,159,200	0.47	USD 16,200,000	CDBL Funding 1 3.5% 24/10/2027	15,711,084	0.72
USD 1,934,000	LS Finance 2017 4.8% 18/6/2026*	1,778,680	0.08	USD 2,000,000	China Resources Land 3.75% 9/12/2024	1,989,540	0.09
USD 420,000	LS Finance 2025 4.5% 26/6/2025	404,683	0.02	EUR 3,000,000	CK Hutchison Europe Finance 18 2% 13/4/2030*	3,076,818	0.14
USD 1,300,000	New Metro Global 4.5% 2/5/2026	863,486	0.04	EUR 3,850,000	CK Hutchison Europe Finance 21 0.75% 2/11/2029	3,706,779	0.17
USD 926,000	New Metro Global 4.625% 15/10/2025*	697,104	0.03	USD 10,100,000	CK Hutchison International 24 5.5% 26/4/2034*	10,545,260	0.49
USD 10,000,000	NWD Finance BVI 4.125% 10/3/2028	6,651,800	0.31	USD 1,000,000	Country Garden 3.3% 12/1/2031***	78,750	0.00
USD 6,000,000	NWD Finance BVI 5.25% 22/3/2026	5,235,150	0.24	USD 3,000,000	Country Garden 4.8% 6/8/2030***	236,250	0.01
USD 2,700,000	NWD MTN 4.125% 18/7/2029*	2,088,288	0.10	USD 1,000,000	Country Garden 5.125% 14/1/2027***	78,750	0.00
USD 8,065,000	Ocean Laurel 2.375% 20/10/2025	7,796,960	0.36	USD 7,700,000	DIB Sukuk 5.243% 4/3/2029	7,884,800	0.36
USD 200,000	Oriental Capital 7% 28/9/2025	199,160	0.01	USD 1,300,000	eHi Car Services 7% 21/9/2026	965,263	0.04
USD 8,410,000	Peak RE Bvi 5.35% 28/10/2025	8,294,363	0.38	USD 1,825,000	eHi Car Services 12% 26/9/2027	1,437,188	0.07
USD 4,889,000	Phoenix Lead 4.85% 23/2/2025	4,364,948	0.20	USD 16,875,000	Fantasia 9.875% 19/10/2023***	320,625	0.02
HKD 17,000,000	Sail Vantage 0% 13/1/2027	2,226,266	0.10	USD 8,000,000	Fantasia 10.875% 2/3/2024***	140,000	0.01
USD 1,000,000	SFG International 2.4% 3/6/2026	946,250	0.04	USD 5,000,000	Fantasia 11.75% 17/4/2022***	87,500	0.00
EUR 3,400,000	Sinochem Offshore Capital 0.75% 25/11/2025	3,627,563	0.17	USD 8,660,000	Fantasia 11.875% 1/6/2023***	164,540	0.01
USD 4,800,000	Sinochem Offshore Capital 2.375% 23/9/2031*	4,076,160	0.19	USD 4,800,000	FWD 7.635% 2/7/2031*	5,128,512	0.24
USD 6,292,971	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	6,410,083	0.29	USD 5,000,000	FWD 7.784% 6/12/2033*	5,670,300	0.26
USD 21,250,000	Studio City 7% 15/2/2027	21,402,044	0.98	USD 14,419,000	FWD 8.4% 5/4/2029	14,938,084	0.69
USD 7,556,000	Studio City Finance 6% 15/7/2025	7,546,555	0.35	USD 4,000,000	Geely Automobile 4% 9/12/2024	3,978,600	0.18
EUR 3,482,000	Talent Yield Euro 1% 24/9/2025	3,738,828	0.17	USD 6,826,000	Goodman HK Finance 3% 22/7/2030*	6,114,014	0.28
				USD 3,500,000	Greentown China 4.7% 29/4/2025*	3,434,375	0.16
				USD 1,800,000	Greentown China 5.65% 13/7/2025	1,766,250	0.08
				USD 2,900,000	Haidilao International 2.15% 14/1/2026	2,776,750	0.13

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 10,000,000	Hutchison Whampoa International 03/33 7.45% 24/11/2033 [*]	11,871,850	0.54	USD 1,000,000	Yuzhou 8.375% 30/10/2024 ^{***}	66,250	0.00
USD 3,400,000	iQIYI 6.5% 15/3/2028	3,163,139	0.15	USD 2,500,000	Yuzhou 8.5% 26/2/2024 ^{***}	165,625	0.01
USD 373,000	KWG 5.875% 10/11/2024 ^{***}	21,914	0.00	USD 1,500,000	Yuzhou 9.95% 8/6/2023 ^{***}	99,375	0.00
USD 498,000	KWG 5.95% 10/8/2025 ^{***}	29,258	0.00	HKD 84,000,000	Zhongsheng 0% 21/5/2025	12,090,985	0.56
USD 791,000	KWG 6% 14/8/2026 ^{***}	46,471	0.00			354,310,127	16.29
USD 660,000	KWG 6.3% 13/2/2026 ^{***}	32,017	0.00		China		
USD 498,000	KWG 7.4% 5/3/2024 ^{***}	29,258	0.00	USD 13,275,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	12,731,588	0.59
USD 645,000	KWG 7.875% 30/8/2024 ^{***}	37,894	0.00	USD 500,000	Henan Water Conservancy Investment 2.8% 18/9/2025	485,780	0.02
USD 1,500,000	Longfor 3.85% 13/1/2032 [*]	971,715	0.05	USD 1,000,000	Jinan Hi-tech 2.8% 22/11/2024	991,425	0.05
USD 3,445,000	Longfor 3.95% 16/9/2029 [*]	2,448,120	0.11	USD 2,000,000	Kunming Rail Transit 8.5% 7/12/2025	2,005,034	0.09
USD 16,000,000	Meituan 0% 27/4/2027	15,476,000	0.71	USD 760,000	Sunshine Life Insurance 4.5% 20/4/2026	744,800	0.03
USD 16,500,000	Meituan 0% 27/4/2028	15,250,125	0.70	USD 1,550,000	Taizhou Urban Construction and Investment Development 2.05% 2/9/2024	1,548,993	0.07
USD 3,100,000	Meituan 3.05% 28/10/2030 [*]	2,783,629	0.13	USD 4,963,000	Wens Foodstuff 2.349% 29/10/2025	4,723,907	0.22
USD 17,450,000	Melco Resorts Finance 4.875% 6/6/2025 [*]	17,251,419	0.79	USD 600,000	Zhengzhou Urban Construction Investment 3.8% 16/1/2025	595,026	0.03
USD 10,250,000	Melco Resorts Finance 5.25% 26/4/2026 [*]	10,011,329	0.46	USD 800,000	Zhenjiang Cultural Tourism Industry 7.1% 14/11/2025	807,330	0.04
USD 4,800,000	Melco Resorts Finance 5.625% 17/7/2027	4,633,656	0.21	USD 7,200,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025 [*]	7,016,580	0.32
USD 10,352,000	Melco Resorts Finance 5.75% 21/7/2028 [*]	9,879,690	0.45			31,650,463	1.46
USD 1,400,000	Microport Scientific 5.75% 19/12/2028	1,055,600	0.05		Hong Kong		
USD 2,000,000	PCGI Intermediate 4.75% 28/10/2024	1,991,250	0.09	EUR 4,000,000	AIA 0.88% 9/9/2033 [*]	3,922,307	0.18
USD 5,125,000	Sands China 2.85% 8/3/2029 [*]	4,602,891	0.21	USD 3,000,000	Airport Authority 2.1% 8/3/2026	2,884,688	0.13
USD 8,674,000	Sands China 3.25% 8/8/2031 [*]	7,524,695	0.35	USD 3,000,000	Airport Authority 2.4% 8/3/2028	2,777,670	0.13
USD 5,500,000	Sands China 3.8% 8/1/2026	5,373,610	0.25	USD 5,000,000	Bank of East Asia 5.125% 7/7/2028 [*]	4,947,700	0.23
USD 13,758,000	Sands China 4.375% 18/6/2030 [*]	13,014,208	0.60	USD 13,700,000	Bank of East Asia 6.75% 27/6/2034 [*]	13,986,535	0.64
USD 10,000,000	Sands China 5.4% 8/8/2028 [*]	10,003,350	0.46	USD 2,000,000	China Ping An Insurance Overseas 6.125% 16/5/2034 [*]	2,103,760	0.10
USD 930,000	Seazen 4.45% 13/7/2025 [*]	757,373	0.04	USD 7,450,000	Chiyu Banking 5.75% 7/4/2032	7,257,492	0.33
USD 10,167,000	Sinic 8.5% 24/1/2022 ^{***}	76,252	0.00	USD 4,550,000	Chong Hing Bank 5.5% 3/8/2025 [*]	4,498,835	0.21
USD 6,000,000	Sinic 9.5% 18/10/2021 ^{***}	45,000	0.00	USD 27,000,000	CNAC HK Finbridge 3% 22/9/2030 [*]	24,467,265	1.12
USD 5,500,000	SNB Sukuk 5.129% 27/2/2029 [*]	5,596,250	0.26	USD 6,500,000	CNAC HK Finbridge 3.875% 19/6/2029	6,244,127	0.29
USD 1,080,442	Sunac China 1% 30/9/2032	48,620	0.00	USD 4,475,000	Dah Sing Bank 3% 2/11/2031	4,247,402	0.20
USD 895,792	Sunac China 6% 30/9/2025	110,854	0.01	USD 4,000,000	Dah Sing Bank 7.375% 15/11/2033	4,250,760	0.20
USD 896,879	Sunac China 6.25% 30/9/2026	102,020	0.01	USD 9,400,000	Far East Horizon 5.875% 5/3/2028	9,314,674	0.43
USD 12,132,435	Sunac China 6.5% 30/9/2027	1,258,740	0.06	USD 3,200,000	Far East Horizon 6.625% 16/4/2027 [*]	3,248,000	0.15
USD 9,397,166	Sunac China 6.75% 30/9/2028	927,970	0.04	USD 1,500,000	GLP China 2.95% 29/3/2026	1,269,622	0.06
USD 2,700,427	Sunac China 7% 30/9/2029	239,663	0.01	USD 13,640,000	Nanyang Commercial Bank 6% 6/8/2034	13,759,145	0.63
USD 1,270,041	Sunac China 7.25% 30/9/2030	106,366	0.01	USD 5,242,000	Pingan Real Estate Capital 3.45% 29/7/2026 [*]	4,701,393	0.22
USD 21,180,000	Tencent 3.68% 22/4/2041 [*]	17,391,745	0.80				
USD 1,700,000	VLL International 9.375% 29/7/2029	1,710,098	0.08				
USD 7,000,000	Weibo 3.375% 8/7/2030 [*]	6,286,875	0.28				
USD 9,795,000	Wynn Macau 4.5% 7/3/2029	9,618,690	0.44				
USD 16,100,000	Wynn Macau 4.875% 1/10/2024	16,074,320	0.74				
USD 4,000,000	Wynn Macau 5.5% 15/1/2026 [*]	3,957,400	0.18				
USD 12,000,000	Wynn Macau 5.5% 1/10/2027 [*]	11,634,240	0.54				
USD 1,000,000	Wynn Macau 5.625% 26/8/2028 [*]	957,990	0.04				
USD 2,000,000	Yuzhou 7.7% 20/2/2025 ^{***}	132,500	0.01				
USD 3,000,000	Yuzhou 7.813% 21/1/2023 ^{***}	198,750	0.01				
USD 2,500,000	Yuzhou 8.3% 27/5/2025 ^{***}	165,625	0.01				

^{*}All or a portion of this security represents a security on loan.

^{***}This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 950,000	Shanghai Hong Kong International Investments 5% 16/6/2025	935,456	0.04	USD 5,500,000	Reliance Industries 2.875% 12/1/2032*	4,812,005	0.22
CNH 31,000,000	Swire Properties MTN Financing 3.4% 3/9/2029	4,367,308	0.20	USD 8,950,000	Reliance Industries 3.625% 12/1/2052*	6,701,357	0.31
USD 1,300,000	Vanke Real Estate Hong Kong 3.15% 12/5/2025*	1,124,500	0.05	USD 3,300,000	SAEL LTD GROUP ISSUERS 7.8% 31/7/2031	3,356,727	0.16
USD 4,992,000	Vanke Real Estate Hong Kong 3.5% 12/11/2029*	2,742,480	0.13	USD 2,000,000	Sammaan Capital 4.5% 28/9/2026	1,952,760	0.09
USD 7,900,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027	4,604,199	0.21	USD 3,000,000	Sammaan Capital 9.7% 3/7/2027	3,001,260	0.14
USD 7,500,000	Xiaomi Best Time International 0% 17/12/2027	7,048,125	0.32	USD 2,800,000	Summit Digital Infrastructure 2.875% 12/8/2031*	2,406,348	0.11
USD 5,845,000	Yango Justice International 7.5% 15/4/2024***	29,225	0.00	USD 16,700,000	UltraTech Cement 2.8% 16/2/2031	14,604,400	0.67
USD 8,143,000	Yango Justice International 7.5% 17/2/2025***	40,715	0.00			196,405,350	9.02
USD 12,155,000	Yango Justice International 7.875% 4/9/2024***	60,775	0.00		Indonesia		
USD 10,535,000	Yango Justice International 8.25% 25/11/2023*,***	52,675	0.00	USD 3,000,000	Bank Negara Indonesia Persero 5.28% 5/4/2029	3,040,320	0.14
USD 1,250,000	Yanlord Land HK 5.125% 20/5/2026*	1,142,975	0.05	USD 5,300,000	Freeport Indonesia 5.315% 14/4/2032*	5,328,143	0.24
		136,029,808	6.25	USD 1,700,000	Freeport Indonesia 6.2% 14/4/2052*	1,774,910	0.08
	India			USD 7,430,864	Garuda Indonesia Persero 6.5% 28/12/2031	4,871,898	0.22
USD 2,729,000	Adani Electricity Mumbai 3.949% 12/2/2030*	2,464,382	0.11	USD 6,000,000	Hutama Karya Persero 3.75% 11/5/2030	5,699,340	0.26
USD 11,696,000	Adani International Container Terminal Pvt 3% 16/2/2031*	10,260,550	0.47	EUR 5,000,000	Indonesia Government International Bond 1.1% 12/3/2033	4,536,712	0.21
USD 7,600,000	Adani Ports & Special Economic Zone 4% 30/7/2027	7,253,250	0.33	EUR 6,000,000	Indonesia Government International Bond 1.3% 23/3/2034*	5,375,472	0.25
USD 12,264,000	Adani Ports & Special Economic Zone 4.375% 3/7/2029*	11,497,500	0.53	USD 24,500,000	Indonesia Government International Bond 6.625% 17/2/2037	28,222,898	1.29
USD 5,000,000	Adani Transmission Step-One 4% 3/8/2026	4,847,300	0.22	USD 4,000,000	Indonesia Government International Bond 8.5% 12/10/2035*	5,222,880	0.24
USD 2,048,315	Adani Transmission Step-One 4.25% 21/5/2036*	1,794,201	0.08	USD 3,540,000	Krakatau Posco 6.375% 11/6/2027	3,609,703	0.17
USD 1,400,000	Axis Bank 4.1% 8/9/2026*	1,330,000	0.06	USD 4,700,000	Krakatau Posco 6.375% 11/6/2029	4,797,525	0.22
USD 10,000,000	HDFC Bank 3.7% 25/8/2026*	9,488,100	0.44	USD 4,742,000	Pertamina Persero 2.3% 9/2/2031*	4,101,854	0.19
INR 2,300,000,000	HDFC Bank 7.69% 27/1/2033	27,526,707	1.26		Pertamina Persero 4.175% 21/1/2050*	4,117,200	0.19
USD 7,000,000	Manappuram Finance 7.375% 12/5/2028*	7,083,125	0.32	USD 2,600,000	Pertamina Persero 6.45% 30/5/2044*	2,855,931	0.13
USD 3,958,000	Muthoot Finance 7.125% 14/2/2028*	4,044,581	0.19	USD 2,500,000	Pertamina Persero 6.5% 7/11/2048*	2,796,087	0.13
EUR 5,829,000	NTPC 2.75% 1/2/2027	6,258,391	0.29	EUR 950,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 1.875% 5/11/2031	895,815	0.04
USD 8,685,000	Piramal Capital & Housing Finance 7.8% 29/1/2028*	8,799,665	0.40	USD 9,389,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3% 30/6/2030*	8,488,266	0.39
EUR 6,184,000	Power Finance 1.841% 21/9/2028	6,261,045	0.29	USD 1,130,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3.375% 5/2/2030	1,048,431	0.05
USD 7,971,000	Power Finance 3.75% 6/12/2027*	7,719,356	0.35				
USD 3,922,000	Power Finance 3.9% 16/9/2029	3,739,392	0.17				
USD 3,800,000	Power Finance 3.95% 23/4/2030	3,620,602	0.17				
USD 5,221,000	Power Finance 4.5% 18/6/2029	5,128,902	0.24				
INR 500,000,000	Power Finance 7.64% 22/2/2033	6,035,774	0.28				
USD 9,350,000	REC 2.25% 1/9/2026	8,873,430	0.41				
USD 16,000,000	REC 3.875% 7/7/2027	15,544,240	0.71				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 7,000,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3.875% 17/7/2029*	6,715,135	0.31	USD 1,600,000	MISC Capital Two Labuan 3.75% 6/4/2027	1,562,624	0.07
USD 2,000,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 4% 30/6/2050	1,518,750	0.07	USD 5,800,000	Petronas Capital 2.48% 28/1/2032*	5,005,400	0.23
USD 6,000,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 5.375% 25/1/2029*	6,135,390	0.28			17,686,760	0.82
USD 1,350,000	PT Tower Bersama Infrastructure 2.75% 20/1/2026*	1,303,135	0.06		Marshall Islands		
USD 3,800,000	Sarana Multi Infrastruktur Perusahaan Perseroan Persero 2.05% 11/5/2026	3,582,678	0.17	USD 412,000	Seaspan 5.5% 1/8/2029*	390,500	0.02
USD 1,912,000	Sorik Marapi Geothermal Power 7.75% 5/8/2031*	1,909,610	0.09		Mauritius		
		117,948,083	5.42	USD 2,710,503	Azure Power Energy 3.575% 19/8/2026	2,551,736	0.12
	Japan			USD 14,865,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024*	14,840,547	0.68
USD 5,000,000	Asahi Mutual Life Insurance 4.1% 27/1/2031*	4,525,650	0.20	USD 13,042,000	CA Magnum 5.375% 31/10/2026	12,736,295	0.58
USD 5,000,000	Asahi Mutual Life Insurance 6.9% 26/1/2028	5,215,625	0.24	USD 508,950	Clean Renewable Power Mauritius 4.25% 25/3/2027	484,541	0.02
EUR 8,600,000	Rakuten 4.25% 22/4/2027	8,298,938	0.38	USD 10,000,000	Diamond II 7.95% 28/7/2026	10,118,380	0.47
USD 2,600,000	Rakuten 5.125% 22/4/2026*	2,465,138	0.11	USD 14,215,000	Greenko Solar Mauritius 5.55% 29/1/2025	14,182,874	0.65
USD 5,000,000	SoftBank 5.125% 19/9/2027*	4,906,500	0.23	USD 12,200,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	12,153,274	0.56
EUR 2,000,000	SoftBank 5.75% 8/7/2032	2,218,049	0.10	USD 4,351,300	India Cleantech Energy 4.7% 10/8/2026	4,199,005	0.20
USD 2,317,000	SoftBank 6.875% 19/7/2027*	2,286,442	0.11	USD 12,692,880	India Green Power 4% 22/2/2027	12,026,694	0.55
USD 1,100,000	SoftBank 7% 8/7/2031	1,109,136	0.05	USD 9,000,000	India Vehicle Finance 5.85% 25/3/2029	8,977,500	0.41
USD 2,500,000	Sumitomo Life Insurance 5.875% 18/1/2034	2,571,968	0.12	USD 4,300,000	Network i2i 3.975% 3/3/2026	4,147,823	0.19
USD 5,400,000	Sumitomo Mitsui Financial 6.541% 9/7/2029	5,441,913	0.25	USD 3,400,000	Network i2i 5.65% 15/1/2025	3,391,500	0.16
		39,039,359	1.79	USD 1,950,000	UPL 4.5% 8/3/2028*	1,764,141	0.08
	Jersey			USD 4,000,000	UPL 4.625% 16/6/2030*	3,428,750	0.16
USD 5,000,000	Galaxy Pipeline Assets Bidco 2.625% 31/3/2036	4,243,225	0.19	USD 600,000	UPL 5.25% 27/2/2025	459,000	0.02
USD 8,000,000	Goldman Sachs Finance International 0% 10/5/2027	8,088,200	0.37			105,462,060	4.85
USD 1,800,000	West China Cement 4.95% 8/7/2026*	1,350,000	0.06		Mongolia		
		13,681,425	0.62	USD 5,500,000	Mongolia Government International Bond 3.5% 7/7/2027	5,051,393	0.23
	Kuwait				Netherlands		
USD 4,800,000	Burgan Bank SAK 2.75% 15/12/2031	4,470,288	0.21	USD 2,821,000	Greenko Dutch 3.85% 29/3/2026	2,720,502	0.13
	Luxembourg			USD 12,600,000	Majapahit 7.875% 29/6/2037*	15,226,344	0.70
USD 8,000,000	EIG Pearl 3.545% 31/8/2036*	7,029,240	0.32	USD 15,057,613	Minejesa Capital 4.625% 10/8/2030	14,741,554	0.68
USD 5,275,000	Greensaif Pipelines Bidco 6.103% 23/8/2042	5,400,281	0.25	USD 13,500,000	Minejesa Capital 5.625% 10/8/2037	12,879,877	0.59
USD 4,000,000	Greensaif Pipelines Bidco 6.129% 23/2/2038*	4,212,660	0.19	USD 10,541,010	Mong Duong Finance 5.125% 7/5/2029	10,189,678	0.47
USD 5,000,000	TMS Issuer 5.78% 23/8/2032*	5,228,350	0.24	USD 4,500,000	Prosus 3.68% 21/1/2030*	4,166,100	0.19
		21,870,531	1.00	USD 4,300,000	Prosus 4.85% 6/7/2027*	4,258,978	0.20
	Malaysia			USD 4,000,000	Syngenta Finance 5.676% 24/4/2048	3,555,217	0.16
USD 3,500,000	Dua Capital 2.78% 11/5/2031*	3,111,482	0.15			67,738,250	3.12
USD 6,100,000	Export-Import Bank of Malaysia 1.831% 26/11/2026	5,766,604	0.27		New Zealand		
USD 2,500,000	GENM Capital Labuan 3.882% 19/4/2031*	2,240,650	0.10	AUD 4,000,000	Contact Energy 6.398% 21/11/2030	2,885,384	0.13
				USD 4,500,000	Westpac Banking 5% 21/9/2027*	4,399,599	0.20
						7,284,983	0.33

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Pakistan				USD 1,512,528	Modernland Overseas 5% 30/4/2027	226,879	0.01
USD 10,000,000	Pakistan Government International Bond 6% 8/4/2026	9,209,400	0.42	SGD 11,000,000	Olam 5.375% 18/7/2026	8,291,070	0.38
USD 8,000,000	Pakistan Government International Bond 6.875% 5/12/2027	6,977,480	0.32	SGD 10,000,000	Straits Trading 3.25% 13/2/2028	7,469,906	0.34
USD 4,000,000	Pakistan Government International Bond 7.875% 31/3/2036	2,972,280	0.14	USD 7,500,000	TML 4.35% 9/6/2026	7,393,725	0.34
USD 2,700,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	1,998,837	0.09			69,202,255	3.18
		21,157,997	0.97	South Korea			
Philippines				USD 2,600,000	Hanwha Life Insurance 3.379% 4/2/2032	2,490,514	0.11
USD 275,000	Bangko Sentral ng Pilipinas International Bond 8.6% 15/6/2027	301,950	0.02	USD 5,000,000	Hyundai Capital Services 2.5% 24/1/2027*	4,753,100	0.22
USD 14,000,000	Development Bank of the Philippines 2.375% 11/3/2031	12,127,500	0.56	USD 6,000,000	Hyundai Capital Services 5.125% 5/2/2029*	6,095,160	0.28
USD 1,400,000	Globe Telecom 2.5% 23/7/2030	1,221,654	0.05	USD 11,475,000	Hyundai Card 5.75% 24/4/2029*	11,869,510	0.55
USD 1,000,000	Globe Telecom 3% 23/7/2035*	801,040	0.04	USD 800,000	KB 2.125% 1/11/2026	755,748	0.04
USD 2,516,000	Petron 5.95% 19/4/2026	2,511,295	0.12	USD 4,470,000	KB Capital 1.5% 28/10/2025*	4,288,049	0.20
USD 9,599,000	Philippine Government International Bond 3.7% 1/3/2041*	8,200,953	0.38	USD 4,000,000	KEB Hana Bank 3.5% 19/10/2026*	3,796,100	0.17
USD 4,950,000	Philippine Government International Bond 3.95% 20/1/2040*	4,415,722	0.20	USD 5,000,000	Kia 1.75% 16/10/2026	4,710,321	0.21
USD 5,928,000	Rizal Commercial Banking 6.5% 27/8/2025	5,912,469	0.27	USD 6,500,000	Kia 2.75% 14/2/2027*	6,237,143	0.29
USD 3,386,000	San Miguel 5.5% 29/7/2025	3,349,126	0.15	USD 3,100,000	Korea Gas 2% 13/7/2031*	2,628,227	0.12
USD 3,750,000	San Miguel Global Power 5.45% 9/12/2026*	3,567,187	0.16	USD 7,750,000	Korea National Oil 4.875% 3/4/2029*	7,875,976	0.36
USD 1,500,000	San Miguel Global Power 5.7% 21/1/2026*	1,463,783	0.07	USD 6,200,000	LG Chem 1.25% 18/7/2028	5,989,200	0.27
USD 800,000	San Miguel Global Power 7% 21/10/2025	799,504	0.04	USD 9,380,000	Mirae Asset 5.5% 31/7/2027	9,447,442	0.43
		44,672,183	2.06	USD 10,500,000	Shinhan Bank 5.75% 15/4/2034*	10,795,313	0.50
Singapore				USD 9,200,000	Shinhan Card 2.5% 27/1/2027*	8,742,116	0.40
USD 3,000,000	Bakrie Telecom 11.5% 7/5/2015***	28,875	0.00	USD 6,995,000	Shinhan Card 5.5% 12/3/2029*	7,200,478	0.33
USD 5,275,000	Cathaylife Singapore 5.3% 5/9/2039	5,288,610	0.24	USD 4,400,000	Shinhan Financial 5% 24/7/2028	4,452,910	0.20
USD 4,296,000	Continuum Energy Aura 9.5% 24/2/2027	4,470,654	0.20	USD 4,000,000	SK Hynix 2.375% 19/1/2031*	3,423,280	0.16
USD 9,500,000	GLP 3.875% 4/6/2025	8,843,930	0.41	USD 19,000,000	SK Hynix 5.5% 16/1/2029	19,459,895	0.89
USD 2,790,000	GLP 4.5% 17/5/2026	1,751,590	0.08	USD 5,500,000	SK Hynix 6.375% 17/1/2028*	5,762,735	0.27
USD 3,206,520	JGC Ventures 5% 30/6/2025	1,334,714	0.06	USD 13,200,000	Tongyang Life Insurance 5.25% 22/9/2025*	13,068,000	0.60
USD 658,548	JGC Ventures 5% 30/6/2025	164,637	0.01	USD 17,500,000	Woori Bank 6.375% 24/7/2029*	17,742,601	0.82
USD 800,000	Jollibee Worldwide 3.9% 23/1/2025	795,248	0.04			161,583,818	7.42
USD 3,930,680	LLPL Capital 6.875% 4/2/2039	4,067,271	0.19	Sri Lanka			
USD 7,000,000	Medco Bell 6.375% 30/1/2027	6,983,011	0.32	USD 5,550,000	Sri Lanka Government International Bond 0% 18/4/2023***	2,927,625	0.13
USD 4,000,000	Medco Laurel Tree 6.95% 12/11/2028*	4,006,300	0.19	USD 3,110,000	Sri Lanka Government International Bond 0% 28/6/2024***	1,648,300	0.08
USD 3,300,000	Medco Maple Tree 8.96% 27/4/2029	3,502,818	0.16	USD 4,000,000	Sri Lanka Government International Bond 6.2% 11/5/2027	2,103,760	0.10
USD 13,893,404	Modernland Overseas 5% 30/4/2027	4,583,017	0.21	USD 4,400,000	Sri Lanka Government International Bond 6.75% 18/4/2028	2,354,000	0.11
				USD 26,000,000	Sri Lanka Government International Bond 6.85% 3/11/2025	14,129,440	0.65

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	Sri Lanka Government International Bond 7.55% 28/3/2030	530,300	0.02	USD 5,400,000	Hyundai Capital America 6.41% 24/6/2027	5,420,983	0.25
USD 4,804,000	Sri Lanka Government International Bond 7.85% 14/3/2029	2,570,140	0.12	USD 6,000,000	Las Vegas Sands 6.2% 15/8/2034	6,171,385	0.28
		26,263,565	1.21	USD 9,000,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029	8,129,880	0.37
Thailand				USD 4,600,000	Resorts World Las Vegas / RWLV Capital 4.625% 6/4/2031*	4,000,298	0.19
USD 6,100,000	Bangkok Bank 3.466% 23/9/2036*	5,298,948	0.24	USD 3,000,000	Resorts World Las Vegas / RWLV Capital 8.45% 27/7/2030	3,179,520	0.15
USD 13,000,000	Bangkok Bank 5% 23/9/2025	12,870,000	0.59			34,555,414	1.59
USD 1,800,000	GC Treasury Center 2.98% 18/3/2031*	1,567,521	0.07	Vietnam			
USD 7,658,000	Kasikornbank 3.343% 2/10/2031	7,283,562	0.33	USD 8,200,000	Vinpearl JSC 3.25% 21/9/2026	8,271,750	0.38
USD 7,000,000	Krung Thai Bank 4.4% 25/3/2026*	6,829,445	0.32	Total Bonds		1,997,830,295	91.80
USD 18,265,000	Minor International 2.7% 19/4/2026	17,566,821	0.81	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
	Thaioil Treasury Center 2.5% 18/6/2030*	5,085,107	0.23			2,036,427,599	93.57
USD 5,808,000	Thaioil Treasury Center 4.875% 23/1/2043*	4,504,675	0.21	Other Transferable Securities			
USD 5,000,000	TMBThanachart Bank 4.9% 2/12/2024	4,981,250	0.23	BONDS			
		65,987,329	3.03	Cayman Islands			
United Arab Emirates				USD 2,413,000	China Aoyuan 0% 31/12/2049**	48,260	0.00
USD 3,200,000	First Abu Dhabi Bank 5.804% 16/1/2035	3,256,806	0.15	USD 1,273,000	China Aoyuan 6.35% 21/12/2079**	22,277	0.00
United Kingdom						70,537	0.00
USD 7,700,000	HSBC 4.6% 17/12/2030	6,890,514	0.32	Hong Kong			
GBP 4,000,000	HSBC 5.875% 28/9/2026*	5,148,908	0.24	CNH 2,989,562	China City Construction International 5.35% 3/7/2017**,***	-	0.00
USD 11,250,000	HSBC 7.399% 13/11/2034	12,648,778	0.58	Netherlands			
USD 16,374,000	Standard Chartered 2.678% 29/6/2032*	14,043,890	0.64	USD 13,028,084	JP Morgan Structured Products 10% 21/5/2026**	12,426,708	0.57
USD 9,750,000	Standard Chartered 4.3% 19/8/2028*	8,583,022	0.39	Singapore			
USD 9,525,000	Standard Chartered 4.75% 14/1/2031*	8,224,266	0.38	USD 15,250,000	Continuum Energy PTE 5% 13/9/2027**	15,536,700	0.72
USD 11,000,000	Standard Chartered 6.301% 9/1/2029*	11,510,070	0.53	United States			
USD 7,000,000	Standard Chartered 7.875% 8/3/2030*	7,240,660	0.33	USD 10,000,000	Citigroup Global Markets 7.12% 20/6/2031**	10,000,000	0.46
USD 3,760,000	Vedanta Resources 13.875% 9/12/2028*	3,780,680	0.17	Total Bonds		38,033,945	1.75
USD 2,520,000	Vedanta Resources Finance II 13.875% 9/12/2028*	2,533,388	0.12	Total Other Transferable Securities		38,033,945	1.75
		80,604,176	3.70	Total Portfolio		2,074,461,544	95.32
United States				Other Net Assets		101,873,216	4.68
USD 7,450,000	BOC Aviation USA 5.25% 14/1/2030	7,653,348	0.35	Total Net Assets (USD)		2,176,334,760	100.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

Asian Tiger Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	6,300,000	USD	4,179,695	Morgan Stanley	19/9/2024	94,979
AUD	10,500,000	USD	6,940,901	HSBC Bank	19/9/2024	183,556
AUD	3,600,000	USD	2,361,629	Goldman Sachs	19/9/2024	81,042
AUD	7,000,000	USD	4,704,103	Bank of America	19/9/2024	45,535
CNH	11,000,000	USD	1,526,942	Citigroup	19/9/2024	29,796
CNH	200,000,000	USD	27,977,089	Deutsche Bank	19/9/2024	327,239
CNH	38,600,000	USD	5,424,450	HSBC Bank	19/9/2024	38,285
CNH	115,000,000	USD	16,177,266	BNP Paribas	19/9/2024	97,722
EUR	14,500,000	USD	15,720,222	HSBC Bank	19/9/2024	351,721
EUR	6,600,000	USD	7,163,798	Goldman Sachs	19/9/2024	151,707
EUR	1,400,000	USD	1,521,267	JP Morgan	19/9/2024	30,506
HKD	18,000,000	USD	2,309,679	Barclays	19/9/2024	106
HKD	15,000,000	USD	1,925,610	JP Morgan	19/9/2024	(789)
INR	400,589,500	USD	4,803,162	JP Morgan	19/9/2024	(28,095)
INR	512,000,000	USD	6,100,554	Standard Chartered Bank	19/9/2024	2,537
JPY	1,338,000,000	USD	8,739,323	HSBC Bank	19/9/2024	474,179
JPY	310,000,000	USD	2,007,725	JP Morgan	19/9/2024	126,943
JPY	155,000,000	USD	1,056,580	Société Générale	19/9/2024	10,754
KRW	3,200,000,000	USD	2,337,302	Deutsche Bank	19/9/2024	61,487
SGD	18,600,000	USD	13,819,643	HSBC Bank	19/9/2024	462,697
SGD	5,000,000	USD	3,800,530	UBS	19/9/2024	38,809
USD	21,749,669	CNH	156,000,000	Standard Chartered Bank	19/9/2024	(327,706)
USD	12,300,172	JPY	1,854,000,000	Citigroup	19/9/2024	(466,520)
USD	35,254,316	INR	2,956,708,982	Morgan Stanley	19/9/2024	10,049
USD	4,529,245	GBP	3,600,000	Bank of America	19/9/2024	(203,845)
USD	21,818,274	CNH	156,225,384	Citigroup	19/9/2024	(290,999)
USD	27,251,481	SGD	36,638,505	Citigroup	19/9/2024	(882,044)
USD	78,817,363	EUR	72,730,000	HSBC Bank	19/9/2024	(1,797,285)
USD	15,955,435	HKD	124,246,472	UBS	19/9/2024	11,958
USD	111,098,363	AUD	167,030,000	HSBC Bank	19/9/2024	(2,234,785)
USD	11,323,843	AUD	17,000,000	Citigroup	19/9/2024	(210,992)
USD	2,976,972	SGD	4,000,000	UBS	19/9/2024	(94,498)
USD	2,372,215	KRW	3,200,000,000	Citigroup	19/9/2024	(26,573)
USD	4,838,095	HKD	37,700,000	Bank of America	19/9/2024	379
USD	4,768,615	INR	400,000,000	JP Morgan	19/9/2024	575
USD	2,001,204	CNH	14,400,000	Deutsche Bank	19/9/2024	(36,708)
USD	1,747,891	EUR	1,600,000	UBS	19/9/2024	(25,565)
USD	1,954,783	EUR	1,800,000	JP Morgan	19/9/2024	(40,355)
USD	646,407	EUR	600,000	BNY Mellon	19/9/2024	(18,639)
USD	1,283,135	HKD	10,000,000	HSBC Bank	19/9/2024	(79)
USD	4,114,852	EUR	3,800,000	Citigroup	19/9/2024	(97,105)
USD	5,599,994	INR	468,500,000	BNP Paribas	19/9/2024	15,427
USD	15,250,235	CNH	110,000,000	HSBC Bank	19/9/2024	(317,144)
USD	7,588,653	SGD	10,200,000	Bank of America	19/9/2024	(243,597)
USD	5,472,598	AUD	8,200,000	Goldman Sachs	19/9/2024	(91,264)
USD	11,387,702	CNH	82,500,000	BNP Paribas	19/9/2024	(287,833)
USD	8,495,019	AUD	12,800,000	Citibank	19/9/2024	(190,034)
USD	3,313,640	CNH	24,000,000	Citibank	19/9/2024	(82,879)
USD	666,005	JPY	101,000,000	BNY Mellon	19/9/2024	(29,484)
USD	639,425	JPY	92,500,000	Deutsche Bank	19/9/2024	2,468
USD	2,201,584	EUR	2,000,000	Bank of America	19/9/2024	(15,236)
USD	2,204,842	EUR	2,000,000	Deutsche Bank	19/9/2024	(11,978)
USD	4,587,643	SGD	6,000,000	Citibank	19/9/2024	(19,563)
Net unrealised depreciation						(5,421,138)
AUD Hedged Share Class						
AUD	121,699,351	USD	79,861,154	BNY Mellon	13/9/2024	2,701,266
USD	1,349,374	AUD	2,014,873	BNY Mellon	13/9/2024	(17,548)
Net unrealised appreciation						2,683,718

Asian Tiger Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CAD Hedged Share Class						
CAD	41,396,868	USD	30,173,881	BNY Mellon	13/9/2024	532,854
USD	224,924	CAD	305,572	BNY Mellon	13/9/2024	(1,740)
Net unrealised appreciation						531,114
CHF Hedged Share Class						
CHF	1,241,330	USD	1,453,485	BNY Mellon	13/9/2024	9,223
USD	76,787	CHF	66,430	BNY Mellon	13/9/2024	(1,489)
Net unrealised appreciation						7,734
CNH Hedged Share Class						
CNY	283,870,623	USD	39,711,318	BNY Mellon	13/9/2024	433,030
USD	1,134,606	CNY	8,067,079	BNY Mellon	13/9/2024	(6,236)
Net unrealised appreciation						426,794
EUR Hedged Share Class						
EUR	84,912,310	USD	92,961,314	BNY Mellon	13/9/2024	1,129,883
USD	179,140	EUR	161,967	BNY Mellon	13/9/2024	(337)
Net unrealised appreciation						1,129,546
GBP Hedged Share Class						
GBP	64,151,326	USD	81,497,099	BNY Mellon	13/9/2024	2,840,663
USD	1,088,853	GBP	845,750	BNY Mellon	13/9/2024	(23,032)
Net unrealised appreciation						2,817,631
HKD Hedged Share Class						
HKD	940,557,785	USD	120,871,312	BNY Mellon	13/9/2024	(209,123)
USD	1,690,217	HKD	13,164,137	BNY Mellon	13/9/2024	1,417
Net unrealised depreciation						(207,706)
NZD Hedged Share Class						
NZD	31,174,962	USD	18,691,157	BNY Mellon	13/9/2024	807,829
USD	124,783	NZD	202,629	BNY Mellon	13/9/2024	(1,956)
Net unrealised appreciation						805,873
SGD Hedged Share Class						
SGD	357,299,962	USD	270,214,218	BNY Mellon	13/9/2024	4,043,285
USD	6,163,778	SGD	8,092,100	BNY Mellon	13/9/2024	(47,611)
Net unrealised appreciation						3,995,674
ZAR Hedged Share Class						
USD	15,589	ZAR	280,937	BNY Mellon	13/9/2024	(262)
ZAR	85,805,495	USD	4,649,974	BNY Mellon	13/9/2024	191,939
Net unrealised appreciation						191,677
Total net unrealised appreciation (USD underlying exposure - USD 1,349,158,446)						6,960,917

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(34)	JPY	Japanese 10 Year Bond (OSE)	September 2024	33,789,777	(366,722)
(656)	AUD	Australian 10 Year Bond	September 2024	51,888,299	(1,387,218)
(347)	EUR	Euro BOBL	December 2024	45,701,361	29,750
273	USD	US Treasury 10 Year Note (CBT)	December 2024	31,075,078	(89,371)
(460)	USD	US Ultra 10 Year Note	December 2024	54,186,562	67,055
1,129	USD	US Ultra Bond (CBT)	December 2024	150,192,281	(1,899,896)
1,538	USD	US Treasury 2 Year Note (CBT)	December 2024	319,267,170	93,573
891	USD	US Treasury 5 Year Note (CBT)	December 2024	97,578,422	(167,597)
Total				783,678,950	(3,720,426)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Asian Tiger Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 6,200,000	Fund receives default protection on Australia And New Zealand Banking; and pays Fixed 1%	BNP Paribas	20/12/2029	(14,475)	(233,482)
CDS	USD 6,200,000	Fund receives default protection on Commonwealth Bank Of Australia; and pays Fixed 1%	BNP Paribas	20/12/2029	(12,210)	(231,217)
CDS	USD 6,200,000	Fund receives default protection on National Australia Bank; and pays Fixed 1%	BNP Paribas	20/12/2029	(14,882)	(233,890)
CDS	USD 40,000,000	Fund receives default protection on People'S Republic Of China; and pays Fixed 1%	Citibank	20/6/2029	(16,901)	(745,702)
CDS	USD 12,500,000	Fund receives default protection on Australia And New Zealand Banking; and pays Fixed 1%	Goldman Sachs	20/12/2028	(86,080)	(412,269)
CDS	USD 12,500,000	Fund receives default protection on National Australia Bank; and pays Fixed 1%	Goldman Sachs	20/12/2028	(84,761)	(410,950)
CDS	USD 22,700,000	Fund receives default protection on Saudi Arabia; and pays Fixed 1%	Bank of America	20/12/2025	(22,237)	(213,678)
CDS	USD 6,000,000	Fund receives default protection on Bahrain; and pays Fixed 1%	Bank of America	20/12/2028	(109,702)	133,317
CDS	USD (50,000,000)	Fund provides default protection on ITRAXX.ASIA.XJ.IG.41.V1; and receives Fixed 1%	Bank of America	20/6/2029	73,886	176,302
Total (USD underlying exposure - USD 118,027,256)					(287,362)	(2,171,569)

CDS: Credit Default Swaps

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
10,000	Put	S&P 500 Index	BNP Paribas	USD 85	17/9/2024	(222,400)	-
50	Put	Spirax Group PLC	Exchange Traded	USD 5,250	30/9/2024	(309,349)	65,000
70	Put	S&P 500 Index	Exchange Traded	USD 5,360	31/10/2024	(385,416)	295,750
50	Call	Nikkei 225 Index	Exchange Traded	JPY 42,000	13/12/2024	(96,016)	132,248
Total (USD underlying exposure - USD 12,000,774)						(1,013,181)	492,998

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(50)	Put	S&P 500 Index	Exchange Traded	USD 4,700	30/9/2024	64,501	(16,750)
(70)	Put	S&P 500 Index	Exchange Traded	USD 4,650	31/10/2024	88,399	(63,700)
(50)	Call	Nikkei 225 Index	Exchange Traded	JPY 48,500	13/12/2024	21,974	(9,275)
Total (USD underlying exposure - USD 2,079,913)						174,874	(89,725)

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 90,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024; and pays 5% Fixed	Goldman Sachs	16/10/2024	(265,863)	319,137
USD 70,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024; and pays 5% Fixed	BNP Paribas	18/12/2024	(665,623)	244,027
Total (USD underlying exposure - USD 41,264,385)				(931,486)	563,164

Asian Tiger Bond Fund continued

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD (90,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays CDX.NA.HY.42.V1 quarterly from 20/6/2024	Goldman Sachs	16/10/2024	85,746	(110,004)
USD (70,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024	BNP Paribas	18/12/2024	376,234	(134,766)
Total (USD underlying exposure - USD 16,757,388)				461,980	(244,770)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Brown To Green Materials Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON STOCKS (SHARES)							
Australia					Japan		
64,190	BHP	1,774,998	2.13	29,300	Komatsu	816,439	0.98
394,275	Champion Iron	1,676,704	2.02	22,700	Shin-Etsu Chemical	1,001,507	1.21
405,706	Develop Global	602,622	0.72			1,817,946	2.19
245,736	Lynas Rare Earths	1,176,693	1.41		Jersey		
14,924	Mineral Resources	406,406	0.49	48,018	Metals Acquisition	565,710	0.68
223,904	Orica	2,697,085	3.24		Luxembourg		
193,699	Worley	2,000,861	2.41	31,613	ArcelorMittal	745,457	0.90
		10,335,369	12.42		Norway		
Canada				380,576	Norsk Hydro	2,143,735	2.58
122,270	Bravo Mining	233,014	0.28		Sweden		
61,755	Cameco	2,499,855	3.01	44,721	Epiroc	862,237	1.04
205,691	Capstone Copper	1,438,324	1.73	44,763	Sandvik	951,530	1.14
368,401	Foran Mining	1,069,503	1.29			1,813,767	2.18
42,507	Foran Mining	123,402	0.15		Switzerland		
38,521	Hudbay Minerals	308,497	0.37	40,955	Holcim	3,944,894	4.74
123,737	Lundin Mining*	1,271,723	1.53	24,388	SGS	2,726,285	3.27
56,898	MAG Silver	750,590	0.90	8,844	Sika	2,858,328	3.44
17,456	Methanex	810,307	0.97			9,529,507	11.45
65,634	Sigma Lithium	713,984	0.86		United Kingdom		
55,533	Teck Resources	2,649,075	3.18	79,048	Anglo American	2,309,456	2.78
		11,868,274	14.27	39,074	Rio Tinto	2,458,573	2.95
Finland						4,768,029	5.73
81,628	Metso	827,982	0.99		United States		
47,583	UPM-Kymmene	1,612,177	1.94	8,200	Caterpillar	2,894,518	3.48
		2,440,159	2.93	33,142	Eastman Chemical	3,364,907	4.04
France				11,046	Ecolab	2,771,331	3.33
19,969	Air Liquide	3,740,083	4.49	43,632	Fluor	2,177,237	2.62
18,120	Arkema	1,675,814	2.01	45,049	Freeport-McMoRan	1,985,309	2.39
8,167	Carbios SACA	189,508	0.23	2,333	Martin Marietta Materials	1,235,720	1.48
24,487	Cie de Saint-Gobain	2,144,784	2.58	8,010	Nucor	1,210,151	1.46
		7,750,189	9.31	6,895	Rogers	742,523	0.89
Ireland				9,185	Steel Dynamics	1,093,658	1.31
29,972	CRH	2,663,911	3.20			17,475,354	21.00
9,385	Linde	4,455,998	5.36		Total Common Stocks (Shares)	82,269,990	98.88
36,479	Smurfit WestRock	1,724,407	2.07		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	82,269,990	98.88
		8,844,316	10.63		Total Portfolio	82,269,990	98.88
Italy					Other Net Assets	932,544	1.12
58,368	Danieli & C Officine Meccaniche	2,172,178	2.61		Total Net Assets (USD)	83,202,534	100.00

*All or a portion of this security represents a security on loan.

Brown To Green Materials Fund continued

Sector Breakdown as at 31 August 2024

	% of Net Assets
Basic Materials	56.41
Industrial	36.02
Consumer Non-cyclical	3.27
Energy	3.18
Other Net Assets	1.12
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

China Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 6,000,000	China Great Wall International III 3.875% 31/8/2027*	40,447,835	0.22
FUNDS				USD 4,970,000	China Great Wall International VI 7.15% 2/7/2027	36,505,194	0.20
	Ireland			USD 13,000,000	CNOOC Finance 2013 3.3% 30/9/2049*	71,999,742	0.39
2,200,000	iShares India INR Govt Bond UCITS ETF~	79,289,349	0.43	USD 4,855,000	Coastal Emerald 6.5% 30/5/2027*	35,423,177	0.19
	Singapore			USD 2,567,000	Estate Sky 5.45% 21/7/2025	16,817,081	0.09
3,220,000	iShares USD Asia High Yield Bond Index ETF~	153,871,168	0.84	HKD 56,000,000	Farsail Goldman International 7% 24/11/2026***	6,405,488	0.03
Total Funds		233,160,517	1.27	EUR 14,679,000	Fortune Star BVI 3.95% 2/10/2026	104,802,585	0.57
BONDS				USD 8,700,000	Franshion Brilliant 4.25% 23/7/2029	48,772,329	0.26
	Australia			USD 6,500,000	Fuqing Investment Management 3.25% 23/6/2025	44,082,621	0.24
USD 2,100,000	Australia & New Zealand Banking 2.57% 25/11/2035	12,735,855	0.07	CNH 50,000,000	Haina Urban Investment International 6.8% 27/3/2027	49,258,250	0.27
USD 3,950,000	Australia & New Zealand Banking 6.05% 16/7/2027	28,004,802	0.15	USD 10,500,000	Haitian BVI International Investment Development 6.1% 19/7/2027	74,612,650	0.41
USD 6,500,000	CIMIC Finance USA 7% 25/3/2034	49,088,431	0.27	USD 8,000,000	Hanrui Overseas Investment 6.5% 7/4/2025	56,708,161	0.31
AUD 3,890,000	Macquarie Bank 5.953% 1/3/2034	19,086,683	0.10	CNH 194,000,000	Huafa 2024 I 6% 30/6/2027	194,485,000	1.06
USD 7,000,000	Macquarie Bank 6.125% 8/3/2027	49,413,681	0.27	USD 10,000,000	Huantaihu International Investment 7.3% 16/2/2026	71,485,802	0.39
AUD 5,600,000	Westpac Banking 5.754% 3/4/2034	27,423,867	0.15	SGD 2,000,000	Huarong Finance 2017 3.8% 7/11/2025	10,736,728	0.06
AUD 5,700,000	Westpac Banking 6.34% 3/4/2034	28,001,160	0.15	USD 11,600,000	Huarong Finance 2019 3.875% 13/11/2029*	74,374,760	0.40
		213,754,479	1.16	USD 4,000,000	Huarong Finance 2019 4.25% 30/9/2025*	27,687,607	0.15
	Bermuda			USD 7,800,000	Huarong Finance 2019 4.5% 29/5/2029	52,044,347	0.28
USD 7,300,000	Li & Fung 5.25% 3/11/2024	27,422,830	0.15	USD 4,200,000	Huarong Finance 2019 6.877% 24/2/2025	29,885,052	0.16
USD 1,146,000	Luye Pharma 6.25% 6/7/2028	7,261,147	0.04	USD 4,301,000	Huarong Finance II 4.625% 3/6/2026*	29,896,700	0.16
		34,683,977	0.19	CNH 5,000,000	Joy Delight International 4.1% 12/7/2027	4,968,025	0.03
	British Virgin Islands			USD 9,000,000	Joy Treasure Assets 5.75% 6/6/2029	64,729,108	0.35
USD 6,300,000	CAS Capital No 1 4% 12/7/2026	42,732,030	0.23	USD 4,200,000	NWD Finance BVI 4.125% 10/3/2028	19,778,169	0.11
USD 5,600,000	Celestial Dynasty 6.375% 22/8/2028	39,384,030	0.22	USD 5,300,000	NWD Finance BVI 5.25% 22/3/2026	32,737,940	0.18
USD 6,125,000	Central Plaza Development 3.85% 14/7/2025	42,183,527	0.23	USD 4,000,000	NWD Finance BVI 6.25% 7/3/2025	16,114,456	0.09
USD 10,000,000	Central Plaza Development 4.65% 19/1/2026*	67,657,652	0.37	USD 7,350,000	Oriental Capital 7% 28/9/2025	51,815,187	0.28
USD 10,600,000	Central Plaza Development 5.75% 14/11/2024	74,773,565	0.41	USD 4,000,000	Panther Ventures 3.5% 30/9/2024	18,415,267	0.10
USD 5,800,000	Champion Path 4.5% 27/1/2026*	39,744,225	0.22	USD 7,000,000	Panther Ventures 3.8% 30/9/2024	34,751,097	0.19
USD 1,000,000	Chang Development International 4.3% 9/9/2024	7,072,693	0.04	USD 7,464,000	Peak RE Bvi 5.35% 28/10/2025	52,114,221	0.28
USD 10,000,000	Chang Development International 7% 13/6/2026*	71,663,541	0.39	USD 6,387,000	Phoenix Lead 4.85% 23/2/2025	40,369,518	0.22
USD 4,500,000	Cheung Kong Infrastructure Finance BVI 4% 29/7/2026*	23,783,609	0.13	USD 8,500,000	Qiantang Jiantou Bvi 6.6% 4/12/2024	60,189,552	0.33
USD 1,800,000	Cheung Kong Infrastructure Finance BVI 4.2% 2/6/2026*	9,923,639	0.05				
USD 900,000	China Cinda 2020 I Management 5.75% 7/2/2027*	6,445,960	0.04				
USD 4,465,000	China Cinda 2020 I Management 5.75% 28/5/2029	32,268,349	0.18				

~Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

China Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 13,000,000	Qinglun International Bvi 5.45% 16/9/2025	91,644,582	0.50	USD 6,150,000	China Resources Land 3.75% 9/12/2024	43,310,720	0.24
HKD 30,000,000	Sail Vantage 0% 13/1/2027	27,812,945	0.15	USD 12,000,000	CK Hutchison International 19 II 3.375% 6/9/2049	64,511,629	0.35
USD 11,800,000	SDG Finance 4.95% 24/5/2025	82,588,995	0.45	USD 4,100,000	CK Hutchison International 24 5.5% 26/4/2034*	30,305,215	0.16
USD 3,000,000	Sinopec Overseas Development 2018 3.1% 8/1/2051	15,865,508	0.09	USD 11,835,000	Fantasia 9.875% 19/10/2023***	1,591,914	0.01
USD 3,000,000	Sinopec Overseas Development 2018 3.35% 13/5/2050*	16,712,172	0.09	USD 7,790,000	Fantasia 11.875% 1/6/2023***	1,047,825	0.01
USD 12,800,000	Studio City 7% 15/2/2027	91,264,922	0.50	USD 300,000	Fantasia 15% 18/12/2021***	37,167	0.00
EUR 2,000,000	Summer Spring Project 5.6% 11/4/2025	15,833,759	0.09	USD 2,800,000	FWD 6.675% 1/2/2025	18,272,065	0.10
CNH 25,000,000	Taishan City Investment 4.9% 18/3/2027	25,040,375	0.14	USD 10,100,000	FWD 7.635% 2/7/2031*	76,395,736	0.42
USD 7,000,000	Taishan City Investment 8.9% 20/12/2024	49,686,016	0.27	USD 3,400,000	FWD 7.784% 6/12/2033*	27,296,851	0.15
USD 8,000,000	TFI Overseas Investment 6.25% 31/5/2026	55,815,271	0.30	USD 10,286,000	FWD 8.4% 5/4/2029	75,440,382	0.41
CNH 60,000,000	Wansheng International BVI 7.5% 10/4/2026	58,201,200	0.31	USD 12,900,000	Greentown China 4.7% 29/4/2025*	89,612,168	0.49
CNH 17,000,000	Wansheng International BVI 7.5% 3/7/2026	16,327,568	0.09	USD 1,500,000	Greentown China 5.65% 13/7/2025*	10,420,020	0.06
USD 10,000,000	Xiangyu Investment BVI 5% 28/4/2025	69,563,431	0.38	USD 1,000,000	Health & Happiness H&H International 13.5% 26/6/2026	7,504,184	0.04
USD 4,000,000	Zhaohai Investment BVI 7% 3/9/2024	28,317,675	0.15	USD 8,600,000	iQIYI 6.5% 15/3/2028	56,641,580	0.31
USD 4,500,000	Zhejiang Baron BVI 6.05% 12/7/2027	32,092,652	0.17	USD 3,300,000	JD.com 0.25% 1/6/2029	22,661,843	0.12
USD 5,000,000	Zhuji Development 3.2% 18/10/2024	35,058,344	0.19	USD 5,200,000	JD.com 4.125% 14/1/2050*	30,303,891	0.16
CNH 36,500,000	Zoucheng City Investment International 7.8% 9/12/2024	36,128,795	0.20	USD 483,000	KWG 5.875% 10/11/2024***	200,887	0.00
		2,678,000,679	14.58	USD 844,000	KWG 5.95% 10/8/2025***	351,033	0.00
Cayman Islands				USD 1,238,000	KWG 6% 14/8/2026***	514,904	0.00
USD 5,186,000	ACEN Finance 4% 8/3/2025	24,009,950	0.13	USD 1,027,000	KWG 6.3% 13/2/2026***	352,695	0.00
USD 4,500,000	Agile 5.5% 21/4/2025***	2,150,373	0.01	USD 644,000	KWG 7.4% 5/3/2024***	267,850	0.00
USD 1,250,000	Agile 5.75% 2/1/2025***	597,326	0.00	USD 795,000	KWG 7.875% 30/8/2024***	330,653	0.00
USD 4,500,000	Agile 6.05% 13/10/2025***	2,150,373	0.01	USD 8,000,000	Longfor 3.95% 16/9/2029	40,246,779	0.22
USD 5,300,000	Alibaba 0.5% 1/6/2031	39,140,748	0.21	USD 14,600,000	Melco Resorts Finance 4.875% 6/6/2025	102,183,283	0.55
USD 10,100,000	Alibaba 2.7% 9/2/2041*	51,322,084	0.28	USD 4,000,000	Melco Resorts Finance 5.25% 26/4/2026*	27,658,298	0.15
USD 18,800,000	Alibaba 3.15% 9/2/2051	92,246,809	0.50	USD 5,700,000	Melco Resorts Finance 5.75% 21/7/2028	38,511,596	0.21
USD 7,800,000	Alibaba 4.2% 6/12/2047	46,971,335	0.26	USD 6,300,000	MGM China 4.75% 1/2/2027	43,174,689	0.24
HKD 50,000,000	Cathay Pacific Finance III 2.75% 5/2/2026	46,939,309	0.25	USD 1,800,000	Microport Scientific 5.75% 19/12/2028	9,608,187	0.05
USD 4,800,000	CDBL Funding 1 3.5% 24/10/2027	32,955,657	0.18	USD 3,341,000	Sands China 3.25% 8/8/2031	20,518,404	0.11
USD 783,000	CDBL Funding 2 2% 4/3/2026	5,332,378	0.03	USD 13,316,000	Sinic 8.5% 24/1/2022***	707,022	0.00
CNH 50,000,000	China Education 4% 22/3/2025	50,074,000	0.27	USD 3,650,000	Sinic 9.5% 18/10/2021***	193,799	0.00
USD 4,800,000	China Hongqiao 5.25% 25/1/2026	58,065,393	0.32	USD 668,648	Sunac China 1% 30/9/2032	213,014	0.00
USD 800,000	China Overseas Finance Cayman VI 6.45% 11/6/2034*	6,029,428	0.04	USD 2,614,374	Sunac China 6% 30/9/2025	2,290,396	0.01
USD 6,000,000	China Overseas Finance Cayman VIII 2.75% 2/3/2030*	37,498,690	0.20	USD 5,117,547	Sunac China 6.25% 30/9/2026	4,121,078	0.02
USD 4,800,000	China Overseas Finance Cayman VIII 3.125% 2/3/2035	27,418,589	0.15	USD 3,611,441	Sunac China 6.5% 30/9/2027	2,652,566	0.01
				USD 4,369,180	Sunac China 6.75% 30/9/2028	3,054,461	0.02
				USD 1,671,198	Sunac China 7% 30/9/2029	1,050,011	0.01
				USD 785,976	Sunac China 7.25% 30/9/2030	466,006	0.00
				USD 13,000,000	Tencent 3.24% 3/6/2050*	65,382,149	0.36
				USD 15,000,000	Tencent 3.68% 22/4/2041*	87,197,909	0.47
				USD 9,500,000	Tencent 3.84% 22/4/2051*	53,083,960	0.29
				USD 2,590,000	VLL International 9.375% 29/7/2029	18,444,609	0.10
				USD 5,500,000	Weibo 3.375% 8/7/2030	34,970,117	0.19
				USD 11,400,000	Wynn Macau 5.5% 15/1/2026*	79,845,862	0.43

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

China Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 4,200,000	Wynn Macau 5.5% 1/10/2027	28,827,280	0.16	CNY 750,000,000	China Government Bond 2.52% 25/8/2033	771,616,912	4.19
USD 2,800,000	Wynn Macau 5.625% 26/8/2028*	18,989,635	0.10	CNY 517,500,000	China Government Bond 2.57% 20/5/2054	540,469,212	2.94
USD 200,000	Yuzhou 7.7% 20/2/2025***	93,802	0.00	CNY 300,000,000	China Government Bond 2.8% 15/11/2032	315,277,230	1.71
USD 2,000,000	Yuzhou 7.813% 21/1/2023***	938,023	0.01	CNY 695,500,000	China Government Bond 3% 15/10/2053	790,085,740	4.29
USD 1,490,000	Yuzhou 8.5% 4/2/2023***	698,827	0.00	CNY 17,000,000	China Government Bond 3.12% 25/10/2052	19,645,645	0.11
HKD 116,000,000	Zhongsheng 0% 21/5/2025	118,205,584	0.64	CNY 80,000,000	China Government Bond 3.19% 15/4/2053	93,665,788	0.51
USD 8,500,000	ZTO Express Cayman 1.5% 1/9/2027	60,314,930	0.33	CNY 100,000,000	China Government Bond 3.32% 15/4/2052	119,203,400	0.65
		1,943,915,930	10.55	CNY 40,000,000	China Huadian 3.25% 21/6/2026	40,750,000	0.22
China				CNY 20,000,000	China Huadian 3.84% 13/1/2026	20,455,230	0.11
CNY 18,747,500	Anhui Korrun 2.3% 26/12/2025	21,249,729	0.12	CNY 40,000,000	China International Capital 4.2% 26/4/2026	41,355,860	0.22
CNH 40,000,000	Anhui Xihu Investment 6.7% 22/8/2027	39,950,400	0.22	CNY 70,000,000	China International Capital 4.68% 29/1/2026	72,519,195	0.39
CNY 49,987,000	Aoyuan 5.5% 30/4/2026	10,629,986	0.06	CNY 10,000,000	China National Building Material 3.65% 2/3/2025	10,074,025	0.05
CNY 31,157,000	Autel Intelligent Technology 1% 8/7/2028	34,379,724	0.19	CNY 60,000,000	China Orient Asset Management 4.89% 15/12/2025	61,935,000	0.34
CNY 30,000,000	Bank of Communications 2.18% 26/7/2034	29,969,070	0.16	CNY 50,000,000	China Resources Land 2.84% 15/11/2027	50,848,550	0.28
CNY 16,000,000	Bank of Hangzhou 1.2% 29/3/2027	18,339,760	0.10	CNY 20,000,000	China Suntien Green Energy 3.86% 15/5/2025	20,237,500	0.11
CNH 8,000,000	Baoding Guokong 5.15% 18/7/2027	8,075,480	0.04	CNY 5,000,000	Chongqing Longhu Development 3.7% 11/8/2028	4,382,310	0.02
CNY 14,057,600	Beijing Strong Biotechnologies 1% 30/6/2028	15,025,466	0.08	CNY 20,000,000	Chongqing Longhu Development 3.7% 9/12/2036	19,756,920	0.11
CNH 56,000,000	Binzhou Bincheng District Economic Development Investment 7.8% 19/6/2027	51,654,400	0.28	CNY 37,600,000	Chongqing Longhu Development 3.8% 4/3/2027	36,772,800	0.20
CNH 24,000,000	Changde Urban Development 4.05% 14/3/2027	24,140,280	0.13	CNY 25,000,000	Chongqing Longhu Development 3.93% 21/5/2028	22,341,150	0.12
USD 5,000,000	Changxing Urban Construction Investment 6.8% 14/12/2026	35,841,151	0.19	CNY 12,000,000	Chongqing Longhu Development 4.2% 17/1/2027	11,825,280	0.06
CNH 17,000,000	Chengdu Aerotropolis City Development 4% 17/7/2027	17,070,380	0.09	CNY 10,000,000	Chongqing Longhu Development 4.4% 7/1/2028	9,218,960	0.05
CNY 40,000,000	Chengdu Hi-tech Investment 3.65% 26/4/2026	40,895,000	0.22	USD 6,185,000	Chongqing Nan'an Urban Construction & Development 4.5% 17/8/2026	42,441,536	0.23
CNY 10,000,000	Chengdu Rail Transit 4.16% 16/6/2025	10,155,000	0.06	USD 3,600,000	Chongqing Nan'an Urban Construction & Development 4.56% 10/6/2026	24,848,887	0.14
CNH 10,000,000	Chibi City Development 6.5% 30/5/2027	10,000,450	0.05	USD 2,090,000	Chongqing Xinquanguan Urban Construction And Development 7.5% 29/5/2027	14,871,297	0.08
CNY 17,000,000	China CITIC Bank 4% 4/3/2025	18,603,270	0.10	CNY 10,000,000	Cinda Real Estate 4.5% 21/7/2028	10,175,000	0.06
CNY 105,000,000	China Construction Bank 2.21% 8/7/2034	104,818,298	0.57	CNY 60,000,000	Cinda Real Estate 5.15% 25/3/2026	60,941,610	0.33
CNY 60,000,000	China Datang 2.66% 3/11/2025	60,345,000	0.33	CNY 8,059,500	Citic Pacific Special Steel 0.9% 25/2/2028	8,457,639	0.05
CNY 50,000,000	China Datang 2.99% 23/11/2025	50,493,750	0.27	CNY 20,000,000	CSC Financial 3.6% 24/6/2027	20,744,090	0.11
CNY 70,000,000	China Datang 3.1% 26/7/2026	71,181,250	0.39	CNY 30,000,000	Dalian Deta 4.99% 22/6/2025	30,571,605	0.17
CNY 153,000,000	China Development Bank 2.96% 18/7/2032	161,204,732	0.87				
CNY 196,000,000	China Government Bond 1.91% 15/7/2029	196,629,062	1.07				
CNY 640,000,000	China Government Bond 2.12% 25/6/2031	642,587,840	3.49				
CNY 180,000,000	China Government Bond 2.27% 25/5/2034	181,650,132	0.99				
CNY 335,000,000	China Government Bond 2.35% 25/2/2034	339,667,274	1.84				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

China Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 10,000,000	Datang International Power Generation 2.75% 17/8/2025	10,058,995	0.05	CNY 10,000,000	Jilin Provincial Expressway 4.1% 23/4/2030	10,132,760	0.05
CNY 60,000,000	Datang International Power Generation 3.99% 16/1/2026	61,493,880	0.33	CNH 50,000,000	Jinan Zhangqiu 7% 19/12/2024	49,875,250	0.27
CNY 190,000,000	DBS Bank China 4.7% 24/3/2031	196,565,925	1.07	CNY 30,000,000	Jingrui Real Estate 7% 7/8/2026	14,170,457	0.08
CNY 16,149,000	Flat Glass 1% 20/5/2028	16,129,298	0.09	CNH 52,000,000	Jingzhou Municipal Urban Development 5.2% 12/7/2027	52,641,680	0.29
CNY 20,000,000	Fubon Bank China 5.1% 9/9/2027	21,286,070	0.12	USD 3,750,000	Jinjiang Road & Bridge Construction Development 6.35% 4/3/2025	26,552,334	0.14
CNY 30,000,000	Futong 7% 26/4/2025	14,411,940	0.08	USD 11,000,000	Jinjiang Road & Bridge Construction Development 6.45% 4/6/2025	77,921,110	0.42
USD 5,400,000	Gansu Province Electric Power Investment 3.7% 29/9/2024	38,141,509	0.21	USD 3,500,000	Kunming Anju 8% 14/12/2025	24,158,517	0.13
USD 2,200,000	Gansu Provincial Highway Aviation Tourism Investment 4.9% 30/3/2025	15,423,802	0.08	USD 8,030,000	Kunming Rail Transit 3.9% 12/12/2024	56,120,233	0.31
USD 9,395,000	Ganzhou Urban Investment 3% 12/10/2024	66,274,027	0.36		Kunming Rail Transit 8.5% 7/12/2025	44,911,317	0.25
CNY 10,000,000	GF 3.15% 26/1/2029	10,314,060	0.06	CNH 52,000,000	Maoming Port 4.85% 12/6/2027	51,887,127	0.28
CNY 41,600,000	Guangdong Huate Gas 0.5% 21/3/2029	43,222,192	0.23	CNH 55,000,000	Municipality of Shenzhen China 2.5% 15/8/2034	54,917,500	0.30
CNY 33,562,000	Guangdong Jia Yuan Technology Shares 1.5% 23/2/2027	31,898,500	0.17	CNY 45,951,000	Nanjing King-Friend Biochemical Pharmaceutical 1.8% 23/4/2026	48,620,523	0.26
USD 3,000,000	Guangxi Financial Investment 7.5% 14/11/2025	21,584,121	0.12	USD 5,600,000	Nanning Communications Investment 7.3% 30/4/2027	39,924,041	0.22
CNY 130,000,000	Guangzhou Metro 3.07% 26/1/2025	130,398,580	0.71	CNH 11,000,000	Nanping Wuyi 4.2% 14/3/2027	11,028,655	0.06
CNY 35,583,900	Guangzhou Wondfo Biotech 1.8% 1/9/2026	38,310,161	0.21	CNY 10,000,000	Overseas Chinese Town Enterprises 3.44% 5/7/2025	10,025,000	0.05
CNY 30,000,000	Guiyang City Construction Investment 4.37% 25/3/2026	9,185,520	0.05	USD 4,000,000	Ping An Insurance of China 0.875% 22/7/2029	29,245,079	0.16
USD 8,110,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	55,063,841	0.30	CNY 80,000,000	Ping An International Financial Leasing 3.8% 25/4/2025	80,821,880	0.44
CNY 3,479,000	Hangzhou Shen hao Technology 1% 18/3/2028	3,105,999	0.02	CNH 38,000,000	Pizhou Industrial Investment 4.8% 13/8/2027	37,946,230	0.21
CNY 30,000,000	HBIS 3.88% 25/9/2026	30,956,250	0.17	USD 8,000,000	Putian State-owned Assets Investment 7.4% 15/4/2027	57,439,870	0.31
USD 5,600,000	Hebei Shunde Investment 8.5% 21/6/2027	39,050,074	0.21	CNH 40,000,000	Qingdao Jiaozhou Bay Development 6% 26/6/2027	40,051,184	0.22
CNH 10,000,000	Huaibei Public Utility Assets Operation 6.3% 20/6/2027	10,088,250	0.05	USD 5,350,000	Qingdao Jiaozhou Bay Development 7.9% 4/6/2027	38,464,981	0.21
CNY 90,000,000	Huaneng Power International 2.66% 3/11/2025	90,541,935	0.49	CNY 30,000,000	Qinghai State-owned Assets Investment Management 5% 2/9/2025	23,452,500	0.13
CNY 10,000,000	Huatai 4% 28/10/2026	10,385,000	0.06	CNH 48,670,000	Quanzhou Urban Construction 3.4% 30/5/2027	48,737,164	0.26
CNH 60,000,000	Hubei Huanchuan State Owned Capital Investment Operation 7% 21/8/2027	61,091,400	0.33	USD 800,000	Rudong County Jinxin Transportation Engineering Construction Investment 2.68% 22/10/2024	5,637,200	0.03
CNY 40,000,000	Huzhou Communications Investment 4.19% 19/4/2036	41,399,460	0.23	CNY 40,000,000	Shaanxi Transportation 3.33% 13/10/2026	41,473,822	0.23
CNY 100,000,000	Industrial & Commercial Bank of China 3.02% 22/8/2032	102,975,604	0.56	CNY 9,950,000	Shanghai Fengyuzhu Culture and Technology 1% 25/3/2028	9,609,362	0.05
CNY 40,000,000	Jiangmen City Transportation Construction Investment 4.47% 19/5/2025	40,640,000	0.22	CNY 20,000,000	Shanghai Fosun Pharmaceutical 4.2% 9/3/2026	20,223,590	0.11
CNH 40,000,000	Jiangsu Dieshiqiao Home Textile Industry 3.7% 26/6/2027	40,339,200	0.22	CNY 14,063,400	Shanghai Kehua Bio-Engineering 1.5% 28/7/2026	14,045,258	0.08
CNY 22,744,800	Jiangsu Guotai International 1.5% 7/7/2027	24,411,312	0.13	CNY 4,992,000	Shanghai Powerlong Industrial Development 0% 11/1/2028	1,216,664	0.01
CNY 30,000,000	Jiangsu Shenghong Science And Technology 3.6% 10/1/2025	30,100,860	0.16				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

China Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 90,000,000	Shanghai Pudong Development Bank 2.17% 16/8/2034	89,712,270	0.49	CNH 24,000,000	Zhengzhou Road Bridge Construction Investment 7.5% 9/7/2025	24,136,440	0.13
CNY 20,000,000	Shanxi Construction Investment 5.3% 25/8/2025	20,560,050	0.11	CNH 2,000,000	Zhengzhou Road Bridge Construction Investment 7.5% 30/7/2025	1,874,290	0.01
CNY 10,000,000	Shudao Investments 3.01% 7/11/2025	10,097,565	0.05	CNH 8,000,000	Zhengzhou Road Bridge Construction Investment 7.5% 13/8/2025	7,639,520	0.04
CNY 13,200,000	Sino-Ocean Capital 5.3% 9/9/2026	5,630,434	0.03	USD 10,800,000	Zhenjiang Cultural Tourism Industry 7.1% 14/11/2025	77,158,305	0.42
CNY 40,000,000	State Power Investment 2.71% 28/10/2025	40,264,780	0.22	USD 2,143,000	Zhenjiang Transportation Industry 6.9% 26/10/2025	15,030,960	0.08
CNY 20,000,000	State Power Investment 2.71% 31/10/2025	20,125,000	0.11	USD 18,862,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	130,130,270	0.71
CNY 30,000,000	State Power Investment 3.17% 5/6/2026	30,495,000	0.17	USD 6,300,000	Zhuzhou City Construction Development 4.6% 29/3/2025	44,377,337	0.24
CNY 30,000,000	Sunshine Life Insurance 3.88% 14/12/2033	31,368,750	0.17	CNY 28,029,000	Zhuzhou Huarui Precision Cutting Tools 1% 24/6/2028	28,255,194	0.15
USD 8,790,000	Sunshine Life Insurance 4.5% 20/4/2026	60,983,530	0.33	CNH 50,000,000	Zibo City Asset Operation 5.8% 18/1/2027	49,603,000	0.27
CNY 30,000,000	Sunshine Property and Casualty Insurance 4.5% 7/12/2031	31,155,000	0.17	CNH 47,000,000	Ziyang Development Investment 7.3% 2/8/2026	45,865,083	0.25
USD 12,120,000	Tianfeng 6.5% 5/3/2026	84,913,818	0.46	CNH 8,000,000	Zoucheng Urban Assets 8% 14/12/2025	7,613,000	0.04
USD 9,500,000	Tianjin Rail Transit Urban Development 7.5% 12/9/2024	67,254,479	0.37			9,083,122,463	49.35
USD 6,950,000	Weifang Urban Construction & Development Investment 2.6% 27/9/2024	49,020,897	0.27	Hong Kong			
USD 3,000,000	Weifang Urban Construction & Development Investment 6% 30/8/2025	20,996,550	0.11	EUR 4,300,000	AIA 0.88% 9/9/2033	29,850,225	0.16
USD 3,741,000	Wens Foodstuff 2.349% 29/10/2025	25,208,234	0.14	USD 300,000	Bank of East Asia 4.875% 22/4/2032	2,070,061	0.01
CNY 27,000,000	Wingtech Technology 1.5% 28/7/2027	22,815,540	0.12	USD 15,180,000	Bank of East Asia 6.75% 27/6/2034*	109,713,220	0.60
CNY 11,334,400	Winning Health Technology 1.5% 16/3/2027	12,492,039	0.07	USD 5,800,000	Chiyu Banking 5.75% 7/4/2032	39,999,622	0.22
CNY 95,000,000	Xiamen Yuzhou Grand Future Real Estate Development 6.5% 24/7/2025	24,137,220	0.13	USD 4,000,000	Chong Hing Bank 5.5% 3/8/2025	27,999,243	0.15
CNH 5,000,000	Xiangtan Zhenxiang State-Owned Asset Operation Investment 4.15% 26/2/2027	5,058,875	0.03	USD 5,000,000	Far East Horizon 4.25% 26/10/2026*	34,246,689	0.19
CNY 29,289,000	Xinfengming 1.5% 8/4/2027	32,260,369	0.18	USD 12,350,000	Far East Horizon 5.875% 5/3/2028	86,637,195	0.47
CNH 30,000,000	Xinyang Dingxin Industrial Investment 7.5% 31/1/2025	29,861,100	0.16	USD 6,600,000	Gold Pole Capital 1% 25/6/2029	48,009,079	0.26
USD 6,000,000	Xuchang City Investment 9.5% 28/6/2026	42,475,026	0.23	USD 5,000,000	Hong Kong JY Flower 9.7% 29/9/2024	35,177,733	0.19
CNY 669,000	Yunnan Energy New Material 1.8% 11/2/2026	712,806	0.00	USD 8,200,000	ITG Investment HK 6.9% 5/11/2024	57,775,491	0.31
CNH 45,420,000	Zhanjiang Infrastructure Construction Investment 3.95% 7/3/2027	45,547,857	0.25	CNH 30,000,000	Jiantou International Hong Kong 5.2% 19/12/2026	30,265,050	0.16
CNY 18,000,000	Zhejiang Dafeng Industry 3% 27/3/2025	20,073,510	0.11	CNH 28,000,000	Jiantou International Hong Kong 5.3% 17/7/2027	28,037,722	0.15
CNY 17,800,000	Zhejiang Huayou Cobalt 0.6% 24/2/2028	16,629,027	0.09	USD 8,600,000	Nanyang Commercial Bank 6% 6/8/2034	61,414,815	0.33
CNY 5,664,000	Zhejiang Wazam New Materials 0.6% 24/1/2028	5,445,030	0.03	USD 9,939,000	Pingan Real Estate Capital 3.45% 29/7/2026*	63,105,875	0.34
				USD 7,360,000	Rowen International 8.5% 4/11/2024	51,907,567	0.28
				USD 5,000,000	Shanghai Hong Kong International Investments 5% 16/6/2025	34,855,165	0.19
				CNH 74,000,000	Swire Properties MTN Financing 3.4% 3/9/2029	73,804,270	0.40

*All or a portion of this security represents a security on loan.

China Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 8,500,000	Vanke Real Estate Hong Kong 3.15% 12/5/2025*	52,051,427	0.28		Jersey		
USD 4,500,000	Vanke Real Estate Hong Kong 3.5% 12/11/2029	17,501,651	0.10	USD 7,700,000	Goldman Sachs Finance International 0% 15/3/2027	62,258,703	0.34
USD 4,000,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027	16,503,824	0.09	USD 5,400,000	Goldman Sachs Finance International 0% 10/5/2027	38,650,335	0.21
USD 10,000,000	Westwood 2.8% 20/1/2026	67,630,396	0.37	USD 4,100,000	West China Cement 4.95% 8/7/2026*	21,769,213	0.12
USD 3,000,000	Wuxing City Investment HK 6.9% 26/6/2027	20,708,999	0.11			122,678,251	0.67
USD 6,000,000	Xiaomi Best Time International 4.1% 14/7/2051*	32,741,109	0.18	USD 7,378,000	Kuwait Burgan Bank SAK 2.75% 15/12/2031	48,644,139	0.26
USD 3,110,000	Yango Justice International 7.5% 17/2/2025***	110,085	0.00		Mauritius		
USD 17,314,000	Yango Justice International 7.875% 4/9/2024***	612,865	0.00	USD 4,203,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024*	29,705,851	0.16
USD 3,825,000	Yango Justice International 8.25% 25/11/2023***	135,394	0.00	USD 4,251,000	CA Magnum 5.375% 31/10/2026	29,389,192	0.16
EUR 4,800,000	Zhejiang Anji Construction Development Hong Kong 6.3% 20/2/2025	38,078,366	0.21	USD 11,200,000	Diamond II 7.95% 28/7/2026	80,228,116	0.43
CNH 38,000,000	Zibo High-Tech International Investment 6.7% 27/6/2027	36,341,897	0.20	USD 9,057,000	Greenko Solar Mauritius 5.55% 29/1/2025	63,973,389	0.35
		1,097,285,035	5.95	USD 4,400,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	31,030,140	0.17
				USD 5,500,000	Network i2i 5.65% 15/1/2025	38,839,462	0.21
						273,166,150	1.48
	India				Mongolia		
USD 2,900,000	Adani Ports & Special Economic Zone 4.375% 3/7/2029*	19,247,170	0.11	USD 2,850,000	Mongolia Government International Bond 7.875% 5/6/2029*	21,122,110	0.11
USD 2,700,000	Adani Transmission Step-One 4% 3/8/2026	18,530,676	0.10		Netherlands		
USD 8,200,000	Axis Bank 4.1% 8/9/2026	55,148,672	0.30	USD 6,275,360	Greenko Dutch 3.85% 29/3/2026	42,843,229	0.23
USD 8,000,000	HDFC Bank 3.7% 25/8/2026*	53,736,187	0.29	USD 6,324,606	Mong Duong Finance 5.125% 7/5/2029	43,282,200	0.24
USD 8,200,000	Manappuram Finance 7.375% 12/5/2028*	58,740,593	0.32	USD 4,200,000	Prosus 3.68% 21/1/2030*	27,527,329	0.15
USD 2,625,000	Muthoot Finance 7.125% 14/2/2028	18,989,988	0.10	USD 4,200,000	Prosus 4.193% 19/1/2032	27,252,888	0.15
USD 3,810,000	Piramal Capital & Housing Finance 7.8% 29/1/2028*	27,328,695	0.15	USD 1,000,000	Syngenta Finance 5.676% 24/4/2048	6,292,217	0.03
USD 3,900,000	SAEL LTD GROUP ISSUERS 7.8% 31/7/2031	28,084,345	0.15			147,197,863	0.80
USD 3,600,000	Sammaan Capital 9.7% 3/7/2027	25,496,612	0.14		New Zealand		
		305,302,938	1.66	USD 5,000,000	Westpac Banking 5% 21/9/2027*	34,607,339	0.19
	Indonesia				Philippines		
USD 4,200,000	Bank Negara Indonesia Persero 4.3% 24/3/2027	28,373,546	0.15	USD 6,000,000	Development Bank of the Philippines 2.375% 11/3/2031	36,795,279	0.20
	Japan			USD 2,910,000	Rizal Commercial Banking 6.5% 27/8/2025	20,547,134	0.11
USD 4,250,000	Mitsubishi UFJ Financial 8.2% 15/1/2029*	33,039,929	0.18	USD 1,609,000	San Miguel 5.5% 29/7/2025	11,266,739	0.06
EUR 8,200,000	Rakuten 4.25% 22/4/2027	56,019,022	0.31	USD 400,000	San Miguel Global Power 7% 21/10/2025	2,830,012	0.02
USD 8,300,000	Rakuten 5.125% 22/4/2026*	55,711,338	0.30			71,439,164	0.39
EUR 2,400,000	SoftBank 5.375% 8/1/2029	18,906,323	0.10		Singapore		
EUR 2,500,000	SoftBank 5.75% 8/7/2032	19,628,123	0.11	USD 1,910,000	Cathaylife Singapore 5.3% 5/9/2039	13,556,576	0.07
USD 1,383,000	SoftBank 6.875% 19/7/2027	9,661,707	0.05	USD 5,000,000	Cathaylife Singapore 5.95% 5/7/2034*	37,371,544	0.20
USD 9,500,000	Sumitomo Mitsui Financial 6.541% 9/7/2029	67,776,484	0.37	USD 6,683,000	Continuum Energy Aura 9.5% 24/2/2027	49,235,215	0.27
		260,742,926	1.42	USD 11,100,000	GLP 3.875% 4/6/2025*	73,154,707	0.40

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

China Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 4,400,000	GLP 4.5% 17/5/2026	19,555,932	0.11	Other Transferable Securities			
USD 2,599,000	Medco Bell 6.375% 30/1/2027*	18,354,754	0.10	BONDS			
USD 2,634,000	Medco Laurel Tree 6.95% 12/11/2028	18,676,559	0.10	Bermuda			
SGD 2,000,000	Olam 5.375% 18/7/2026	10,671,992	0.06	HKD 1,160,847	REXLot 4.5% 17/4/2019***	-	0.00
CNH 31,000,000	Shandong Qihe International singapore Pte 7.8% 27/9/2026	28,943,615	0.15	Cayman Islands			
		269,520,894	1.46	USD 2,598,000	China Aoyuan 0% 31/12/2049**	367,847	0.00
South Korea				USD 1,740,000	China Aoyuan 0% 31/12/2049**	246,364	0.00
USD 5,400,000	SK Hynix 5.5% 16/1/2029	39,154,191	0.22	USD 4,521,000	China Aoyuan 0% 31/12/2049**	640,121	0.00
USD 3,000,000	Tongyang Life Insurance 5.25% 22/9/2025	21,025,874	0.11	USD 9,264,000	China Aoyuan 6.35% 21/12/2079**	1,147,715	0.01
USD 7,900,000	Woori Bank 6.375% 24/7/2029	56,702,727	0.31			2,402,047	0.01
		116,882,792	0.64	China			
Thailand				CNY 20,000,000	Brilliance Auto 5.8% 20/3/2024***	7,446,000	0.04
USD 3,800,000	Bangkok Bank 3.466% 23/9/2036*	23,369,048	0.13	CNY 10,000,000	China Fortune Land Development 7.4% 9/3/2021***	2,721,260	0.01
USD 600,000	Bangkok Bank 5% 23/9/2025	4,205,175	0.02	CNY 11,542,000	Jinke Properties 5% 28/5/2024***	2,308,400	0.01
USD 7,000,000	Krung Thai Bank 4.4% 25/3/2026*	48,348,501	0.26	CNY 30,000,000	Kaisa Group Shenzhen 7% 25/6/2023***	14,194,830	0.08
USD 3,500,000	Thaioil Treasury Center 3.5% 17/10/2049	17,473,545	0.09	CNY 15,000,000	Ningxia Yuangao Industrial 7.5% 22/11/2020***	9,821,745	0.05
		93,396,269	0.50	CNY 63,679,000	Shanghai Shimao Jianshe 4.3% 11/11/2024**	12,735,800	0.07
United Kingdom				CNY 26,877,000	Shanghai Shimao Jianshe 4.15% 16/10/2024**	5,375,400	0.03
USD 3,000,000	HSBC 4.6% 17/12/2030	19,005,519	0.10	CNY 16,880,000	Shanghai Shimao Jianshe 3.23% 25/3/2025**	3,376,000	0.02
SGD 7,250,000	HSBC 5.25% 14/6/2029	39,560,455	0.22	CNY 42,580,000	Shanghai Shimao Jianshe 3.2% 11/5/2025**	8,516,000	0.05
USD 10,407,000	HSBC 6% 22/5/2027	73,816,232	0.40	CNY 11,630,000	Sunac Real Estate 6.48% 9/12/2025**	1,628,200	0.01
USD 11,941,000	Standard Chartered 4.75% 14/1/2031*	72,991,194	0.40	CNY 57,307,000	Sunac Real Estate 7% 9/12/2025**	8,022,980	0.04
USD 6,500,000	Standard Chartered 7.396% 8/2/2028	47,182,524	0.26	CNY 1,786,000	Will Semiconductor Shanghai 1.5% 28/12/2026**	1,966,654	0.01
USD 5,900,000	Standard Chartered 7.875% 8/3/2030*	43,204,575	0.23	CNY 50,000,000	Zhongtian Financial 8.5% 16/8/2027**	50,000,000	0.27
		295,760,499	1.61			128,113,269	0.69
United States				Hong Kong			
USD 7,800,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029	49,880,849	0.27	CNY 3,736,953	China City Construction International 5.35% 3/7/2017***	-	0.00
Vietnam				Singapore			
USD 6,200,000	Vinpearl JSC 3.25% 21/9/2026	44,276,455	0.24	USD 5,000,000	Continuum Energy PTE 5% 13/9/2027**	36,062,559	0.20
Total Bonds		17,233,754,747	93.63	Total Bonds		166,577,875	0.90
COMMERCIAL PAPER				Total Other Transferable Securities		166,577,875	0.90
China				Total Portfolio		17,653,481,639	95.91
CNY 20,000,000	Shanghai Yuyuan Tourist Mart 3.93% 22/1/2025**	19,988,500	0.11	Other Net Assets		752,496,749	4.09
Total Commercial Paper		19,988,500	0.11	Total Net Assets (CNH)		18,405,978,388	100.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
		17,486,903,764	95.01				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

China Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) CNH
AUD	11,400,000	USD	7,425,457	HSBC Bank	19/9/2024	2,188,128
AUD	10,000,000	USD	6,625,240	RBS	19/9/2024	1,130,266
AUD	11,500,000	USD	7,622,314	Bank of America	19/9/2024	1,276,574
AUD	15,000,000	USD	10,044,015	BNY Mellon	19/9/2024	945,302
CNH	9,372,670,470	USD	1,303,688,206	Citibank	19/9/2024	160,734,870
CNH	622,988,033	USD	86,800,000	JP Morgan	19/9/2024	9,654,256
CNH	49,516,720	USD	6,900,000	BNP Paribas	19/9/2024	760,924
CNH	3,658,158,805	USD	509,796,000	Citigroup	16/10/2024	65,965,692
CNH	4,259,218,953	USD	592,438,206	HSBC Bank	16/10/2024	84,701,218
CNH	3,596,273,956	USD	499,875,000	BNP Paribas	16/10/2024	73,987,529
CNH	1,812,789,380	USD	251,820,000	UBS	16/10/2024	38,381,441
CNH	953,270,566	USD	134,450,000	JP Morgan	16/10/2024	5,890,901
CNH	39,841,169	USD	5,536,000	Morgan Stanley	16/10/2024	832,662
CNH	412,947,159	USD	57,000,000	Citibank	16/10/2024	11,306,096
CNH	737,556,768	USD	104,000,000	Barclays	16/10/2024	4,737,986
EUR	3,700,000	USD	3,989,171	HSBC Bank	19/9/2024	791,011
EUR	6,000,000	USD	6,512,544	Goldman Sachs	19/9/2024	974,516
HKD	26,400,000	USD	3,390,030	JP Morgan	19/9/2024	(16,574)
JPY	1,340,000,000	USD	8,811,736	HSBC Bank	19/9/2024	2,936,220
JPY	400,000,000	USD	2,590,613	JP Morgan	19/9/2024	1,157,401
SGD	7,200,000	USD	5,358,702	HSBC Bank	19/9/2024	1,200,846
SGD	4,000,000	USD	2,998,854	Citigroup	19/9/2024	513,117
SGD	4,250,000	USD	3,230,448	UBS	19/9/2024	233,108
SGD	3,200,000	USD	2,458,661	JP Morgan	19/9/2024	(10,492)
USD	127,500,000	CNH	919,207,575	JP Morgan	19/9/2024	(18,285,266)
USD	43,000,000	CNH	309,510,166	Bank of America	19/9/2024	(5,669,701)
USD	6,000,000	CNH	43,331,388	UBS	19/9/2024	(935,044)
USD	431,238,206	CNH	3,106,765,601	HSBC Bank	19/9/2024	(59,611,714)
USD	394,825,000	CNH	2,843,648,097	Citigroup	19/9/2024	(53,792,014)
USD	394,825,000	CNH	2,843,924,475	BNP Paribas	19/9/2024	(54,068,391)
USD	12,220,559	JPY	1,842,000,000	Citigroup	19/9/2024	(3,275,119)
USD	3,052,412	SGD	4,100,000	Citigroup	19/9/2024	(677,249)
USD	17,018,456	EUR	15,700,000	HSBC Bank	19/9/2024	(2,710,391)
USD	20,376,066	HKD	158,630,756	UBS	19/9/2024	143,801
USD	17,986,838	AUD	27,050,000	HSBC Bank	19/9/2024	(2,594,093)
USD	14,873,731	SGD	20,000,000	Bank of America	19/9/2024	(3,417,306)
USD	1,220,843	HKD	9,500,000	BNP Paribas	19/9/2024	12,652
USD	155,176,000	CNH	1,108,170,432	JP Morgan	16/10/2024	(14,748,439)
USD	57,900,000	CNH	416,211,577	Barclays	16/10/2024	(8,228,813)
USD	14,695,745	EUR	13,300,000	UBS	19/9/2024	(325,791)
USD	3,638,086	EUR	3,350,000	JP Morgan	19/9/2024	(530,566)
USD	148,400,000	CNH	1,065,244,364	UBS	16/10/2024	(19,568,335)
USD	6,900,000	CNH	49,983,324	RBS	16/10/2024	(1,363,616)
USD	9,493,456	HKD	74,000,000	HSBC Bank	19/9/2024	(16,425)
USD	6,497,135	EUR	6,000,000	Citigroup	19/9/2024	(1,083,398)
USD	1,087,030	EUR	1,000,000	Barclays	19/9/2024	(151,069)
USD	17,553,042	AUD	26,000,000	UBS	19/9/2024	(625,138)
USD	34,100,000	CNH	245,521,537	BNP Paribas	16/10/2024	(5,241,533)
USD	6,714,712	AUD	10,000,000	Citibank	19/9/2024	(498,052)
USD	16,000,000	CNH	115,875,320	Citibank	16/10/2024	(3,133,969)
USD	85,000,000	CNH	614,444,600	Deutsche Bank	16/10/2024	(15,506,173)
USD	1,898,495	HKD	14,800,000	Goldman Sachs	19/9/2024	(4,671)
USD	18,000,000	CNH	130,175,586	Goldman Sachs	16/10/2024	(3,341,566)
USD	186,500,000	CNH	1,321,725,250	HSBC Bank	16/10/2024	(7,583,877)
USD	12,000,000	CNY	85,165,764	BNY Mellon	16/10/2024	(609,751)
USD	841,068	SGD	1,100,000	Citibank	19/9/2024	(25,342)
USD	3,440,437	SGD	4,500,000	JP Morgan	19/9/2024	(105,765)
USD	5,566,576	EUR	5,000,000	Bank of America	19/9/2024	173,304
Net unrealised appreciation						182,874,178

The notes on pages 1112 to 1126 form an integral part of these financial statements.

China Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) CNH
AUD Hedged Share Class						
AUD	174,388,562	CNY	818,037,977	BNY Mellon	13/9/2024	18,545,603
CNY	1,807,466	AUD	376,229	BNY Mellon	13/9/2024	2,648
Net unrealised appreciation						18,548,251
CAD Hedged Share Class						
CAD	10,703,957	CNY	55,738,268	BNY Mellon	13/9/2024	405,332
Net unrealised appreciation						405,332
EUR Hedged Share Class						
CNY	22,553,153	EUR	2,860,460	BNY Mellon	13/9/2024	140,195
EUR	228,182,414	CNY	1,785,763,696	BNY Mellon	13/9/2024	2,155,760
Net unrealised appreciation						2,295,955
GBP Hedged Share Class						
CNY	335,366	GBP	36,212	BNY Mellon	13/9/2024	(1,267)
GBP	24,825,651	CNY	225,461,351	BNY Mellon	13/9/2024	5,327,062
Net unrealised appreciation						5,325,795
HKD Hedged Share Class						
CNY	19,603,621	HKD	21,425,562	BNY Mellon	13/9/2024	167,953
HKD	951,044,952	CNY	874,152,085	BNY Mellon	13/9/2024	(11,438,142)
Net unrealised depreciation						(11,270,189)
JPY Hedged Share Class						
JPY	490,066	CNY	24,110	BNY Mellon	13/9/2024	(269)
Net unrealised depreciation						(269)
NZD Hedged Share Class						
CNY	1,492,215	NZD	340,890	BNY Mellon	13/9/2024	(15,471)
NZD	13,425,707	CNY	57,564,726	BNY Mellon	13/9/2024	1,815,759
Net unrealised appreciation						1,800,288
SGD Hedged Share Class						
CNY	36,365,867	SGD	6,682,032	BNY Mellon	13/9/2024	98,012
SGD	419,693,303	CNY	2,269,889,799	BNY Mellon	13/9/2024	8,075,008
Net unrealised appreciation						8,173,020
USD Hedged Share Class						
CNY	32,288,899	USD	4,530,627	BNY Mellon	13/9/2024	252,846
USD	485,009,826	CNY	3,469,021,340	BNY Mellon	13/9/2024	(39,533,223)
Net unrealised depreciation						(39,280,377)
Total net unrealised appreciation (CNH underlying exposure - CNH 62,816,106,228)						168,871,984

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure CNH	Unrealised appreciation/ (depreciation) CNH
(70)	AUD	Australian 10 Year Bond	September 2024	39,197,759	(1,040,371)
862	USD	US Ultra 10 Year Note	December 2024	718,850,602	(4,435,255)
(13)	USD	US Ultra Bond (CBT)	December 2024	12,243,191	164,652
(835)	USD	US Treasury 2 Year Note (CBT)	December 2024	1,227,105,797	(369,445)
1,801	USD	US Treasury 5 Year Note (CBT)	December 2024	1,396,327,864	(3,198,489)
Total				3,393,725,213	(8,878,908)

China Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation CNH	Market Value CNH
CDS	USD 166,000,000	Fund receives default protection on ITRAXX.ASIA.XJ.IG.41.V1; and pays Fixed 1%	Bank of America	20/6/2029	(6,595,543)	(4,143,742)
Total (CNH underlying exposure - CNH 1,183,367,406)					(6,595,543)	(4,143,742)

CDS: Credit Default Swaps

The notes on pages 1112 to 1126 form an integral part of these financial statements.

China Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				2,661,400	Fuyao Glass Industry	18,003,518	2.13
FUNDS				1,499,200	Fuyao Glass Industry	8,564,526	1.01
United States				2,260,300	Hongfa Technology	8,441,700	1.00
495,345	iShares Gold Trust ^{*,~}	23,543,748	2.79	55,758,000	Industrial & Commercial Bank of China	32,103,292	3.80
Total Funds		23,543,748	2.79	9,243,700	Industrial & Commercial Bank of China	7,808,173	0.92
COMMON STOCKS (SHARES)				3,476,000	Ping An Insurance of China [*]	16,670,454	1.97
Bermuda				17,872,000	Postal Savings Bank of China [*]	9,602,476	1.14
18,484,000	Kunlun Energy	18,511,561	2.19	32,461,800	Postal Savings Bank of China	21,688,830	2.57
Cayman Islands							306,127,210
6,934,812	Alibaba	72,430,557	8.57	Hong Kong			36.23
252,975	Kanzhun ADR	3,163,452	0.37	17,680,000	CSPC Pharmaceutical	10,927,614	1.29
1,390,019	KE ADR [*]	20,808,584	2.46	2,181,000	Galaxy Entertainment	8,446,147	1.00
3,153,400	Meituan	47,796,114	5.66				19,373,761
1,352,400	NetEase	22,145,838	2.62	Netherlands			1.58
176,104	NetEase ADR	14,178,133	1.68	357,710	Prosus	13,361,780	1.58
165,215	New Oriental Education & Technology ADR [*]	9,985,595	1.18	Taiwan			0.40
431,124	PDD ADR	41,396,527	4.90	213,000	Accton Technology	3,382,432	0.40
1,754,386	Tencent	85,937,866	10.17	91,000	eMemory Technology	7,495,624	0.89
57,900	Trip.com	2,748,597	0.33	4,031,000	Far EasTone Telecommunications	11,403,737	1.35
126,010	Trip.com ADR [*]	5,893,488	0.70	2,523,000	Hon Hai Precision Industry	14,551,221	1.72
			326,484,751	227,000	MediaTek	8,799,001	1.04
China				1,245,000	Phison Electronics	20,704,597	2.45
23,962,000	Bank of China	10,877,332	1.29	880,000	Taiwan Semiconductor Manufacturing	25,968,118	3.07
10,117,500	Bank of China	6,845,594	0.81				92,304,730
673,000	BYD [*]	20,815,575	2.46				10.92
346,700	BYD	12,214,832	1.45	Total Common Stocks (Shares)			776,163,793
86,991,000	China Construction Bank	61,575,713	7.29	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			799,707,541
1,631,900	China Construction Bank	1,735,765	0.20				94.64
4,485,500	China Merchants Bank	18,607,207	2.20	Total Portfolio			799,707,541
2,733,100	China Merchants Bank	12,411,918	1.47	Other Net Assets			45,286,997
10,248,000	China Oilfield Services	9,606,220	1.14	Total Net Assets (USD)			844,994,538
2,757,885	CITIC	7,514,685	0.89				100.00
808,000	Contemporary Amperex Technology	21,039,400	2.49				

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	43,149,643	USD	28,335,351	BNY Mellon	13/9/2024	937,931
USD	2,117,693	AUD	3,144,986	BNY Mellon	13/9/2024	(15,919)
Net unrealised appreciation						922,012
CNH Hedged Share Class						
CNY	171,857,247	USD	24,037,610	BNY Mellon	13/9/2024	266,047
USD	1,336,003	CNY	9,499,994	BNY Mellon	13/9/2024	(7,482)
Net unrealised appreciation						258,565

China Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	55,645,888	USD	60,918,477	BNY Mellon	13/9/2024	742,642
USD	4,165,218	EUR	3,738,089	BNY Mellon	13/9/2024	23,014
Net unrealised appreciation						765,656
GBP Hedged Share Class						
GBP	2,955,257	USD	3,756,270	BNY Mellon	13/9/2024	128,915
USD	334,328	GBP	256,317	BNY Mellon	13/9/2024	(2,645)
Net unrealised appreciation						126,270
SGD Hedged Share Class						
SGD	22,969,282	USD	17,375,561	BNY Mellon	13/9/2024	255,281
USD	901,403	SGD	1,174,205	BNY Mellon	13/9/2024	94
Net unrealised appreciation						255,375
Total net unrealised appreciation (USD underlying exposure - USD 145,497,517)						2,327,878

Sector Breakdown as at 31 August 2024

	% of Net Assets
Communications	34.02
Financials	27.01
Technology	11.75
Consumer Cyclical	10.54
Energy	3.33
Investment Funds	2.79
Industrial	2.73
Consumer Non-cyclical	2.47
Other Net Assets	5.36
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

China Impact Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				539,000	Postal Savings Bank of China	289,600	2.27
COMMON STOCKS (SHARES)				432,500	Postal Savings Bank of China	288,968	2.26
Bermuda				203,121	Shandong Head	347,170	2.72
1,274,000	China Water Affairs	762,926	5.97	148,400	Shandong Sinocera Functional Material	327,010	2.56
Cayman Islands				39,328	Shenzhen Transsion	444,421	3.48
42,404	Chailease	192,866	1.51	78,317	Sungrow Power Supply	851,823	6.66
133,600	Hygeia Healthcare	335,440	2.62	234,702	Yuan Longping High-tech Agriculture	313,293	2.45
27,605	Kanzhun ADR	345,200	2.70	189,854	Zhejiang Sanhua Intelligent Controls	465,019	3.64
China				218,233	Zhejiang Weixing New Building Materials	366,218	2.87
209,430	Aier Eye Hospital	286,955	2.25			9,000,157	70.44
161,104	Anhui Honglu Steel Construction	271,942	2.13	Taiwan			
33,540	Asymchem Laboratories Tianjin	178,487	1.40	63,000	Delta Electronics	786,761	6.15
32,440	Bethel Automotive Safety Systems	170,462	1.33	96,000	Merida Industry	723,226	5.66
205,100	China Yangtze Power	851,177	6.66			1,509,987	11.81
30,960	Contemporary Amperex Technology	806,163	6.31	Total Common Stocks (Shares)		12,146,576	95.05
292,000	Flat Glass	396,903	3.11	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
69,860	Ganfeng Lithium	269,694	2.11			12,146,576	95.05
52,600	Ganfeng Lithium	116,823	0.91	Total Portfolio			
61,640	Guangdong Haid	336,871	2.64			12,146,576	95.05
113,401	Hongfa Technology	423,527	3.31	Other Net Assets			
221,100	Jiangsu Zhongtian Technology	404,759	3.17			632,119	4.95
121,100	Ming Yang Smart Energy	156,177	1.22	Total Net Assets (USD)			
183,080	NARI Technology	636,695	4.98			12,778,695	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	2,596,367	USD	2,841,773	BNY Mellon	13/9/2024	35,257
USD	99,586	EUR	89,918	BNY Mellon	13/9/2024	(53)
Net unrealised appreciation						35,204
Total net unrealised appreciation (USD underlying exposure - USD 2,975,176)						35,204

China Impact Fund continued

Sector Breakdown as at 31 August 2024

	% of Net Assets
Industrial	26.25
Consumer Cyclical	13.30
Utilities	12.63
Consumer Non-cyclical	11.36
Energy	10.99
Basic Materials	8.30
Communications	6.18
Financials	6.04
Other Net Assets	4.95
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

China Innovation Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				500	Keyence	239,111	1.02
COMMON STOCKS (SHARES)				4,300	Kokusai Electric*	115,653	0.49
Australia				9,200	Money Forward	351,668	1.50
20,666	NEXTDC	237,583	1.01	2,700	NEC	238,634	1.01
84,457	SiteMinder	280,687	1.20	3,300	Nintendo	179,147	0.76
6,755	WiseTech Global	544,612	2.32	8,000	Renesas Electronics	138,170	0.59
		1,062,882	4.53	500	Sony	48,777	0.21
Cayman Islands				4,511	Sony ADR	439,056	1.87
2,000	Alchip Technologies	165,677	0.71	500	Tokyo Electron	88,640	0.38
35,400	ASMP	398,560	1.70			3,226,682	13.74
18,000	Bizlink	256,299	1.09	Kazakhstan			
8,750	KE ADR	130,987	0.56	5,220	Kaspi.KZ JSC ADR	679,070	2.89
16,600	Meituan	251,606	1.07	New Zealand			
32,400	NetEase	530,557	2.26	3,225	Xero	312,442	1.33
6,859	New Oriental Education & Technology ADR	414,558	1.77	South Korea			
5,404	PDD ADR	518,892	2.21	366	Krafton	89,592	0.38
1,718	Sea ADR	136,392	0.58	4,705	SK Hynix	611,789	2.61
33,600	Tencent	1,645,882	7.01			701,381	2.99
16,640	Tencent Music Entertainment ADR	173,722	0.74	Taiwan			
13,000	Trip.com	617,129	2.63	39,000	Accton Technology	619,319	2.64
98,600	Xiaomi	246,552	1.05	33,000	Asia Vital Components	625,133	2.66
		5,486,813	23.38	4,000	ASMedia Technology	221,319	0.94
China				5,400	ASPEED Technology	832,198	3.54
13,900	Contemporary Amperex Technology	361,940	1.54	51,000	E Ink	486,246	2.07
43,200	Fuyao Glass Industry	246,790	1.05	7,000	eMemory Technology	576,586	2.45
83,000	GoerTek	249,021	1.06	15,311	Lotes	732,286	3.12
84,500	Han's Laser Technology Industry	229,649	0.98	5,000	MediaTek	193,811	0.83
48,500	Hongfa Technology	181,136	0.77	22,000	Phison Electronics	365,864	1.56
44,100	Luxshare Precision Industry	245,560	1.04	77,000	Quanta Computer	645,077	2.75
4,200	NAURA Technology	188,826	0.80	78,000	Taiwan Semiconductor Manufacturing	2,301,719	9.80
19,997	Shenzhen Transsion	225,973	0.96	8,000	Wiwynn	475,148	2.02
25,180	Zhongji Innolight	387,334	1.65	24,701	Yageo	507,301	2.16
		2,316,229	9.85			8,582,007	36.54
India				United States			
5,975	KPIT Technologies	129,312	0.55	3,602	Cognizant Technology Solutions	279,353	1.19
Japan				14,218	Coupang	314,502	1.34
3,200	Advantest	145,996	0.62			593,855	2.53
2,100	Disco	615,458	2.62	Total Common Stocks (Shares)			
1,600	GMO Payment Gateway	100,500	0.43			23,090,673	98.33
3,500	Harmonic Drive Systems	84,157	0.36	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
18,000	Hitachi	441,715	1.88			23,090,673	98.33
				Total Portfolio			
						23,090,673	98.32
				Other Net Assets			
						393,610	1.68
				Total Net Assets (USD)			
						23,484,283	100.00

*All or a portion of this security represents a security on loan.

China Innovation Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	273,370	USD	38,239	BNY Mellon	13/9/2024	421
USD	1,171	CNY	8,329	BNY Mellon	13/9/2024	(7)
Net unrealised appreciation						414
Total net unrealised appreciation						
(USD underlying exposure - USD 39,742)						414

Sector Breakdown as at 31 August 2024

	% of Net Assets
Technology	50.73
Communications	21.24
Industrial	14.46
Consumer Cyclical	7.63
Consumer Non-cyclical	2.20
Financials	2.06
Other Net Assets	1.68
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

China Multi-Asset Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				3,000	Xiaomi	7,501	0.04
				1,000	ZTO Express Cayman	21,953	0.12
						2,304,723	12.14
FUNDS				China			
	Ireland			3,000	37 Interactive Entertainment Network Technology	5,912	0.03
29,191	BlackRock ICS US Treasury Fund [™]	3,425,521	18.00	3,138	Anker Innovations Technology	27,961	0.15
	Luxembourg			20,000	Bank of China	9,079	0.05
20,999	Amundi MSCI China ESG Leaders Extra UCITS ETF	1,726,853	9.07	81,000	Bank of Communications	58,685	0.31
197,801	BlackRock Global Funds - China Impact Fund [™]	1,479,552	7.78	143,741	Baoshan Iron & Steel	121,012	0.64
307,360	BlackRock Global Funds - China Onshore Bond Fund [™]	3,423,984	17.99	238,200	BOE Technology	129,877	0.68
187,597	BlackRock Global Funds - Systematic China Environmental Tech Fund [™]	1,448,251	7.61	4,100	BYD	144,450	0.76
		8,078,640	42.45	26,100	Chengdu Xingrong Environment	24,701	0.13
Total Funds		11,504,161	60.45	7,000	Chifeng Jilong Gold Mining	17,195	0.09
COMMON STOCKS (SHARES)				24,000	China CITIC Bank	13,880	0.07
	Bermuda			317,000	China Construction Bank	224,385	1.18
47,800	China Gas	40,455	0.21	28,500	China Merchants Bank	118,227	0.62
	Cayman Islands			12,800	China Pacific Insurance	33,402	0.18
27,600	Alibaba	288,268	1.51	12,700	China Petroleum & Chemical	12,217	0.06
300	BeiGene	4,497	0.02	30,100	China Southern Airlines	24,235	0.13
232,000	Bosideng International	113,942	0.60	204,000	China United Network Communications	133,706	0.70
14,500	China Hongqiao	19,895	0.11	72,400	China Vanke	38,157	0.20
83,000	China Lesso	29,695	0.16	2,600	China Yangtze Power	10,790	0.06
134,000	China Yuhua Education	7,131	0.04	27,100	CMOC	28,672	0.15
5,400	ENN Energy	35,246	0.18	4,495	Contemporary Amperex Technology	117,045	0.62
123,000	Geely Automobile	139,113	0.73	7,600	Dong-E-E-Jiao	53,537	0.28
2,406	I-Mab ADR	2,839	0.02	11,800	ENN Natural Gas	29,452	0.15
5,100	JD.com	70,107	0.37	39,300	Focus Media Information Technology	31,809	0.17
1,800	Kuaishou Technology	9,302	0.05	27,609	Foxconn Industrial Internet	79,831	0.42
2,300	Li Auto	23,255	0.12	6,900	Fuyao Glass Industry	46,676	0.25
208	Li Auto ADR	4,079	0.02	200	G-bits Network Technology Xiamen	5,464	0.03
6,100	Meituan	92,458	0.49	9,000	GoerTek	27,002	0.14
2,600	MINISO	10,969	0.06	133,000	Goldwind Science & Technology	77,088	0.40
3,100	NetEase	50,763	0.27	1,595	Goneo	15,266	0.08
3,200	New Oriental Education & Technology	19,286	0.10	41,500	Great Wall Motor	59,709	0.31
1,065	PDD ADR	102,261	0.54	18,700	Great Wall Motor	61,176	0.32
12,000	Pop Mart International	70,553	0.37	18,300	GRG Banking Equipment	24,350	0.13
54,000	Sino Biopharmaceutical	22,366	0.12	23,200	Haier Smart Home	81,043	0.43
3,400	Sunny Optical Technology	21,058	0.11	70,800	Huatai	125,810	0.66
2,308	TAL Education ADR	18,372	0.10	16,528	Huaxia Bank	14,055	0.07
16,400	Tencent	803,347	4.22	178,000	Industrial & Commercial Bank of China	102,486	0.54
1,150	Trip.com	54,592	0.29	29,500	Industrial Bank	68,797	0.36
2,788	Trip.com ADR	130,395	0.69	6,400	Inner Mongolia Yili Industrial	20,458	0.11
3,530	Vipshop ADR	44,231	0.23	5,000	Jiangsu Hengrui Pharmaceuticals	31,168	0.16
7,273	Weibo ADR	54,693	0.29	74,165	Joincare Pharmaceutical Industry	104,866	0.55
8,000	Wuxi Biologics Cayman	11,510	0.06	400	Kweichow Moutai	81,543	0.43
162,500	Xiabuxiabu Catering Management China	21,046	0.11	23,407	Livzon Pharmaceutical	118,896	0.62
				15,602	Midea	142,700	0.75

[™]Cross umbrella holding and investment in connected party fund, see further information in Note 10.

[†]Investment in connected party fund, see further information in Note 10.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

China Multi-Asset Fund continued

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
131,500	Offshore Oil Engineering	101,976	0.54	32,200	Yutong Bus	97,017	0.51
16,700	Perfect World	17,928	0.09	9,079	Zhejiang NHU	24,802	0.13
35,500	Ping An Insurance of China	170,253	0.90	10,700	Zhengzhou Coal Mining Machinery	17,774	0.09
900	Proya Cosmetics	12,141	0.06	9,200	Zhongjin Gold	17,505	0.09
3,344	Raytron Technology	11,965	0.06	13,200	Zoomlion Heavy Industry Science and Technology	6,889	0.04
245,700	Shandong Nanshan Aluminum	127,372	0.67	58,000	Zoomlion Heavy Industry Science and Technology	51,778	0.27
1,864	Shanghai Awinic Technology	12,188	0.06	7,300	ZTE	25,604	0.13
43,900	Shanghai Electric	22,510	0.12			4,272,290	22.43
10,400	Shanghai Pharmaceuticals	27,324	0.14		Hong Kong		
28,900	Shengyi Technology	71,970	0.38	34,000	Lenovo	41,811	0.22
10,000	Shenzhen Gas	9,210	0.05	4,000	Sinotruk Hong Kong	10,002	0.05
4,050	Shenzhen Mindray Bio-Medical Electronics	143,478	0.75			51,813	0.27
2,600	Sichuan Kelun Pharmaceutical	11,260	0.06		Total Common Stocks (Shares)	6,669,281	35.05
29,100	Tianma Microelectronics	28,733	0.15		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	18,173,442	95.50
12,000	Universal Scientific Industrial Shanghai	26,884	0.14		Total Portfolio	18,173,442	95.50
10,000	Weichai Power	15,311	0.08		Other Net Assets	856,484	4.50
68,804	Weichai Power	125,957	0.66		Total Net Assets (USD)	19,029,926	100.00
47,600	Western Mining	105,226	0.55				
9,400	Will Semiconductor Shanghai	120,205	0.63				
9,200	Wuliangye Yibin	159,883	0.84				
1,680	WuXi AppTec	9,298	0.05				
700	WuXi AppTec	3,079	0.02				

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	31,044	USD	4,342	BNY Mellon	13/9/2024	48
USD	46	CNY	326	BNY Mellon	13/9/2024	-
Net unrealised appreciation						48
EUR Hedged Share Class						
EUR	4,524	USD	4,951	BNY Mellon	13/9/2024	62
USD	41	EUR	37	BNY Mellon	13/9/2024	-
Net unrealised appreciation						62
HKD Hedged Share Class						
HKD	34,317	USD	4,410	BNY Mellon	13/9/2024	(7)
USD	47	HKD	363	BNY Mellon	13/9/2024	-
Net unrealised depreciation						(7)
Total net unrealised appreciation (USD underlying exposure - USD 13,924)						103

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised depreciation USD
55	USD	MSCI China Index	September 2024	1,216,050	(32,808)
7	USD	SGX FTSE China A50 Index	September 2024	82,005	(586)
Total				1,298,055	(33,394)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

China Multi-Asset Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	CNY 2,000,000	Fund receives Fixed 1.787%; and pays Floating CNY CNRR 3 Month	BNP Paribas	18/9/2029	(76)	(76)
IRS	CNY 40,000,000	Fund receives Fixed 2.119%; and pays Floating CNY CNRR 3 Month	BNP Paribas	18/9/2029	43,205	43,205
Total (USD underlying exposure - USD 3,005,769)					43,129	43,129

IRS: Interest Rate Swaps

Sector Breakdown as at 31 August 2024

	% of Net Assets
Investment Funds	60.45
Communications	9.72
Consumer Cyclical	7.40
Financials	5.14
Consumer Non-cyclical	4.52
Industrial	2.51
Basic Materials	2.30
Technology	2.08
Utilities	0.78
Energy	0.60
Other Net Assets	4.50
	100.00

China Onshore Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				CNY 2,000,000	Bank of Shanghai 2.8% 25/1/2027	2,254,990	0.31
BONDS				CNY 10,000,000	Beijing Infrastructure Investment 4.15% 11/9/2024	10,005,040	1.35
	Bermuda			CNY 10,000,000	Changsha Water 3.18% 1/12/2024	10,026,250	1.36
USD 250,000	Luye Pharma 6.25% 6/7/2028	1,584,020	0.22	CNY 20,000,000	Chengdu Rail Transit 3.97% 15/3/2027	20,854,580	2.82
	British Virgin Islands			CNY 700,000	China CITIC Bank 4% 4/3/2025	766,017	0.10
USD 200,000	CAS Capital No 1 4% 12/7/2026	1,356,573	0.18	CNY 20,000,000	China Construction Bank 2.21% 8/7/2034	19,965,390	2.70
USD 200,000	Central Plaza Development 3.85% 14/7/2025	1,377,421	0.19	CNY 10,000,000	China Construction Bank 4.2% 14/9/2030	10,211,877	1.38
USD 200,000	Central Plaza Development 4.65% 19/1/2026	1,353,153	0.18	CNY 30,000,000	China Development Bank 2.19% 14/12/2024	30,044,850	4.06
USD 500,000	Chang Development International 6.8% 25/6/2027	3,556,098	0.48	CNY 10,000,000	China Energy Conservation & Environmental Protection 3.52% 15/4/2025	10,081,705	1.36
USD 200,000	China Great Wall International VI 7.15% 2/7/2027	1,469,022	0.20	CNY 10,000,000	China Gezhoubao 3.03% 14/6/2026	10,148,660	1.37
CNH 8,000,000	CMS International Gemstone 3.3% 18/9/2026	8,005,920	1.08	CNY 8,000,000	China Government Bond 2.27% 25/5/2034	8,073,339	1.09
USD 200,000	Coastal Emerald 6.5% 30/5/2027	1,459,245	0.20	CNY 14,000,000	China Government Bond 2.52% 25/8/2033	14,403,516	1.95
USD 400,000	Haitian BVI International Investment Development 6.1% 19/7/2027	2,842,387	0.38	CNY 28,000,000	China Government Bond 2.57% 20/5/2054	29,242,779	3.96
CNH 9,000,000	Huafa 2024 I 6% 30/6/2027	9,022,500	1.22	CNY 31,000,000	China Government Bond 3% 15/10/2053	35,215,899	4.76
USD 200,000	Oriental Capital 7% 28/9/2025	1,409,937	0.19	CNY 5,000,000	China Government Bond 3.72% 12/4/2051	6,345,382	0.86
USD 200,000	Peak RE Bvi 5.35% 28/10/2025	1,396,415	0.19	CNY 10,000,000	China Merchants 2.8% 28/9/2025	10,071,200	1.36
USD 200,000	TFI Overseas Investment 6.25% 31/5/2026	1,395,382	0.19	USD 750,000	China Merchants Bank 1.2% 10/9/2025	5,124,420	0.69
USD 200,000	Vertex Capital Investment 2.85% 28/7/2026	1,341,359	0.18	CNY 10,000,000	China Merchants Expressway Network & Technology 2.85% 14/10/2025	10,070,000	1.36
USD 200,000	Zhejiang Kunpeng Bvi 6.7% 16/10/2024	1,419,600	0.19	CNY 10,000,000	China Merchants Finance Leasing 3.43% 22/8/2027	10,361,200	1.40
		37,405,012	5.05	CNY 10,000,000	China Three Gorges Renewables 2.65% 21/2/2025	10,024,763	1.35
	Cayman Islands			CNY 10,000,000	China Yangtze Power 3.05% 9/11/2024	10,017,365	1.36
USD 200,000	CDBL Funding 1 3.5% 24/10/2027	1,373,152	0.19	USD 200,000	Chongqing Nan'an Urban Construction & Development 4.5% 17/8/2026	1,372,402	0.19
USD 200,000	China Overseas Finance Cayman VIII 3.05% 27/11/2029	1,281,722	0.17	CNY 10,000,000	Chongqing Rail Transit 4.09% 20/9/2024	10,012,500	1.35
USD 250,000	CK Hutchison International 24 5.5% 26/4/2034	1,847,879	0.25	CNY 5,000,000	Dazhong Transportation 3.1% 28/4/2025	5,030,625	0.68
USD 300,000	FWD 7.635% 2/7/2031	2,269,180	0.31	CNY 10,000,000	DBS Bank China 4.7% 24/3/2031	10,345,575	1.40
USD 300,000	FWD 8.4% 5/4/2029	2,200,283	0.30	CNY 200,000	Flat Glass 1% 20/5/2028	199,756	0.03
USD 200,000	iQIYI 6.5% 15/3/2028	1,317,246	0.18	CNY 10,000,000	GF 3.73% 5/6/2028	10,489,425	1.42
HKD 2,000,000	Zhongsheng 0% 21/5/2025	2,038,027	0.28	CNY 400,000	Guangdong Jia Yuan Technology Shares 1.5% 23/2/2027	380,174	0.05
USD 350,000	ZTO Express Cayman 1.5% 1/9/2027	2,483,556	0.34	CNY 10,000,000	Guangzhou Metro 2.74% 30/4/2025	10,045,000	1.36
		14,811,045	2.02	CNY 10,000,000	Guangzhou Water Supply 3.3% 22/10/2024	10,016,260	1.35
	China						
CNY 10,000,000	Agricultural Bank of China 2.32% 25/4/2034	10,032,655	1.36				
CNY 10,000,000	Bank of China 2.6% 23/2/2025	10,040,000	1.36				
CNY 10,000,000	Bank of China 2.62% 8/4/2034	10,158,200	1.37				
CNY 10,000,000	Bank of Communications 2.42% 9/8/2025	10,057,640	1.36				
CNY 800,000	Bank of Hangzhou 1.2% 29/3/2027	916,988	0.12				
CNY 10,000,000	Bank of Ningbo 3.87% 7/6/2031	10,297,500	1.39				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

China Onshore Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 10,000,000	Guotai Junan Securities 4.2% 31/12/2079	10,024,097	1.36	USD 250,000	Bank of East Asia 5.875% 19/9/2024	1,769,297	0.24
USD 200,000	Henan Railway Construction & Investment 2.2% 26/1/2025	1,395,269	0.19	USD 315,000	Bank of East Asia 6.75% 27/6/2034	2,276,658	0.31
CNY 10,000,000	Huadian New Energy 2.9% 7/9/2025	10,080,045	1.36	USD 250,000	Chiyu Banking 5.75% 7/4/2032	1,724,122	0.23
CNY 10,000,000	Huadian New Energy 3.08% 9/11/2024	10,020,395	1.36	USD 450,000	Far East Horizon 5.875% 5/3/2028	3,156,821	0.43
CNY 10,000,000	Huaneng Renewables 3.05% 19/5/2025	10,061,250	1.36	USD 325,000	Far East Horizon 6.625% 16/4/2027	2,335,323	0.32
CNY 10,000,000	Huatai 3.23% 6/2/2026	10,164,090	1.37	USD 200,000	ITG Investment HK 6.9% 5/11/2024	1,409,158	0.19
CNY 10,000,000	Huzhou City Investment Development 3.32% 9/11/2026	10,023,750	1.36	USD 250,000	Nanyang Commercial Bank 6% 6/8/2034	1,785,314	0.24
CNY 10,000,000	Industrial & Commercial Bank of China 2.6% 10/6/2025	10,064,170	1.36	USD 400,000	Pingan Real Estate Capital 3.45% 29/7/2026*	2,539,727	0.34
CNH 8,200,000	Industrial & Commercial Bank of China 2.88% 23/5/2027	8,227,529	1.11	CNH 10,000,000	Swire Properties MTN Financing 3.3% 25/7/2025	10,040,144	1.36
CNY 10,000,000	Jiangsu Communications 3.74% 20/1/2025	10,072,815	1.36	CNH 3,000,000	Swire Properties MTN Financing 3.4% 3/9/2029	2,992,065	0.40
CNY 10,000,000	Nanjing Metro 3.45% 26/2/2025	10,065,195	1.36	USD 200,000	Vanke Real Estate Hong Kong 3.15% 12/5/2025*	1,224,740	0.17
CNY 20,000,000	Postal Savings Bank of China 3.44% 23/8/2031	20,491,624	2.77	USD 200,000	Vanke Real Estate Hong Kong 3.5% 12/11/2029	777,851	0.11
USD 200,000	Qingdao Jiaozhou Bay Development 7.9% 4/6/2027	1,437,943	0.20	USD 200,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027	825,191	0.11
CNH 3,330,000	Quanzhou Urban Construction 3.4% 30/5/2027	3,334,595	0.45			34,244,794	4.64
CNY 10,000,000	Shanghai Infrastructure Construction & Development 3.16% 22/8/2025	10,088,800	1.36	India			
CNY 10,000,000	Shudao Investments 3.5% 16/11/2025	10,156,145	1.37	USD 350,000	Manappuram Finance 7.375% 12/5/2028	2,507,221	0.34
CNY 10,000,000	TCL Technology 2.95% 21/10/2024	10,010,345	1.35	USD 275,000	Muthoot Finance 7.125% 14/2/2028	1,989,427	0.27
CNY 10,000,000	Three Gorges Capital 2.99% 18/4/2025	10,056,050	1.36	USD 200,000	Piramal Capital & Housing Finance 7.8% 29/1/2028	1,434,577	0.19
USD 200,000	Tianfeng 6.5% 5/3/2026	1,401,218	0.19			5,931,225	0.80
USD 200,000	Tianjin Rail Transit Urban Development 7.5% 12/9/2024	1,415,884	0.19	Japan			
CNY 900,000	Wingtech Technology 1.5% 28/7/2027	760,518	0.10	USD 200,000	Rakuten 9.75% 15/4/2029	1,527,208	0.21
CNY 20,000,000	Xiamen Municipal 3.15% 9/3/2025	20,112,500	2.72	EUR 200,000	SoftBank 5.75% 8/7/2032	1,570,250	0.21
CNH 1,000,000	Zhangzhou Transportation Development 3.75% 14/3/2025	1,003,310	0.14	USD 200,000	SoftBank 6.875% 19/7/2027	1,397,210	0.19
CNH 1,520,000	Zhanjiang Infrastructure Construction Investment 3.95% 7/3/2027	1,524,279	0.21	USD 500,000	Sumitomo Mitsui Financial 6.541% 9/7/2029	3,567,183	0.48
CNY 1,300,000	Zhejiang Huayou Cobalt 0.6% 24/2/2028	1,214,480	0.16			8,061,851	1.09
USD 500,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	3,449,535	0.47	Jersey			
CNH 1,000,000	Zibo City Asset Operation 5.8% 18/1/2027	992,060	0.13	USD 400,000	Goldman Sachs Finance International 0% 10/5/2027	2,862,988	0.39
CNH 1,000,000	Ziyang Development Investment 7.3% 2/8/2026	975,853	0.13	Mauritius			
		581,327,666	78.59	USD 250,000	CA Magnum 5.375% 31/10/2026	1,728,369	0.23
Hong Kong				USD 400,000	Diamond II 7.95% 28/7/2026	2,865,290	0.39
EUR 200,000	AIA 0.88% 9/9/2033	1,388,383	0.19	USD 200,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	1,410,461	0.19
						6,004,120	0.81
				Singapore			
				USD 200,000	Cathaylife Singapore 5.3% 5/9/2039	1,419,537	0.19
				South Korea			
				USD 200,000	SK Hynix 5.5% 16/1/2029	1,450,155	0.20

* All or a portion of this security represents a security on loan.

China Onshore Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (CNH)	% of Net Assets
USD 200,000	Tongyang Life Insurance 5.25% 22/9/2025	1,401,725	0.19
USD 200,000	Woori Bank 6.375% 24/7/2029	1,435,512	0.19
		4,287,392	0.58
United Kingdom			
USD 600,000	HSBC 6% 22/5/2027	4,255,764	0.57
USD 350,000	HSBC 6.936% 14/8/2027	2,528,471	0.34
USD 400,000	Standard Chartered 4.75% 14/1/2031	2,445,062	0.33
USD 200,000	Standard Chartered 7.396% 8/2/2028	1,451,770	0.20
USD 350,000	Standard Chartered 7.875% 8/3/2030	2,562,983	0.35
		13,244,050	1.79
Total Bonds		711,183,700	96.17
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
		711,183,700	96.17
Total Portfolio		711,183,700	96.17
Other Net Assets		28,357,568	3.83
Total Net Assets (CNH)		739,541,268	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) CNH
CNH	89,940,838	USD	12,510,288	Citibank	19/9/2024	1,542,425
CNH	932,924	USD	130,000	BNP Paribas	19/9/2024	14,336
CNH	12,556,850	USD	1,750,000	JP Morgan	19/9/2024	191,250
CNH	114,266,284	USD	15,929,288	Citigroup	16/10/2024	2,023,195
CNH	14,102,872	USD	1,970,000	BNP Paribas	16/10/2024	221,593
CNH	35,587,446	USD	5,022,000	JP Morgan	16/10/2024	200,754
CNH	14,100,240	USD	1,957,000	UBS	16/10/2024	310,564
CNH	5,026,749	USD	700,000	RBS	16/10/2024	94,315
CNH	5,776,580	USD	800,000	State Street	16/10/2024	139,512
CNH	7,190,135	USD	1,000,000	Barclays	16/10/2024	143,801
EUR	250,000	USD	271,356	Goldman Sachs	19/9/2024	40,605
SGD	250,000	USD	190,022	UBS	19/9/2024	13,740
USD	3,690,000	CNH	26,559,585	JP Morgan	19/9/2024	(485,834)
USD	10,700,288	CNH	77,070,686	Citigroup	19/9/2024	(1,461,838)
USD	353,633	SGD	475,000	Citigroup	19/9/2024	(78,462)
USD	362,137	HKD	2,820,000	Bank of America	19/9/2024	1,913
USD	281,537	EUR	260,000	Goldman Sachs	19/9/2024	(46,986)
USD	108,703	EUR	100,000	Barclays	19/9/2024	(15,107)
USD	76,037	EUR	70,000	JP Morgan	19/9/2024	(10,966)
USD	3,550,000	CNH	25,496,302	UBS	16/10/2024	(481,814)
USD	500,000	CNH	3,546,470	Standard Chartered Bank	16/10/2024	(23,303)
USD	220,488	EUR	200,000	UBS	19/9/2024	(8,434)
USD	2,000,000	CNH	14,098,556	Royal Bank of Canada	16/10/2024	(5,887)
Net unrealised appreciation						2,319,372
EUR Hedged Share Class						
EUR	9,946	CNY	77,843	BNY Mellon	13/9/2024	94
Net unrealised appreciation						94

The notes on pages 1112 to 1126 form an integral part of these financial statements.

China Onshore Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) CNH
HKD Hedged Share Class						
HKD	2,406,946	CNY	2,212,342	BNY Mellon	13/9/2024	(28,948)
Net unrealised depreciation						(28,948)
USD Hedged Share Class						
CNY	35,837,814	USD	5,031,387	BNY Mellon	13/9/2024	260,869
USD	87,465,193	CNY	625,592,311	BNY Mellon	13/9/2024	(7,128,887)
Net unrealised depreciation						(6,868,018)
Total net unrealised depreciation (CNH underlying exposure - CNH 1,787,446,622)						(4,577,500)

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure CNH	Unrealised depreciation CNH
22	USD	US Ultra 10 Year Note	December 2024	18,346,535	(113,031)
(73)	USD	US Treasury 2 Year Note (CBT)	December 2024	107,279,908	(32,299)
74	USD	US Treasury 5 Year Note (CBT)	December 2024	57,372,716	(145,945)
Total				182,999,159	(291,275)

Circular Economy Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				1,463,284	Switzerland SIG*	30,896,827	2.41
COMMON STOCKS (SHARES)				341,000	United Kingdom Ashtead*	24,340,602	1.90
Australia				655,765	Coca-Cola Europacific Partners	52,723,506	4.11
1,097,634	Brambles	13,571,690	1.06	77,064,108			
Denmark				United States			
158,325	Pandora	27,966,611	2.18	302,137	AECOM	30,228,807	2.36
Finland				226,847	Avery Dennison	50,081,012	3.91
856,470	UPM-Kymmene	29,018,363	2.26	106,493	Badger Meter	21,861,948	1.71
France				32,748	Cintas	26,308,106	2.05
606,033	Bureau Veritas*	20,029,789	1.56	153,483	Clean Harbors*	37,204,279	2.90
234,120	Carbios SACA	5,432,551	0.42	876,296	Copart	46,671,525	3.64
430,600	Cie de Saint-Gobain	37,715,682	2.94	148,650	Ecolab	37,294,799	2.91
971,627	Dassault Systemes	38,343,935	2.99	1,356,185	Graphic Packaging*	40,265,132	3.14
14,103	Hermes International	34,005,660	2.66	257,564	Iron Mountain	28,893,529	2.25
99,258	L'Oreal	43,914,629	3.43	43,761	Kadant*	13,974,638	1.09
163,167	Schneider Electric	41,710,885	3.26	101,592	Microsoft	42,327,291	3.31
221,153,131				120,268	Nucor	18,170,089	1.42
Germany				139,548	Owens Corning	23,319,866	1.82
182,628	Gerresheimer*	20,773,950	1.62	117,601	PTC	20,921,218	1.63
206,433	Symrise	27,277,266	2.13	309,427	Republic Services	63,884,298	4.99
48,051,216				81,245	Thermo Fisher Scientific	49,932,365	3.90
Ireland				234,021	TJX	27,392,158	2.14
371,546	CRH	33,023,009	2.58	238,139	Xylem	32,305,937	2.52
645,432	Smurfit WestRock	30,528,934	2.38	611,036,997			
63,551,943				Total Common Stocks (Shares)			
Japan				1,242,002,836			
68,800	Keyence	32,901,676	2.57	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
399,400	Kurita Water Industries*	16,005,085	1.25	1,242,002,836			
48,906,761				Total Portfolio			
Netherlands				1,242,002,836			
33,673	ASML	30,459,701	2.38	Other Net Assets			
Norway				39,286,514			
909,584	Norsk Hydro	5,123,567	0.40	Total Net Assets (USD)			
Spain				1,281,289,350			
647,297	Industria de Diseno Textil	35,201,921	2.75	100.00			

* All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	974,901	USD	665,121	BNY Mellon	13/9/2024	(3,729)
Net unrealised depreciation						(3,729)
CAD Hedged Share Class						
CAD	181,913	USD	132,510	BNY Mellon	13/9/2024	2,427
USD	2,026	CAD	2,760	BNY Mellon	13/9/2024	(21)
Net unrealised appreciation						2,406

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Circular Economy Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	950,187	USD	132,924	BNY Mellon	13/9/2024	1,449
USD	2,160	CNY	15,435	BNY Mellon	13/9/2024	(22)
Net unrealised appreciation						1,427
EUR Hedged Share Class						
EUR	3,503,057	USD	3,836,739	BNY Mellon	13/9/2024	44,992
USD	74,884	EUR	67,766	BNY Mellon	13/9/2024	(207)
Net unrealised appreciation						44,785
GBP Hedged Share Class						
GBP	5,955,269	USD	7,573,962	BNY Mellon	13/9/2024	255,247
USD	144,650	GBP	111,739	BNY Mellon	13/9/2024	(2,251)
Net unrealised appreciation						252,996
HKD Hedged Share Class						
HKD	20,623,672	USD	2,650,292	BNY Mellon	13/9/2024	(4,525)
USD	102,241	HKD	795,976	BNY Mellon	13/9/2024	127
Net unrealised depreciation						(4,398)
JPY Hedged Share Class						
JPY	21,671,739,707	USD	149,040,735	BNY Mellon	13/9/2024	61,222
USD	6,160,640	JPY	895,871,873	BNY Mellon	13/9/2024	(2,974)
Net unrealised appreciation						58,248
NZD Hedged Share Class						
NZD	226,599	USD	136,106	BNY Mellon	13/9/2024	5,625
USD	2,056	NZD	3,377	BNY Mellon	13/9/2024	(56)
Net unrealised appreciation						5,569
SGD Hedged Share Class						
SGD	595,255	USD	450,381	BNY Mellon	13/9/2024	6,526
USD	6,777	SGD	8,917	BNY Mellon	13/9/2024	(67)
Net unrealised appreciation						6,459
Total net unrealised appreciation (USD underlying exposure - USD 171,258,686)						363,763

Sector Breakdown as at 31 August 2024

	% of Net Assets
Industrial	39.54
Consumer Non-cyclical	21.92
Consumer Cyclical	13.37
Technology	10.31
Basic Materials	9.54
Financials	2.25
Other Net Assets	3.07
	100.00

Climate Action Equity Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON STOCKS (SHARES)							
Canada				Sweden			
3,891	Canadian Solar	49,027	1.01	29,886	Orron Energy	27,030	0.56
3,418	Growth International	139,629	2.89	Switzerland			
2,123	Maple Leaf Foods	35,216	0.73	966	Bunge Global	97,170	2.01
1,413	Nutrien	68,036	1.41	1,260	DSM-Firmenich	171,725	3.55
12,012	SunOpta	71,591	1.48	362	SGS	40,467	0.84
		363,499	7.52	4,899	SIG	103,441	2.14
China						412,803	8.54
1,500	Contemporary Amperex Technology	39,058	0.81	United Kingdom			
Denmark				10,127	National Grid	133,191	2.76
3,940	Vestas Wind Systems	90,162	1.86	550	Spirax	55,743	1.15
Finland				5,352	SSE	133,393	2.76
2,590	UPM-Kymmene	87,753	1.81			322,327	6.67
France				United States			
1,100	Cie de Saint-Gobain	96,347	1.99	526	AECOM	52,626	1.09
94	Robertet	92,141	1.91	653	AGCO*	59,338	1.23
235	Schneider Electric	60,074	1.24	405	Analog Devices	95,005	1.96
		248,562	5.14	629	Avery Dennison	138,864	2.87
Germany				437	Clean Harbors	105,929	2.19
1,085	Symrise	143,368	2.96	1,157	Crown	104,385	2.16
Iceland				2,194	Darling Ingredients	91,567	1.89
2,718	Marel	9,814	0.20	169	Deere	64,852	1.34
Ireland				594	Ecolab	149,029	3.08
292	Eaton	88,339	1.83	309	First Solar	70,390	1.46
1,682	Kerry	169,251	3.50	539	GE Vernova	104,943	2.17
857	Kingspan	74,703	1.54	251	Hubbell	98,972	2.05
2,001	Smurfit WestRock	94,647	1.96	666	John Bean Technologies	59,953	1.24
284	Trane Technologies	100,945	2.09	1,626	NextEra Energy	130,226	2.69
		527,885	10.92	1,263	ON Semiconductor	98,931	2.05
Isle of Man				263	Owens Corning	43,950	0.91
403,312	Agronomics	30,220	0.63	341	PTC	60,664	1.25
Japan				230	Quanta Services	62,806	1.30
100	Keyence	47,822	0.99	535	Republic Services	110,456	2.28
2,200	Kurita Water Industries	88,160	1.82	316	Rogers*	34,030	0.71
		135,982	2.81	306	Union Pacific	77,534	1.60
Netherlands				695	Xylem	94,284	1.95
1,660	STMicroelectronics	53,173	1.10			1,908,734	39.47
Norway				Total Common Stocks (Shares)			
2,099	Salmar	108,764	2.25			4,683,979	96.87
South Korea				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
168	Samsung SDI	44,520	0.92			4,683,979	96.87
Spain				Total Portfolio			
8,126	EDP Renovaveis	130,325	2.70			4,683,979	96.86
				Other Net Assets			
						151,606	3.14
				Total Net Assets (USD)			
						4,835,585	100.00

*All or a portion of this security represents a security on loan.

Climate Action Equity Fund continued

Sector Breakdown as at 31 August 2024

	% of Net Assets
Industrial	40.04
Consumer Non-cyclical	16.87
Basic Materials	15.43
Utilities	11.47
Technology	6.36
Energy	4.33
Consumer Cyclical	1.73
Financials	0.63
Other Net Assets	3.14
	100.00

Climate Transition Multi-Asset Fund⁽⁵⁾

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				6,955	Canadian Solar*	79,120	0.16
FUNDS				435	CGI	43,615	0.09
Ireland				591	Dollarama	53,503	0.11
22,340	iShares Physical Gold ETC*	986,758	1.99	5,313	Growth International	195,957	0.40
Jersey				3,328	Hydro One	101,757	0.21
492,603	Foresight Solar Fund	549,567	1.11	4,233	Maple Leaf Foods	63,396	0.13
United Kingdom				444	Northland Power*	6,284	0.01
656,004	Aquila European Renewables	457,891	0.92	2,302	Nutrien	100,074	0.20
706,820	Greencoat UK Wind	1,196,349	2.42	1,654	RioCan Real Estate Investment Trust*	20,940	0.04
291,332	Gresham House Energy Storage Fund	204,316	0.41	628	Shopify	42,040	0.09
871,877	Sdcl Energy Efficiency Income Trust	643,327	1.30	503	Stantec	37,488	0.08
		2,501,883	5.05	14,589	SunOpta	78,504	0.16
Total Funds		4,038,208	8.15	1,990	TELUS	29,177	0.06
COMMON / PREFERRED STOCKS (SHARES)				802	Thomson Reuters	123,082	0.25
Australia				1,092	Wheaton Precious Metals	60,848	0.12
1,790	Brambles	19,982	0.04	340	WSP Global	51,064	0.10
1,489	CAR	34,521	0.07			1,151,110	2.33
310	CSL	58,309	0.12	Cayman Islands			
1,090	Goodman	22,294	0.05	1,200	ANTA Sports Products	10,670	0.02
11,628	Pilbara Minerals*	21,148	0.05	18,000	Ausnutria Dairy	3,897	0.01
410	REA	54,984	0.11	2,100	BeiGene	28,422	0.06
2,714	Scentre	5,717	0.01	12,000	China Mengniu Dairy	18,450	0.04
799	SEEK	11,278	0.02	4,000	Hansoh Pharmaceutical	9,244	0.02
1,989	Transurban	16,504	0.03	500	Innovent Biologics	2,457	0.01
256	Woolworths	5,593	0.01	2,100	JD Logistics	2,322	0.00
		250,330	0.51	626	Kanzhun ADR	7,068	0.01
Austria				235	KE ADR	3,176	0.01
385	ANDRITZ	23,004	0.05	900	Li Auto	8,216	0.02
915	Verbund	70,500	0.14	2,200	New Oriental Education & Technology	11,971	0.02
		93,504	0.19	400	Sands China	659	0.00
Belgium				6,000	Sino Biopharmaceutical	2,244	0.00
1,136	Anheuser-Busch InBev	62,844	0.13	432	TAL Education ADR	3,105	0.01
32	D'ieteren	7,027	0.01	1,102	Tencent Music Entertainment ADR	10,387	0.02
33	Elia	3,252	0.01	600	XPeng	2,212	0.01
		73,123	0.15			124,500	0.26
Bermuda				Chile			
74,000	Beijing Enterprises Water	19,534	0.04	23,090	Empresas CMPC	35,938	0.07
32,500	Luye Pharma	11,476	0.02	58	Sociedad Quimica y Minera de Chile	2,070	0.00
		31,010	0.06			38,008	0.07
Brazil				China			
2,918	Ambev	5,950	0.01	2,000	BYD*	55,850	0.11
15,724	Banco do Brasil	70,646	0.14	10,500	China Merchants Bank	39,326	0.08
147	Cia de Saneamento Basico do Estado de Sao Paulo SABESP	2,209	0.01	11,800	China Vanke	5,615	0.01
3,105	Lojas Renner	8,406	0.02	4,020	Contemporary Amperex Technology	94,508	0.19
		87,211	0.18	1,100	Dajin Heavy Industry	2,858	0.01
Canada				320	Ganfeng Lithium	1,115	0.00
1,165	BCE*	36,900	0.07	3,600	Ganfeng Lithium	7,219	0.01
259	Canadian National Railway	27,361	0.05	4,300	Hengdian DMEGC Magnetics	6,619	0.01
				2,900	Jiangsu Hengrui Pharmaceuticals	16,321	0.03

*Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

⁽⁵⁾Fund name changed post year end, see Note 19, for further details.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Climate Transition Multi-Asset Fund⁽⁵⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
3,100	LONGi Green Energy Technology	5,460	0.01		Germany		
2,900	Ming Yang Smart Energy	3,377	0.01	450	Bayerische Motoren Werke	37,791	0.08
13,600	Nongfu Spring*	44,717	0.09	2,287	Commerzbank	30,577	0.06
250,000	Postal Savings Bank of China*	121,274	0.24	747	Deutsche Post	29,387	0.06
63,000	Postal Savings Bank of China	38,003	0.08	2,913	Infineon Technologies	96,304	0.19
51,300	Shanghai Electric	23,749	0.05	87	Merck	15,369	0.03
1,220	Sungrow Power Supply	11,980	0.02	217	SAP	42,905	0.09
500	WuXi AppTec	1,986	0.00	553	Siemens	94,430	0.19
3,900	Yunnan Baiyao	26,888	0.06	213	SMA Solar Technology	4,486	0.01
6,400	Zhejiang Huayou Cobalt	18,879	0.04	1,678	Symrise	200,185	0.40
4,300	Zhuzhou CRRC Times Electric	13,441	0.03	478	Vonovia	15,005	0.03
		539,185	1.08			566,439	1.14
	Denmark				Greece		
207	DSV	33,637	0.07	34,408	Piraeus Financial	133,606	0.27
262	Genmab	65,688	0.13		Hong Kong		
2,397	Novo Nordisk	300,197	0.61	5,800	AIA	37,234	0.08
806	Novonesis (Novozymes) B	50,520	0.10	2,000	CSPC Pharmaceutical	1,116	0.00
859	Orsted	45,239	0.09	1,600	Link REIT	6,835	0.01
14	Pandora	2,233	0.00	6,500	MTR	20,732	0.04
22	ROCKWOOL	8,595	0.02	1,500	Sun Hung Kai Properties*	13,277	0.03
10,205	Vestas Wind Systems	210,843	0.43	12,800	Swire Properties	21,310	0.04
		716,952	1.45			100,504	0.20
	Finland				Iceland		
104	Kone	5,057	0.01	26,520	Marel	86,455	0.17
4,926	Nokia	19,694	0.04		Indonesia		
5,265	UPM-Kymmene	161,056	0.32	23,300	Bank Central Asia	14,054	0.03
		185,807	0.37	46,100	Bank Mandiri Persero	19,188	0.04
	France			113,100	Bank Rakyat Indonesia Persero	34,026	0.07
486	Air Liquide	82,183	0.17			67,268	0.14
396	Alstom	7,334	0.01		Ireland		
75	Capgemini	14,111	0.03	283	Accenture	87,330	0.17
576	Carrefour	8,346	0.02	3,702	AIB	20,139	0.04
2,045	Cie de Saint-Gobain	161,719	0.33	233	Aon	72,012	0.15
900	Cie Generale des Etablissements Michelin	31,950	0.06	1,634	Bank of Ireland	16,806	0.03
138	Covivio	7,149	0.01	1,244	Eaton	339,788	0.69
250	Eurazeo	17,938	0.04	1,163,972	Greencoat Renewables	1,117,413	2.26
17	Hermes International	37,009	0.08	1,690	Johnson Controls International	109,142	0.22
57	Kering	14,800	0.03	2,627	Kerry	238,663	0.48
152	Klepierre	4,128	0.01	1,548	Kingspan	121,828	0.25
116	Legrand	11,780	0.02	176	Linde	75,447	0.15
69	L'Oreal	27,562	0.05	683	Medtronic	54,494	0.11
83	LVMH Moet Hennessy Louis Vuitton	56,207	0.11	3,533	Smurfit WestRock	150,873	0.30
87	Pernod Ricard	11,158	0.02	44	STERIS	9,469	0.02
205	Publicis Groupe	20,510	0.04	1,106	Trane Technologies	354,928	0.72
259	Renault	11,202	0.02			2,768,332	5.59
163	Robertet	144,255	0.29		Isle of Man		
1,649	Schneider Electric	380,589	0.77	651,369	Agronomics	44,065	0.09
208	Unibail-Rodamco-Westfield	15,163	0.03		Israel		
455	Veolia Environnement	13,659	0.03	45	Check Point Software Technologies	7,801	0.02
442	Vinci	47,979	0.10				
		1,126,731	2.27				

*All or a portion of this security represents a security on loan.

⁽⁵⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Climate Transition Multi-Asset Fund⁽⁵⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
9	CyberArk Software	2,345	0.00	2,300	Murata Manufacturing	43,269	0.09
1,549	Teva Pharmaceutical Industries ADR	26,223	0.05	300	NEC	23,939	0.05
		36,369	0.07	600	NET One Systems	12,676	0.03
Italy				800	NGK Insulators	9,634	0.02
737	Nexi	4,667	0.01	400	NH Foods	13,557	0.03
53	Prysmian	3,371	0.01	200	NIDEC CORP	7,376	0.02
5,704	Terna - Rete Elettrica Nazionale	44,719	0.09	2,700	Nippon Yusen	88,308	0.18
		52,757	0.11	400	Nishimatsu Construction	13,025	0.03
Japan				2,000	Nissui	11,484	0.02
200	Advantest	8,238	0.02	800	Niterra	21,347	0.04
800	Aeon*	18,107	0.04	700	Nomura Real Estate	18,123	0.04
1,000	Amada	9,304	0.02	700	NTT Data	9,608	0.02
1,400	Aozora Bank	23,333	0.05	800	Obayashi	9,249	0.02
1,000	ARE	11,456	0.02	1,100	Ono Pharmaceutical	14,710	0.03
200	Asahi	6,732	0.01	400	Open House	14,251	0.03
1,200	Bridgestone	42,292	0.09	200	Otsuka	10,611	0.02
600	Brother Industries	10,050	0.02	600	Recruit	33,669	0.07
1,800	Canon	56,014	0.11	600	Renesas Electronics	9,356	0.02
1,400	Casio Computer	10,142	0.02	1,200	Ricoh	11,314	0.02
1,500	Central Japan Railway	31,447	0.06	600	Seiko Epson	10,087	0.02
3,500	Chugai Pharmaceutical	160,301	0.32	800	Sekisui Chemical	10,994	0.02
1,800	Citizen Watch	10,495	0.02	2,400	Sekisui House	55,883	0.11
600	COMSYS	11,931	0.02	1,200	Shionogi	50,666	0.10
10,100	Concordia Financial	51,433	0.10	7,600	SoftBank	96,072	0.19
100	Dai Nippon Printing	3,256	0.01	500	Sony	44,039	0.09
600	Daiichi Sankyo	22,731	0.05	1,400	Sumitomo Electric Industries	20,915	0.04
800	Daiwa House Industry	22,275	0.05	600	Sumitomo Forestry	22,661	0.05
800	Dentsu	22,215	0.05	300	Sumitomo Realty & Development	9,239	0.02
600	DIC	11,660	0.02	200	Tokyo Electron	32,012	0.06
2,700	East Japan Railway	46,917	0.09	600	Tokyo Tatemono	9,042	0.02
800	FANUC	21,273	0.04	1,600	Tokyu Fudosan	10,361	0.02
100	Fast Retailing	28,935	0.06	800	Toyo Seikan	11,500	0.02
600	Fujitsu	9,965	0.02	2,300	Toyota Motor	39,367	0.08
400	Fukuoka Financial	9,507	0.02	600	UBE	9,851	0.02
1,000	Haseko	11,224	0.02	1,400	USS	11,627	0.02
1,000	Hitachi	22,156	0.05	800	West Japan Railway	13,790	0.03
1,200	Hulic	11,213	0.02	1,000	Yamaguchi Financial	10,439	0.02
1,800	Kajima	29,681	0.06	100	Yokogawa Electric	2,536	0.01
800	Kanematsu	12,455	0.03	3,100	ZOZO	89,276	0.18
1,000	Kao	40,596	0.08			2,406,307	4.86
3,900	Kawasaki Kisen Kaisha	51,731	0.10	Jersey			
4,300	KDDI	130,983	0.26	429	Experian	18,798	0.04
100	Keisei Electric Railway	2,854	0.01	3,017	WPP	25,982	0.05
300	Keyence	129,530	0.26			44,780	0.09
3,000	Komatsu	75,474	0.15	Luxembourg			
4,000	Kurita Water Industries	144,720	0.29	1,213	Allegro.eu	10,709	0.02
3,000	Kyocera	33,355	0.07	Malaysia			
400	Kyushu Railway	9,701	0.02	116,400	Public Bank	117,188	0.24
1,000	Lixil	10,734	0.02	Mexico			
17,400	LY	43,138	0.09	39,168	America Movil	29,142	0.06
1,400	Mitsubishi Estate	21,713	0.04	3,689	Grupo Financiero Banorte	22,946	0.05
3,000	Mitsui Fudosan	29,177	0.06	26,077	Grupo Rotoplas	29,874	0.06
						81,962	0.17

* All or a portion of this security represents a security on loan.

⁽⁵⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Climate Transition Multi-Asset Fund⁽⁵⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Netherlands				Sweden			
36	Argenx	16,823	0.03	1,673	Atlas Copco	27,357	0.06
157	ASML	128,222	0.26	1,189	Atlas Copco	17,086	0.03
1,532	CNH Industrial	14,219	0.03	281	EQT	8,449	0.02
350	Ferrovial	13,174	0.03	48,148	Orron Energy	39,316	0.08
1,430	Koninklijke Ahold Delhaize	44,158	0.09	619	Sandvik	11,880	0.02
175	NXP Semiconductors	40,309	0.08	696	Volvo	16,650	0.03
1,202	Prosus	40,537	0.08			120,738	0.24
3,202	STMicroelectronics	92,602	0.18	Switzerland			
548	Universal Music	13,086	0.02	5,304	ABB	273,524	0.55
211	Wolters Kluwer	32,600	0.07	16	Belimo	9,717	0.02
		435,730	0.87	2,671	Bunge Global	242,576	0.49
New Zealand				1,737	DSM-Firmenich	213,738	0.43
1,507	Fisher & Paykel Healthcare	30,295	0.06	17	Givaudan	79,069	0.16
4,616	Meridian Energy	16,526	0.03	217	Holcim	18,871	0.04
		46,821	0.09	274	Julius Baer	14,450	0.03
Norway				36	Kuehne + Nagel International	10,076	0.02
5,508	Orkla	43,980	0.09	47	Logitech International	3,856	0.01
3,933	Salmar	183,999	0.37	30	Lonza	17,705	0.04
1,950	Telenor	21,702	0.04	476	Nestle	46,241	0.09
		249,681	0.50	1,281	Novartis	139,417	0.28
Poland				621	SGS	62,677	0.13
1	LPP	3,437	0.01	8,403	SIG	160,191	0.33
91	mBank	13,624	0.03	155	Sika	45,229	0.09
		17,061	0.04	4	Swisscom	2,283	0.00
Portugal				312	TE Connectivity	43,203	0.09
538	Jeronimo Martins SGPS	8,985	0.02			1,382,823	2.80
South Africa				Taiwan			
250	Aspen Pharmacare	3,036	0.01	47,000	Cathay Financial	84,232	0.17
37	Capitec Bank	5,503	0.01	29,000	CTBC Financial	26,723	0.05
671	Shoprite	10,581	0.02	8,000	Delta Electronics	90,201	0.18
3,295	Vodacom	18,301	0.04	19,002	E.Sun Financial	15,124	0.03
		37,421	0.08	35,350	Fubon Financial	91,687	0.19
South Korea				26,000	Shin Kong Financial	9,466	0.02
1,715	Coway	77,892	0.16	16,000	SinoPac Financial	10,838	0.02
672	Hana Financial	28,114	0.06	28,743	Taishin Financial	15,007	0.03
10,677	Hanon Systems	29,189	0.06	5,000	Taiwan Semiconductor Manufacturing	133,213	0.27
530	Hanwha Solutions	9,242	0.02	16,000	United Renewable Energy	5,419	0.01
6,573	Industrial Bank of Korea	61,350	0.12	2,000	Wiwynn	107,248	0.22
579	KB Financial	33,615	0.07	4,080	Yuanta Financial	3,673	0.01
1,047	LS Electric	118,104	0.24			592,831	1.20
318	Samsung SDI	76,084	0.15	Thailand			
1,228	Shinhan Financial	46,561	0.09	179,400	Charoen Pokphand Foods	117,728	0.24
3,049	Woori Financial	33,013	0.07	6,500	Delta Electronics Thailand	18,467	0.04
		513,164	1.04	27,500	Energy Absolute	4,842	0.01
Spain				44,100	Thai Union	18,470	0.03
268	Acciona	32,937	0.07			159,507	0.32
52	Aena SME	9,459	0.02	Turkey			
14,782	CaixaBank*	80,266	0.16	802	BIM Birlesik Magazalar	11,479	0.03
68	Cellnex Telecom	2,403	0.00	6,225	Turkcell Iletisim Hizmetleri	16,227	0.03
19,019	EDP Renovaveis	275,395	0.56			27,706	0.06
1,562	Industria de Diseno Textil	76,694	0.15				
		477,154	0.96				

* All or a portion of this security represents a security on loan.

⁽⁵⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Climate Transition Multi-Asset Fund⁽⁵⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
United Kingdom				14	Booking	49,640	0.10
1,329	3i	50,474	0.10	197	Booz Allen Hamilton	27,965	0.06
225	Ashtead	14,500	0.03	917	Boston Scientific	67,326	0.14
386	AstraZeneca	60,876	0.12	38	BXP	2,583	0.01
16,508	Auto Trader	167,007	0.34	162	Cadence Design Systems	39,272	0.08
151	Bunzl	6,377	0.01	111	Caesars Entertainment	3,743	0.01
25	Coca-Cola Europacific Partners	1,815	0.00	581	Campbell Soup	26,044	0.05
1,283	Compass	36,576	0.07	83	Carlisle	31,243	0.06
115	Croda International	5,637	0.01	53	Catalent	2,909	0.01
1,255	Diageo	36,984	0.08	900	Chipotle Mexican Grill	45,220	0.09
456	Halma	14,174	0.03	338	Church & Dwight	30,880	0.06
1,354	Informa	13,415	0.03	11	Cintas	7,978	0.02
2,531	JD Sports Fashion	4,139	0.01	5,705	Cisco Systems	260,321	0.53
2,161	Johnson Matthey	42,011	0.09	659	Clean Harbors	144,224	0.29
5,718	Kingfisher	19,314	0.04	100	Clorox	14,261	0.03
356	London Stock Exchange	43,287	0.09	1,441	Cognizant Technology Solutions	100,900	0.20
16,402	National Grid	194,765	0.39	1,515	Conagra Brands	42,621	0.09
1,149	Pearson	14,373	0.03	291	Copart	13,993	0.03
388	RELX	16,361	0.03	1,840	Corcept Therapeutics	58,559	0.12
570	Schroders	2,335	0.00	657	Corning	24,795	0.05
355	Segro	3,691	0.01	85	CrowdStrike	21,565	0.04
981	Spirax	89,768	0.18	1,816	Crown	147,924	0.30
10,194	SSE	229,392	0.46	1,394	CSX	42,754	0.09
1,464	United Utilities	17,905	0.04	100	Cummins	27,938	0.06
		1,085,176	2.19	608	CVS Health	31,289	0.06
United States				312	Danaher	75,395	0.15
299	A O Smith	22,363	0.04	4,085	Darling Ingredients	153,926	0.31
368	Abbott Laboratories	37,528	0.08	44	DaVita	6,054	0.01
482	Adobe	249,265	0.50	31	Deckers Outdoor	26,480	0.05
833	Advanced Micro Devices	111,451	0.23	633	Deere	219,311	0.44
1,151	AECOM	103,971	0.21	108	Dell Technologies	10,994	0.02
2,101	AGCO*	172,371	0.35	132	Dexcom	8,295	0.02
100	Agilent Technologies	12,828	0.03	150	Digital Realty Trust	20,416	0.04
186	Airbnb	19,638	0.04	735	Dover	122,354	0.25
181	American Tower	36,504	0.07	48	DR Horton	8,114	0.02
290	American Water Works	37,426	0.07	1,089	eBay	57,774	0.12
178	Amgen	53,677	0.11	1,712	Ecolab	387,798	0.78
1,485	Analog Devices	314,511	0.64	1,074	Edwards Lifesciences	68,517	0.14
19	ANSYS	5,508	0.01	206	Eli Lilly	175,434	0.35
12,496	Apple	2,584,502	5.22	234	Enphase Energy	25,690	0.05
402	Applied Materials	71,711	0.15	24	Equifax	6,584	0.01
602	Archer-Daniels-Midland	33,073	0.07	3	Equinix	2,234	0.00
13,997	AT&T	249,586	0.50	143	Estee Lauder	11,811	0.02
498	Autodesk	121,077	0.24	199	Etsy	9,972	0.02
67	AvalonBay Communities	13,531	0.03	61	Exact Sciences	3,476	0.01
856	Avantor	19,978	0.04	3,054	Exelon	105,164	0.21
1,479	Avery Dennison	294,800	0.59	827	First Solar	170,090	0.35
209	Badger Meter	38,738	0.08	993	Ford Motor	9,987	0.02
282	Ball	16,109	0.03	389	Fortinet	26,840	0.05
173	Best Buy	15,526	0.03	43	Gartner	18,934	0.04
59	BioMarin Pharmaceutical	4,851	0.01	904	GE Vernova	158,910	0.32
173	Block	10,349	0.02	226	Gen Digital	5,401	0.01
386	Bloom Energy	4,210	0.01	1,021	General Mills	65,947	0.13

* All or a portion of this security represents a security on loan.

⁽⁵⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Climate Transition Multi-Asset Fund⁽⁵⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
841	General Motors	37,601	0.07	196	News	4,974	0.01
189	Global Payments	18,944	0.04	2,111	NextEra Energy	152,646	0.31
2,395	Graphic Packaging	64,200	0.13	326	NIKE	24,282	0.05
1,875	Hain Celestial*	13,577	0.03	322	Nucor	43,922	0.09
246	Hershey	42,655	0.09	11,584	NVIDIA	1,264,665	2.55
65	Hilton Worldwide	12,864	0.02	182	Okta	13,119	0.03
1,870	Hologic	137,110	0.28	400	Omnicom*	35,833	0.07
339	Home Depot	112,624	0.23	2,087	ON Semiconductor	147,594	0.30
665	Hormel Foods	19,513	0.04	1,310	Ormat Technologies*	87,535	0.18
3,528	HP	113,491	0.23	893	Otis Worldwide	76,062	0.15
627	Hubbell	223,215	0.45	538	Owens Corning	81,171	0.16
29	HubSpot	13,188	0.03	385	Palo Alto Networks*	125,136	0.25
38	Humana	12,058	0.02	1,085	PayPal	71,138	0.14
1,894	Incyte	112,245	0.23	2,618	Pfizer	67,908	0.14
564	Ingersoll Rand	46,175	0.09	600	Pinterest	17,367	0.04
1,111	Intel	21,747	0.04	540	PPG Industries	63,117	0.13
410	International Flavors & Fragrances	38,194	0.08	249	Prologis	28,295	0.06
64	Interpublic of	1,879	0.00	653	PTC	104,884	0.21
317	Intuit	179,382	0.36	445	QUALCOMM	69,711	0.14
90	Intuitive Surgical	39,899	0.08	502	Quanta Services	123,765	0.25
262	Iron Mountain	26,536	0.05	233	Regeneron Pharmaceuticals*	249,599	0.50
193	J M Smucker	19,879	0.04	1,915	Republic Services	356,963	0.72
29	Jack Henry & Associates	4,503	0.01	52	ResMed	11,486	0.02
1,875	John Bean Technologies	152,391	0.31	133	Rivian Automotive*	1,695	0.00
636	Kellanova	46,236	0.09	601	Rogers	58,435	0.12
2,008	Keurig Dr Pepper	65,955	0.13	176	S&P Global	81,399	0.16
141	Keysight Technologies	19,638	0.04	1,001	Salesforce	230,892	0.47
294	Kimberly-Clark	38,260	0.08	49	SBA Communications	10,068	0.02
206	Kimco Realty	4,316	0.01	286	ServiceNow	216,871	0.44
2,638	Kraft Heinz	84,075	0.17	263	Sherwin-Williams	87,169	0.17
74	Lam Research	54,788	0.11	141	Simon Property	21,111	0.04
53	Lennox International	27,871	0.06	3,189	Snap	26,777	0.05
750	LKQ	28,291	0.06	317	Stanley Black & Decker	29,176	0.06
43	Lululemon Athletica	10,010	0.02	197	Stryker	63,965	0.13
545	Masco	39,055	0.08	369	SunPower	23	0.00
1,007	MasTec	101,419	0.20	297	Sunrun*	5,425	0.01
1,044	Mastercard	454,966	0.92	44	Synopsys	20,653	0.04
242	McCormick	17,438	0.03	296	Target	40,985	0.08
93	McKesson	46,736	0.09	22	Teleflex	4,846	0.01
15	MercadoLibre	27,814	0.06	1,274	Tesla	241,320	0.49
1,050	Merck	111,551	0.22	1,204	Texas Instruments	232,692	0.47
14	Mettler-Toledo International	18,266	0.04	136	Thermo Fisher Scientific	75,464	0.15
236	MGM Resorts International	7,937	0.02	715	TJX	75,561	0.15
3,858	Microsoft	1,451,249	2.93	141	Toast	3,165	0.01
49	Moderna	3,439	0.01	158	Tradeweb Markets	16,784	0.03
450	Molson Coors Beverage	21,809	0.04	1,483	Trimble	76,072	0.15
126	Moody's	55,286	0.11	352	Twilio	19,847	0.04
63	MSCI	33,095	0.07	42	Ulta Beauty	13,669	0.03
680	Nasdaq	44,020	0.09	904	Union Pacific	206,804	0.42
246	Netflix	155,212	0.31	283	United Therapeutics	92,325	0.19
98	Neurocrine Biosciences	11,236	0.02	75	Ventas	4,172	0.01
796	Newmont	38,571	0.08	7,534	Verizon Communications	280,383	0.57
				121	Vertex Pharmaceuticals	54,132	0.11

* All or a portion of this security represents a security on loan.

⁽⁵⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Climate Transition Multi-Asset Fund⁽⁵⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
255	Vertiv	18,959	0.04	USD 329,000	European Investment Bank 2.875% 13/6/2025	293,314	0.59
1,926	Visa	479,867	0.97	USD 697,000	International Bank for Reconstruction & Development 2.125% 3/3/2025	621,129	1.25
1,706	Waste Management	323,781	0.65	USD 384,000	International Finance 2.125% 7/4/2026	336,088	0.68
51	Waters	15,881	0.03			3,843,273	7.75
113	Watts Water Technologies	19,908	0.04		Italy		
249	Welltower	27,249	0.05	EUR 172,000	Generali 1.713% 30/6/2032	146,686	0.30
10	West Pharmaceutical Services	2,861	0.01		Luxembourg		
242	Western Digital	14,064	0.03	USD 49	Ensemble Investment 0% 11/8/2028	375,591	0.76
118	Williams-Sonoma	14,080	0.03		Slovenia		
463	Workday	110,111	0.22	EUR 367,000	Slovenia Government Bond 0.125% 1/7/2031	307,827	0.62
3,554	Xylem	435,299	0.88		South Korea		
111	Yum! Brands	13,560	0.03	USD 555,000	Kookmin Bank 2.5% 4/11/2030	435,934	0.88
27	Zebra Technologies	8,380	0.02		Spain		
289	Zimmer Biomet	30,137	0.06	EUR 244,000	Basque Government 0.25% 30/4/2031	205,166	0.41
179	Zoetis	29,701	0.06	EUR 127,000	Basque Government 0.85% 30/4/2030	113,682	0.23
39	Zscaler	7,028	0.01	EUR 120,000	Basque Government 1.125% 30/4/2029	111,330	0.23
		19,429,258	39.21			430,178	0.87
Total Common / Preferred Stocks (Shares)		35,518,268	71.70		United Kingdom		
BONDS				GBP 321,000	Paragon Treasury 2% 7/5/2036	272,048	0.55
	Austria			Total Bonds		6,614,407	13.35
EUR 200,000	Erste Bank 0.125% 17/5/2028	181,508	0.37	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		46,170,883	93.20
	Canada			Other Transferable Securities			
USD 590,000	CDP Financial 1% 26/5/2026	504,444	1.02	RIGHTS			
CAD 182,000	National Bank of Canada 1.534% 15/6/2026	116,918	0.23		United States		
		621,362	1.25	7	Contra Abiomed (31/12/2049)**	10	0.00
	International			Total Rights		10	0.00
USD 200,000	Arab Petroleum Investments 1.483% 6/10/2026	169,670	0.34	Total Other Transferable Securities		10	0.00
USD 442,000	Asian Development Bank 1.75% 14/8/2026	382,592	0.77	Total Portfolio		46,170,893	93.21
USD 137,000	Asian Development Bank 2.125% 19/3/2025	121,943	0.25	Other Net Assets		3,365,025	6.79
USD 496,000	Asian Development Bank 3.125% 26/9/2028	437,682	0.88	Total Net Assets (EUR)		49,535,918	100.00
EUR 130,000	European Investment Bank 0.375% 15/5/2026	125,284	0.26				
USD 165,000	European Investment Bank 0.625% 21/10/2027	135,161	0.27				
USD 641,000	European Investment Bank 0.75% 23/9/2030	485,030	0.98				
USD 336,000	European Investment Bank 0.875% 17/5/2030	258,403	0.52				
USD 586,000	European Investment Bank 1.625% 9/10/2029	476,977	0.96				

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	3,509,478	GBP	2,958,000	JP Morgan	18/10/2024	4,938
EUR	7,104,005	USD	7,783,000	JP Morgan	18/10/2024	91,929

⁽⁵⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Climate Transition Multi-Asset Fund⁽⁵⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	511,645	JPY	82,206,000	Morgan Stanley	18/10/2024	(580)
EUR	508,475	JPY	82,165,000	RBS	18/10/2024	(3,494)
JPY	65,000,000	EUR	381,585	Citibank	18/10/2024	23,429
JPY	69,018,000	USD	443,560	JP Morgan	18/10/2024	30,426
TWD	25,648,000	USD	805,148	HSBC Bank	18/7/2025	26,119
USD	2,502,816	TWD	79,537,000	Goldman Sachs	18/7/2025	(75,673)
Net unrealised appreciation						97,094
USD Hedged Share Class						
EUR	31	USD	34	BNY Mellon	13/9/2024	-
USD	5,188	EUR	4,740	BNY Mellon	13/9/2024	(58)
Net unrealised depreciation						(58)
Total net unrealised appreciation (EUR underlying exposure - EUR 18,748,701)						97,036

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
14	EUR	Euro Bund	September 2024	1,873,900	44,380
(20)	EUR	EURO STOXX 50 Index	September 2024	996,200	(18,730)
15	USD	CBOE Market Volatility Index	October 2024	238,354	(7,719)
4	CAD	Canadian 10 Year Bond	December 2024	330,223	(2,035)
29	USD	US Treasury 10 Year Note (CBT)	December 2024	2,980,343	(6,955)
2	GBP	Long Gilt	December 2024	234,617	(414)
Total				6,653,637	8,527

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation EUR	Market Value EUR
2,000,000	Call	OTC USD/JPY	Goldman Sachs	USD 136	1/3/2033	26,811	44,437
2,619,000	Call	OTC USD/JPY	Goldman Sachs	USD 157	23/5/2034	4,383	32,553
Total (EUR underlying exposure - EUR 560,302)						31,194	76,990

⁽⁵⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Continental European Flexible Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				5,239,768	Italy UniCredit*	195,652,937	3.18
COMMON STOCKS (SHARES)				68,375	Netherlands Adyen	91,089,175	1.48
Belgium				258,050	ASM International	157,565,330	2.56
1,935,961	Azelis	36,763,899	0.60	573,768	ASML	468,596,325	7.62
608,376	UCB	100,017,015	1.63	1,352,456	BE Semiconductor Industries	160,401,282	2.61
		136,780,914	2.23	455,917	Ferrari	204,022,858	3.32
Denmark				878,572	IMCD	130,336,156	2.12
434,853	Chemometec*	21,875,093	0.36	2,792,787	STMicroelectronics	80,767,400	1.31
802,421	Coloplast	99,428,954	1.62			1,292,778,526	21.02
4,519,706	Novo Nordisk	566,041,373	9.20	Norway			
1,022,443	Pandora	163,060,275	2.65	559,703	Kongsberg Gruppen	53,323,542	0.87
		850,405,695	13.83	Spain			
Finland				17,476,465	CaixaBank	94,897,205	1.54
281,956	Kone	13,708,701	0.22	Sweden			
France				8,633,181	Atlas Copco	141,173,209	2.30
2,438,199	Cie de Saint-Gobain	192,812,777	3.13	3,504,575	Epiroc	61,005,508	0.99
89,056	Hermes International	193,874,912	3.15	3,443,590	EQT*	103,539,495	1.68
317,346	LVMH Moet Hennessy Louis Vuitton	214,906,711	3.50			305,718,212	4.97
891,876	Schneider Electric	205,844,981	3.35	Switzerland			
1,146,360	SPIE	42,071,412	0.68	2,286,424	ABB	117,909,448	1.92
		849,510,793	13.81	1,181,497	Cie Financiere Richemont	169,114,857	2.75
Germany				1,601,206	Holcim	139,249,733	2.26
7,118,451	Commerzbank	95,173,690	1.55	276,836	Lonza	163,384,173	2.66
628,396	CTS Eventim	53,319,401	0.87	61,537	Partners*	80,496,299	1.31
174,053	Hypoport*	47,098,742	0.77	463,191	Straumann	62,164,867	1.01
827,640	MTU Aero Engines*	223,545,564	3.63			732,319,377	11.91
529,730	Nemetschek	49,953,539	0.81	United Kingdom			
43,085	Rational	39,401,232	0.64	4,188,744	RELX	176,634,226	2.87
611,508	SAP	120,907,362	1.97	Total Common Stocks (Shares)			
277,345	Siemens	47,359,432	0.77			6,024,639,759	97.97
		676,758,962	11.01	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Ireland						6,024,639,759	97.97
27,445,196	AIB	149,301,866	2.43	Total Portfolio			
11,864,903	Bank of Ireland	122,030,527	1.98			6,024,639,759	97.96
691,640	Kingspan	54,432,068	0.89	Other Net Assets			
747,385	Linde	320,386,208	5.21			125,180,986	2.04
		646,150,669	10.51	Total Net Assets (EUR)			
						6,149,820,745	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
GBP Hedged Share Class						
EUR	6,842,376	GBP	5,832,419	BNY Mellon	13/9/2024	(77,329)
GBP	248,556,365	EUR	288,719,220	BNY Mellon	13/9/2024	6,174,331
Net unrealised appreciation						6,097,002

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Continental European Flexible Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD Hedged Share Class						
EUR	19,530,673	USD	21,662,825	BNY Mellon	13/9/2024	(18,777)
USD	550,939,863	EUR	503,127,085	BNY Mellon	13/9/2024	(5,938,572)
Net unrealised depreciation						(5,957,349)
Total net unrealised appreciation						
(EUR underlying exposure - EUR 818,885,372)						139,653

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation EUR	Market Value EUR
TRS	EUR 301,864	The Fund receives the total return on UniCredit. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), plus or minus a spread of 45 basis points.	HSBC Bank	25/7/2025	953,890	11,271,602
TRS	EUR 879,957	The Fund receives the total return on Bank of Ireland. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), plus or minus a spread of 45 basis points.	HSBC Bank	2/10/2028	777,002	9,050,357
TRS	EUR 555,010	The Fund receives the total return on Bank of Ireland. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), plus or minus a spread of 40 basis points.	JP Morgan	5/5/2025	490,074	5,708,278
Total (EUR underlying exposure - EUR 26,030,238)					2,220,966	26,030,237

TRS: Total Return Swaps

Sector Breakdown as at 31 August 2024

	% of Net Assets
Industrial	21.37
Consumer Non-cyclical	21.24
Consumer Cyclical	19.60
Technology	16.88
Financials	13.67
Basic Materials	5.21
Other Net Assets	2.04
	100.00

Developed Markets Sustainable Equity Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				3,668	Boston Scientific	298,282	4.08
COMMON STOCKS (SHARES)				3,839	Charles Schwab	250,764	3.43
Denmark				2,509	Colgate-Palmolive	266,506	3.64
1,492	Novo Nordisk	206,961	2.83	398	Home Depot	146,452	2.00
France				718	Hubbell	283,114	3.87
1,205	Air Liquide	225,690	3.09	2,206	Ingersoll Rand	200,040	2.73
369	L'Oreal	163,256	2.23	1,951	Intercontinental Exchange	313,994	4.29
				624	Mastercard	301,192	4.12
				1,150	Microsoft	479,136	6.55
Germany				254	Moody's	123,442	1.69
603	adidas	156,751	2.14	2,868	Otis Worldwide	270,567	3.70
1,363	Beiersdorf	197,840	2.71	1,061	Salesforce	271,064	3.71
				372	ServiceNow	312,435	4.27
				313	Stryker	112,564	1.54
Ireland				1,076	Texas Instruments	230,329	3.15
647	STERIS	154,212	2.11	308	Thermo Fisher Scientific	189,294	2.59
Japan				881	Union Pacific	223,228	3.05
1,600	Sony	156,087	2.13	525	UnitedHealth	308,679	4.22
Sweden				818	Zoetis	150,332	2.05
5,937	Assa Abloy	191,010	2.61			5,388,962	73.66
United Kingdom				Total Common Stocks (Shares)		7,279,425	99.51
1,281	AstraZeneca	223,762	3.06	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
4,601	RELX	214,894	2.94			7,279,425	99.51
				Total Portfolio		7,279,425	99.51
United States				Other Net Assets		35,813	0.49
612	American Express	159,573	2.18	Total Net Assets (USD)		7,315,238	100.00
962	Apple	220,375	3.01				
1,405	Applied Materials	277,600	3.79				

Sector Breakdown as at 31 August 2024

	% of Net Assets
Consumer Non-cyclical	35.69
Technology	24.48
Industrial	15.96
Financials	14.02
Consumer Cyclical	6.27
Basic Materials	3.09
Other Net Assets	0.49
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Dynamic High Income Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				9,816	L'Oreal	4,342,884	0.15
FUNDS				8,207	LVMH Moet Hennessy Louis Vuitton	6,155,774	0.22
Ireland				9,113	Pernod Ricard	1,294,494	0.04
330,237	iShares Core S&P 500 UCITS ETF USD Dist [~]	18,510,576	0.65	92,715	Sanofi	10,433,379	0.37
4,184,802	iShares MSCI USA Quality Dividend ESG UCITS ETF [~]	215,726,543	7.61			27,478,436	0.97
496,336	iShares USD High Yield Corp Bond UCITS ETF [~]	47,201,554	1.67	Germany			
Total Funds		281,438,673	9.93	64,402	Bayer	1,992,285	0.07
COMMON / PREFERRED STOCKS (SHARES)				7,326	Fraport Frankfurt Airport Services Worldwide [*]	369,685	0.01
Australia				9,974	Henkel	915,588	0.03
107,953	Atlas Arteria [*]	373,418	0.01	3,455	Siemens	653,455	0.03
69,333	Goodman	1,570,638	0.05	58,590	Vonovia	2,037,024	0.07
60,867	NEXTDC [*]	699,747	0.03			5,968,037	0.21
667,938	Region RE	1,023,845	0.04	Hong Kong			
181,664	Transurban	1,669,544	0.06	11,500	CLP	103,079	0.00
		5,337,192	0.19	783,360	Link REIT	3,706,669	0.13
Belgium						3,809,748	0.13
9,450	VGP	979,691	0.04	Indonesia			
87,237	Warehouses De Pauw CVA	2,342,149	0.08	8,030,100	Bank Rakyat Indonesia Persero	2,675,834	0.09
		3,321,840	0.12	Ireland			
Bermuda				22,149	Accenture	7,570,307	0.27
38,500	CK Infrastructure	285,848	0.01	46,171	Allegion	6,348,974	0.22
Canada				984	Eaton	297,690	0.01
3,124	Cameco	126,459	0.01	25,840	Johnson Controls International	1,848,335	0.07
6,247	Canadian Pacific Kansas City	515,210	0.02	33,970	Medtronic	3,001,929	0.10
7,341	Enbridge	292,320	0.01	1,012	nVent Electric	68,047	0.00
7,808	Fortis	344,266	0.01	8,337	Willis Towers Watson	2,433,320	0.08
21,849	Innergex Renewable Energy	149,542	0.01			21,568,602	0.75
8,024	Northland Power [*]	125,784	0.00	Italy			
9,384	Pembina Pipeline	375,761	0.01	26,173	Terna - Rete Elettrica Nazionale	227,275	0.01
59,922	Suncor Energy	2,424,444	0.09	Japan			
30,473	TC Energy	1,393,407	0.05	7,900	Japan Airport Terminal	272,831	0.01
39,356	Teck Resources	1,877,370	0.06	21,500	Kansai Electric Power	381,818	0.01
290,775	TELUS	4,722,052	0.17	63,800	Komatsu	1,777,774	0.06
		12,346,615	0.44	15,700	Kyushu Electric Power	166,481	0.01
Cayman Islands				7,800	Osaka Gas	192,589	0.01
24,282	Alibaba ADR	2,040,902	0.07	25,059	Sony ADR [*]	2,438,992	0.08
793,000	CK Asset	3,208,253	0.11	8,000	West Japan Railway	152,735	0.01
3,934,000	SUNeVision	1,695,000	0.06			5,383,220	0.19
535,000	Wharf Real Estate Investment	1,560,742	0.06	Jersey			
		8,504,897	0.30	144,572	Amcor	1,645,229	0.06
Curacao				18,725	Aptiv	1,331,535	0.05
16,979	Schlumberger	741,133	0.03	297,166	WPP	2,834,481	0.10
Denmark						5,811,245	0.21
51,349	Novo Nordisk	7,122,808	0.25	Netherlands			
France				21,201	Airbus	3,270,123	0.11
1,349	Aeroports de Paris	178,102	0.01	84,665	CNH Industrial	870,356	0.03
26,170	Air Liquide	4,901,496	0.17	3,627	Ferrovial	151,209	0.01
9,512	Getlink	172,307	0.01	925,283	Koninklijke KPN	3,792,931	0.13
				67,157	Koninklijke Philips	2,032,139	0.07
				8,567	Koninklijke Vopak	394,543	0.02
						10,511,301	0.37

[~]Investment in connected party fund, see further information in Note 10.
^{*}All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
New Zealand				43,964	Alphabet	7,170,528	0.25
135,377	Auckland International Airport	642,239	0.02	24,838	American Electric Power	2,498,206	0.09
Singapore				55,497	American International	4,218,327	0.15
404,720	Cromwell European Real Estate Investment Trust	649,986	0.02	15,042	American Tower	3,360,082	0.12
South Korea				22,561	AMETEK	3,832,437	0.13
163,059	ESR Kendall Square REIT	627,408	0.02	11,988	Amphenol	803,795	0.03
5,674	Samsung Electronics GDR	7,926,578	0.28	1,580	Antero Resources	42,470	0.00
		8,553,986	0.30	34,161	Apple	7,825,602	0.27
Spain				25,159	Applied Materials	4,970,915	0.17
8,164	Aena SME	1,644,815	0.06	14,647	Assurant	2,865,539	0.10
372,696	Banco Bilbao Vizcaya Argentaria	3,943,857	0.14	55,511	AT&T	1,096,342	0.03
78,359	Cellnex Telecom	3,066,294	0.11	11,664	AvalonBay Communities	2,609,004	0.09
177,321	Merlin Properties Socimi	2,182,004	0.07	7,037	Avery Dennison	1,553,559	0.05
		10,836,970	0.38	188,703	Baker Hughes	6,581,961	0.23
Switzerland				21,027	Ball	1,330,378	0.05
3,297	Flughafen Zurich	767,940	0.03	141,453	Baxter International	5,411,991	0.20
57,955	Nestle	6,235,840	0.22	18,441	Bristol-Myers Squibb	922,050	0.03
6,938	Swatch*	1,462,898	0.05	15,327	Brown & Brown	1,608,109	0.06
6,672	Zurich Insurance	3,869,024	0.14	49,570	BXP	3,731,630	0.13
		12,335,702	0.44	10,602	Capital One Financial	1,552,239	0.06
Taiwan				59,706	Cardinal Health	6,738,419	0.24
325,000	Taiwan Semiconductor Manufacturing	9,590,498	0.34	702	Caterpillar	247,799	0.01
United Arab Emirates				6,820	Cencora	1,623,978	0.05
32,725	Salik	32,788	0.00	19,549	CenterPoint Energy	530,560	0.02
United Kingdom				45,353	Charles Schwab	2,962,458	0.10
6,492,045	Assura	3,587,743	0.13	4,866	Cheniere Energy	894,906	0.03
45,497	AstraZeneca*	7,947,298	0.28	826	Chesapeake Energy	61,165	0.00
405,999	BAE Systems	7,306,435	0.26	5,915	Chevron	865,897	0.03
907,749	BP	5,126,337	0.18	6,859	Cigna	2,477,608	0.08
164,850	British American Tobacco	6,145,713	0.22	2,096	Cintas	1,683,822	0.06
158,129	Diageo	5,161,374	0.18	86,592	Cisco Systems	4,376,360	0.15
12,043	GSK ADR	527,484	0.02	85,503	Citigroup	5,319,142	0.19
1,168,851	LondonMetric Property	3,155,998	0.11	146,180	Citizens Financial	6,268,198	0.22
99,503	National Grid	1,308,671	0.05	60,938	CMS Energy	4,135,862	0.15
225,650	Prudential	1,949,441	0.07		Cognizant Technology Solutions	5,254,429	0.19
22,526	Reckitt Benckiser	1,299,355	0.05	106,481	Comcast	4,202,805	0.15
135,394	RELX	6,322,390	0.22	7,730	Community Healthcare Trust	143,933	0.00
84,637	Segro	974,634	0.03	1,216	Consolidated Edison*	123,278	0.00
42,408	Sensata Technologies*	1,624,226	0.06	2,545	Costco Wholesale	2,265,279	0.08
260,554	Shell	9,203,381	0.33	3,537	Coterra Energy	85,631	0.00
465,179	Target Healthcare REIT	517,330	0.02	48,064	Crown Castle	5,386,052	0.19
1,913,982	Taylor Wimpey	4,052,058	0.14	13,176	CSX	447,589	0.01
170,760	UNITE	2,157,181	0.08	100,526	CVS Health	5,729,982	0.20
19,344	United Utilities	262,042	0.01	10,410	Digital Realty Trust*	1,569,308	0.05
1,871,628	Vodafone	1,829,023	0.06	15,218	Dollar General	1,308,139	0.05
		70,458,114	2.50	8,636	Dollar Tree	727,238	0.03
United States				16,836	Dominion Energy	940,795	0.04
31,371	AbbVie	6,129,580	0.22	3,623	Domino's Pizza	1,494,669	0.05
5,928	AES	103,207	0.00	896	Dover	165,205	0.01
8,164	Air Products and Chemicals	2,261,428	0.08	5,136	DT Midstream*	399,016	0.01
15,519	Alexandria Real Estate Equities	1,839,933	0.07	12,149	Duke Energy*	1,380,734	0.05
				244,693	Dun & Bradstreet	2,941,210	0.11

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
10,749	EastGroup Properties	1,983,835	0.07	3,802	Lear*	440,424	0.02
19,679	Edison International	1,704,595	0.06	30,588	Leidos	4,823,422	0.17
18,539	Electronic Arts	2,778,625	0.10	35,337	Lineage*	2,973,609	0.11
6,616	Elevance Health	3,654,811	0.13	15,408	LKQ	643,746	0.02
1,918	Eli Lilly	1,809,153	0.06	5,442	Lowe's	1,346,188	0.05
246	EMCOR	95,731	0.00	22,061	M&T Bank	3,775,078	0.13
1,811	Emerson Electric	188,942	0.01	528	MasTec	58,898	0.00
15,821	Entergy	1,907,222	0.07	5,196	Mastercard	2,508,005	0.09
78,691	EPR Properties*	3,701,624	0.13	2,695	McKesson	1,500,064	0.05
2,099	EQT	70,338	0.00	14,547	Meta Platforms	7,561,967	0.27
8,276	Equinix	6,826,541	0.24	49,774	Microsoft	20,737,839	0.73
42,443	Essential Properties Realty Trust*	1,359,025	0.05	17,338	Mid-America Apartment Communities	2,801,647	0.10
11,059	Essential Utilities	428,536	0.01	84,990	Mondelez International	6,039,389	0.21
11,632	Evergy	686,172	0.02	8,245	Moody's	4,006,988	0.14
70,990	Exelon	2,707,558	0.09	2,886	MSCI	1,679,162	0.06
16,300	Extra Space Storage	2,875,972	0.10	361	MYR	36,631	0.00
22,102	Fastenal	1,494,537	0.05	126,340	Newell Brands	916,597	0.03
51,325	Fidelity National Financial	3,045,626	0.11	26,334	NextEra Energy*	2,109,091	0.08
68,450	Fidelity National Information Services	5,591,680	0.20	16,042	NIKE	1,323,465	0.05
2,971	First Citizens BancShares	5,924,293	0.21	20,844	NiSource	688,269	0.02
18,099	FirstEnergy*	794,184	0.03	1,231	Norfolk Southern	313,339	0.01
35,483	Fortrea*	813,270	0.03	54,603	Omega Healthcare Investors	2,156,818	0.08
47,818	Fox	1,967,233	0.07	15,912	Omnicom	1,578,789	0.06
3,559	Freeport-McMoRan	156,845	0.00	25,834	Oracle	3,635,360	0.13
711	GE Vernova	138,432	0.00	81,074	Otis Worldwide	7,648,522	0.27
429	Generac	66,868	0.00	12,104	Paychex	1,573,883	0.06
55,934	General Motors	2,769,852	0.09	145,181	PG&E	2,848,451	0.10
178	Genuine Parts	25,383	0.00	41,091	Philip Morris International	5,052,138	0.18
16,525	Globe Life	1,730,993	0.06	1,322	Pinnacle West Capital	116,045	0.00
14,096	Hartford Financial Services	1,633,163	0.06	13,977	PPL	444,748	0.02
28,849	Hasbro	1,953,654	0.07	26,299	Prologis	3,309,992	0.12
4,234	HCA Healthcare	1,665,867	0.06	7,513	Public Service Enterprise	605,172	0.02
251,084	Healthpeak Properties	5,616,749	0.20	466	Quanta Services	127,251	0.01
6,808	Hess	933,377	0.03	1,423	Range Resources	42,605	0.00
19,141	Home Depot	7,043,313	0.25	11,858	Republic Services	2,448,202	0.08
88,435	HP	3,150,939	0.11	4,976	ResMed	1,217,378	0.04
13,033	Hubbell	5,139,042	0.18	40,144	Rexford Industrial Realty*	2,029,681	0.07
5,034	Humana	1,769,174	0.06	21,938	Salesforce	5,604,720	0.20
18,889	Huntington Ingalls Industries*	5,313,854	0.19	20,707	SBA Communications	4,712,499	0.16
31,078	Intercontinental Exchange	5,001,693	0.18	84,359	Sealed Air	2,952,565	0.11
17,124	International Flavors & Fragrances	1,766,854	0.06	30,573	Sempra	2,501,177	0.09
1,993	Iron Mountain	223,575	0.01	4,652	Sherwin-Williams	1,707,749	0.06
12,378	Jabil	1,349,697	0.05	10,746	Southern*	924,801	0.03
8,819	Jack Henry & Associates	1,516,780	0.05	1,902	Southern Copper	192,844	0.01
31,664	Keurig Dr Pepper	1,151,936	0.04	7,155	Southwestern Energy	45,363	0.00
11,651	Keysight Technologies	1,797,283	0.06	70,234	SS&C Technologies	5,240,159	0.18
12,120	Kinder Morgan	259,610	0.01	52,428	STAG Industrial	2,108,130	0.07
509,903	Kosmos Energy*	2,493,425	0.09	7,294	Stanley Black & Decker	743,550	0.03
117,709	Kraft Heinz	4,155,128	0.15	17,968	State Street	1,549,381	0.05
17,079	Labcorp	3,927,999	0.14	33,871	Sun Communities	4,542,101	0.16
352	Lam Research	288,654	0.01	3,829	Targa Resources	558,459	0.03
				35,961	Texas Instruments	7,697,812	0.27

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
4,671	Tractor Supply	1,252,622	0.05	USD 344,000	NCL Finance 6.125% 15/3/2028	348,082	0.01
21,132	Union Pacific*	5,354,426	0.19	USD 1,000,000	OHA Credit Funding 11 8.056% 19/7/2037	1,000,000	0.03
32,809	United Parcel Service	4,174,617	0.15	USD 2,000,000	RR 21 7.001% 15/7/2039	2,005,249	0.07
28,409	United States Steel	1,091,758	0.04	USD 408,000	Seadrill Finance 8.375% 1/8/2030	431,843	0.02
14,662	UnitedHealth	8,620,670	0.31	USD 3,000,000	Symphony CLO 38 8.183% 24/4/2036	3,029,164	0.11
7,054	Universal Health Services	1,666,085	0.06	USD 1,000,000	Symphony CLO 40 8.051% 14/1/2034	1,005,395	0.04
4,971	Uranium Energy	25,203	0.00	USD 4,000,000	Symphony CLO 40 10.301% 14/1/2034	4,080,967	0.14
68,047	Verizon Communications	2,804,897	0.10	USD 1,096,000	Valaris 8.375% 30/4/2030	1,144,993	0.04
1,018	Vertiv	83,832	0.00	USD 106,000	Viking Cruises 7% 15/2/2029	107,465	0.00
154,457	VICI Properties	5,138,784	0.18	USD 816,000	Viking Cruises 9.125% 15/7/2031	896,560	0.03
7,343	Visa	2,026,375	0.07	USD 408,000	Weatherford International 8.625% 30/4/2030	424,677	0.02
28,475	Voya Financial	1,983,853	0.07			16,608,350	0.58
28,341	Walmart	2,165,819	0.07		Brazil		
3,613	Waste Management	759,489	0.03	USD 559,000	Banco Votorantim 4.5% 24/9/2024	559,386	0.02
5,582	WEC Energy	519,684	0.02	USD 900,000	Brazilian Government International Bond 7.125% 13/5/2054	930,888	0.03
142,161	Wells Fargo	8,195,581	0.29	USD 541,285	Samarco Mineracao 9% 30/6/2031*	504,472	0.02
18,634	Welltower	2,258,627	0.08			1,994,746	0.07
87,817	Williams	3,984,258	0.15		Bulgaria		
15,106	Xcel Energy	928,717	0.03	USD 600,000	Bulgaria Government International Bond 5% 5/3/2037	597,009	0.02
3,570	Yum! Brands	483,057	0.02		Cameroon		
14,255	Zoetis	2,619,784	0.09	USD 495,000	Republic of Cameroon International Bond 9.5% 31/7/2031	475,200	0.02
		460,858,721	16.24		Canada		
BONDS				USD 348,000	1375209 BC 9% 30/1/2028	338,898	0.01
	Argentina			USD 1,277,000	Bausch + Lomb 8.375% 1/10/2028	1,343,085	0.05
USD 714,000	YPF 9.5% 17/1/2031	747,915	0.03	USD 64,000	Bausch Health 6.125% 1/2/2027	53,988	0.00
	Australia			USD 533,000	Bausch Health 11% 30/9/2028	494,357	0.02
USD 55,000	Mineral Resources 9.25% 1/10/2028	58,190	0.00	USD 251,000	Baytex Energy 8.5% 30/4/2030	267,842	0.01
	Austria			USD 317,000	Bombardier 7% 1/6/2032	330,163	0.01
EUR 200,000	ams-OSRAM 0% 5/3/2025	214,007	0.01	USD 347,000	Bombardier 7.25% 1/7/2031	364,637	0.01
EUR 200,000	ams-OSRAM 2.125% 3/11/2027	174,452	0.01	USD 166,000	Bombardier 7.875% 15/4/2027	166,738	0.00
EUR 602,000	ams-OSRAM 10.5% 30/3/2029	701,551	0.02	USD 955,000	Bombardier 8.75% 15/11/2030	1,042,154	0.04
		1,090,010	0.04	USD 337,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	314,308	0.01
	Bahamas			USD 618,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	580,841	0.02
USD 820,000	InterCorp Peru 3.875% 15/8/2029	755,794	0.03	USD 114,000	Dye & Durham 8.625% 15/4/2029	119,215	0.00
	Bahrain						
USD 476,000	Bahrain Government International Bond 5.45% 16/9/2032	453,276	0.02				
	Belgium						
EUR 600,000	KBC 8% 5/9/2028	721,377	0.03				
	Benin						
USD 229,000	Benin Government International Bond 7.96% 13/2/2038	219,666	0.01				
	Bermuda						
USD 1,379,000	Carnival Bermuda 10.375% 1/5/2028	1,492,314	0.05				
USD 340,000	Nabors Industries 7.5% 15/1/2028	335,320	0.01				
USD 287,000	NCL 7.75% 15/2/2029*	306,321	0.01				

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 98,000	Empire Communities 9.75% 1/5/2029	103,383	0.01	USD 1,000,000	Aimco CLO 12 8.186% 17/1/2032	1,001,520	0.04
USD 205,000	Enbridge 7.2% 27/6/2054	211,792	0.01	USD 2,500,000	Aimco CLO 15 8.447% 17/10/2034	2,516,981	0.09
USD 259,000	Enbridge 7.375% 15/3/2055	265,417	0.01	USD 500,000	AIMCO CLO Series 2018-A 7.297% 17/4/2031	501,830	0.02
USD 237,000	Enbridge 8.5% 15/1/2084	260,006	0.01	USD 1,000,000	AIMCO CLO Series 2018-A 8.097% 17/4/2031	998,780	0.03
USD 485,000	Enerflex 9% 15/10/2027	504,566	0.02	USD 515,000	Alinea CLO 2018-1 7.444% 20/7/2031	515,415	0.02
USD 507,000	ERO Copper 6.5% 15/2/2030	496,563	0.02	USD 1,000,000	Allegany Park CLO 7.332% 20/1/2035	1,004,632	0.04
USD 572,000	First Quantum Minerals 9.375% 1/3/2029	606,672	0.02	USD 1,000,000	Allegany Park CLO 8.382% 20/1/2035	999,831	0.03
USD 93,000	Garda World Security 4.625% 15/2/2027	91,014	0.00	USD 1,000,000	Allegany Park CLO 11.682% 20/1/2035	998,156	0.03
USD 156,000	Garda World Security 6% 1/6/2029	147,613	0.01	USD 1,000,000	Allegro CLO VIII 7.713% 15/7/2031	1,001,055	0.04
USD 561,000	Garda World Security 7.75% 15/2/2028	587,978	0.02	USD 1,000,000	Apidos CLO XXIX 7.446% 25/7/2030	1,004,503	0.04
USD 542,000	Garda World Security 8.25% 1/8/2032	551,974	0.02	USD 1,000,000	Apidos CLO XXXVII 6.674% 22/10/2034	999,925	0.03
USD 85,000	GFL Environmental 4.375% 15/8/2029	80,636	0.00	USD 4,000,000	Apidos Loan Fund 2024-1 6.59% 25/4/2035	4,005,486	0.14
USD 940,000	Husky Injection Molding Systems / Titan Co-Borrower 9% 15/2/2029	971,071	0.04	USD 2,000,000	Apidos Loan Fund 2024-1 7.07% 25/4/2035	2,002,286	0.07
USD 480,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	510,912	0.02	USD 3,670,000	AREIT 2024-CRE9 7.028% 17/5/2041	3,662,166	0.13
USD 617,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	672,641	0.02	USD 750,000	Ares XLIX CLO 7.194% 22/7/2030	749,951	0.03
USD 706,000	New Gold 7.5% 15/7/2027	719,556	0.03	USD 500,000	Ares XLVIII CLO 7.344% 20/7/2030	501,975	0.02
USD 215,000	Northrivers Midstream Finance 6.75% 15/7/2032	220,909	0.01	USD 1,800,000	Ares XXXVIII CLO 7.294% 20/4/2030	1,806,755	0.06
USD 299,000	Ontario Gaming GTA/OTG Co-Issuer 8% 1/8/2030	308,514	0.01	USD 1,500,000	Atrium XIV 7.498% 23/8/2030	1,501,544	0.05
USD 31,000	Precision Drilling 6.875% 15/1/2029	31,482	0.00	USD 2,500,000	Bain Capital Credit CLO 2021-6 7.194% 21/10/2034	2,497,960	0.09
USD 189,000	Saturn Oil & Gas 9.625% 15/6/2029	196,806	0.01	USD 3,500,000	Ballyrock CLO 2020-2 8.494% 20/10/2031	3,507,446	0.12
USD 260,000	South Bow Canadian Infrastructure 7.5% 1/3/2055	268,077	0.01	USD 3,000,000	Bardot CLO 8.544% 22/10/2032	3,005,103	0.11
USD 106,000	South Bow Canadian Infrastructure 7.625% 1/3/2055	108,317	0.00	USD 2,500,000	Beechwood Park CLO 11.786% 17/1/2035	2,510,812	0.09
USD 278,000	Toronto-Dominion Bank 7.25% 31/7/2084	284,180	0.01	USD 2,000,000	Benefit Street Partners CLO XIX 6.481% 15/1/2033	2,002,400	0.07
USD 386,000	Vermilion Energy 6.875% 1/5/2030	389,386	0.01	USD 1,500,000	Benefit Street Partners CLO XIX 6.901% 15/1/2033	1,497,632	0.05
		14,005,691	0.50	USD 3,500,000	Benefit Street Partners CLO XXVI 6.662% 20/7/2037	3,503,269	0.12
Cayman Islands				USD 1,000,000	Betony CLO 2 7.117% 30/4/2031	1,001,975	0.04
USD 1,000,000	AGL CLO 11 7.613% 15/4/2034	1,003,052	0.04	USD 5,000,000	BSL CLO 4 7.282% 20/4/2036	5,022,242	0.18
USD 500,000	AGL CLO 11 8.713% 15/4/2034	503,916	0.02	USD 2,000,000	BSL CLO 4 7.782% 20/4/2036	2,005,640	0.07
USD 1,000,000	AGL CLO 12 8.394% 20/7/2034	1,004,472	0.04	USD 1,000,000	Canyon Capital CLO 2016-1 7.463% 15/7/2031	1,001,974	0.04
USD 1,500,000	AGL CLO 17 7.382% 21/1/2035	1,507,249	0.05	USD 2,000,000	Canyon Capital CLO 2022-1 7.486% 15/4/2035	2,003,006	0.07
USD 1,000,000	AGL CLO 17 8.382% 21/1/2035	1,003,868	0.04	USD 1,000,000	Canyon Capital CLO 2022-1 8.486% 15/4/2035	995,364	0.03
USD 1,000,000	AGL CLO 17 11.632% 21/1/2035	998,001	0.03				
USD 2,300,000	AGL CLO 33 6.559% 21/7/2037	2,302,186	0.08				
USD 3,000,000	AGL CLO 9 7.282% 20/4/2037	3,015,904	0.11				
USD 1,750,000	Aimco CLO 12 7.336% 17/1/2032	1,751,665	0.06				

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,500,000	Canyon CLO 2018-1 7.263% 15/7/2031	2,502,901	0.09	USD 96,000	Global Aircraft Leasing 8.75% 1/9/2027	97,156	0.00
USD 1,000,000	Canyon CLO 2020-1 8.713% 15/7/2034	998,249	0.03	USD 4,000,000	Goldentree Loan Management US CLO 1 7.344% 20/4/2034	4,008,720	0.14
USD 750,000	Carbone CLO 7.344% 20/1/2031	752,963	0.03	USD 1,400,000	Goldentree Loan Management US CLO 10 8.594% 20/7/2034	1,403,590	0.05
USD 1,000,000	Carlyle C17 CLO 7.367% 30/4/2031	1,001,079	0.04	USD 1,000,000	Goldentree Loan Management US CLO 11 8.544% 20/10/2034	1,003,267	0.04
USD 1,000,000	CarVal CLO I 8.438% 16/7/2031	1,001,602	0.04	USD 1,000,000	Goldentree Loan Management US CLO 3 7.444% 20/4/2030	1,004,343	0.04
USD 1,000,000	Chenango Park CLO 7.413% 15/4/2030	1,000,637	0.03	USD 1,500,000	Goldentree Loan Management US CLO 3 8.394% 20/4/2030	1,514,022	0.05
USD 500,000	CIFC Funding 2013-IV 8.325% 27/4/2031	501,834	0.02	USD 875,000	Goldentree Loan Management US CLO 6 7.082% 20/4/2035	876,750	0.03
USD 1,000,000	CIFC Funding 2015-I 7.444% 22/1/2031	1,004,369	0.04	USD 1,000,000	Goldentree Loan Opportunities XII 8.444% 21/7/2030	1,009,862	0.04
USD 650,000	CIFC Funding 2018-IV 7.647% 17/10/2031	650,918	0.02	USD 1,000,000	Golub Capital Partners CLO 50B-R 8.732% 20/4/2035	992,775	0.03
USD 342,000	Diamond Foreign Asset / Diamond Finance 8.5% 1/10/2030	361,729	0.01	USD 2,000,000	Golub Capital Partners CLO 52B 6.832% 20/4/2037	2,010,348	0.07
USD 600,000	DP World Salaam 6% 1/10/2025	599,089	0.02	USD 2,000,000	Golub Capital Partners CLO 52B 7.282% 20/4/2037	2,008,997	0.07
USD 3,500,000	Dryden 41 Senior Loan Fund 8.163% 15/4/2031	3,456,517	0.12	USD 1,500,000	Golub Capital Partners CLO 75B 8.235% 25/7/2037	1,489,320	0.05
USD 2,029,321	Dryden 55 CLO 6.583% 15/4/2031	2,031,894	0.07	USD 2,000,000	Greenwood Park CLO 6.963% 15/4/2031	1,997,646	0.07
USD 1,000,000	Dryden 65 CLO 7.641% 18/7/2030	1,001,291	0.04	USD 2,000,000	Grippen Park CLO 7.844% 20/1/2030	2,011,835	0.07
USD 500,000	Dryden 65 CLO 8.641% 18/7/2030	495,605	0.02	USD 1,400,000	GT Loan Financing I 2013-1 7.625% 28/7/2031	1,400,996	0.05
USD 450,000	Eaton Vance CLO 2014-1R 8.613% 15/7/2030	451,016	0.02	USD 604,000	IHS 6.25% 29/11/2028	556,435	0.02
USD 1,000,000	Eaton Vance CLO 2015-1 7.444% 20/1/2030	1,002,045	0.04	USD 2,000,000	Invesco CLO 8.463% 15/7/2034	1,989,623	0.07
USD 570,000	Fantasia 7.95% 5/7/2022***	9,975	0.00	USD 3,000,000	Invesco CLO 2022-1 7.432% 20/4/2035	3,010,797	0.11
USD 800,000	Fantasia 9.25% 28/7/2023***	14,000	0.00	USD 1,000,000	Invesco CLO 2022-1 8.332% 20/4/2035	994,188	0.03
USD 2,336,000	Fantasia 11.75% 17/4/2022***	40,880	0.00	USD 1,500,000	Invesco CLO 2022-1 11.582% 20/4/2035	1,432,606	0.05
USD 600,000	Fantasia 11.875% 1/6/2023***	11,400	0.00	USD 1,000,000	KKR CLO 23 7.794% 20/10/2031	1,000,050	0.03
USD 450,000	Fantasia 12.25% 18/10/2022***	7,875	0.00	USD 500,000	LCM XXV 7.194% 20/7/2030	500,421	0.02
USD 200,000	Fantasia 15% 18/12/2021***	3,500	0.00	USD 480,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	518,431	0.02
USD 1,000,000	Flatiron CLO 20 8.578% 20/5/2036	1,000,256	0.03	USD 400,000	MAF Global 6.375% 20/3/2026	401,064	0.01
USD 8,000,000	Flatiron CLO 28 6.587% 15/7/2036	8,029,214	0.28	USD 541,000	Melco Resorts Finance 5.375% 4/12/2029	495,094	0.02
USD 3,000,000	Flatiron CLO 28 6.917% 15/7/2036	3,010,448	0.11	USD 200,000	Melco Resorts Finance 5.625% 17/7/2027	193,069	0.01
USD 3,000,000	Galaxy XV CLO 8.563% 15/10/2030	2,986,477	0.11	USD 200,000	Melco Resorts Finance 5.75% 21/7/2028*	190,875	0.00
USD 1,000,000	Galaxy XX CLO 7.294% 20/4/2031	1,001,255	0.04	USD 613,000	Melco Resorts Finance 7.625% 17/4/2032	614,149	0.02
USD 4,000,000	Galaxy XX CLO 8.144% 20/4/2031	4,010,320	0.14	USD 2,815,000	MF1 2024-FL15 7.03% 18/8/2041	2,804,973	0.10
USD 1,000,000	Galaxy XXII CLO 7.248% 16/4/2034	1,003,999	0.04	USD 200,000	MGM China 4.75% 1/2/2027	193,607	0.01
USD 1,000,000	Galaxy XXII CLO 8.898% 16/4/2034	978,328	0.03	USD 400,000	MGM China 7.125% 26/6/2031	410,777	0.01
USD 238,000	GGAM Finance 6.875% 15/4/2029	246,128	0.01				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	Neuberger Berman Loan Advisers CLO 28 7.144% 20/4/2030	1,000,351	0.03	USD 2,600,000	Pikes Peak CLO 8 7.544% 20/7/2034	2,606,373	0.09
USD 1,000,000	Neuberger Berman Loan Advisers CLO 28 8.394% 20/4/2030	1,000,534	0.03	USD 1,700,000	Pikes Peak CLO 8 8.644% 20/7/2034	1,698,298	0.06
USD 500,000	Neuberger Berman Loan Advisers CLO 31 7.494% 20/4/2031	502,270	0.02	USD 1,500,000	PPM CLO 3 8.647% 17/4/2034	1,479,502	0.05
USD 400,000	Neuberger Berman Loan Advisers CLO 37 7.344% 20/7/2031	401,179	0.01	USD 1,000,000	PPM CLO 4 8.691% 18/10/2034	985,909	0.03
USD 1,000,000	Neuberger Berman Loan Advisers CLO 40 7.298% 16/4/2033	1,000,573	0.03	USD 1,250,000	PPM CLO 5 7.541% 18/10/2034	1,251,250	0.04
USD 1,000,000	Neuberger Berman Loan Advisers CLO 42 8.348% 16/7/2035	1,001,597	0.04	USD 1,250,000	PPM CLO 5 8.591% 18/10/2034	1,223,143	0.04
USD 1,500,000	Neuberger Berman Loan Advisers CLO 44 8.398% 16/10/2034	1,506,411	0.05	USD 6,700,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	6,474,290	0.23
USD 1,500,000	Neuberger Berman Loan Advisers CLO 47 7.351% 14/4/2035	1,503,071	0.05	USD 2,000,000	Regatta XII Funding 8.663% 15/10/2032	2,011,920	0.07
USD 1,000,000	New Mountain CLO 5 9.201% 20/4/2036	1,009,482	0.04	USD 1,750,000	Regatta XV Funding 8.846% 25/10/2031	1,773,409	0.06
USD 5,000,000	Oaktree CLO 2024-26 7.284% 20/4/2037	5,016,291	0.18	USD 1,000,000	Regatta XVI Funding 8.263% 15/1/2033	1,000,900	0.03
USD 4,000,000	OCP CLO 2014-7 7.794% 20/7/2029	4,013,673	0.14	USD 2,688,000	Regatta XVI Funding 9.463% 15/1/2033	2,722,101	0.10
USD 2,000,000	OCP CLO 2020-20 6.809% 18/4/2037	2,010,400	0.07	USD 1,000,000	Riserva CLO 8.791% 18/1/2034	992,438	0.03
USD 1,250,000	OCP CLO 2020-20 7.229% 18/4/2037	1,256,610	0.04	USD 1,250,000	RR 3 7.363% 15/1/2030	1,251,250	0.04
USD 1,000,000	Octagon Investment Partners 26 7.363% 15/7/2030	1,001,960	0.04	USD 286,000	Sands China 3.8% 8/1/2026	279,428	0.01
USD 1,000,000	Octagon Investment Partners XVI 7.397% 17/7/2030	1,000,715	0.03	USD 200,000	Sands China 5.4% 8/8/2028	200,067	0.01
USD 1,000,000	Octagon Investment Partners XXII 7.444% 22/1/2030	1,004,369	0.04	USD 33,031	Sunac China 1% 30/9/2032	1,486	0.00
USD 500,000	OHA Loan Funding 2013-2 7.213% 23/5/2031	500,335	0.02	USD 27,385	Sunac China 6% 30/9/2025	3,389	0.00
USD 1,000,000	OZLM XX 7.494% 20/4/2031	1,000,809	0.03	USD 27,418	Sunac China 6.25% 30/9/2026	3,119	0.00
USD 1,300,000	Palmer Square CLO 2014-1 7.397% 17/1/2031	1,305,256	0.05	USD 54,905	Sunac China 6.5% 30/9/2027	5,696	0.00
USD 1,000,000	Palmer Square CLO 2014-1 8.197% 17/1/2031	1,002,805	0.04	USD 82,458	Sunac China 6.75% 30/9/2028	8,143	0.00
USD 2,250,000	Palmer Square CLO 2020-3 9.368% 15/11/2036	2,295,648	0.08	USD 82,557	Sunac China 7% 30/9/2029	7,327	0.00
USD 1,700,000	Park Avenue Institutional Advisers CLO 2016-1 7.163% 23/8/2031	1,701,040	0.06	USD 38,831	Sunac China 7.25% 30/9/2030	3,252	0.00
USD 1,000,000	Peace Park CLO 8.494% 20/10/2034	1,003,843	0.04	USD 1,000,000	Symphony CLO 41 7.116% 20/7/2037	1,003,063	0.04
USD 1,000,000	Pikes Peak CLO 6 7.413% 18/5/2034	1,003,104	0.04	USD 1,000,000	Symphony CLO 41 8.166% 20/7/2037	1,009,859	0.04
USD 1,250,000	Pikes Peak CLO 6 8.463% 18/5/2034	1,242,349	0.04	USD 738,000	Transocean 8% 1/2/2027	737,753	0.03
USD 1,000,000	Pikes Peak CLO 6 11.793% 18/5/2034	999,531	0.03	USD 956,000	Transocean 8.25% 15/5/2029	968,687	0.03
				USD 579,000	Transocean 8.5% 15/5/2031	587,722	0.02
				USD 388,450	Transocean 8.75% 15/2/2030	410,517	0.01
				USD 266,000	Transocean Aquila 8% 30/9/2028	274,445	0.01
				USD 191,000	Transocean Titan Financing 8.375% 1/2/2028	198,123	0.01
				USD 3,000,000	Trinitas CLO XXIX 6.799% 23/7/2037	3,013,358	0.11
				USD 470,000	Vale Overseas 6.4% 28/6/2054	482,281	0.01
				USD 6,182,028	Voya CLO 2018-3 6.501% 15/10/2031	6,185,174	0.22
				USD 4,000,000	Warwick Capital CLO 6.59% 20/7/2037	4,000,000	0.14
				USD 1,000,000	Warwick Capital CLO 6.59% 20/7/2037	1,000,000	0.03
				USD 2,500,000	Whetstone Park CLO 8.444% 20/1/2035	2,499,744	0.09
				USD 814,000	Wynn Macau 5.125% 15/12/2029	749,783	0.02

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Wynn Macau 5.5% 15/1/2026	197,870	0.01	USD 683,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	681,508	0.02
USD 892,000	Wynn Macau 5.625% 26/8/2028	854,527	0.03	USD 286,000	Ivory Coast Government International Bond 8.25% 30/1/2037	286,470	0.01
		235,161,308	8.27			2,018,827	0.07
	Chile				Cyprus		
USD 392,000	AES Andes 6.3% 15/3/2029	405,387	0.01	EUR 552,000	Bank of Cyprus 5% 2/5/2029	620,995	0.02
USD 700,000	AES Andes 8.15% 10/6/2055	719,062	0.03		Denmark		
USD 245,000	Banco de Credito e Inversiones 8.75% 8/5/2029	263,375	0.01	USD 1,740,000	Danske Bank 7% 26/6/2025*	1,745,925	0.06
USD 241,000	Banco del Estado de Chile 2.704% 9/1/2025	238,409	0.01	GBP 308,000	Orsted 2.5% 18/2/3021	298,398	0.01
USD 893,000	Chile Government International Bond 4.34% 7/3/2042*	807,942	0.03	EUR 150,000	Orsted 5.125% 14/3/3024	169,854	0.01
USD 350,000	Empresa Nacional del Petroleo 5.95% 30/7/2034	363,894	0.01	EUR 906,000	SGL ApS 8.438% 22/4/2030	1,009,753	0.03
USD 315,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	331,538	0.01			3,223,930	0.11
USD 651,000	Engie Energia Chile 3.4% 28/1/2030	591,805	0.02		Dominican Republic		
		3,721,412	0.13	USD 1,141,000	Dominican Republic International Bond 4.5% 30/1/2030	1,080,670	0.04
	Colombia				Dominican Republic International Bond 4.875% 23/9/2032	772,561	0.03
USD 326,000	Bancolombia 4.625% 18/12/2029	323,148	0.01	USD 821,000	Dominican Republic International Bond 5.95% 25/1/2027	910,012	0.03
USD 466,000	Bancolombia 8.625% 24/12/2034	488,135	0.02	USD 880,000	Dominican Republic International Bond 7.05% 3/2/2031	946,075	0.03
EUR 304,000	Colombia Government International Bond 3.875% 22/3/2026	335,738	0.01			3,709,318	0.13
USD 980,000	Colombia Government International Bond 4.5% 28/1/2026*	967,750	0.03		Egypt		
USD 737,000	Colombia Government International Bond 8% 20/4/2033	788,221	0.03	EUR 527,000	Egypt Government International Bond 5.625% 16/4/2030	484,248	0.02
USD 380,000	Colombia Government International Bond 8% 14/11/2035	404,700	0.02	USD 600,000	Egypt Government International Bond 7.5% 16/2/2061	416,991	0.02
USD 200,000	Colombia Government International Bond 8.75% 14/11/2053	218,550	0.01	USD 1,076,000	Egypt Government International Bond 7.625% 29/5/2032*	927,722	0.03
USD 680,000	Ecopetrol 8.375% 19/1/2036	690,200	0.03	USD 530,000	Egypt Government International Bond 8.5% 31/1/2047	411,956	0.01
USD 856,000	Ecopetrol 8.875% 13/1/2033	912,496	0.03			2,240,917	0.08
		5,128,938	0.19		Finland		
	Costa Rica			EUR 332,000	Ahlstrom 3 Oy 3.625% 4/2/2028	351,994	0.01
USD 330,000	Costa Rica Government International Bond 6.55% 3/4/2034	348,315	0.01	USD 917,000	Ahlstrom 3 Oy 4.875% 4/2/2028	864,797	0.03
USD 486,000	Costa Rica Government International Bond 7.3% 13/11/2054	528,039	0.02	EUR 570,000	Balder Finland 1% 20/1/2029	546,640	0.02
		876,354	0.03	EUR 500,000	Finnair 4.75% 24/5/2029	549,262	0.02
	Cote d'Ivoire (Ivory Coast)			USD 1,245,000	Nordea Bank 3.75% 1/3/2029	1,080,668	0.04
EUR 1,013,000	Ivory Coast Government International Bond 5.875% 17/10/2031*	1,050,849	0.04			3,393,361	0.12
					France		
				EUR 300,000	Accor 2.625% 30/1/2025	330,953	0.01
				EUR 200,000	Accor 4.875% 6/6/2030	222,511	0.01
				EUR 200,000	Accor 7.25% 11/1/2029	243,314	0.01
				EUR 790,000	Afflelou 6% 25/7/2029	898,976	0.03

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 150,000	Altice France 3.375% 15/1/2028	118,520	0.00	EUR 100,000	Paprec 6.5% 17/11/2027	116,391	0.01
USD 251,000	Altice France 5.125% 15/1/2029	174,753	0.01	EUR 325,000	Paprec 7.25% 17/11/2029	381,092	0.01
USD 934,000	Altice France 5.125% 15/7/2029	655,854	0.02	EUR 377,000	Picard Groupe 6.375% 1/7/2029	431,690	0.02
USD 400,000	Altice France 5.5% 15/1/2028	284,173	0.01	EUR 2,500,000	RCI Banque 2.625% 18/2/2030	2,758,606	0.10
USD 590,000	Altice France 5.5% 15/10/2029	411,824	0.01	EUR 400,000	RCI Banque 5.5% 9/10/2034	452,763	0.02
EUR 216,000	Altice France 11.5% 1/2/2027	195,878	0.01	USD 1,100,000	Societe Generale 5.375% 18/11/2030*	923,921	0.03
EUR 300,000	Atos 0% 6/11/2024	27,413	0.00	USD 775,000	Societe Generale 8% 29/9/2025	782,485	0.03
EUR 300,000	Atos 1% 12/11/2029	28,460	0.00	EUR 300,000	Tereos Finance Groupe I 4.75% 30/4/2027	333,555	0.01
EUR 400,000	Atos 1.75% 7/5/2025	37,658	0.00	EUR 14,266	Worldline 0% 30/7/2026	1,479,073	0.05
EUR 400,000	Atos 2.5% 7/11/2028	37,432	0.00			35,193,964	1.24
EUR 400,000	AXA 6.375% 16/7/2033	462,649	0.02				
EUR 573,000	Banijay Entertainment 7% 1/5/2029	669,761	0.02		Germany		
USD 241,000	Banijay Entertainment 8.125% 1/5/2029*	250,866	0.01	EUR 1,100,000	ADLER Real Estate 3% 27/4/2026	1,139,491	0.04
EUR 215,000	Bertrand Franchise Finance 6.5% 18/7/2030*	244,653	0.01	EUR 800,000	Bayer 4.5% 25/3/2082	878,589	0.03
EUR 631,000	Bertrand Franchise Finance 7.489% 18/7/2030	706,651	0.02	EUR 400,000	Bayer 5.375% 25/3/2082	441,665	0.01
USD 2,750,000	BNP Paribas 4.625% 25/2/2031*	2,358,797	0.08	EUR 400,000	Bayer 6.625% 25/9/2083	462,516	0.02
EUR 200,000	BNP Paribas 6.875% 6/12/2029	232,601	0.01	EUR 600,000	Bayer 7% 25/9/2083	715,154	0.02
USD 695,000	BNP Paribas 8.5% 14/8/2028	737,786	0.02	EUR 200,000	BRANICKS 2.25% 22/9/2026	108,456	0.00
GBP 200,000	Clariane 13.168% 15/6/2025	253,929	0.01	EUR 280,000	Cheplapharm Arzneimittel 4.375% 15/1/2028*	299,300	0.01
USD 492,000	Constellium 3.75% 15/4/2029	454,913	0.02	EUR 837,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	969,916	0.03
EUR 610,000	Constellium 5.375% 15/8/2032	682,890	0.02	EUR 1,000,000	Commerzbank 6.125% 9/10/2025	1,111,196	0.04
USD 3,370,000	Credit Agricole 4.75% 23/3/2029*	3,080,922	0.11	EUR 1,000,000	Commerzbank 6.5% 9/10/2029	1,116,401	0.04
EUR 442,000	Crown European SACA 4.5% 15/1/2030	499,121	0.02	EUR 400,000	Commerzbank 7.875% 9/10/2031	462,302	0.02
EUR 1,200,000	Electricite de France 3.375% 15/6/2030	1,212,153	0.04	EUR 300,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	279,154	0.01
EUR 300,000	Electricite de France 5.375% 29/1/2025	334,272	0.01	EUR 600,000	Deutsche Bank 4.5% 30/11/2026	611,592	0.02
GBP 1,400,000	Electricite de France 6% 29/1/2026	1,826,567	0.07	EUR 400,000	Deutsche Bank 4.625% 30/10/2027	398,402	0.01
EUR 524,000	Elior 3.75% 15/7/2026	571,344	0.02	USD 600,000	Deutsche Bank 4.789% 30/4/2025	575,997	0.02
EUR 218,000	Forvia 2.75% 15/2/2027	233,756	0.01	USD 1,200,000	Deutsche Bank 6% 30/10/2025	1,154,572	0.04
EUR 712,000	Forvia 5.5% 15/6/2031	806,355	0.03	EUR 200,000	Deutsche Bank 8.125% 30/10/2029	227,430	0.01
EUR 599,000	Goldstory 6.75% 1/2/2030	674,576	0.02	EUR 748,000	Gruenenthal 4.125% 15/5/2028	817,256	0.03
EUR 200,000	Goldstory 7.631% 1/2/2030	222,015	0.01	EUR 409,000	Gruenenthal 6.75% 15/5/2030	480,948	0.02
EUR 200,000	iliad 5.375% 14/6/2027	229,709	0.01	EUR 500,000	HT Troplast 9.375% 15/7/2028*	561,136	0.02
EUR 500,000	iliad 5.375% 15/2/2029	578,229	0.02	EUR 336,000	IHO Verwaltungs 3.75% 15/9/2026	372,617	0.01
EUR 1,500,000	iliad 5.625% 15/2/2030	1,741,747	0.06	EUR 806,722	IHO Verwaltungs 8.75% 15/5/2028	955,666	0.03
EUR 1,111,000	iliad 6.875% 15/4/2031	1,283,710	0.05	EUR 100,000	INEOS Styrolution Ludwigshafen 2.25% 16/1/2027	105,588	0.00
USD 283,000	Iliad 7% 15/10/2028	287,236	0.01	EUR 500,000	Mahle 2.375% 14/5/2028	494,218	0.02
USD 812,000	Iliad 8.5% 15/4/2031	862,589	0.03	EUR 782,000	Mahle 6.5% 2/5/2031	879,998	0.03
EUR 438,551	La Financiere Atalian 8.5% 30/6/2028	277,599	0.01	EUR 1,134,000	Nidda Healthcare 7% 21/2/2030*	1,292,350	0.05
EUR 663,000	Loxam 6.375% 15/5/2028	766,000	0.03	EUR 749,420	PCF 4.75% 15/4/2029	723,957	0.03
EUR 517,000	Loxam 6.375% 31/5/2029	602,071	0.02				
EUR 642,000	Nova Alexandre III 8.914% 15/7/2029*	721,202	0.02				

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 364,000	PrestigeBidCo 7.459% 1/7/2029	408,706	0.02	EUR 875,000	Magyar Export-Import Bank Zrt 6% 16/5/2029	1,036,381	0.04
EUR 230,000	ProGroup 5.125% 15/4/2029*	250,668	0.01	USD 431,000	MVM Energetika Zrt 7.5% 9/6/2028	456,597	0.02
EUR 296,000	ProGroup 5.375% 15/4/2031*	320,223	0.01			3,427,091	0.12
EUR 100,000	Schaeffler 3.375% 12/10/2028	108,522	0.00		India		
EUR 100,000	Schaeffler 4.5% 14/8/2026	112,245	0.00	USD 297,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.7% 12/3/2042	289,297	0.01
EUR 100,000	Schaeffler 4.75% 14/8/2029	113,107	0.01	USD 465,000	Continuum Green Energy India Pvt / Co-Issuers 7.5% 26/6/2033	478,113	0.02
EUR 268,000	Techem Verwaltungsgesellschaft 675 mbH 5.375% 15/7/2029	303,053	0.01	USD 577,000	Muthoot Finance 7.125% 14/2/2028	589,622	0.02
EUR 1,456,859	Tele Columbus 10% 1/1/2029	1,275,285	0.05			1,357,032	0.05
EUR 564,300	TK Elevator Holdco 6.625% 15/7/2028	614,366	0.02		Indonesia		
USD 866,000	TK Elevator Holdco 7.625% 15/7/2028	867,929	0.03	USD 531,000	Freeport Indonesia 4.763% 14/4/2027	531,496	0.02
EUR 506,000	TK Elevator Midco 4.375% 15/7/2027	552,003	0.02	USD 800,000	Indonesia Government International Bond 4.1% 24/4/2028	794,069	0.03
EUR 500,000	TUI 1.95% 26/7/2031	554,436	0.02	USD 799,000	Pertamina Persero 3.65% 30/7/2029*	762,249	0.03
EUR 412,000	TUI 5.875% 15/3/2029	464,525	0.02	USD 218,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	219,531	0.01
EUR 360,000	TUI Cruises 6.25% 15/4/2029*	408,194	0.02	USD 868,000	Sorik Marapi Geothermal Power 7.75% 5/8/2031	866,915	0.03
EUR 431,441	TUI Cruises 6.5% 15/5/2026	482,842	0.02			3,174,260	0.12
EUR 255,000	WEPA Hygieneprodukte 5.625% 15/1/2031	287,026	0.01		Ireland		
EUR 600,000	ZF Finance 2% 6/5/2027	627,262	0.02	EUR 1,126,000	AIB 6.25% 23/6/2025	1,258,689	0.05
EUR 300,000	ZF Finance 2.25% 3/5/2028	307,388	0.01	EUR 150,000	Arbour CLO XI 7.584% 15/5/2038	167,824	0.01
EUR 300,000	ZF Finance 2.75% 25/5/2027	319,642	0.01	EUR 147,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	134,679	0.01
EUR 300,000	ZF Finance 5.75% 3/8/2026	340,358	0.01	EUR 450,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	412,040	0.01
		26,353,647	0.93	USD 922,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	789,716	0.03
	Greece			EUR 100,000	Arini European CLO I 9.725% 15/7/2036	113,829	0.00
EUR 916,000	Alpha Bank 5% 12/5/2030*	1,047,303	0.04	EUR 250,000	Arini European CLO II 8.061% 15/4/2038	278,314	0.01
EUR 325,000	Eurobank 4.875% 30/4/2031	372,549	0.01	USD 529,000	ASG Finance Designated Activity 9.75% 15/5/2029	532,967	0.02
EUR 903,000	National Bank of Greece 5.875% 28/6/2035	1,042,941	0.04	EUR 363,000	Bank of Ireland 6% 1/9/2025	403,718	0.01
		2,462,793	0.09	EUR 329,000	Bank of Ireland 7.5% 19/5/2025	370,423	0.01
	Guatemala			EUR 100,000	Cairn CLO XVI 8.885% 15/1/2037	113,377	0.00
USD 1,083,000	Guatemala Government Bond 4.65% 7/10/2041	895,576	0.03	EUR 100,000	CIFC European Funding CLO I 6.885% 15/7/2032	110,984	0.00
USD 515,000	Guatemala Government Bond 6.6% 13/6/2036	538,883	0.02	EUR 200,000	Contego CLO VII 7.648% 14/5/2032	223,875	0.01
USD 875,000	Guatemala Government Bond 7.05% 4/10/2032	945,569	0.03	EUR 100,000	Cumulus Static CLO 2024-1 7.525% 15/11/2033	111,444	0.00
		2,380,028	0.08	EUR 250,000	CVC Cordatus Loan Fund XXX 7.867% 15/5/2037	282,516	0.01
	Honduras			EUR 500,000	CVC Cordatus Opportunity Loan Fund 7.542% 15/8/2033	555,286	0.02
USD 449,000	Honduras Government International Bond 5.625% 24/6/2030	400,733	0.01				
	Hungary						
USD 660,000	Hungary Government International Bond 5.25% 16/6/2029	668,718	0.02				
EUR 786,000	Hungary Government International Bond 5.375% 12/9/2033	929,939	0.03				
USD 332,000	Hungary Government International Bond 5.5% 26/3/2036	335,456	0.01				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 500,000	Fidelity Grand Harbour CLO 2021-1 7.285% 15/10/2034	554,559	0.02	EUR 194,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	207,645	0.01
EUR 188,000	Harvest CLO XXXII 7.298% 25/7/2037	209,405	0.01	EUR 944,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	1,058,128	0.04
EUR 121,000	Henley CLO X 7.491% 20/7/2037	136,890	0.00	EUR 223,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	229,945	0.01
USD 863,000	LCPR Senior Secured Financing 6.75% 15/10/2027	789,442	0.03	EUR 931,000	Infrastrutture Wireless Italiane 1.75% 19/4/2031	927,925	0.03
EUR 140,000	Neuberger Berman Loan Advisers Euro CLO 6 7.494% 15/7/2037	157,083	0.01	EUR 786,172	Inter Media and Communication 6.75% 9/2/2027*	872,171	0.03
EUR 200,000	Penta CLO 17 6.703% 15/8/2038	222,457	0.01	GBP 868,000	Intesa Sanpaolo 5.148% 10/6/2030	1,088,382	0.04
EUR 200,000	Providus CLO V 6.492% 15/2/2035	220,868	0.01	EUR 1,603,000	Intesa Sanpaolo 5.5% 1/3/2028*	1,758,609	0.06
EUR 250,000	Providus CLO VI 6.76% 20/5/2034	277,584	0.01	GBP 421,000	Intesa Sanpaolo 8.505% 20/9/2032	618,630	0.02
EUR 250,000	Rockfield Park CLO 6.664% 16/7/2034	277,563	0.01	EUR 383,000	Intesa Sanpaolo Vita 2.375% 22/12/2030	375,810	0.02
EUR 150,000	Texas Debt Capital Euro CLO 2024-1 7.298% 16/7/2038	167,386	0.01	EUR 699,000	Lottomatica 5.375% 1/6/2030	790,611	0.03
EUR 280,000	Tikehau CLO XII 6.62% 20/10/2038	311,106	0.01	EUR 278,000	Lottomatica 6.755% 1/6/2031*	311,223	0.01
GBP 609,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	739,814	0.02	EUR 193,000	Lottomatica 7.505% 15/12/2030	215,670	0.01
USD 285,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	271,001	0.01	EUR 1,600,000	Nexi 0% 24/2/2028	1,531,849	0.05
		10,194,839	0.36	EUR 334,000	Optics Bidco 1.625% 18/1/2029	336,683	0.01
	Isle of Man			USD 568,000	Optics Bidco 6% 30/9/2034	556,626	0.02
USD 508,000	AngloGold Ashanti 3.75% 1/10/2030	462,112	0.02	EUR 385,000	Optics Bidco 6.875% 15/2/2028	465,037	0.02
	Italy			USD 207,000	Optics Bidco 7.2% 18/7/2036	217,270	0.01
EUR 675,000	A2A 5% 11/6/2029	753,313	0.03	EUR 536,000	Pachelbel Bidco 7.125% 17/5/2031	624,987	0.02
EUR 856,000	Azzurra Aeroporti 2.625% 30/5/2027	907,329	0.03	EUR 451,000	Pachelbel Bidco 8.066% 17/5/2031	501,609	0.02
EUR 275,000	Banca Monte dei Paschi di Siena 4.75% 15/3/2029	311,406	0.01	EUR 300,000	Salini 4% 30/5/2028	360,484	0.01
EUR 972,000	Banca Monte dei Paschi di Siena 6.75% 5/9/2027	1,130,649	0.04	EUR 587,000	TeamSystem 7.127% 31/7/2031	652,633	0.02
EUR 290,000	Banca Monte dei Paschi di Siena 7.708% 18/1/2028	348,906	0.01	EUR 165,000	Telecom Italia 1.625% 18/1/2029	164,962	0.00
EUR 600,000	Banco BPM 2.875% 29/6/2031	645,983	0.02	EUR 170,000	Telecom Italia 6.875% 15/2/2028	203,352	0.01
EUR 566,000	Banco BPM 3.375% 19/1/2032	611,760	0.02	EUR 769,000	Terna - Rete Elettrica Nazionale 4.75% 11/1/2030	860,258	0.03
EUR 200,000	Cedacri Mergerco 8.167% 15/5/2028	221,652	0.01	EUR 737,000	UniCredit 2.731% 15/1/2032	788,462	0.03
EUR 644,000	Cedacri Mergerco 9.042% 15/5/2028	717,386	0.03	EUR 800,000	UnipolSai Assicurazioni 4.9% 23/5/2034	892,328	0.03
EUR 820,000	Duomo Bidco 7.803% 15/7/2031	920,290	0.03			27,319,140	0.96
EUR 384,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	429,734	0.01		Jamaica		
USD 957,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	959,129	0.03	USD 365,085	Digicel Intermediate / Digicel International Finance / Difi US 12% 25/5/2027	365,311	0.01
EUR 736,000	Fiber Bidco 6.125% 15/6/2031	809,729	0.03		Japan		
EUR 618,000	Fiber Bidco 7.695% 15/1/2030	689,600	0.02	USD 655,000	Rakuten 9.75% 15/4/2029*	706,499	0.02
EUR 208,000	Fiber Midco 10% 15/6/2029	231,394	0.01	EUR 396,000	SoftBank 2.875% 6/1/2027	426,005	0.02
EUR 933,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	1,019,591	0.04	EUR 107,000	SoftBank 3.125% 19/9/2025	116,995	0.00
				EUR 1,037,000	SoftBank 3.875% 6/7/2032	1,046,164	0.04
				EUR 1,282,000	SoftBank 4% 19/9/2029	1,360,002	0.05

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 200,000	SoftBank 5% 15/4/2028	222,898	0.01	USD 1,000,000	Neuberger Berman Loan Advisers CLO 55 7.673% 22/4/2038	1,011,020	0.04
EUR 100,000	SoftBank 5.375% 8/1/2029	111,275	0.00	USD 1,000,000	Neuberger Berman Loan Advisers CLO 55 8.823% 22/4/2038	1,015,749	0.04
		3,989,838	0.14	USD 3,500,000	OCP CLO 2024-34 6.68% 15/10/2037	3,502,420	0.12
	Jersey			USD 1,000,000	OCP CLO 2024-34 8.22% 15/10/2037	1,004,058	0.04
USD 5,000,000	Aimco CLO 20 7.486% 16/10/2036	5,019,740	0.18	USD 5,000,000	Pikes Peak CLO 14 2023 7.232% 20/4/2036	5,015,340	0.18
USD 3,500,000	Aimco CLO 20 7.986% 16/10/2036	3,548,644	0.12	USD 4,000,000	Pikes Peak CLO 14 2023 7.782% 20/4/2036	4,011,286	0.14
USD 6,170,000	Apidos CLO XL 6.551% 15/7/2037	6,183,574	0.22	USD 2,000,000	Pikes Peak CLO 14 2023 10.732% 20/4/2036	2,041,550	0.07
USD 2,000,000	Apidos CLO XL 8.101% 15/7/2037	2,008,224	0.07	USD 5,000,000	Pikes Peak CLO 15 2023 7.757% 20/10/2036	5,051,464	0.18
USD 535,000	Ardonagh Finance 8.875% 15/2/2032	554,233	0.02	USD 5,000,000	Pikes Peak CLO 15 2023 8.182% 20/10/2036	5,083,014	0.18
EUR 829,000	Ardonagh Finco 6.875% 15/2/2031	922,544	0.03	USD 5,000,000	Pikes Peak CLO 15 2023 9.732% 20/10/2036	5,137,999	0.18
USD 598,000	Ardonagh Finco 7.75% 15/2/2031*	618,205	0.02	USD 4,000,000	Wellington Management CLO 3 6.587% 18/7/2037	4,000,264	0.14
USD 200,000	Aston Martin Capital 10% 31/3/2029	203,772	0.01			105,574,985	3.72
GBP 703,000	Aston Martin Capital 10.375% 31/3/2029	929,637	0.03		Jordan		
USD 5,000,000	Benefit Street Partners CLO XXXIII 7.035% 25/1/2036	5,027,699	0.18	USD 507,000	Jordan Government International Bond 4.95% 7/7/2025	500,176	0.02
USD 2,000,000	Benefit Street Partners CLO XXXIII 7.585% 25/1/2036	2,021,883	0.07		Kenya		
USD 2,000,000	Boyce Park CLO 7.382% 21/4/2035	2,009,660	0.07	USD 613,000	Republic of Kenya Government International Bond 9.75% 16/2/2031	597,448	0.02
USD 4,000,000	Canyon CLO 2023-2 7.37% 15/5/2037	4,022,189	0.14		Latvia		
USD 1,000,000	CarVal CLO IX-C 9.182% 20/4/2037	1,015,277	0.04	EUR 142,000	Air Baltic 14.5% 14/8/2029	169,534	0.01
USD 1,530,000	CarVal CLO VII-C 6.722% 20/7/2037	1,537,701	0.05		Luxembourg		
USD 1,000,000	CarVal CLO VII-C 8.432% 20/7/2037	991,123	0.03	USD 790,000	3R Lux 9.75% 5/2/2031*	853,200	0.03
GBP 642,000	CPUK Finance 3.588% 28/8/2025	829,353	0.03	EUR 200,000	ADLER 21% 31/7/2025	262,604	0.01
GBP 100,000	CPUK Finance 4.5% 28/8/2027	124,146	0.00	USD 237,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	236,008	0.01
GBP 189,000	CPUK Finance 7.875% 28/8/2029	252,223	0.01	EUR 693,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028	718,570	0.02
GBP 1,102,000	Galaxy Bidco 6.5% 31/7/2026	1,438,610	0.05	USD 1,458,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	1,349,905	0.05
USD 4,500,000	GoldenTree Loan Management US CLO 20 7.133% 20/7/2037	4,511,118	0.16	USD 633,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	586,809	0.02
USD 5,000,000	Golub Capital Partners CLO 66B 7.235% 25/4/2036	5,005,165	0.18	GBP 927,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	1,119,578	0.04
USD 4,000,000	Golub Capital Partners CLO 66B 7.985% 25/4/2036	4,010,308	0.14	EUR 107,000	Altice Financing 2.25% 15/1/2025	116,562	0.00
USD 2,000,000	Golub Capital Partners CLO 66B 8.585% 25/4/2036	2,029,096	0.07	EUR 100,000	Altice Financing 4.25% 15/8/2029	86,084	0.00
USD 1,300,000	Golub Capital Partners CLO 66B 10.785% 25/4/2036	1,328,090	0.05	USD 537,000	Altice Financing 5% 15/1/2028	433,124	0.02
USD 2,000,000	Golub Capital Partners CLO 72 B 9.296% 25/4/2037	2,031,327	0.07	USD 1,209,000	Altice Financing 5.75% 15/8/2029	932,615	0.03
USD 3,500,000	Invesco US CLO 2023-1 7.332% 22/4/2037	3,523,097	0.12				
USD 7,000,000	Juniper Valley Park CLO 6.532% 20/7/2036	7,004,183	0.25				

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 509,000	Alice Financing 9.625% 15/7/2027	487,743	0.02	USD 980,000	Stena International 7.25% 15/1/2031*	1,010,846	0.03
EUR 300,000	Aroundtown 0% 16/7/2026	307,557	0.01	USD 200,000	Stena International 7.625% 15/2/2031	207,075	0.01
EUR 400,000	Aroundtown 0.375% 15/4/2027	400,368	0.01	EUR 646,000	Summer BC Holdco B 5.75% 31/10/2026	713,847	0.03
EUR 1,416,000	Aroundtown Finance 7.125% 16/1/2030	1,318,673	0.05	USD 800,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	776,550	0.03
EUR 624,000	Cidron Aida Finco 5% 1/4/2028	659,313	0.02			29,309,747	1.04
EUR 521,000	Cirsa Finance International 7.875% 31/7/2028	611,687	0.02	Marshall Islands			
GBP 431,000	CK Hutchison Telecom Finance 2.625% 17/10/2034	422,234	0.01	USD 341,000	Danaos 8.5% 1/3/2028	351,447	0.01
USD 600,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	596,210	0.02	Mauritius			
USD 570,000	Cosan Luxembourg 7.25% 27/6/2031*	587,243	0.02	USD 837,000	CA Magnum 5.375% 31/10/2026*	817,381	0.03
EUR 166,000	Dana Financing Luxembourg 3% 15/7/2029	167,046	0.01	USD 450,000	Diamond II 7.95% 28/7/2026	455,327	0.01
EUR 300,000	Dana Financing Luxembourg 8.5% 15/7/2031	359,057	0.01			1,272,708	0.04
USD 979,000	EIG Pearl 3.545% 31/8/2036*	860,203	0.03	Mexico			
EUR 689,000	Ephios Subco 3 7.875% 31/1/2031	818,716	0.03	USD 500,000	Banco Mercantil del Norte 5.875% 24/1/2027	490,573	0.02
EUR 166,000	Garfunkelux Holdco 3 6.75% 1/11/2025	126,696	0.01	USD 413,000	Braskem Idesa SAPI 6.99% 20/2/2032	323,172	0.01
USD 559,000	Greensaif Pipelines Bidco 5.853% 23/2/2036	576,849	0.02	USD 654,000	Mexico Government International Bond 2.659% 24/5/2031	557,542	0.02
USD 891,000	Greensaif Pipelines Bidco 6.103% 23/8/2042*	912,161	0.03	USD 982,000	Mexico Government International Bond 3.75% 11/1/2028	954,288	0.03
USD 654,000	Herens Holdco 4.75% 15/5/2028*	571,819	0.02	USD 215,000	Mexico Government International Bond 6.338% 4/5/2053	211,918	0.01
EUR 789,000	Herens Midco 5.25% 15/5/2029	677,162	0.02	USD 990,000	Mexico Government International Bond 6.35% 9/2/2035	1,032,263	0.04
USD 277,000	Kenbourne Invest 4.7% 22/1/2028***	153,735	0.01	USD 169,000	Petroleos Mexicanos 4.25% 15/1/2025	167,665	0.01
USD 707,000	Kenbourne Invest 6.875% 26/11/2024***	395,500	0.01	USD 990,000	Petroleos Mexicanos 5.95% 28/1/2031*	824,175	0.03
EUR 277,000	Kleopatra 2 6.5% 1/9/2026	227,737	0.01	USD 690,000	Petroleos Mexicanos 6.7% 16/2/2032	596,243	0.02
EUR 825,000	Kleopatra Finco 4.25% 1/3/2026	853,787	0.03	USD 1,071,000	Petroleos Mexicanos 8.75% 2/6/2029	1,064,895	0.04
EUR 447,000	Lion/Polaris Lux 4 7.334% 1/7/2029	499,120	0.02	USD 670,000	Petroleos Mexicanos 10% 7/2/2033	686,750	0.02
EUR 651,000	Lune 5.625% 15/11/2028*	624,425	0.02			6,909,484	0.25
USD 610,138	MC Brazil Downstream Trading 7.25% 30/6/2031	552,175	0.02	Montenegro			
USD 570,000	MHP Lux 6.25% 19/9/2029	416,100	0.01	EUR 448,000	Montenegro Government International Bond 2.875% 16/12/2027	462,610	0.02
USD 400,000	Millicom International Cellular 7.375% 2/4/2032*	405,520	0.01	Morocco			
EUR 200,000	Monitech HoldCo 3 8.75% 1/5/2028	222,071	0.01	USD 392,000	Morocco Government International Bond 2.375% 15/12/2027	361,967	0.01
EUR 628,000	Motion Finco 7.375% 15/6/2030	701,872	0.03	USD 350,000	Morocco Government International Bond 5.95% 8/3/2028	360,619	0.01
USD 663,000	Raizen Fuels Finance 6.45% 5/3/2034	698,839	0.03	USD 400,000	OCP 5.125% 23/6/2051*	322,080	0.01
USD 280,000	Raizen Fuels Finance 6.95% 5/3/2054	299,040	0.01	USD 907,000	OCP 6.75% 2/5/2034	970,205	0.03
EUR 637,000	Rossini 6.75% 31/12/2029	732,349	0.03	USD 764,000	OCP 7.5% 2/5/2054*	821,338	0.03
EUR 941,000	Rossini 7.549% 31/12/2029	1,050,273	0.04			2,836,209	0.09
EUR 1,013,000	SES 2.875% 27/5/2026	1,071,112	0.04				
USD 573,000	SK Invictus Intermediate II 5% 30/10/2029*	541,978	0.02				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

			Market Value (USD)	% of Net Assets				Market Value (USD)	% of Net Assets
Holding	Description				Holding	Description			
Netherlands					EUR 1,100,000	Telefonica Europe 7.125% 23/8/2028		1,337,937	0.05
EUR 300,000	Abertis Infraestructuras Finance 3.248% 24/11/2025		326,364	0.01	EUR 924,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029		1,150,067	0.04
EUR 656,000	Boels Topholding 5.75% 15/5/2030		747,854	0.03	EUR 420,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031		546,017	0.02
EUR 358,000	Boels Topholding 6.25% 15/2/2029		412,689	0.01	USD 39,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026		37,456	0.00
USD 400,000	Braskem Netherlands Finance 8.5% 23/1/2081		404,614	0.02	USD 200,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027		196,334	0.01
EUR 201,000	Citycon Treasury 2.375% 15/1/2027*		209,566	0.01	USD 276,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029		304,894	0.01
EUR 600,000	Cooperatieve Rabobank 4.375% 29/6/2027		647,611	0.02	USD 205,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031		234,983	0.01
EUR 200,000	Davide Campari-Milano 2.375% 17/1/2029		221,165	0.01	EUR 395,000	Titan II 5.125% 15/7/2029		444,063	0.02
EUR 400,000	Dufry One 4.75% 18/4/2031		453,202	0.02	EUR 268,000	Trivium Packaging Finance 7.292% 15/8/2026		297,877	0.01
USD 225,000	Elastic 4.125% 15/7/2029		210,007	0.01		Trivium Packaging Finance 8.5% 15/8/2027		230,207	0.01
USD 328,000	Embraer Netherlands Finance 7% 28/7/2030		352,018	0.01	EUR 281,000	United 3.125% 15/2/2026		307,020	0.01
EUR 795,000	Global Switch Finance 1.375% 7/10/2030		800,277	0.03	EUR 379,000	United 4% 15/11/2027		412,345	0.01
EUR 285,000	Goodyear Europe 2.75% 15/8/2028		289,727	0.01	EUR 100,000	United 6.75% 15/2/2031		116,761	0.00
EUR 100,000	Heimstaden Bostad Treasury 0.625% 24/7/2025		106,395	0.00	EUR 500,000	United 7.792% 15/2/2031		558,644	0.02
EUR 600,000	Heimstaden Bostad Treasury 1% 13/4/2028		579,378	0.02	EUR 254,000	VZ Secured Financing 3.5% 15/1/2032		256,201	0.01
EUR 200,000	Heimstaden Bostad Treasury 1.375% 3/3/2027		203,129	0.01	EUR 530,000	VZ Vendor Financing II 2.875% 15/1/2029		535,614	0.02
USD 2,900,000	ING Groep 3.875% 16/5/2027*		2,550,929	0.09	EUR 100,000	ZF Europe Finance 2.5% 23/10/2027		105,184	0.00
USD 647,000	ING Groep 5.75% 16/11/2026		637,371	0.02	EUR 100,000	ZF Europe Finance 3% 23/10/2029		102,690	0.00
USD 425,000	ING Groep 8% 16/5/2030		453,688	0.02	EUR 1,300,000	ZF Europe Finance 4.75% 31/1/2029		1,447,340	0.05
EUR 400,000	LEG Properties 1% 4/9/2030		451,478	0.02	EUR 400,000	ZF Europe Finance 6.125% 13/3/2029		467,507	0.02
USD 373,000	MEGlobal 2.625% 28/4/2028		345,070	0.01	EUR 740,000	Ziggo 2.875% 15/1/2030		749,781	0.03
USD 385,000	MEGlobal 2.625% 28/4/2028		356,171	0.01	USD 201,000	Ziggo Bond 5.125% 28/2/2030*		181,704	0.01
USD 529,000	MEGlobal 4.25% 3/11/2026		522,096	0.02				29,308,869	1.04
USD 400,000	Metinvest 7.65% 1/10/2027		282,000	0.01	Nigeria				
EUR 596,000	Nobian Finance 3.625% 15/7/2026		651,889	0.02	USD 560,000	Nigeria Government International Bond 7.625% 28/11/2047		424,737	0.01
EUR 225,000	Odido 5.5% 15/1/2030		239,619	0.01	USD 239,000	Nigeria Government International Bond 8.375% 24/3/2029		232,135	0.01
EUR 642,000	OI European 5.25% 1/6/2029		723,965	0.03				656,872	0.02
EUR 304,000	OI European 6.25% 15/5/2028		348,997	0.01	North Macedonia				
EUR 238,000	Q-Park I 2% 1/3/2027		250,999	0.01	EUR 419,000	North Macedonia Government International Bond 6.96% 13/3/2027		483,848	0.02
EUR 647,000	Q-Park I 5.125% 15/2/2030		729,102	0.02	Norway				
EUR 427,000	Repsol International Finance 4.247% 11/9/2028		474,244	0.02	EUR 998,000	Var Energi 7.862% 15/11/2083		1,217,024	0.04
EUR 158,958	Summer BidCo 10% 15/2/2029*		181,013	0.00					
USD 1,289,000	Sunrise FinCo I 4.875% 15/7/2031*		1,202,424	0.04					
EUR 300,000	Telefonica Europe 3.875% 22/6/2026		331,099	0.01					
EUR 600,000	Telefonica Europe 5.752% 15/1/2032		691,960	0.02					
EUR 1,200,000	Telefonica Europe 6.135% 3/2/2030		1,411,440	0.05					
EUR 400,000	Telefonica Europe 6.75% 7/6/2031		488,693	0.02					

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Oman				Romania			
USD 500,000	Oman Government International Bond 6.5% 8/3/2047	530,120	0.02	EUR 500,000	RCS & RDS 3.25% 5/2/2028	531,992	0.02
USD 857,000	Oman Government International Bond 6.75% 17/1/2048	933,264	0.03	EUR 1,162,000	Romanian Government International Bond 2.124% 16/7/2031*	1,068,264	0.04
		1,463,384	0.05	EUR 1,153,000	Romanian Government International Bond 2.5% 8/2/2030	1,137,897	0.04
Panama				USD 242,000	Romanian Government International Bond 5.25% 25/11/2027	242,980	0.01
USD 400,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	315,000	0.01			2,981,133	0.11
USD 309,807	AES Panama Generation 4.375% 31/5/2030	276,985	0.01	Saudi Arabia			
EUR 359,000	Carnival 5.75% 15/1/2030	418,455	0.01	USD 653,000	Saudi Arabian Oil 5.875% 17/7/2064	661,979	0.02
USD 604,000	Carnival 6% 1/5/2029*	607,321	0.02	USD 944,000	Saudi Government International Bond 4.5% 17/4/2030	943,226	0.03
USD 562,000	Carnival 7% 15/8/2029	594,183	0.02	USD 929,000	Saudi Government International Bond 5% 18/1/2053	864,444	0.03
USD 1,105,000	Panama Government International Bond 6.4% 14/2/2035	1,106,160	0.04			2,469,649	0.08
USD 872,000	Panama Government International Bond 7.5% 1/3/2031	934,348	0.03	Senegal			
USD 432,000	Panama Government International Bond 8% 1/3/2038	476,820	0.02	USD 627,000	Senegal Government International Bond 6.25% 23/5/2033	547,638	0.02
		4,729,272	0.16	Serbia			
Paraguay				USD 581,000	Serbia International Bond 6% 12/6/2034	588,989	0.02
USD 461,000	Paraguay Government International Bond 2.739% 29/1/2033*	389,789	0.01	USD 467,000	Serbia International Bond 6.5% 26/9/2033	489,516	0.02
USD 420,000	Paraguay Government International Bond 5.6% 13/3/2048	394,433	0.02			1,078,505	0.04
		784,222	0.03	Singapore			
Peru				USD 283,502	JGC Ventures 5% 30/6/2025	118,008	0.00
USD 862,000	Financiera de Desarrollo 4.75% 15/7/2025	859,927	0.03	USD 53,394	JGC Ventures 5% 30/6/2025	13,348	0.00
USD 1,285,000	Peruvian Government International Bond 1.862% 1/12/2032	1,025,301	0.04	USD 275,000	Medco Maple Tree 8.96% 27/4/2029	291,901	0.01
USD 985,000	Peruvian Government International Bond 2.783% 23/1/2031	874,158	0.03	USD 1,310,203	Modernland Overseas 5% 30/4/2027	432,197	0.02
USD 495,000	Pluspetrol Camisea SA / Pluspetrol Lote 56 6.24% 3/7/2036	519,348	0.02	USD 110,434	Modernland Overseas 5% 30/4/2027	16,565	0.00
		3,278,734	0.12			872,019	0.03
Poland				South Africa			
USD 244,000	Republic of Poland Government International Bond 4.875% 4/10/2033*	246,842	0.01	USD 595,000	Republic of South Africa Government International Bond 5% 12/10/2046	449,969	0.01
USD 774,000	Republic of Poland Government International Bond 5.5% 4/4/2053*	792,197	0.03	USD 840,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	819,105	0.03
		1,039,039	0.04			1,269,074	0.04
Portugal				South Korea			
EUR 600,000	EDP 1.875% 2/8/2081	638,640	0.02	USD 1,125,000	LG Electronics 5.625% 24/4/2027	1,148,558	0.04
EUR 900,000	EDP 1.875% 14/3/2082	890,922	0.03	USD 344,000	LG Electronics 5.625% 24/4/2029	356,793	0.01
EUR 600,000	EDP 4.75% 29/5/2054	669,150	0.03	USD 352,000	POSCO 5.625% 17/1/2026	355,363	0.01
		2,198,712	0.08	USD 381,000	POSCO 5.75% 17/1/2028	393,025	0.02
						2,253,739	0.08

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Spain				Trinidad and Tobago			
EUR 600,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026	670,771	0.02	USD 640,000	Trinidad & Tobago Government International Bond 6.4% 26/6/2034	656,365	0.02
USD 1,200,000	Banco Bilbao Vizcaya Argentaria 6.125% 16/11/2027*	1,147,405	0.04	Turkey			
EUR 600,000	Banco Bilbao Vizcaya Argentaria 6.875% 13/12/2030	674,234	0.02	USD 473,000	Eregli Demir ve Celik Fabrikalari TAS 8.375% 23/7/2029	483,051	0.02
EUR 400,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	444,022	0.02	USD 310,000	Türkiye Varlik Fonu Yonetimi 8.25% 14/2/2029	322,885	0.01
EUR 200,000	Banco de Credito Social Cooperativo 7.5% 14/9/2029	250,527	0.01			805,936	0.03
EUR 600,000	Banco de Sabadell 5.75% 15/3/2026*	660,760	0.02	Ukraine			
EUR 900,000	Banco de Sabadell 6% 16/8/2033	1,059,188	0.04	USD 600,000	Ukraine Government International Bond 7.75% 1/9/2025	220,800	0.01
EUR 400,000	Bankinter 6.25% 17/1/2026	448,315	0.02	USD 271,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	242,545	0.01
EUR 400,000	Bankinter 7.375% 15/8/2028	464,162	0.02			463,345	0.02
EUR 400,000	CaixaBank 5.25% 23/3/2026	437,571	0.01	United Arab Emirates			
EUR 200,000	CaixaBank 5.875% 9/10/2027	222,084	0.01	USD 280,000	Abu Dhabi Commercial Bank 8% 27/11/2028	299,243	0.01
EUR 600,000	CaixaBank 7.5% 16/1/2030	706,514	0.02	USD 473,000	MDGH GMTN RSC 4.375% 22/11/2033	461,236	0.02
EUR 100,000	Cellnex Telecom 0.75% 20/11/2031	95,556	0.00			760,479	0.03
EUR 1,400,000	Cellnex Telecom 2.125% 11/8/2030	1,624,455	0.06	United Kingdom			
EUR 206,000	Food Service Project 5.5% 21/1/2027	228,867	0.01	EUR 800,000	Agps Bondco 5% 14/1/2029	285,494	0.01
EUR 946,000	Kaixo Bondco Telecom 5.125% 30/9/2029*	1,056,220	0.04	EUR 854,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030*	1,003,231	0.04
EUR 1,967,000	Lorca Telecom Bondco 5.75% 30/4/2029*	2,276,484	0.08	EUR 866,000	Amber Finco 6.625% 15/7/2029	996,442	0.03
EUR 800,000	Naturgy Finance Iberia 2.374% 23/11/2026	847,089	0.03	USD 1,950,000	Barclays 6.125% 15/12/2025	1,938,105	0.07
		13,314,224	0.47	GBP 200,000	Barclays 7.125% 15/6/2025	263,567	0.01
Sweden				GBP 800,000	Barclays 9.25% 15/9/2028	1,104,390	0.04
EUR 100,000	Fastighets Balder 1.125% 29/1/2027	103,072	0.00	USD 1,445,000	Barclays 9.625% 15/12/2029	1,593,624	0.06
EUR 100,000	Heimstaden Bostad 1.125% 21/1/2026	105,220	0.01	EUR 221,000	BCP V Modular Services Finance II 4.75% 30/11/2028	235,967	0.01
EUR 372,000	Heimstaden Bostad 3.375% 15/1/2026	335,203	0.01	GBP 271,000	BCP V Modular Services Finance II 6.125% 30/11/2028	335,000	0.01
EUR 1,434,000	Intrum 3% 15/9/2027	1,105,658	0.04	GBP 1,890,000	Bellis Acquisition 8.125% 14/5/2030	2,419,244	0.09
EUR 398,000	Intrum 9.25% 15/3/2028	310,516	0.01	GBP 242,000	Boparan Finance 7.625% 30/11/2025	306,796	0.01
EUR 198,000	Verisure 7.125% 1/2/2028	229,778	0.01	EUR 100,000	British Telecommunications 5.125% 3/10/2054	113,667	0.00
EUR 486,000	Verisure 9.25% 15/10/2027	568,140	0.02	GBP 722,000	British Telecommunications 8.375% 20/12/2083	1,028,593	0.04
		2,757,587	0.10	GBP 617,000	CD&R Firefly Bidco 8.625% 30/4/2029	823,252	0.03
Switzerland				GBP 472,000	Centrica 6.5% 21/5/2055	634,202	0.02
EUR 834,000	Julius Baer 6.625% 15/8/2029	931,217	0.03	GBP 146,000	Constellation Automotive Financing 4.875% 15/7/2027	163,696	0.01
USD 990,000	UBS 4.375% 10/2/2031*	848,816	0.03	GBP 353,000	Deuce Finco 5.5% 15/6/2027	449,962	0.02
USD 476,000	UBS 6.875% 7/8/2025	477,043	0.02	USD 492,000	eG Global Finance 12% 30/11/2028	537,691	0.02
USD 570,000	UBS 7.75% 12/4/2031*	601,206	0.02	USD 200,000	EnQuest 11.625% 1/11/2027	207,367	0.01
USD 680,000	UBS 9.25% 13/11/2028	750,870	0.03	GBP 484,000	Gatwick Airport Finance 4.375% 7/4/2026	619,048	0.02
USD 1,076,000	UBS 9.25% 13/11/2033	1,246,303	0.04	GBP 499,000	Heathrow Finance 3.875% 1/3/2027	621,467	0.02
		4,855,455	0.17				
Thailand							
USD 883,000	Bangkok Bank 5.3% 21/9/2028	902,708	0.03				
USD 1,083,000	Bangkok Bank 5.5% 21/9/2033	1,119,129	0.04				
		2,021,837	0.07				

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 500,000	Heathrow Finance 4.125% 1/9/2029	598,797	0.02	GBP 511,000	Stonegate Pub Financing 2019 10.75% 31/7/2029	696,925	0.02
GBP 283,000	Heathrow Finance 6.625% 1/3/2031	370,431	0.01	EUR 418,000	Thames Water Utilities Finance 4% 18/4/2027	353,038	0.02
USD 1,280,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	1,320,120	0.05	USD 446,000	Trident Energy Finance 12.5% 30/11/2029	467,185	0.02
USD 972,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 8.125% 15/2/2032	993,257	0.03	USD 61,320	Vedanta Resources Finance II 13.875% 9/12/2028	61,646	0.00
USD 1,450,000	HSBC 4.6% 17/12/2030*	1,297,564	0.05	USD 262,920	Vedanta Resources Finance II 13.875% 9/12/2028*	264,317	0.01
EUR 952,000	HSBC 4.75% 4/7/2029	1,010,688	0.03	GBP 1,551,000	Virgin Media Secured Finance 4.125% 15/8/2030	1,764,864	0.06
USD 525,000	HSBC 6% 22/5/2027	526,003	0.02	GBP 1,058,000	Vmed O2 UK Financing I 4% 31/1/2029	1,238,474	0.04
EUR 793,000	INEOS Finance 6.375% 15/4/2029	910,716	0.03	USD 200,000	Vmed O2 UK Financing I 4.75% 15/7/2031	175,861	0.01
EUR 440,000	INEOS Quattro Finance 2 2.5% 15/1/2026	477,264	0.02	EUR 410,000	Vmed O2 UK Financing I 5.625% 15/4/2032	454,763	0.02
EUR 810,000	INEOS Quattro Finance 2 8.5% 15/3/2029	954,404	0.03	USD 200,000	Vmed O2 UK Financing I 7.75% 15/4/2032	203,591	0.01
USD 813,000	International Game Technology 5.25% 15/1/2029	805,624	0.03	EUR 365,000	Vodafone 2.625% 27/8/2080	394,731	0.01
GBP 582,000	Jerrold Finco 5.25% 15/1/2027	743,964	0.03	EUR 1,400,000	Vodafone 3% 27/8/2080	1,444,726	0.05
GBP 248,000	Kier 9% 15/2/2029	346,205	0.01	GBP 462,000	Vodafone 4.875% 3/10/2078	605,075	0.02
EUR 449,000	Lloyds Banking 4.947% 27/6/2025	496,689	0.02	EUR 131,000	Vodafone 6.5% 30/8/2084	158,411	0.00
USD 970,000	Lloyds Banking 6.75% 27/6/2026	976,312	0.03	GBP 321,000	Vodafone 8% 30/8/2086	461,433	0.02
USD 780,000	Lloyds Banking 8% 27/9/2029*	826,609	0.03	EUR 754,000	Zegona Finance 6.75% 15/7/2029	856,840	0.03
GBP 500,000	Lloyds Banking 8.5% 27/9/2027	688,035	0.02			49,095,993	1.73
GBP 376,000	Market Bidco Finco Reg-S 5.5% 4/11/2027	462,450	0.02	United States			
GBP 787,000	Mobico 4.25% 26/11/2025	957,063	0.04	USD 434,000	AAR Escrow Issuer 6.75% 15/3/2029	449,681	0.02
EUR 621,701	NAK Naftogaz Ukraine via Kondor Finance 7.125% 19/7/2026	519,888	0.02	USD 395,000	Acrisure / Acrisure Finance 7.5% 6/11/2030	406,105	0.01
USD 570,000	NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2028	461,700	0.01	USD 220,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	197,866	0.01
GBP 648,000	Nationwide Building Society 5.75% 20/6/2027	818,356	0.03	USD 200,000	Acuris Finance US / Acuris Finance 9% 1/8/2029	200,750	0.01
USD 790,000	Phoenix 8.5% 12/12/2029	811,119	0.03	USD 743,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	753,560	0.03
GBP 1,184,000	Pinewood Finance 6% 27/3/2030	1,559,182	0.05	USD 680,000	AHP Health Partners 5.75% 15/7/2029	661,705	0.02
EUR 100,000	Pinnacle Bidco 8.25% 11/10/2028	118,859	0.00		Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	883,216	0.03
GBP 341,000	Pinnacle Bidco 10% 11/10/2028	481,612	0.02	USD 1,459,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	1,424,050	0.05
GBP 216,000	Premier Foods Finance 3.5% 15/10/2026	275,907	0.01	USD 1,842,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	1,837,520	0.07
USD 735,863	SCC Power 4% 17/5/2032	110,380	0.00	USD 2,102,000	Allied Universal Holdco 7.875% 15/2/2031	2,138,745	0.08
USD 1,358,520	SCC Power 8% 31/12/2028	554,955	0.02	USD 918,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	817,868	0.03
USD 907,000	Sisecam UK 8.25% 2/5/2029*	940,232	0.03	USD 252,000	Amentum Escrow 7.25% 1/8/2032	264,045	0.01
USD 765,000	Sisecam UK 8.625% 2/5/2032	793,687	0.03	USD 468,000	American Airlines 8.5% 15/5/2029	486,441	0.02
USD 1,425,000	Standard Chartered 4.3% 19/8/2028	1,246,769	0.04	USD 33,952	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	33,273	0.00
EUR 318,000	Stonegate Pub Financing 2019 10.173% 31/7/2029	358,467	0.01				

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 564,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	593,399	0.02	USD 1,939,982	BDS 2022-FL12 7.472% 19/8/2038	1,944,124	0.07
USD 364,000	AmWINS 4.875% 30/6/2029	347,835	0.01	USD 116,000	Beazer Homes USA 7.5% 15/3/2031	118,316	0.00
USD 543,800	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	484,540	0.02	USD 4,161,000	BHMS 2018-ATLS 6.884% 15/7/2035	4,161,061	0.15
USD 289,890	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	258,299	0.01	USD 309,000	Blue Owl Capital II 8.45% 15/11/2026	324,125	0.01
USD 138,000	API DE 4.125% 15/7/2029	129,918	0.00	USD 110,000	Blue Owl Credit Income 6.6% 15/9/2029	112,185	0.00
USD 251,000	API DE 4.75% 15/10/2029	241,903	0.01	USD 257,000	Blue Owl Credit Income 6.65% 15/3/2031	262,030	0.01
USD 325,000	Apollo Debt Solutions BDC 6.9% 13/4/2029	337,080	0.01	USD 206,000	Blue Owl Credit Income 7.75% 16/9/2027	216,812	0.01
USD 512,000	APX 5.75% 15/7/2029	508,927	0.02	USD 120,000	Blue Owl Technology Finance II 6.75% 4/4/2029	119,303	0.00
USD 431,000	Archrock Partners / Archrock Partners Finance 6.625% 1/9/2032	438,235	0.02	USD 279,000	Blue Racer Midstream / Blue Racer Finance 7% 15/7/2029	290,482	0.01
USD 690,000	Arcosa 6.875% 15/8/2032	719,826	0.03	USD 225,000	Blue Racer Midstream / Blue Racer Finance 7.25% 15/7/2032	236,157	0.01
EUR 390,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	384,999	0.01	USD 227,366	Borr IHC / Borr Finance 10% 15/11/2028	238,806	0.01
USD 1,236,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	1,068,286	0.04	USD 197,097	Borr IHC / Borr Finance 10.375% 15/11/2030*	211,586	0.01
USD 266,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	266,217	0.01	USD 285,000	Boyne USA 4.75% 15/5/2029	273,608	0.01
USD 362,000	Arsenal AIC Parent 8% 1/10/2030	389,515	0.01	USD 1,751,000	Brand Industrial Services 10.375% 1/8/2030	1,908,653	0.07
USD 986,000	Arsenal AIC Parent 11.5% 1/10/2031	1,117,252	0.04	USD 230,000	Bread Financial 9.75% 15/3/2029	248,949	0.01
USD 307,000	Asbury Automotive 5% 15/2/2032	289,876	0.01	USD 220,000	Brightline East 11% 31/1/2030*	201,075	0.01
USD 687,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	687,444	0.02	USD 351,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSII Sellco LL 4.5% 1/4/2027	340,534	0.01
USD 153,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	187,051	0.01	USD 245,000	Buckeye Partners 5.6% 15/10/2044	208,129	0.01
USD 3,852,000	Ashford Hospitality Trust 2018-ASHF 7.609% 15/4/2035	3,773,485	0.13	USD 199,000	Buckeye Partners 5.85% 15/11/2043	181,358	0.01
USD 169,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	159,102	0.01	USD 2,690,000	BX Commercial Mortgage Trust 2024-BIO2 5.594% 13/8/2041	2,733,401	0.10
USD 452,000	AssuredPartners 7.5% 15/2/2032	463,368	0.02	USD 4,160,000	BX Trust 2018-GW 6.434% 15/5/2035	4,151,701	0.15
USD 2,777,000	AthenaHealth 6.5% 15/2/2030	2,659,678	0.10	USD 275,000	Cable One 0% 15/3/2026	249,941	0.01
USD 546,000	ATI 5.125% 1/10/2031	524,944	0.02	USD 33,000	Cable One 4% 15/11/2030	25,642	0.00
USD 200,000	Azul Secured Finance 11.93% 28/8/2028	186,000	0.01	USD 254,000	Cablevision Lightpath 3.875% 15/9/2027	239,244	0.01
USD 84,000	B&G Foods 8% 15/9/2028	87,400	0.00	USD 265,000	Cablevision Lightpath 5.625% 15/9/2028	240,287	0.01
USD 97,000	Baldwin Insurance Group / Baldwin Insurance Finance 7.125% 15/5/2031	101,322	0.00	USD 562,000	Caesars Entertainment 4.625% 15/10/2029	531,943	0.02
USD 252,410	Banc of America Mortgage 2007-4 Trust 6.25% 28/12/2037	189,581	0.01	USD 313,000	Caesars Entertainment 7% 15/2/2030	324,654	0.01
USD 1,020,000	BBCMS 2018-CHRS Mortgage Trust 4.409% 5/8/2038	821,738	0.03	USD 168,000	Calpine 4.625% 1/2/2029	160,306	0.01
USD 822,000	BCPE Empire 7.625% 1/5/2027	806,699	0.03	USD 40,000	Calpine 5% 1/2/2031	38,447	0.00
				USD 571,000	Calpine 5.125% 15/3/2028*	558,440	0.02
				USD 448,000	Camelot Return Merger Sub 8.75% 1/8/2028*	446,076	0.02
				USD 596,000	Capstone Borrower 8% 15/6/2030	627,997	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 255,000	Carpenter Technology 7.625% 15/3/2030	264,703	0.01	USD 309,000	Civitas Resources 8.75% 1/7/2031	333,729	0.01
USD 401,611	Carvana 13% 1/6/2030	430,896	0.02	USD 1,494,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	1,511,188	0.05
USD 713,275	Carvana 14% 1/6/2031	812,786	0.03		Clarivate Science 3.875% 1/7/2028	888,379	0.03
USD 125,000	Catalent Pharma Solutions 3.125% 15/2/2029	122,040	0.00	USD 929,000	Clarivate Science 4.875% 1/7/2029	754,051	0.02
USD 139,000	Catalent Pharma Solutions 3.5% 1/4/2030	135,941	0.01	USD 582,000	Clear Channel Outdoor 5.125% 15/8/2027	568,766	0.02
USD 499,000	CCO / CCO Capital 4.25% 15/1/2034*	403,839	0.02	USD 942,000	Clear Channel Outdoor 7.5% 1/6/2029	796,581	0.03
USD 706,000	CCO / CCO Capital 4.5% 15/8/2030	631,757	0.02	USD 88,000	Clear Channel Outdoor 7.75% 15/4/2028	76,764	0.00
USD 199,000	CCO / CCO Capital 4.75% 1/3/2030	182,213	0.01	USD 853,000	Clear Channel Outdoor 7.875% 1/4/2030	888,759	0.03
USD 197,000	CCO / CCO Capital 5% 1/2/2028	190,116	0.01	USD 1,138,000	Clear Channel Outdoor 9% 15/9/2028	1,210,961	0.04
USD 616,000	CCO / CCO Capital 6.375% 1/9/2029	608,894	0.02	USD 3,519,000	Cloud Software 6.5% 31/3/2029	3,472,480	0.12
USD 1,190,000	CCO / CCO Capital 7.375% 1/3/2031	1,210,826	0.04	USD 1,920,000	Cloud Software 8.25% 30/6/2032	2,012,015	0.07
USD 247,000	Central Garden & Pet 4.125% 30/4/2031	224,713	0.01	USD 2,122,000	Cloud Software 9% 30/9/2029	2,139,557	0.07
USD 1,029,000	Central Parent / CDK Global 7.25% 15/6/2029	1,035,574	0.04	USD 1,000,000	Clover CLO 2021-3 8.646% 25/1/2035	992,987	0.03
USD 468,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	478,897	0.02	USD 707,000	Clydesdale Acquisition 6.625% 15/4/2029	706,385	0.02
USD 442,000	Champions Financing 8.75% 15/2/2029	451,545	0.02	USD 430,000	Clydesdale Acquisition 6.875% 15/1/2030	431,065	0.02
USD 320,000	Chart Industries 9.5% 1/1/2031	348,023	0.01	USD 826,000	Clydesdale Acquisition 8.75% 15/4/2030	825,070	0.03
EUR 848,000	Chemours 4% 15/5/2026	928,412	0.03	USD 412,000	CMG Media 8.875% 15/12/2027	222,498	0.01
USD 261,000	Chemours 4.625% 15/11/2029	231,331	0.01	USD 341,000	CNX Midstream Partners 4.75% 15/4/2030	318,647	0.01
USD 286,000	Chemours 5.375% 15/5/2027	278,307	0.01	USD 220,000	CNX Resources 7.375% 15/1/2031	230,374	0.01
USD 209,000	Chemours 5.75% 15/11/2028	197,867	0.01	USD 372,000	CommScope 4.75% 1/9/2029	298,530	0.01
USD 681,000	Chobani / Chobani Finance 4.625% 15/11/2028	657,805	0.02	USD 288,000	Compass Diversified 5.25% 15/4/2029	279,551	0.01
USD 388,000	Chobani / Chobani Finance 7.625% 1/7/2029	406,807	0.01	USD 546,000	Comstock Resources 5.875% 15/1/2030	517,256	0.02
	CHS/Community Health Systems 4.75% 15/2/2031	655,970	0.02	USD 839,000	Comstock Resources 6.75% 1/3/2029	827,122	0.03
USD 771,000	CHS/Community Health Systems 5.25% 15/5/2030	627,357	0.02	USD 252,000	Concentra Escrow Issuer 6.875% 15/7/2032	264,462	0.01
USD 699,000	CHS/Community Health Systems 5.625% 15/3/2027	129,792	0.00	USD 1,072,000	CoreLogic 4.5% 1/5/2028	1,002,399	0.04
USD 981,000	CHS/Community Health Systems 6% 15/1/2029	932,729	0.03	USD 260,000	Cougar JV Subsidiary 8% 15/5/2032	274,767	0.01
USD 711,000	CHS/Community Health Systems 10.875% 15/1/2032	770,586	0.03	USD 760,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	745,761	0.03
USD 238,000	Churchill Downs 5.75% 1/4/2030	236,593	0.01	USD 479,000	Crescent Energy Finance 7.375% 15/1/2033	492,097	0.02
USD 84,000	Cinemark USA 7% 1/8/2032	87,314	0.00	USD 479,000	Crescent Energy Finance 7.625% 1/4/2032	494,448	0.02
USD 255,000	CITGO Petroleum 7% 15/6/2025	255,579	0.01	USD 216,000	Crocs 4.125% 15/8/2031	194,839	0.01
USD 720,000	CITGO Petroleum 8.375% 15/1/2029	748,889	0.03	USD 29,000	Crocs 4.25% 15/3/2029	27,466	0.00
USD 399,000	Civitas Resources 8.375% 1/7/2028	421,215	0.02	USD 400,000	CSC 5.5% 15/4/2027	327,754	0.01
USD 683,000	Civitas Resources 8.625% 1/11/2030	743,152	0.03	USD 400,000	CSC 6.5% 1/2/2029	303,612	0.01
				USD 400,000	CSC 11.25% 15/5/2028	355,465	0.01

* All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,033,000	CSC 11.75% 31/1/2029	912,555	0.03	USD 818,000	Fortress Transportation and Infrastructure Investors 7% 15/6/2032	856,934	0.03
USD 422,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028*	428,035	0.02	USD 152,000	Foundation Building Materials 6% 1/3/2029	136,712	0.01
USD 390,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	422,361	0.02	USD 5,260,000	Freddie Mac Multifamily Structured Pass Through Certificates 4.543% 25/7/2029	5,350,112	0.19
USD 283,000	DAE Funding 2.625% 20/3/2025	279,199	0.01	USD 263,000	Freedom Mortgage 9.125% 15/5/2031	265,182	0.01
USD 128,000	DaVita 6.875% 1/9/2032	131,367	0.01	USD 416,000	Freedom Mortgage 9.25% 1/2/2029	427,187	0.02
USD 802,500	DBGS 2018-BIOD Mortgage Trust 7.633% 15/5/2035	791,769	0.03	USD 169,000	Freedom Mortgage 12.25% 1/10/2030	187,689	0.01
USD 317,000	Dealer Tire / DT Issuer 8% 1/2/2028*	318,843	0.01	USD 1,400,000	FREMF 2018-K732 Mortgage Trust 4.196% 25/5/2025	1,383,654	0.05
USD 867,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	840,192	0.03	USD 1,000,000	FREMF 2018-K733 Mortgage Trust 3.982% 25/2/2051	967,373	0.03
USD 364,000	DISH DBS 5.25% 1/12/2026	313,212	0.01	USD 630,000	FREMF 2018-K80 Mortgage Trust 4.379% 25/8/2050	609,460	0.02
USD 7,000	DISH DBS 5.75% 1/12/2028	5,341	0.00		Frontier Communications 5% 1/5/2028	1,144,430	0.04
USD 983,000	DISH Network 11.75% 15/11/2027	999,396	0.03	USD 1,176,000	Frontier Communications 5.875% 15/10/2027	666,549	0.02
USD 175,000	Dominion Energy 6.875% 1/2/2055	182,802	0.01	USD 373,000	Frontier Communications 8.625% 15/3/2031	395,496	0.01
USD 220,000	Dominion Energy 7% 1/6/2054	234,683	0.01	USD 294,000	Frontier Communications 8.75% 15/5/2030	310,776	0.01
USD 218,000	Dream Finders Homes 8.25% 15/8/2028	231,333	0.01	USD 314,000	FTAI Infra Escrow 10.5% 1/6/2027	338,114	0.01
USD 751,000	Dun & Bradstreet 5% 15/12/2029*	743,853	0.03	USD 341,000	Garrett Motion / Garrett LX I 7.75% 31/5/2032	352,810	0.01
USD 590,000	Element Solutions 3.875% 1/9/2028	559,149	0.02	USD 367,000	Gates 6.875% 1/7/2029	378,162	0.01
EUR 860,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	997,844	0.04		Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	360,329	0.01
USD 409,000	EMRLD Borrower / Emerald Co-Issuer 6.75% 15/7/2031	422,099	0.01	USD 354,000	Genesis Energy / Genesis Energy Finance 7.875% 15/5/2032	387,681	0.01
USD 282,000	Encino Acquisition Partners 8.75% 1/5/2031	300,528	0.01	USD 116,000	Genesis Energy / Genesis Energy Finance 8.25% 15/1/2029	120,625	0.00
GBP 299,000	Encore Capital 4.25% 1/6/2028	350,416	0.01	USD 372,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	395,034	0.01
GBP 189,000	Encore Capital 5.375% 15/2/2026	247,041	0.01	USD 426,000	GN Bondco 9.5% 15/10/2031*	434,321	0.02
USD 345,000	Endo Finance 8.5% 15/4/2031	366,373	0.01	USD 2,000,000	Golub Capital Partners 48 8.347% 17/4/2033	2,008,189	0.07
USD 51,000	EquipmentShare.com 8.625% 15/5/2032	53,345	0.00	USD 132,000	Goodyear Tire & Rubber 5% 15/7/2029	122,725	0.00
USD 362,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	339,471	0.01	USD 411,000	Goodyear Tire & Rubber 5.625% 30/4/2033	363,028	0.01
USD 396,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030*	356,368	0.01	USD 471,000	GrafTech Global Enterprises 9.875% 15/12/2028	379,780	0.01
USD 201,000	Fiesta Purchaser 7.875% 1/3/2031	212,133	0.01	USD 560,000	Gran Tierra Energy 9.5% 15/10/2029	546,339	0.02
USD 964,000	FirstEnergy 4% 1/5/2026	1,008,237	0.03	USD 933,000	Gray Television 10.5% 15/7/2029	958,860	0.03
USD 666,000	Fortress Intermediate 3 7.5% 1/6/2031	691,536	0.02				
USD 1,015,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	1,009,294	0.04				
USD 851,000	Fortress Transportation and Infrastructure Investors 7% 1/5/2031	893,057	0.03				

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 97,238	GreenPoint Mortgage Funding Trust 2006-AR2 7.162% 25/3/2036	88,702	0.00	USD 529,000	Icahn Enterprises / Icahn Enterprises Finance 9.75% 15/1/2029	554,813	0.02
USD 409,000	GS Mortgage Trust 2015-GC32 4.547% 10/7/2048	392,545	0.01	USD 515,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	521,936	0.02
USD 504,862	GSAA Home Equity Trust 2006-5 5.752% 25/3/2036	152,109	0.01	USD 972,097	Invitation Homes 2018-SFR4 Trust 6.551% 17/1/2038	973,599	0.03
USD 481,000	GYP III 4.625% 1/5/2029	450,534	0.02	USD 280,000	Iron Mountain 5.625% 15/7/2032	276,068	0.01
USD 112,000	Hanesbrands 4.875% 15/5/2026	111,381	0.00	USD 296,000	Iron Mountain Information Management Services 5% 15/7/2032	282,230	0.01
USD 14,000	Hanesbrands 9% 15/2/2031	15,123	0.00	USD 718,000	ITT 6.5% 1/8/2029	677,361	0.02
USD 370,000	Harvest Midstream I 7.5% 15/5/2032	389,564	0.01	USD 2,000,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.949% 6/9/2038	1,879,209	0.07
USD 169,000	HAT I / HAT II 3.375% 15/6/2026	161,987	0.01	USD 333,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	317,222	0.01
USD 183,000	HAT I / HAT II 8% 15/6/2027	191,852	0.01	USD 358,000	JELD-WEN 7% 1/9/2032	360,080	0.01
USD 692,000	HealthEquity 4.5% 1/10/2029	661,375	0.02	USD 260,000	JP Morgan Mortgage Acquisition Trust 2006-CH1 6.592% 25/7/2036	230,375	0.01
USD 200,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	183,052	0.01	USD 307,000	K Hovnanian Enterprises 11.75% 30/9/2029	338,882	0.01
EUR 915,000	Helios Software / ION Corporate Solutions Finance 7.875% 1/5/2029*	1,041,457	0.04	USD 368,000	Kaiser Aluminum 4.5% 1/6/2031	330,898	0.01
USD 217,000	Helios Software / ION Corporate Solutions Finance 8.75% 1/5/2029	226,084	0.01	USD 457,000	Kaiser Aluminum 4.625% 1/3/2028	437,275	0.01
USD 247,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	245,301	0.01	USD 289,000	Ken Garff Automotive 4.875% 15/9/2028	281,290	0.01
USD 44,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	43,832	0.00	USD 571,135	Kobe US Midco 2 9.25% 1/11/2026	470,473	0.02
USD 185,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	186,176	0.01	USD 697,000	Kodiak Gas Services 7.25% 15/2/2029	722,753	0.03
USD 314,000	Hilcorp Energy I / Hilcorp Finance 6.875% 15/5/2034	317,425	0.01	USD 488,000	Kosmos Energy 7.5% 1/3/2028*	475,119	0.02
USD 585,000	Hilcorp Energy I / Hilcorp Finance 8.375% 1/11/2033	641,534	0.02	USD 62,000	Kraken Oil & Gas Partners 7.625% 15/8/2029	63,935	0.00
USD 316,000	Howard Hughes 4.125% 1/2/2029	292,226	0.01	USD 55,000	Kronos Acquisition 8.25% 30/6/2031	56,657	0.00
USD 308,000	Howard Hughes 4.375% 1/2/2031	277,327	0.01	EUR 202,000	Kronos International 9.5% 15/3/2029	243,199	0.01
USD 293,000	Howard Midstream Energy Partners 7.375% 15/7/2032	303,575	0.01	EUR 444,000	Kronos International 9.5% 15/3/2029	534,139	0.02
USD 513,000	Howard Midstream Energy Partners 8.875% 15/7/2028	548,440	0.02	USD 561,000	LABL 5.875% 1/11/2028	519,453	0.02
USD 1,278,261	HSI Asset Loan Obligation Trust 2007-WF1 4.208% 25/12/2036	377,694	0.01	USD 89,000	LABL 6.75% 15/7/2026	88,828	0.00
USD 1,189,000	HUB International 7.25% 15/6/2030	1,244,562	0.04	USD 328,000	LABL 9.5% 1/11/2028	335,648	0.01
USD 3,191,000	HUB International 7.375% 31/1/2032	3,310,918	0.12	USD 135,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	130,277	0.00
USD 346,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	303,918	0.01	USD 286,000	Ladder Capital Finance LLLP / Ladder Capital Finance 7% 15/7/2031	298,350	0.01
USD 488,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	472,838	0.02	USD 380,000	LCM Investments II 4.875% 1/5/2029	362,096	0.01
USD 245,000	Icahn Enterprises / Icahn Enterprises Finance 9% 15/6/2030	248,565	0.01	USD 470,000	LCM Investments II 8.25% 1/8/2031	500,554	0.02
				USD 493,343	Level 3 Financing 4.875% 15/6/2029	386,066	0.01
				USD 1,118,000	Level 3 Financing 10.5% 15/4/2029	1,204,310	0.04

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,344,000	Level 3 Financing 10.5% 15/5/2030	1,444,795	0.05	USD 830,000	Morgan Stanley Capital I Trust 2018-H3 5.011% 15/7/2051	762,241	0.03
USD 1,569,051	Level 3 Financing 11% 15/11/2029	1,722,920	0.06	USD 1,881,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	1,196,138	0.04
USD 182,000	LGI Homes 8.75% 15/12/2028	194,199	0.01	USD 127,000	Moss Creek Resources 8.25% 1/9/2031	128,852	0.00
USD 537,000	LifePoint Health 9.875% 15/8/2030	589,638	0.02	USD 55,000	MPT Operating Partnership / MPT Finance 5% 15/10/2027	46,835	0.00
USD 394,000	LifePoint Health 10% 1/6/2032	428,665	0.02	USD 230,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	216,215	0.01
USD 601,000	LifePoint Health 11% 15/10/2030	678,908	0.02	USD 47,000	Murphy Oil 5.875% 1/12/2042	43,034	0.00
USD 210,000	Light & Wonder International 7.5% 1/9/2031	221,484	0.01	USD 314,000	Nabors Industries 7.375% 15/5/2027	319,178	0.01
USD 69,000	Lightning Power 7.25% 15/8/2032	71,267	0.00	USD 66,000	Nabors Industries 8.875% 15/8/2031	66,196	0.00
USD 319,000	Lindblad Expeditions 6.75% 15/2/2027	318,338	0.01	USD 245,000	Nabors Industries 9.125% 31/1/2030	262,894	0.01
USD 553,000	Lindblad Expeditions 9% 15/5/2028	575,452	0.02	USD 600,000	Nationstar Mortgage 5% 1/2/2026	593,460	0.02
USD 374,000	Lions Gate Capital 1 5.5% 15/4/2029	338,252	0.01	USD 225,000	Nationstar Mortgage 5.125% 15/12/2030	213,829	0.01
USD 335,000	LSF11 A5 HoldCo 6.625% 15/10/2029*	322,099	0.01	USD 195,000	Nationstar Mortgage 5.75% 15/11/2031	189,786	0.00
USD 300,050	Lumen Technologies 4.125% 15/4/2029	235,539	0.01	USD 36,000	Nationstar Mortgage 6.5% 1/8/2029	36,479	0.00
USD 300,050	Lumen Technologies 4.125% 15/4/2030	225,300	0.01	USD 634,000	Nationstar Mortgage 7.125% 1/2/2032	658,330	0.02
USD 827,000	Madison IAQ 5.875% 30/6/2029	789,616	0.03	USD 426,000	Navient 5.5% 15/3/2029	405,199	0.01
USD 586,000	MajorDrive IV 6.375% 1/6/2029	553,075	0.02	USD 288,000	Navient 9.375% 25/7/2030	312,452	0.01
USD 150,000	Masterbrand 7% 15/7/2032	154,571	0.01	USD 307,000	NCR Atleos 9.5% 1/4/2029	338,630	0.01
USD 469,000	Match II 5.625% 15/2/2029	468,282	0.02	USD 1,008,000	Neptune Bidco US 9.29% 15/4/2029	1,007,525	0.04
USD 3,769,000	Mauser Packaging Solutions 7.875% 15/4/2027	3,891,536	0.14	USD 430,000	NESCO II 5.5% 15/4/2029	397,605	0.01
USD 146,000	Mauser Packaging Solutions 9.25% 15/4/2027*	148,464	0.01	USD 584,000	New Enterprise Stone & Lime 5.25% 15/7/2028	566,069	0.02
USD 167,000	Mavis Tire Express Services Topco 6.5% 15/5/2029*	161,376	0.01	USD 253,000	New Enterprise Stone & Lime 9.75% 15/7/2028	258,369	0.01
USD 919,000	McAfee 7.375% 15/2/2030	882,061	0.03	USD 52,000	New Fortress Energy 6.75% 15/9/2025	50,797	0.00
USD 1,303,000	Medline Borrower 5.25% 1/10/2029*	1,280,464	0.04	USD 220,000	New Home 9.25% 1/10/2029*	229,679	0.01
USD 31,000	Meritage Homes 1.75% 15/5/2028	34,222	0.00	USD 632,000	NextEra Energy Partners 0% 15/11/2025	579,542	0.02
USD 390,000	Merlin Entertainments US 7.375% 15/2/2031	389,165	0.01	USD 391,000	NextEra Energy Partners 2.5% 15/6/2026	362,537	0.01
USD 2,805,000	MF1 2024-FL14 7.079% 19/3/2039	2,795,009	0.10	USD 612,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029	625,220	0.02
USD 746,000	MicroStrategy 6.125% 15/6/2028	726,949	0.03	USD 810,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	833,778	0.03
USD 237,000	Midcap Financial Issuer Trust 6.5% 1/5/2028	227,864	0.01	USD 339,000	NMG / Neiman Marcus 7.125% 1/4/2026	343,477	0.01
USD 334,000	Midcontinent Communications 8% 15/8/2032	334,129	0.01	USD 885,000	Noble Finance II 8% 15/4/2030	924,498	0.03
USD 375,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	357,391	0.01	USD 886,000	Northern Oil & Gas 8.125% 1/3/2028	909,293	0.03
USD 278,000	Minerals Technologies 5% 1/7/2028	270,220	0.01	USD 501,000	Northern Oil & Gas 8.75% 15/6/2031	536,027	0.02
USD 267,000	MKS Instruments 1.25% 1/6/2030	277,232	0.01	USD 589,000	Novelis 3.875% 15/8/2031	528,941	0.02
				USD 491,000	Novelis 4.75% 30/1/2030	470,085	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 433,000	NRG Energy 10.25% 15/3/2028	482,483	0.02	USD 261,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	194,417	0.01
USD 346,000	Oaktree Strategic Credit Fund 8.4% 14/11/2028	373,047	0.01	USD 297,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	208,275	0.01
USD 116,000	Oceaneering International 6% 1/2/2028	117,454	0.00	USD 502,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	500,818	0.02
EUR 450,000	Olympus Water US 5.375% 1/10/2029	460,872	0.02	USD 323,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	256,088	0.01
USD 555,000	Olympus Water US 7.25% 15/6/2031	571,472	0.02	USD 232,000	Raising Cane's Restaurants 9.375% 1/5/2029	250,846	0.01
EUR 1,010,000	Olympus Water US 9.625% 15/11/2028	1,200,357	0.04	USD 122,000	Rand Parent 8.5% 15/2/2030	122,277	0.00
USD 1,427,000	Olympus Water US 9.75% 15/11/2028	1,522,260	0.05	USD 229,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	221,743	0.01
USD 117,000	ON Semiconductor 0.5% 1/3/2029	120,986	0.00	USD 4,127,615	Ready Capital Mortgage Financing 2022-FL10 7.83% 25/10/2039	4,136,669	0.14
USD 215,000	OneMain Finance 4% 15/9/2030	190,784	0.01	USD 163,000	Resideo Funding 4% 1/9/2029	151,226	0.01
USD 237,000	OneMain Finance 5.375% 15/11/2029	228,290	0.01	USD 238,000	Reworld 4.875% 1/12/2029*	221,025	0.01
USD 167,000	OneMain Finance 7.125% 15/11/2031	168,971	0.01	USD 158,000	Reworld 5% 1/9/2030	144,672	0.01
USD 134,000	OneMain Finance 7.5% 15/5/2031	138,730	0.01	USD 244,000	RLJ Lodging Trust 4% 15/9/2029	222,298	0.01
USD 849,000	OneMain Finance 7.875% 15/3/2030	890,713	0.03	USD 339,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	322,787	0.01
USD 325,000	OneMain Finance 9% 15/1/2029	345,448	0.01	USD 195,000	RR Donnelley & Sons 9.5% 1/8/2029	193,991	0.01
USD 275,000	Option Care Health 4.375% 31/10/2029	261,198	0.01	USD 577,000	Sabre GLBL 8.625% 1/6/2027	555,680	0.02
EUR 879,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	930,282	0.03	USD 41,000	Sabre GLBL 11.25% 15/12/2027	41,401	0.00
USD 539,000	Organon & Co / Organon Foreign Debt Co-Issuer 7.875% 15/5/2034	569,298	0.02	USD 200,000	Sasol Financing USA 4.375% 18/9/2026	193,118	0.01
USD 288,000	OT Merger 7.875% 15/10/2029	130,676	0.00	USD 400,000	Sasol Financing USA 6.5% 27/9/2028*	393,014	0.01
USD 322,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	304,607	0.01	USD 332,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	329,505	0.01
USD 145,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030*	136,271	0.01	EUR 656,000	SCIL IV / SCIL USA 9.5% 15/7/2028	788,422	0.03
USD 2,428,000	Panther Escrow Issuer 7.125% 1/6/2031	2,530,451	0.09	USD 282,000	Sensata Technologies 6.625% 15/7/2032	292,344	0.01
USD 260,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 7% 1/2/2030	266,844	0.01	USD 1,350,000	Service Properties Trust 8.625% 15/11/2031	1,444,477	0.05
USD 352,000	PBF / PBF Finance 7.875% 15/9/2030	366,851	0.01	USD 326,000	Service Properties Trust 8.875% 15/6/2032	308,903	0.01
USD 345,000	PennyMac Financial Services 7.125% 15/11/2030	350,894	0.01	USD 623,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	616,787	0.02
USD 348,000	PennyMac Financial Services 7.875% 15/12/2029	368,879	0.01	USD 723,000	Shift4 Payments / Shift4 Payments Finance Sub 6.75% 15/8/2032	748,392	0.03
USD 572,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	564,446	0.02	USD 409,000	SierraCol Energy Andina 6% 15/6/2028	371,679	0.01
USD 297,000	PG&E 4.25% 1/12/2027	316,119	0.01	USD 77,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	72,522	0.00
USD 216,000	Pike 8.625% 31/1/2031	233,437	0.01				
USD 243,000	Prairie Acquiror 9% 1/8/2029	254,887	0.01				

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 608,000	Sitio Royalties Operating Partnership / Sitio Finance 7.875% 1/11/2028	643,476	0.02	USD 264,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	251,804	0.01
USD 739,000	Six Flags Entertainment 7.25% 15/5/2031	766,790	0.03	USD 500,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	510,949	0.02
USD 380,000	SM Energy 7% 1/8/2032	389,162	0.01	USD 128,000	Talos Production 9% 1/2/2029	136,870	0.01
USD 373,000	Smyrna Ready Mix Concrete 6% 1/11/2028	372,479	0.01	USD 244,000	Talos Production 9.375% 1/2/2031	260,971	0.01
USD 900,000	Smyrna Ready Mix Concrete 8.875% 15/11/2031	968,178	0.03	USD 406,000	Tenneco 8% 17/11/2028	380,879	0.01
USD 244,000	Sotera Health 7.375% 1/6/2031	255,386	0.01	USD 538,000	TGNR Intermediate 5.5% 15/10/2029	522,297	0.02
USD 940,000	Sotheby's 7.375% 15/10/2027*	906,977	0.03	USD 1,444,000	TK Elevator US Newco 5.25% 15/7/2027	1,421,351	0.05
USD 400,000	Sotheby's/Bidfair 5.875% 1/6/2029	354,678	0.01	USD 256,000	Trident TPI 12.75% 31/12/2028	281,143	0.01
USD 168,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	167,136	0.01	USD 1,043,000	Triumph 9% 15/3/2028	1,102,952	0.04
USD 226,000	Spectrum Brands 3.375% 1/6/2029	232,333	0.01	USD 330,000	Uber Technologies 0.875% 1/12/2028	400,251	0.01
USD 47,000	Spectrum Brands 3.875% 15/3/2031	41,791	0.00	EUR 361,000	UGI International 2.5% 1/12/2029	361,377	0.01
USD 391,000	Spirit AeroSystems 9.375% 30/11/2029	423,974	0.01	USD 1,814,000	UKG 6.875% 1/2/2031	1,875,877	0.07
USD 303,000	Spirit AeroSystems 9.75% 15/11/2030	339,564	0.01	USD 541,000	United Airlines 4.625% 15/4/2029	515,579	0.02
USD 227,000	Stagwell Global 5.625% 15/8/2029	216,989	0.01	USD 143,000	United Natural Foods 6.75% 15/10/2028*	134,481	0.01
USD 104,000	Standard Industries 3.375% 15/1/2031	91,136	0.00	USD 11,008,100	United States Treasury Inflation Indexed Bonds 0.25% 15/1/2025	14,352,460	0.50
USD 131,000	Standard Industries 4.375% 15/7/2030	122,587	0.00	USD 8,581,200	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2025	14,165,603	0.50
USD 211,000	Staples 10.75% 1/9/2029	200,593	0.01	USD 1,482,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	1,514,477	0.05
USD 233,000	Star 8.75% 1/8/2031	228,328	0.01	USD 319,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	325,991	0.01
USD 995,000	Star Parent 9% 1/10/2030	1,062,700	0.04	USD 421,000	Univision Communications 6.625% 1/6/2027	417,275	0.02
USD 115,000	Starwood Property Trust 4.375% 15/1/2027	111,922	0.00	USD 713,000	Univision Communications 8% 15/8/2028	720,465	0.03
USD 194,000	Starwood Property Trust 7.25% 1/4/2029	202,235	0.01	USD 263,000	Univision Communications 8.5% 31/7/2031	262,644	0.01
USD 363,000	Station Casinos 4.625% 1/12/2031	337,856	0.01	USD 313,000	US Acute Care Solutions 9.75% 15/5/2029	318,834	0.01
USD 173,000	Station Casinos 6.625% 15/3/2032	176,731	0.01	USD 195,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	196,872	0.01
USD 189,000	STL 8.75% 15/2/2029	200,241	0.01	USD 492,000	USA Compression Partners / USA Compression Finance 7.125% 15/3/2029	506,007	0.02
USD 165,000	Suburban Propane Partners/Suburban Energy Finance 5% 1/6/2031	151,539	0.01	USD 523,000	Venture Global LNG 7% 15/1/2030	535,501	0.02
USD 102,000	Summit Midstream 8.625% 31/10/2029	106,119	0.00	USD 1,255,000	Venture Global LNG 8.375% 1/6/2031	1,334,621	0.05
USD 824,000	Surgery Center 7.25% 15/4/2032	866,450	0.03	USD 789,000	Venture Global LNG 9.5% 1/2/2029	889,805	0.03
USD 278,000	Talen Energy Supply 8.625% 1/6/2030	301,363	0.01	USD 2,173,000	Venture Global LNG 9.875% 1/2/2032	2,420,447	0.09
USD 106,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	102,685	0.00	USD 362,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	332,173	0.01
USD 28,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	26,736	0.00				

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 85,000	Viavi Solutions 3.75% 1/10/2029	75,573	0.00	EQUITY LINKED NOTES			
USD 595,000	Vistra 7% 15/12/2026	603,298	0.02	USD 18,800	Bank of Montreal (Fund receives 8.25% Fixed; and receives/pays return on Keurig DR Pepper 26/9/2024)	647,249	0.02
USD 243,000	Vistra 8% 15/10/2026	251,437	0.01	USD 36,073	BMO Capital Markets Corp. (Fund receives 11.29% Citigroup) (16/10/2024)	2,219,932	0.08
USD 356,000	Vistra Operations 6.875% 15/4/2032	369,872	0.01	USD 13,678	BMO Capital Markets Corp. (Fund receives 12.36% Fixed; and receives/pays return on Emerson electric co.) (23/9/2024)	2,919,163	0.10
USD 879,000	Vital Energy 7.875% 15/4/2032	900,646	0.03	USD 41,000	BMO Capital Markets Corp. (Fund receives 13.94% Fixed; and receives/pays return on Exelon Corp.) (10/10/2024)	802,503	0.03
USD 336,000	Vital Energy 9.75% 15/10/2030	369,397	0.01	USD 6,700	BMO Capital Markets Corp. (Fund receives 14.69% Fixed; and receives/pays return on Citizens Financial Group) (17/10/2024)	799,115	0.03
USD 413,000	Wabash National 4.5% 15/10/2028	380,659	0.01	USD 4,369	BMO Capital Markets Corp. (Fund receives 14.97% Fixed; and receives/pays return on LYFT INC-A) (23/9/2024)	2,569,686	0.09
USD 69,000	Walgreens Boots Alliance 8.125% 15/8/2029	69,071	0.00	USD 5,164	BMO Capital Markets Corp. (Fund receives 15.21% Goldman Sachs Group) (16/10/2024)	2,595,375	0.09
USD 801,000	Wand NewCo 3 7.625% 30/1/2032	839,876	0.03	USD 40,500	BMO Capital Markets Corp. (Fund receives 15.45% Fixed; and receives/pays return on Entegry Corp.) (10/10/2024)	1,523,129	0.05
USD 1,190,000	Waste Pro USA 5.5% 15/2/2026	1,189,817	0.04	USD 23,707	BMO Capital Markets Corp. (Fund receives 16.01% Fixed; and receives/pays return on Elanco animal health) (23/9/2024)	2,482,863	0.09
USD 123,000	Watco / Watco Finance 7.125% 1/8/2032	127,458	0.00	USD 11,200	BMO Capital Markets Corp. (Fund receives 16.3% Fixed; and receives/pays return on Mrash & McLennan Cos) (26/9/2024)	1,640,226	0.06
USD 700,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.108% 15/1/2059	679,640	0.02	USD 17,300	BMO Capital Markets Corp. (Fund receives 16.99% Fixed; and receives/pays return on Keurig dr pepper) (26/9/2024)	1,212,673	0.04
USD 1,564,000	White Cap Buyer 6.875% 15/10/2028*	1,553,792	0.06	USD 42,994	BMO Capital Markets Corp. (Fund receives 18.95% Fixed; and receives/pays return on Voya financial) (23/9/2024)	2,463,272	0.09
USD 872,000	White Cap Parent 8.25% 15/3/2026	874,765	0.03	USD 29,100	BMO Capital Markets Corp. (Fund receives 19.05% Fixed; and receives/pays return on Fidelity national info services) (26/9/2024)	1,124,006	0.04
USD 152,000	Williams Scotsman 7.375% 1/10/2031	159,806	0.01	USD 30,300	BMO Capital Markets Corp. (Fund receives 21.4% Fixed; and receives/pays return on Electronic arts) (26/9/2024)	2,347,992	0.08
USD 270,000	Wilsonart 11% 15/8/2032	262,683	0.01				
USD 451,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	440,570	0.02				
USD 179,000	WR Grace 4.875% 15/6/2027	175,359	0.00				
USD 1,544,000	WR Grace 5.625% 15/8/2029*	1,432,245	0.05				
USD 426,000	WR Grace 7.375% 1/3/2031	442,864	0.02				
USD 57,000	Wrangler Holdco 6.625% 1/4/2032	58,959	0.00				
USD 263,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	258,238	0.01				
USD 394,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	418,036	0.01				
USD 2,966,000	Zayo 4% 1/3/2027*	2,591,260	0.09				
USD 742,000	Zayo 6.125% 1/3/2028*	581,025	0.02				
		287,701,434	10.15				
Uruguay							
USD 876,186	Uruguay Government International Bond 5.75% 28/10/2034	953,790	0.03				
Uzbekistan							
EUR 544,000	Republic of Uzbekistan International Bond 5.375% 29/5/2027	605,243	0.02				
USD 461,000	Republic of Uzbekistan International Bond 7.85% 12/10/2028	484,820	0.02				
		1,090,063	0.04				
Total Bonds		983,995,961	34.71				

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 36,842	BMO Capital Markets Corp. (Fund receives 21.41% Fixed; and receives/pays return on VF Corp.) (23/9/2024)	2,808,389	0.10	USD 23,694	Royal Bank of Canada (Fund receives 13.39% Fixed; and receives/pays return on Boyd Gaming Corporation) (10/9/2024)	1,426,775	0.05
USD 20,400	BMO Capital Markets Corp. (Fund receives 22.6% Fixed; and receives/pays return on Citizens Financial Group) (10/10/2024)	846,073	0.03	USD 130,431	Royal Bank of Canada (Fund receives 13.7% Fixed; and receives/pays return on Apple) (17/9/2024)	29,880,655	1.05
USD 2,200	BMO Capital Markets Corp. (Fund receives 23.71% Fixed; and receives/pays return on Leart Corp.) (23/9/2024)	255,689	0.01	USD 25,391	Royal Bank of Canada (Fund receives 14.27% Fixed; and receives/pays return on Pentair) (24/10/2024)	2,201,665	0.08
USD 110,092	BMO Capital Markets Corp. (Fund receives 30.6% Fixed; and receives/pays return on CVS health corp.) (23/9/2024)	1,531,246	0.05	USD 16,016	Royal Bank of Canada (Fund receives 14.78% Fixed; and receives/pays return on ITT) (1/11/2024)	2,188,721	0.08
USD 59,800	BMO Capital Markets Corp. (Fund receives 34.39% Fixed; and receives/pays return on Parker Hannifin Corp.) (23/9/2024)	1,083,788	0.04	USD 1,242	Royal Bank of Canada (Fund receives 15.95% Fixed; and receives/pays return on MercadoLibre) (1/11/2024)	2,502,764	0.09
USD 5,000	BMO Capital Markets Corp. (Fund receives 34.56% Fixed; and receives/pays return on AT&T) (17/10/2024)	240,037	0.01	USD 18,820	Royal Bank of Canada (Fund receives 16.01% Fixed; and receives/pays return on International Business Machines Corporation) (9/9/2024)	3,766,513	0.13
USD 178,605	BMO Capital Markets Corp. (Fund receives 41.21% Fixed; and receives/pays return on Hilton worldwide holdings) (23/9/2024)	1,929,955	0.07	USD 4,219	Royal Bank of Canada (Fund receives 16.75% Fixed; and receives/pays return on Tractor Supply Company) (9/9/2024)	1,129,481	0.04
USD 13,488	BMO Capital Markets Corp. (Fund receives 8.31% Fixed; and receives/pays return on Mrash & McLennan Cos) (3/9/2024)	3,022,434	0.11	USD 12,200	Royal Bank of Canada (Fund receives 17.15% Fixed; and receives/pays return on American Electric Power Co.) (23/9/2024)	1,169,671	0.04
USD 50,788	BMO Capital Markets Corp. (Fund receives 8.96% Morgan Stanley) (16/10/2024)	5,185,455	0.18	USD 25,100	Royal Bank of Canada (Fund receives 17.15% Fixed; and receives/pays return on Sensata Technologies Holding) (23/9/2024)	971,456	0.03
USD 26,860	Royal Bank of Canada (Fund receives 11.17% Fixed; and receives/pays return on Cardinal Health) (5/11/2024)	2,974,988	0.11	USD 17,642	Royal Bank of Canada (Fund receives 17.36% Fixed; and receives/pays return on Cirrus Logic) (1/11/2024)	2,517,705	0.09
USD 5,836	Royal Bank of Canada (Fund receives 11.73% Fixed; and receives/pays return on Dover Corporation) (9/9/2024)	1,078,746	0.04	USD 16,300	Royal Bank of Canada (Fund receives 17.68% Fixed; and receives/pays return on Hasbro) (25/10/2024)	1,099,433	0.04
USD 5,276	Royal Bank of Canada (Fund receives 11.76% Fixed; and receives/pays return on S&P Global) (12/9/2024)	2,667,256	0.09	USD 65,330	Royal Bank of Canada (Fund receives 17.68% Fixed; and receives/pays return on Sealed Air Corporation) (1/11/2024)	2,225,617	0.08
USD 8,331	Royal Bank of Canada (Fund receives 12.37% Fixed; and receives/pays return on American Tower Corporation) (12/9/2024)	1,865,372	0.07	USD 14,399	Royal Bank of Canada (Fund receives 18.17% Fixed; and receives/pays return on Masco Corporation) (9/9/2024)	1,135,859	0.04
USD 16,384	Royal Bank of Canada (Fund receives 12.76% Fixed; and receives/pays return on Welltower) (12/9/2024)	1,925,167	0.07	USD 3,400	Royal Bank of Canada (Fund receives 18.36% Fixed; and receives/pays return on Chevron Corporation) (27/9/2024)	504,257	0.02

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 29,259	Royal Bank of Canada (Fund receives 19.31% Fixed; and receives/pays return on Archer-Daniels-Midland Company) (12/9/2024)	1,793,631	0.06	USD 31,325	Mizuho Markets Cayman LP (Fund receives 11.3% Fixed; and receives/pays return on Raymond James Financial) (9/9/2024)	3,725,434	0.13
USD 7,351	Royal Bank of Canada (Fund receives 20.39% Fixed; and receives/pays return on ServiceNow) (9/9/2024)	6,223,312	0.22	USD 2,627	Mizuho Markets Cayman LP (Fund receives 12.6% Fixed; and receives/pays return on O'Reilly Automotive) (9/9/2024)	2,963,827	0.10
USD 30,188	Royal Bank of Canada (Fund receives 21.79% Fixed; and receives/pays return on Harley-Davidson) (9/9/2024)	1,134,585	0.04	USD 5,300	Mizuho Markets Cayman LP (Fund receives 15.72% Fixed; and receives/pays return on Visa) (24/10/2024)	1,427,225	0.05
USD 26,701	Royal Bank of Canada (Fund receives 22.51% Fixed; and receives/pays return on Brinker International, Inc.) (30/10/2024)	1,830,550	0.07	USD 34,800	Mizuho Markets Cayman LP (Fund receives 16.56% Fixed; and receives/pays return on Cisco Systems) (23/9/2024)	1,719,803	0.06
USD 162,200	Royal Bank of Canada (Fund receives 23.02% Fixed; and receives/pays return on Kosmos Energy) (27/9/2024)	805,549	0.03	USD 19,400	Mizuho Markets Cayman LP (Fund receives 17.15% Fixed; and receives/pays return on Semptra) (27/9/2024)	1,524,788	0.05
USD 73,276	Royal Bank of Canada (Fund receives 23.6% Fixed; and receives/pays return on Tapestry) (27/9/2024)	2,947,096	0.10	USD 10,136	Mizuho Markets Cayman LP (Fund receives 17.62% Fixed; and receives/pays return on Dun & Bradstreet Holdings) (2/10/2024)	3,665,378	0.13
USD 17,886	Royal Bank of Canada (Fund receives 24.21% Fixed; and receives/pays return on Hasbro) (9/9/2024)	1,160,477	0.04	USD 14,800	Mizuho Markets Cayman LP (Fund receives 18.15% Fixed; and receives/pays return on Sony Group Corporation) (3/10/2024)	1,364,013	0.05
USD 62,800	Royal Bank of Canada (Fund receives 26.78% Fixed; and receives/pays return on Baxter International) (12/9/2024)	2,290,390	0.08	USD 8,892	Mizuho Markets Cayman LP (Fund receives 19.6% Fixed; and receives/pays return on Molina Healthcare) (9/9/2024)	3,031,037	0.11
USD 14,297	Royal Bank of Canada (Fund receives 26.85% Fixed; and receives/pays return on Zscaler) (6/9/2024)	2,820,643	0.10	USD 9,100	Mizuho Markets Cayman LP (Fund receives 20.25% Fixed; and receives/pays return on Dollar General Corporation) (27/9/2024)	794,889	0.03
USD 14,019	Royal Bank of Canada (Fund receives 27.47% Fixed; and receives/pays return on Black & Decker) (12/9/2024)	1,431,262	0.05	USD 86,900	Mizuho Markets Cayman LP (Fund receives 20.42% Fixed; and receives/pays return on The Kraft Heinz Company) (24/10/2024)	3,086,044	0.11
USD 4,400	Royal Bank of Canada (Fund receives 28.21% Fixed; and receives/pays return on Black & Decker) (23/9/2024)	400,791	0.01	USD 21,675	Mizuho Markets Cayman LP (Fund receives 23.5% Fixed; and receives/pays return on TransUnion) (9/9/2024)	1,903,462	0.07
USD 54,700	Royal Bank of Canada (Fund receives 43.88% Fixed; and receives/pays return on Newell Brands) (12/9/2024)	352,723	0.01	USD 180,700	Mizuho Markets Cayman LP (Fund receives 25% Fixed; and receives/pays return on Dun & Bradstreet Holdings) (24/10/2024)	2,126,703	0.08
USD 27,182	Royal Bank of Canada (Fund receives 9.01% Fixed; and receives/pays return on Nasdaq) (9/9/2024)	1,902,344	0.07	USD 21,581	Societe Generale (Fund receives 0.3297% Fixed; and receives/pays return on DuPont de Nemours) (13/9/2024)	1,811,570	0.06
USD 22,753	Toronto-Dominion (Fund receives 11.25% Fixed; and receives/pays return on American Express Co) (4/9/2024)	5,786,787	0.20	USD 50,415	Societe Generale (Fund receives 0.3407% Fixed; and receives/pays return on Graphic Packaging Holding) (12/9/2024)	1,496,207	0.05
USD 5,000	Toronto-Dominion (Fund receives 18.37% Fixed; and receives/pays return on Hess Corp) (22/10/2024)	687,028	0.02				

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 24,033	Societe Generale (Fund receives 0.3477% Fixed; and receives/pays return on Sysco Corp) (12/9/2024)	1,872,450	0.07	USD 3,584	Societe Generale (Fund receives 0.5533% Fixed; and receives/pays return on Deckers Outdoor Corp) (11/9/2024)	3,371,879	0.12
USD 16,187	Societe Generale (Fund receives 0.3623% Fixed; and receives/pays return on T-Mobile US) (13/9/2024)	3,066,011	0.11	USD 13,215	Societe Generale (Fund receives 0.5577% Fixed; and receives/pays return on Cigna Group) (16/9/2024)	4,635,999	0.16
USD 24,105	Societe Generale (Fund receives 0.412% Fixed; and receives/pays return on Electronic Arts) (13/9/2024)	3,630,098	0.13	USD 38,921	Societe Generale (Fund receives 0.579% Fixed; and receives/pays return on Baker Hughes Co) (10/9/2024)	1,365,428	0.05
USD 39,308	Societe Generale (Fund receives 0.4163% Fixed; and receives/pays return on Centene corp.) (10/9/2024)	3,064,429	0.11	USD 69,489	Societe Generale (Fund receives 0.579% Fixed; and receives/pays return on Starbucks corp.) (13/9/2024)	5,799,071	0.20
USD 38,280	Societe Generale (Fund receives 0.424% Fixed; and receives/pays return on Cognizant Technology Solutions Corp) (16/9/2024)	2,980,847	0.11	USD 15,125	Societe Generale (Fund receives 0.5922% Fixed; and receives/pays return on Schlumberger NV) (22/10/2024)	669,439	0.02
USD 22,922	Societe Generale (Fund receives 0.4285% Fixed; and receives/pays return on Fiserv) (6/9/2024)	3,837,341	0.14	USD 20,877	Societe Generale (Fund receives 0.601% Fixed; and receives/pays return on 3M CO) (10/9/2024)	2,741,530	0.10
USD 7,742	Societe Generale (Fund receives 0.447% Fixed; and receives/pays return on Thermo Fisher Scientific) (6/9/2024)	4,662,740	0.16	USD 3,588	Societe Generale (Fund receives 0.618% Fixed; and receives/pays return on Cummins Inc) (16/9/2024)	1,115,679	0.04
USD 13,082	Societe Generale (Fund receives 0.448% Fixed; and receives/pays return on Zimmer Biomet Holdings) (23/9/2024)	1,477,969	0.05	USD 13,481	Societe Generale (Fund receives 0.6303% Fixed; and receives/pays return on Mohawk Industries) (11/9/2024)	2,076,750	0.07
USD 19,405	Societe Generale (Fund receives 0.4747% Fixed; and receives/pays return on Labcorp Holdings) (16/9/2024)	4,482,742	0.16	USD 6,000	Societe Generale (Fund receives 0.632% Fixed; and receives/pays return on Willis Towers Watson) (24/10/2024)	1,721,698	0.06
USD 30,558	Societe Generale (Fund receives 0.479% Fixed; and receives/pays return on Fortinet) (23/9/2024)	2,227,564	0.08	USD 8,440	Societe Generale (Fund receives 0.6827% Fixed; and receives/pays return on Eli Lilly & Co) (23/9/2024)	7,569,463	0.27
USD 23,959	Societe Generale (Fund receives 0.4957% Fixed; and receives/pays return on Occidental Petroleum Corp) (23/9/2024)	1,358,001	0.05	USD 10,010	Societe Generale (Fund receives 0.684% Fixed; and receives/pays return on Phillips 66) (12/9/2024)	1,382,131	0.05
USD 12,571	Societe Generale (Fund receives 0.4973% Fixed; and receives/pays return on McDonald's Corp) (11/9/2024)	3,433,680	0.12	USD 1,700	Societe Generale (Fund receives 0.7475% Fixed; and receives/pays return on First Citizens BancShares) (17/9/2024)	3,219,586	0.11
USD 11,171	Societe Generale (Fund receives 0.5187% Fixed; and receives/pays return on International Flavors & Fragrances) (23/9/2024)	1,122,850	0.04	USD 8,600	Societe Generale (Fund receives 0.7623% Fixed; and receives/pays return on Keysight Technologies) (10/10/2024)	1,331,822	0.05
USD 51,871	Societe Generale (Fund receives 0.5327% Fixed; and receives/pays return on Kraft Heinz) (13/9/2024)	1,840,476	0.06	USD 37,915	Societe Generale (Fund receives 0.8147% Fixed; and receives/pays return on Match Group) (13/9/2024)	1,419,542	0.05
USD 18,646	Societe Generale (Fund receives 0.547% Fixed; and receives/pays return on Westinghouse Air Brake Technologies Corp) (6/9/2024)	3,073,498	0.11				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 25,158	Societe Generale (Fund receives 0.8555% Fixed; and receives/pays return on Tenet Healthcare corporation) (6/9/2024)	3,914,997	0.14	USD 25,981	BNP Paribas (Fund receives 16.04% Fixed; and receives/pays return on Clorox company) (17/9/2024)	3,914,120	0.14
USD 37,000	Societe Generale (Fund receives 0.8613% Fixed; and receives/pays return on Citigroup) (17/9/2024)	2,327,004	0.08	USD 15,993	BNP Paribas (Fund receives 16.54% Fixed; and receives/pays return on Analog devices) (2/10/2024)	3,710,186	0.13
USD 4,967	Societe Generale (Fund receives 0.8707% Fixed; and receives/pays return on Charter Communications Inc) (10/9/2024)	1,751,527	0.06	USD 8,900	BNP Paribas (Fund receives 16.59% Fixed; and receives/pays return on GSK) (10/10/2024)	375,145	0.01
USD 65,000	Societe Generale (Fund receives 0.8918% Fixed; and receives/pays return on Comcast Corp.) (17/9/2024)	2,570,808	0.09	GBP 94,000	BNP Paribas (Fund receives 17.38% Fixed; and receives/pays return on Shell) (7/10/2024)	3,331,401	0.12
USD 14,851	Societe Generale (Fund receives 0.893% Fixed; and receives/pays return on Capital one financial corp.) (6/9/2024)	2,179,632	0.08	USD 31,400	BNP Paribas (Fund receives 17.76% Fixed; and receives/pays return on American Internnational Group) (27/9/2024)	2,384,196	0.08
USD 6,603	Societe Generale (Fund receives 0.9465% Fixed; and receives/pays return on Lennox International) (6/9/2024)	3,744,780	0.13	EUR 15,500	BNP Paribas (Fund receives 18.41% Fixed; and receives/pays return on Airbus SE) (7/10/2024)	2,348,456	0.08
USD 13,600	Societe Generale (Fund receives 0.996% Fixed; and receives/pays return on Bristol-Myers Squibb Co) (3/10/2024)	674,280	0.02	USD 39,895	BNP Paribas (Fund receives 18.99% Fixed; and receives/pays return on Fidelity National Financial) (27/9/2024)	2,244,648	0.08
USD 13,000	Societe Generale (Fund receives 1.0195% Fixed; and receives/pays return on Alibaba Group Holding) (24/10/2024)	1,082,695	0.04	EUR 2,400	BNP Paribas (Fund receives 19.23% Fixed; and receives/pays return on Siemens AG) (7/10/2024)	428,063	0.01
USD 7,413	Societe Generale (Fund receives 1.107% Fixed; and receives/pays return on Old Dominion Freight Line) (6/9/2024)	1,413,291	0.05	USD 21,887	BNP Paribas (Fund receives 20.21% Fixed; and receives/pays return on Expedia Group) (23/9/2024)	2,958,952	0.10
USD 48,959	Societe Generale (Fund receives 1.114% Fixed; and receives/pays return on NextEra Energy) (6/9/2024)	3,837,802	0.14	USD 71,937	BNP Paribas (Fund receives 22.74% Fixed; and receives/pays return on Twilio) (17/9/2024)	4,522,479	0.16
USD 26,363	Societe Generale (Fund receives 1.134% Fixed; and receives/pays return on Seagate Technology Holdings) (6/9/2024)	2,619,051	0.09	GBP 529,700	BNP Paribas (Fund receives 23.89% Fixed; and receives/pays return on BP) (6/9/2024)	2,982,955	0.10
USD 64,800	Societe Generale (Fund receives 15.85% Fixed; and receives/pays return on PG&E) (24/10/2024)	1,225,743	0.04	GBP 137,300	BNP Paribas (Fund receives 27.23% Fixed; and receives/pays return on Prudential) (6/9/2024)	1,188,826	0.04
USD 16,842	BNP Paribas (Fund receives 14.49% Fixed; and receives/pays return on Allstate corporation) (16/9/2024)	3,088,682	0.11	USD 19,822	BNP Paribas (Fund receives 27.5% Fixed; and receives/pays return on Estee Lauder Cos) (2/10/2024)	1,827,656	0.06
USD 50,817	BNP Paribas (Fund receives 15.43% Fixed; and receives/pays return on Uber Technologies) (28/10/2024)	3,687,032	0.13	USD 30,484	BNP Paribas (Fund receives 6.62% Fixed; and receives/pays return on TJX Cos) (2/10/2024)	3,588,331	0.13
USD 27,819	BNP Paribas (Fund receives 15.74% Fixed; and receives/pays return on Akamai Technologies) (23/9/2024)	2,828,239	0.10	USD 80,017	JP Morgan (Fund receives 10% Fixed; and receives/pays return on Merck & Co.) (28/10/2024)	9,295,287	0.33
				USD 40,900	JP Morgan (Fund receives 10.59% Fixed; and receives/pays return on Verizon Communications) (3/10/2024)	1,666,448	0.06

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 20,034	JP Morgan (Fund receives 11% Fixed; and receives/pays return on AbbVie Inc) (9/9/2024)	3,803,896	0.13	GBP 106,600	JP Morgan (Fund receives 23.65% Fixed; and receives/pays return on WPP) (6/9/2024)	1,021,067	0.04
USD 81,071	JP Morgan (Fund receives 11.13% Fixed; and receives/pays return on Amazon.com) (28/10/2024)	14,055,368	0.50	USD 12,839	JP Morgan (Fund receives 23.71% Fixed; and receives/pays return on Toll Brothers) (2/10/2024)	1,827,627	0.06
USD 3,088	JP Morgan (Fund receives 11.37% Fixed; and receives/pays return on Eli Lilly and Company) (28/10/2024)	2,945,305	0.10	USD 50,974	JP Morgan (Fund receives 23.78% Fixed; and receives/pays return on Freeport-McMoRan) (18/10/2024)	2,208,474	0.08
USD 15,117	JP Morgan (Fund receives 11.77% Fixed; and receives/pays return on Lowe's Companies) (2/10/2024)	3,718,954	0.13	USD 6,976	JP Morgan (Fund receives 24.37% Fixed; and receives/pays return on Valero Energy Corporation) (9/9/2024)	1,001,258	0.04
USD 9,492	JP Morgan (Fund receives 11.86% Fixed; and receives/pays return on Deere & Company) (27/9/2024)	3,635,823	0.13	EUR 39,100	JP Morgan (Fund receives 25.32% Fixed; and receives/pays return on Bayer AG) (19/9/2024)	1,155,181	0.04
USD 22,676	JP Morgan (Fund receives 12.65% Fixed; and receives/pays return on Target Corporation) (2/10/2024)	3,519,253	0.12	GBP 1,360,900	JP Morgan (Fund receives 27.69% Fixed; and receives/pays return on Vodafone Group) (6/9/2024)	1,284,931	0.05
USD 38,507	JP Morgan (Fund receives 13.53% Fixed; and receives/pays return on MetLife) (16/9/2024)	2,969,798	0.10	USD 98,074	JP Morgan (Fund receives 7.39% Fixed; and receives/pays return on Walmart) (27/9/2024)	7,405,291	0.26
GBP 73,200	JP Morgan (Fund receives 13.65% Fixed; and receives/pays return on British American Tobacco) (19/9/2024)	2,428,523	0.09	USD 27,081	JP Morgan (Fund receives 7.43% Fixed; and receives/pays return on Honeywell International) (28/10/2024)	5,575,818	0.20
USD 49,540	JP Morgan (Fund receives 15.08% Fixed; and receives/pays return on General Motors Company) (22/10/2024)	2,285,289	0.08	USD 62,884	JP Morgan (Fund receives 7.83% Fixed; and receives/pays return on Exxon Mobil Corporation) (28/10/2024)	7,403,082	0.26
USD 61,700	JP Morgan (Fund receives 16.13% Fixed; and receives/pays return on Wells Fargo & Company) (3/10/2024)	3,598,990	0.13	USD 22,697	JP Morgan (Fund receives 9.04% Fixed; and receives/pays return on Progressive Corporation) (16/10/2024)	5,558,654	0.20
USD 71,530	JP Morgan (Fund receives 17.59% Fixed; and receives/pays return on Pinterest) (30/10/2024)	2,203,519	0.08	USD 73,823	JP Morgan (Fund receives 9.07% Fixed; and receives/pays return on Cisco Systems) (14/11/2024)	3,636,854	0.13
USD 5,919	JP Morgan (Fund receives 18.84% Fixed; and receives/pays return on Emcor Group) (25/10/2024)	2,245,725	0.08	USD 54,406	UBS AG (Fund receives 11.1% Medtronic) (19/11/2024)	4,804,594	0.17
USD 42,733	JP Morgan (Fund receives 20.84% Fixed; and receives/pays return on Qualcomm Incorporated) (28/10/2024)	7,424,256	0.26	USD 14,649	UBS AG (Fund receives 12.3% IBKR) (17/10/2024)	1,850,462	0.06
USD 45,200	JP Morgan (Fund receives 21.47% Fixed; and receives/pays return on Sealed Air Corporation) (3/10/2024)	1,606,754	0.06	USD 41,889	UBS AG (Fund receives 12.3% JPMorgan Chase & Co.) (11/10/2024)	9,259,564	0.33
USD 14,958	JP Morgan (Fund receives 22.61% Fixed; and receives/pays return on Eaton Corporation) (16/9/2024)	4,524,538	0.16	USD 39,224	UBS AG (Fund receives 12.4% Abbott Laboratories) (18/10/2024)	4,427,213	0.16
				USD 42,492	UBS AG (Fund receives 12.8% KKR & Co.) (7/11/2024)	5,174,251	0.18
				USD 111,303	UBS AG (Fund receives 15.5% Bank of America Corporation) (15/10/2024)	4,443,216	0.16
				USD 11,207	Barclays (Fund receives 10.36% Fixed; and receives/pays return on Stryker Corporation) (13/9/2024)	3,839,436	0.13

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 33,599	Barclays (Fund receives 10.79% Fixed; and receives/pays return on General Mills) (20/9/2024)	2,258,422	0.08	USD 3,600	Barclays (Fund receives 18.83% Fixed; and receives/pays return on Air Products and Chemicals) (26/9/2024)	965,806	0.03
USD 3,832	Barclays (Fund receives 11.01% Fixed; and receives/pays return on Cintas Corporation Capital) (3/9/2024)	3,003,195	0.11	USD 34,389	Barclays (Fund receives 19.29% Fixed; and receives/pays return on Ally Financial) (3/9/2024)	1,460,857	0.05
USD 88,294	Barclays (Fund receives 12.57% Fixed; and receives/pays return on Microsoft Corporation) (13/9/2024)	36,773,672	1.30	USD 51,770	Barclays (Fund receives 19.3% Fixed; and receives/pays return on BorgWarner) (13/9/2024)	1,750,849	0.06
USD 90,845	Barclays (Fund receives 13.48% Fixed; and receives/pays return on First Horizon Corporation Capital) (3/9/2024)	1,496,428	0.05	USD 32,084	Barclays (Fund receives 19.58% Fixed; and receives/pays return on Blackstone Group L.P.) (3/9/2024)	4,512,440	0.16
USD 25,443	Barclays (Fund receives 14.88% Fixed; and receives/pays return on Johnson Controls International) (13/9/2024)	1,822,130	0.06	USD 19,000	Barclays (Fund receives 21.12% Fixed; and receives/pays return on Johnson Controls International) (3/10/2024)	1,322,949	0.05
USD 42,800	Barclays (Fund receives 15.01% Fixed; and receives/pays return on SS&C Technologies Holdings) (26/9/2024)	2,997,098	0.11	GBP 116,400	Barclays (Fund receives 21.38% Fixed; and receives/pays return on BAE Systems) (6/9/2024)	1,960,811	0.07
USD 84,764	Barclays (Fund receives 15.19% Fixed; and receives/pays return on Alphabet) (6/9/2024)	13,829,473	0.49	EUR 26,700	Barclays (Fund receives 21.82% Fixed; and receives/pays return on Sanofi SA) (6/9/2024)	2,763,318	0.10
USD 73,045	Barclays (Fund receives 15.33% Fixed; and receives/pays return on Bristol-Myers Squibb Co) (10/9/2024)	3,650,863	0.13	USD 23,362	Barclays (Fund receives 22.63% Fixed; and receives/pays return on United Continental Holdings) (3/9/2024)	996,922	0.03
USD 17,384	Barclays (Fund receives 15.86% Fixed; and receives/pays return on Netflix) (4/9/2024)	11,704,937	0.41	USD 3,700	Barclays (Fund receives 23.85% Fixed; and receives/pays return on Humana) (17/10/2024)	1,305,910	0.05
USD 12,500	Barclays (Fund receives 16.03% Fixed; and receives/pays return on Labcorp Holdings) (17/10/2024)	2,846,594	0.10	USD 16,300	Barclays (Fund receives 24.17% Fixed; and receives/pays return on Tapestry) (26/9/2024)	656,754	0.02
USD 14,500	Barclays (Fund receives 16.99% Fixed; and receives/pays return on Leidos Holdings) (26/9/2024)	2,264,233	0.08	USD 26,100	Barclays (Fund receives 27.02% Fixed; and receives/pays return on Fortrea Holdings) (3/10/2024)	601,757	0.02
USD 58,803	Barclays (Fund receives 17.01% Fixed; and receives/pays return on Schlumberger Limited) (4/9/2024)	2,567,019	0.09	USD 24,837	Barclays (Fund receives 27.44% Fixed; and receives/pays return on Dayforce) (13/9/2024)	1,444,083	0.05
USD 69,064	Barclays (Fund receives 17.86% Fixed; and receives/pays return on Kinder Morgan) (3/9/2024)	1,479,913	0.05	USD 7,371	Barclays (Fund receives 5.84% Fixed; and receives/pays return on CME Group) (6/9/2024)	1,525,195	0.05
USD 14,716	Barclays (Fund receives 18.09% Fixed; and receives/pays return on Sprouts Farmers Market) (13/9/2024)	1,503,529	0.05	USD 11,030	Barclays (Fund receives 7.54% Fixed; and receives/pays return on Automatic Data Processing) (13/9/2024)	2,998,183	0.11
				USD 61,295	Barclays (Fund receives 7.75% Fixed; and receives/pays return on Boston Scientific Corporation) (6/9/2024)	4,951,208	0.17

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 42,506	Barclays (Fund receives 8.55% Fixed; and receives/pays return on Mondelz International) (13/9/2024)	3,006,098	0.11	USD 8,440	HSBC (Fund receives 10.74% Fixed; and receives/pays return on Sherwin Williams) (5/9/2024)	3,018,628	0.11
USD 12,671	Barclays (Fund receives 8.65% Fixed; and receives/pays return on Mastercard Incorporated) (13/9/2024)	6,020,477	0.21	EUR 6,000	HSBC (Fund receives 11.91% Fixed; and receives/pays return on Henkelgaavorzug) (19/9/2024)	547,844	0.02
USD 27,732	Goldman Sachs (Fund receives 13.29% Fixed; and receives/pays return on Fidelity National Information Services) (18/9/2024)	2,227,889	0.08	GBP 16,600	HSBC (Fund receives 14.68% Fixed; and receives/pays return on Reckitt Benckiser) (7/10/2024)	925,630	0.03
USD 25,000	Goldman Sachs (Fund receives 14.69% Medtronic) (21/10/2024)	2,214,159	0.08	USD 41,900	HSBC (Fund receives 18.76% Fixed; and receives/pays return on CVS health corp.) (3/10/2024)	2,432,350	0.09
USD 72,430	Goldman Sachs (Fund receives 14.86% Fixed; and receives/pays return on CSX Corporation) (18/9/2024)	2,474,184	0.09	USD 6,800	HSBC (Fund receives 18.77% Fixed; and receives/pays return on Allegion) (21/10/2024)	932,215	0.03
USD 93,279	Goldman Sachs (Fund receives 15.79% Chipotle Mexican Grill) (25/10/2024)	5,190,323	0.18	USD 2,500	HSBC (Fund receives 18.8% Fixed; and receives/pays return on Elevance Health) (21/10/2024)	1,371,390	0.05
USD 28,300	Goldman Sachs (Fund receives 16.34% Fixed; and receives/pays return on Cardinal Health) (12/9/2024)	2,762,572	0.10	USD 28,600	HSBC (Fund receives 20.1% Fixed; and receives/pays return on Cognizant Tech Solutions) (23/9/2024)	2,207,398	0.08
USD 17,400	Goldman Sachs (Fund receives 18.95% Fixed; and receives/pays return on Hasbro) (26/9/2024)	1,125,257	0.04	USD 30,000	HSBC (Fund receives 20.84% Fixed; and receives/pays return on General Motors Co.) (21/10/2024)	1,478,123	0.05
USD 4,900	Goldman Sachs (Fund receives 20.28% Fixed; and receives/pays return on Cigna Corporation) (17/10/2024)	1,710,287	0.06	USD 20,500	HSBC (Fund receives 23.03% Fixed; and receives/pays return on Crown Castle INTL Corp.) (21/10/2024)	2,324,673	0.08
USD 43,458	Goldman Sachs (Fund receives 28.09% Fixed; and receives/pays return on Uber Technologies) (18/9/2024)	3,008,172	0.11	GBP 13,500	HSBC (Fund receives 23.17% Fixed; and receives/pays return on Diageo) (19/9/2024)	442,469	0.02
USD 6,894	Goldman Sachs (Fund receives 28.1% Lam Research Corporation) (18/10/2024)	5,550,780	0.20	EUR 40,700	HSBC (Fund receives 23.79% Fixed; and receives/pays return on Koninklijke Philips Electron) (19/9/2024)	1,100,626	0.04
USD 11,500	Goldman Sachs (Fund receives 28.96% Fixed; and receives/pays return on Aptiv) (12/9/2024)	822,347	0.03	USD 7,000	HSBC (Fund receives 25.2% Fixed; and receives/pays return on Dollar Tree) (23/9/2024)	598,487	0.02
USD 62,500	Goldman Sachs (Fund receives 29.26% Fixed; and receives/pays return on CNH Industrial N.V.) (10/10/2024)	632,660	0.02	USD 92,228	HSBC (Fund receives 26.78% Fixed; and receives/pays return on Clevel and Cliffs) (5/9/2024)	1,224,555	0.04
USD 47,600	Goldman Sachs (Fund receives 34.07% Fixed; and receives/pays return on HP) (10/10/2024)	1,699,559	0.06	USD 11,700	HSBC (Fund receives 30.31% Nike) (21/10/2024)	997,404	0.03
USD 9,114	Goldman Sachs (Fund receives 9.31% Fixed; and receives/pays return on Thermo Fisher Scientific) (28/10/2024)	5,560,434	0.20	USD 39,783	HSBC (Fund receives 8.89% Conocophillips) (1/11/2024)	4,445,368	0.16
USD 20,608	HSBC (Fund receives 10.41% Fixed; and receives/pays return on Daneher Corp.) (5/9/2024)	5,501,165	0.19	USD 56,652	HSBC (Fund receives 9.77% Fixed; and receives/pays return on Philip Morris INT) (5/9/2024)	6,393,096	0.22
				USD 17,562	Citigroup (Fund receives 11% Fixed; and receives/pays return on Microsoft Corporation) (24/10/2024)	7,233,765	0.26
				USD 41,413	Citigroup (Fund receives 11.37% Fixed; and receives/pays return on Corteva) (16/9/2024)	2,305,083	0.08

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 8,261	Citigroup (Fund receives 11.48% Fixed; and receives/pays return on Ameriprise Financial) (9/9/2024)	3,570,805	0.13	USD 9,100	Citigroup (Fund receives 18.32% Fixed; and receives/pays return on Edison International) (17/9/2024)	684,471	0.02
USD 33,958	Citigroup (Fund receives 12.31% Fixed; and receives/pays return on Apple) (31/10/2024)	7,384,318	0.26	USD 2,600	Citigroup (Fund receives 20.68% Fixed; and receives/pays return on Microsoft Corporation) (17/9/2024)	1,094,908	0.04
USD 5,079	Citigroup (Fund receives 12.45% Fixed; and receives/pays return on Air Products and Chemicals) (16/9/2024)	1,416,889	0.05	USD 56,976	Citigroup (Fund receives 20.95% Fixed; and receives/pays return on Baxter International) (18/9/2024)	2,176,148	0.08
USD 191,973	Citigroup (Fund receives 12.93% Fixed; and receives/pays return on AT&T) (6/9/2024)	3,769,914	0.13	USD 114,155	Citigroup (Fund receives 20.98% Fixed; and receives/pays return on Flex Ltd.) (6/9/2024)	3,727,595	0.13
USD 11,435	Citigroup (Fund receives 14.55% Fixed; and receives/pays return on Zoetis) (18/9/2024)	2,113,061	0.08	USD 7,077	Citigroup (Fund receives 21.27% Fixed; and receives/pays return on Meta Platforms) (25/10/2024)	3,620,213	0.13
USD 8,566	Citigroup (Fund receives 14.59% Fixed; and receives/pays return on HCA Healthcare) (5/9/2024)	3,022,172	0.11	USD 12,372	Citigroup (Fund receives 21.42% Fixed; and receives/pays return on Marathon Petroleum Corporation) (18/9/2024)	2,140,568	0.08
USD 10,791	Citigroup (Fund receives 14.81% Fixed; and receives/pays return on Caterpillar) (18/9/2024)	3,715,101	0.13	USD 12,500	Citigroup (Fund receives 21.68% Fixed; and receives/pays return on International Flavors & Fragrances) (3/10/2024)	1,245,372	0.04
USD 9,019	Citigroup (Fund receives 15.26% Fixed; and receives/pays return on Nucor Corporation) (5/9/2024)	1,365,792	0.05	USD 36,400	Citigroup (Fund receives 22.47% Fixed; and receives/pays return on Suncor Energy) (17/9/2024)	1,437,301	0.05
USD 45,456	Citigroup (Fund receives 16.35% Fixed; and receives/pays return on EBay) (16/9/2024)	2,658,790	0.09	USD 68,667	Citigroup (Fund receives 22.74% Fixed; and receives/pays return on PayPal Holdings) (12/9/2024)	4,626,534	0.16
USD 32,900	Citigroup (Fund receives 17.03% Fixed; and receives/pays return on Williams Companies) (18/9/2024)	1,475,193	0.05	USD 1,200	Citigroup (Fund receives 23.73% Fixed; and receives/pays return on Eli Lilly and Company) (17/9/2024)	1,136,402	0.04
USD 22,087	Citigroup (Fund receives 17.18% Fixed; and receives/pays return on General Electric Company) (6/9/2024)	3,751,136	0.13	USD 48,151	Citigroup (Fund receives 24.26% Fixed; and receives/pays return on Meta Platforms) (16/9/2024)	24,771,875	0.87
USD 11,538	Citigroup (Fund receives 17.55% Fixed; and receives/pays return on Cadence Design Systems) (5/9/2024)	3,114,008	0.11	USD 16,180	Citigroup (Fund receives 24.92% Fixed; and receives/pays return on Arista Networks) (13/9/2024)	5,649,475	0.20
USD 54,248	Citigroup (Fund receives 18.02% Fixed; and receives/pays return on Amazon.com) (17/9/2024)	9,502,610	0.34	USD 15,211	Citigroup (Fund receives 25.06% Fixed; and receives/pays return on Paycom Software) (16/9/2024)	2,522,933	0.09
USD 17,307	Citigroup (Fund receives 18.19% Fixed; and receives/pays return on Crown Holdings) (5/9/2024)	1,519,296	0.05	USD 12,785	Citigroup (Fund receives 25.63% Fixed; and receives/pays return on Jazz Pharmaceuticals Public Limited Company) (16/9/2024)	1,492,161	0.05

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 38,139	Citigroup (Fund receives 29.39% Fixed; and receives/pays return on Advanced Micro Devices) (13/9/2024)	5,654,630	0.20	United States			
				1,649	Sequoia Pine Investment**	675,397	0.02
				Total Common Stocks (Shares)			
						675,434	0.02
USD 18,689	Citigroup (Fund receives 31.7% Fixed; and receives/pays return on Scotts Miracle-Gro Company) (13/9/2024)	1,343,123	0.05	BONDS			
				Cayman Islands			
				USD 3,000,000	Ballyrock CLO 27 6.212% 25/10/2037**	3,000,000	0.11
USD 3,983	Citigroup (Fund receives 33.88% Fixed; and receives/pays return on Wingstop) (13/9/2024)	1,530,814	0.05	USD 2,000,000	Ballyrock CLO 27 7.762% 25/10/2037**	2,000,000	0.07
				USD 2,000,000	Palmer Square CLO 2022-3 6.535% 20/7/2037**	2,000,000	0.07
						7,000,000	0.25
USD 61,660	Citigroup (Fund receives 35.03% Fixed; and receives/pays return on Block) (17/9/2024)	3,962,074	0.14	Ireland			
				EUR 220,000	Carval Euro CLO II-C 0% 15/2/2037**	243,671	0.00
USD 21,278	Citigroup (Fund receives 9.92% Fixed; and receives/pays return on GE HealthCare Technologies) (13/9/2024)	1,799,135	0.06	EUR 220,000	Palmer Square European Loan Funding 2024-2 0% 15/5/2034**	243,671	0.01
				EUR 500,000	Sona Fios CLO III 0% 20/4/2037**	553,798	0.02
						1,041,140	0.03
USD 3,450	Wells Fargo (Fund receives 10.38% Fixed; and receives/pays return on Costco Wholesale Corporation) (26/9/2024)	3,010,068	0.11	Jersey			
				USD 2,500,000	AGL CLO 28 6.982% 21/1/2037**	2,502,793	0.09
Total Equity Linked Notes		793,701,188	27.99	USD 4,000,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	4,000,000	0.14
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		2,754,188,857	97.14			6,502,793	0.23
Other Transferable Securities				Luxembourg			
COMMON STOCKS (SHARES)				EUR 313,000	Opus-Chartered Issuances 2.5% 4/7/2025**	346,678	0.01
	Russian Federation			Total Bonds			
104,138	LUKOIL**	12	0.00	Total Other Transferable Securities			
200	Novatek**	-	0.00	Total Portfolio			
229,472	Sberbank of Russia**	25	0.00	Other Net Assets			
		37	0.00	Total Net Assets (USD)			
						2,835,519,019	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AED	21,000	USD	5,718	UBS	15/10/2024	-
AED	230,000	USD	62,629	BNP Paribas	15/10/2024	(3)
AED	41,000	USD	11,164	Barclays	15/10/2024	-
AED	37,000	USD	10,075	HSBC Bank	15/10/2024	-
AED	52,000	USD	14,161	Standard Chartered Bank	15/10/2024	(2)
AUD	158,000	USD	104,792	UBS	15/10/2024	2,479
AUD	38,000	USD	25,128	HSBC Bank	15/10/2024	671
AUD	55,000	USD	36,481	Barclays	15/10/2024	860
CAD	72,000	USD	52,896	UBS	15/10/2024	566
CAD	3,000	USD	2,196	HSBC Bank	15/10/2024	31
EUR	45,000	USD	48,840	UBS	15/10/2024	1,099

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Dynamic High Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	1,270,000	USD	1,400,473	Bank of America	16/9/2024	7,014
EUR	340,000	USD	373,885	Toronto-Dominion	16/9/2024	2,923
GBP	5,000	USD	6,494	UBS	15/10/2024	81
GBP	134,000	USD	175,761	Morgan Stanley	15/10/2024	449
GBP	1,000	USD	1,283	Barclays	15/10/2024	32
GBP	150,000	USD	193,377	Barclays	16/9/2024	3,829
HKD	728,000	USD	93,472	UBS	15/10/2024	45
HKD	172,000	USD	22,074	HSBC Bank	15/10/2024	20
KRW	72,682,000	USD	52,827	BNP Paribas	15/10/2024	1,759
NZD	293,000	USD	179,380	HSBC Bank	15/10/2024	3,901
SGD	26,000	USD	19,333	HSBC Bank	15/10/2024	661
USD	33,679	EUR	31,000	UBS	15/10/2024	(724)
USD	149,863	AUD	222,000	UBS	15/10/2024	(859)
USD	156,287	GBP	122,000	HSBC Bank	15/10/2024	(4,143)
USD	140,265	AED	515,000	Standard Chartered Bank	15/10/2024	37
USD	182,048	JPY	28,562,000	Barclays	15/10/2024	(15,397)
USD	152,151	CHF	135,000	Barclays	15/10/2024	(7,545)
USD	2,660,966	EUR	2,428,529	BNY Mellon	17/10/2024	(34,427)
USD	1,250,874	EUR	1,141,565	Barclays	17/10/2024	(16,134)
USD	4,128,297	EUR	3,767,550	JP Morgan	17/10/2024	(53,262)
USD	17,043	CHF	15,000	Morgan Stanley	15/10/2024	(700)
USD	20,766	EUR	19,000	HSBC Bank	15/10/2024	(320)
USD	15,296	EUR	14,000	Standard Chartered Bank	15/10/2024	(241)
USD	2,282	CHF	2,000	BNP Paribas	15/10/2024	(84)
USD	111,906	EUR	103,011	Citigroup	17/10/2024	(2,425)
USD	56,445	GBP	44,000	BNP Paribas	15/10/2024	(1,415)
USD	1,151	CHF	1,000	HSBC Bank	15/10/2024	(32)
USD	87,280	CAD	120,000	UBS	15/10/2024	(1,822)
USD	94,529	CAD	130,000	Morgan Stanley	15/10/2024	(1,999)
USD	75,189	CAD	103,000	HSBC Bank	15/10/2024	(1,291)
USD	31,498,523	GBP	24,500,000	UBS	16/9/2024	(711,875)
USD	165,083,064	EUR	149,530,000	RBS	16/9/2024	(634,633)
USD	141,080	GBP	107,000	UBS	15/10/2024	374
Net unrealised depreciation						(1,462,502)
AUD Hedged Share Class						
AUD	180,712,233	USD	118,666,920	BNY Mellon	13/9/2024	3,930,628
USD	3,003,629	AUD	4,499,049	BNY Mellon	13/9/2024	(48,597)
Net unrealised appreciation						3,882,031
BRL Hedged Share Class						
BRL	28,670,151	USD	5,067,138	BNY Mellon	13/9/2024	(10,122)
USD	49,000	BRL	269,481	BNY Mellon	13/9/2024	1,469
Net unrealised depreciation						(8,653)
CAD Hedged Share Class						
CAD	38,002,464	USD	27,677,253	BNY Mellon	13/9/2024	511,624
USD	967,063	CAD	1,325,468	BNY Mellon	13/9/2024	(16,122)
Net unrealised appreciation						495,502
CHF Hedged Share Class						
CHF	1,356,056	USD	1,587,591	BNY Mellon	13/9/2024	10,302
USD	8,348	CHF	7,203	BNY Mellon	13/9/2024	(139)
Net unrealised appreciation						10,163
CNH Hedged Share Class						
CNY	427,040,878	USD	59,734,173	BNY Mellon	13/9/2024	656,979
USD	4,150,072	CNY	29,575,820	BNY Mellon	13/9/2024	(32,503)
Net unrealised appreciation						624,476
EUR Hedged Share Class						
EUR	213,881,676	USD	234,140,300	BNY Mellon	13/9/2024	2,861,639
USD	7,650,654	EUR	6,904,491	BNY Mellon	13/9/2024	(243)
Net unrealised appreciation						2,861,396

Dynamic High Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	108,348,637	USD	137,722,167	BNY Mellon	13/9/2024	4,720,433
USD	2,461,784	GBP	1,909,883	BNY Mellon	13/9/2024	(49,082)
Net unrealised appreciation						4,671,351
HKD Hedged Share Class						
HKD	1,928,697,486	USD	247,852,791	BNY Mellon	13/9/2024	(424,230)
USD	6,514,465	HKD	50,735,409	BNY Mellon	13/9/2024	5,726
Net unrealised depreciation						(418,504)
JPY Hedged Share Class						
JPY	7,124,942,023	USD	48,994,191	BNY Mellon	13/9/2024	25,530
USD	4,626,034	JPY	668,410,669	BNY Mellon	13/9/2024	27,314
Net unrealised appreciation						52,844
NZD Hedged Share Class						
NZD	25,438,929	USD	15,260,664	BNY Mellon	13/9/2024	650,611
USD	1,431,049	NZD	2,338,271	BNY Mellon	13/9/2024	(31,470)
Net unrealised appreciation						619,141
SGD Hedged Share Class						
SGD	451,987,928	USD	342,076,978	BNY Mellon	13/9/2024	4,861,586
USD	4,171,146	SGD	5,514,540	BNY Mellon	13/9/2024	(61,723)
Net unrealised appreciation						4,799,863
Total net unrealised appreciation (USD underlying exposure - USD 1,501,415,039)						16,127,108

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
1,202	EUR	Euro Bund	September 2024	178,198,531	4,318,969
(1,134)	USD	GBP/USD Future	September 2024	93,172,275	(2,638,279)
(84)	USD	JPY/USD Future	September 2024	7,227,150	(441,525)
787	USD	S&P 500 E-Mini Index	September 2024	221,963,512	5,634,941
(330)	USD	US Treasury 10 Year Note (CBT)	December 2024	37,563,281	61,345
(3)	USD	US Long Bond (CBT)	December 2024	371,438	2,719
7	USD	US Treasury 10 Year Note (CBT)	December 2024	796,797	(437)
(1)	USD	US Treasury 2 Year Note (CBT)	December 2024	207,586	205
101	USD	US Treasury 5 Year Note (CBT)	December 2024	11,061,078	(20,514)
17	USD	US Ultra Bond (CBT)	December 2024	2,261,531	(5,431)
Total				552,823,179	6,911,993

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
CDS	EUR (149,000)	Fund provides default protection on Sunrise Holdco; and receives Fixed 5%	Bank of America	20/6/2029	6,246	21,264
CDS	EUR (222,833)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	3,131	11,244
CDS	EUR (159,167)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	2,449	8,032
Total (USD underlying exposure - USD 587,764)					11,826	40,540

CDS: Credit Default Swaps

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Dynamic High Income Fund continued

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
7,826	Call	NASDAQ 100 Index	Morgan Stanley	USD 20,300	20/9/2024	(1,041,450)	555,054
Total (USD underlying exposure - USD 28,009,507)						(1,041,450)	555,054

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(7,826)	Call	NASDAQ 100 Index	Morgan Stanley	USD 21,325	20/9/2024	236,311	(48,321)
Total (USD underlying exposure - USD 3,467,902)						236,311	(48,321)

Emerging Europe Fund⁽³⁾

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Other Transferable Securities				2,595,735	Novatek**	259	0.01
COMMON / PREFERRED STOCKS (SHARES)				3,198,945	Novolipetsk Steel**	319	0.01
Cyprus				60,541	PhosAgro**	6	0.00
31,641	TCS GDR**	3	0.00	2	PhosAgro GDR**	-	0.00
Netherlands				1,169	Phosagro Npv Gdr**	10	0.00
430,201	Nebius**	43	0.00	2,124,338	Rosneft Oil**	212	0.01
Russian Federation				16,322,530	Sberbank of Russia**	1,626	0.05
14,772,829	Gazprom**	1,471	0.04	3,538,428	Tatneft**	352	0.01
909,617	LUKOIL**	91	0.00	1,347,649	Tatneft**	134	0.00
319,852	Magnit**	32	0.00			4,710	0.13
1,738,859	Magnitogorsk Iron & Steel Works**	173	0.00	Total Common/Preferred Stocks (Shares)		4,756	0.13
400,708	Mmc Norilsk Nickel**	4	0.00	Total Other Transferable Securities		4,756	0.13
215,510	NovaBev**	21	0.00	Total Portfolio		4,756	0.13
				Other Net Assets		3,633,197	99.87
				Total Net Assets (EUR)		3,637,953	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation EUR
GBP Hedged Share Class						
EUR	8	GBP	7	BNY Mellon	13/9/2024	-
GBP	972	EUR	1,128	BNY Mellon	13/9/2024	25
Net unrealised appreciation						25
SGD Hedged Share Class						
EUR	24	SGD	34	BNY Mellon	13/9/2024	-
SGD	5,543	EUR	3,831	BNY Mellon	13/9/2024	9
Net unrealised appreciation						9
Total net unrealised appreciation (EUR underlying exposure - EUR 5,025)						34

Sector Breakdown as at 31 August 2024

	% of Net Assets
Energy	0.07
Financials	0.05
Basic Materials	0.01
Other Net Assets	99.87
100.00	

⁽³⁾Fund suspended, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Bond Fund

Portfolio of Investments 31 August 2024

Holding Description		Market Value (USD)	% of Net Assets	Holding Description		Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 2,862,000	Bahrain Government International Bond 7.5% 20/9/2047*	2,878,428	0.23
FUNDS				USD 1,300,000	Bahrain Government International Bond 7.75% 18/4/2035	1,398,706	0.11
Luxembourg						30,322,524	2.38
3,120,000	BlackRock Global Funds - Emerging Markets Corporate Bond Fund™	52,478,400	4.12	EUR 4,657,000	Benin Government International Bond 4.95% 22/1/2035*	4,216,725	0.33
Total Funds		52,478,400	4.12	USD 1,300,000	Benin Government International Bond 7.96% 13/2/2038	1,247,012	0.10
BONDS						5,463,737	0.43
Angola				Brazil			
USD 5,827,000	Angolan Government International Bond 8% 26/11/2029	5,370,455	0.42	USD 4,282,000	Brazilian Government International Bond 5% 27/1/2045	3,524,107	0.28
USD 6,239,000	Angolan Government International Bond 9.375% 8/5/2048	5,397,078	0.43	USD 3,864,000	Brazilian Government International Bond 6% 20/10/2033	3,892,845	0.30
		10,767,533	0.85	USD 9,660,000	Brazilian Government International Bond 6.125% 22/1/2032	9,858,340	0.78
Argentina				USD 5,920,000	Brazilian Government International Bond 6.125% 15/3/2034	6,026,264	0.47
USD 11,609,089	Argentine Republic Government International Bond 0.75% 9/7/2030	6,576,433	0.52	USD 5,500,000	Brazilian Government International Bond 6.25% 18/3/2031	5,715,765	0.45
USD 4,000,000	Argentine Republic Government International Bond 1% 9/7/2029	2,395,240	0.18	USD 2,636,000	Brazilian Government International Bond 7.125% 13/5/2054*	2,726,468	0.21
USD 18,841,580	Argentine Republic Government International Bond 4.125% 9/7/2035*	8,398,070	0.66			31,743,789	2.49
USD 6,982,701	Argentine Republic Government International Bond 4.125% 9/7/2046	3,260,921	0.26	Bulgaria			
USD 12,451,470	Argentine Republic Government International Bond 5% 9/1/2038	6,076,317	0.48	USD 2,346,000	Bulgaria Government International Bond 5% 5/3/2037	2,334,305	0.18
		26,706,981	2.10	Cameroon			
Austria				USD 3,010,000	Republic of Cameroon International Bond 9.5% 31/7/2031	2,889,600	0.23
USD 2,740,000	Klabin Austria 7% 3/4/2049*	2,867,835	0.23	Cayman Islands			
Bahrain				USD 1,948,000	DP World Crescent 3.75% 30/1/2030*	1,863,194	0.14
USD 7,400,000	Bahrain Government International Bond 5.45% 16/9/2032	7,046,724	0.55	USD 2,230,000	Gaci First Investment 4.75% 14/2/2030	2,239,121	0.17
USD 3,612,000	Bahrain Government International Bond 5.625% 30/9/2031	3,520,797	0.28	USD 15,956,000	Gaci First Investment 4.875% 14/2/2035*	15,758,560	1.24
USD 1,320,000	Bahrain Government International Bond 5.625% 18/5/2034	1,242,186	0.10	USD 2,980,000	Gaci First Investment 5% 13/10/2027	3,018,531	0.24
USD 1,673,000	Bahrain Government International Bond 6% 19/9/2044	1,442,360	0.11	USD 821,000	Gaci First Investment 5.25% 13/10/2032*	847,297	0.07
USD 6,045,000	Bahrain Government International Bond 6.75% 20/9/2029	6,279,969	0.49	USD 3,035,000	Sharjah Sukuk Program 3.854% 3/4/2026	2,973,347	0.23
USD 3,495,000	Bahrain Government International Bond 7% 26/1/2026	3,562,803	0.28	USD 1,516,000	Sharjah Sukuk Program 4.226% 14/3/2028	1,478,835	0.12
USD 2,760,000	Bahrain Government International Bond 7.375% 14/5/2030	2,950,551	0.23			28,178,885	2.21
				Chile			
				USD 3,185,000	AES Andes 6.3% 15/3/2029*	3,298,004	0.26
				USD 1,840,000	Chile Government International Bond 3.1% 22/1/2061	1,217,620	0.10

^{oo}Cross umbrella holding and investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,032,000	Chile Government International Bond 3.5% 31/1/2034*	3,667,104	0.29	USD 463,000	Costa Rica Costa Rica Government International Bond 5.625% 30/4/2043	429,664	0.03
USD 1,637,000	Chile Government International Bond 3.5% 25/1/2050*	1,243,711	0.09	USD 1,012,000	Costa Rica Government International Bond 7% 4/4/2044	1,067,154	0.09
USD 7,340,000	Chile Government International Bond 4.95% 5/1/2036	7,369,360	0.58	USD 2,005,000	Costa Rica Government International Bond 7.158% 12/3/2045	2,148,358	0.17
USD 560,000	Empresa de Transporte de Pasajeros Metro 3.65% 7/5/2030*	523,802	0.04	USD 1,128,000	Instituto Costarricense de Electricidad 6.375% 15/5/2043	1,023,671	0.08
USD 2,915,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	2,861,072	0.22			4,668,847	0.37
USD 2,300,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	2,420,750	0.19		Cote d'Ivoire (Ivory Coast)		
USD 2,372,000	Inversiones CMPC 6.125% 23/6/2033*	2,506,018	0.20	USD 520,126	Ivory Coast Government International Bond 5.75% 31/12/2032	493,214	0.04
USD 2,580,000	Nacional del Cobre de Chile 3% 30/9/2029*	2,350,341	0.18	EUR 642,000	Ivory Coast Government International Bond 5.875% 17/10/2031*	665,987	0.05
USD 1,051,000	Nacional del Cobre de Chile 3.625% 1/8/2027	1,013,963	0.08	USD 1,862,000	Ivory Coast Government International Bond 6.125% 15/6/2033	1,707,696	0.14
USD 2,010,000	Nacional del Cobre de Chile 3.7% 30/1/2050	1,474,225	0.12	USD 4,620,000	Ivory Coast Government International Bond 7.625% 30/1/2033*	4,629,425	0.36
USD 6,420,000	Nacional del Cobre de Chile 5.125% 2/2/2033*	6,349,316	0.50	USD 2,155,000	Ivory Coast Government International Bond 8.25% 30/1/2037	2,153,718	0.17
USD 1,540,000	Nacional del Cobre de Chile 5.625% 21/9/2035*	1,577,745	0.12			9,650,040	0.76
USD 2,000,000	Nacional del Cobre de Chile 6.44% 26/1/2036	2,151,450	0.17		Dominican Republic		
		40,024,481	3.14	USD 5,466,000	Dominican Republic International Bond 4.5% 30/1/2030	5,176,985	0.41
	Colombia			USD 2,645,000	Dominican Republic International Bond 6% 19/7/2028	2,700,796	0.21
USD 5,789,000	Colombia Government International Bond 3% 30/1/2030	4,920,650	0.39	USD 11,942,000	Dominican Republic International Bond 6% 22/2/2033*	12,080,826	0.95
USD 8,894,000	Colombia Government International Bond 3.125% 15/4/2031*	7,301,974	0.57	USD 3,229,000	Dominican Republic International Bond 6.4% 5/6/2049*	3,226,578	0.25
USD 3,622,000	Colombia Government International Bond 3.875% 25/4/2027	3,478,931	0.27	USD 1,223,000	Dominican Republic International Bond 6.5% 15/2/2048*	1,235,536	0.10
USD 1,530,000	Colombia Government International Bond 4.5% 15/3/2029	1,439,730	0.11	USD 4,945,000	Dominican Republic International Bond 6.6% 1/6/2036	5,209,558	0.41
USD 8,725,000	Colombia Government International Bond 5.2% 15/5/2049	6,445,594	0.51	USD 4,217,000	Dominican Republic International Bond 7.05% 3/2/2031	4,533,633	0.35
USD 6,190,000	Colombia Government International Bond 5.625% 26/2/2044	4,959,737	0.39			34,163,912	2.68
USD 2,306,000	Colombia Government International Bond 6.125% 18/1/2041	2,020,633	0.16		Ecuador		
USD 11,888,000	Colombia Government International Bond 7.5% 2/2/2034	12,304,080	0.97	USD 8,847,781	Ecuador Government International Bond 5% 31/7/2040	4,476,977	0.35
USD 1,465,000	Colombia Government International Bond 8% 14/11/2035	1,560,225	0.12	USD 13,068,305	Ecuador Government International Bond 5.5% 31/7/2035*	7,213,704	0.57
USD 2,560,000	Ecopetrol 8.875% 13/1/2033*	2,728,960	0.21	USD 6,620,300	Ecuador Government International Bond 6.9% 31/7/2030	4,710,344	0.37
		47,160,514	3.70			16,401,025	1.29

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Egypt				Honduras			
USD 6,460,000	Egypt Government International Bond 5.25% 6/10/2025*	6,312,131	0.50	USD 955,000	Honduras Government International Bond 5.625% 24/6/2030*	844,747	0.07
USD 1,502,000	Egypt Government International Bond 7.3% 30/9/2033	1,237,430	0.10	Hungary			
USD 5,850,000	Egypt Government International Bond 7.6% 1/3/2029*	5,524,301	0.43	USD 5,551,000	Hungary Government International Bond 2.125% 22/9/2031	4,602,834	0.36
USD 10,585,000	Egypt Government International Bond 7.625% 29/5/2032*	9,126,334	0.72	USD 3,590,000	Hungary Government International Bond 3.125% 21/9/2051	2,390,384	0.19
USD 940,000	Egypt Government International Bond 8.15% 20/11/2059	693,993	0.05	USD 4,925,000	Hungary Government International Bond 5.25% 16/6/2029*	4,990,059	0.39
USD 10,149,000	Egypt Government International Bond 8.5% 31/1/2047	7,888,564	0.62	USD 8,834,000	Hungary Government International Bond 5.5% 16/6/2034*	8,956,925	0.71
USD 3,082,000	Egypt Government International Bond 8.7% 1/3/2049	2,427,599	0.19	USD 2,385,000	Hungary Government International Bond 6.25% 22/9/2032*	2,560,608	0.20
USD 5,249,000	Egypt Government International Bond 8.875% 29/5/2050	4,196,339	0.33	USD 2,495,000	Hungary Government International Bond 6.75% 25/9/2052*	2,815,208	0.22
EGP 148,125,000	Egypt Treasury Bills 0% 18/3/2025	2,649,736	0.21	USD 2,350,000	Magyar Export-Import Bank Zrt 6.125% 4/12/2027	2,399,667	0.19
		40,056,427	3.15	USD 3,090,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	3,204,892	0.25
El Salvador				USD 2,220,000	MVM Energetika Zrt 6.5% 13/3/2031*	2,275,500	0.18
USD 6,025,000	El Salvador Government International Bond 0.25% 17/4/2030	172,998	0.01	USD 8,859,000	MVM Energetika Zrt 7.5% 9/6/2028	9,385,136	0.74
USD 5,129,000	El Salvador Government International Bond 6.375% 18/1/2027	4,833,441	0.38			43,581,213	3.43
USD 2,287,000	El Salvador Government International Bond 7.65% 15/6/2035	1,798,726	0.14	India			
USD 969,000	El Salvador Government International Bond 8.625% 28/2/2029*	912,192	0.07	USD 2,000,000	Export-Import Bank of India 5.5% 18/1/2033*	2,082,800	0.16
USD 2,528,000	El Salvador Government International Bond 9.25% 17/4/2030*	2,406,340	0.19	Indonesia			
		10,123,697	0.79	USD 1,000,000	Indonesia Government International Bond 3.05% 12/3/2051	720,150	0.06
Gabon				USD 840,000	Indonesia Government International Bond 3.35% 12/3/2071	591,595	0.05
USD 2,117,000	Gabon Government International Bond 6.625% 6/2/2031*	1,624,702	0.13	USD 960,000	Indonesia Government International Bond 3.5% 11/1/2028	935,741	0.07
USD 1,456,000	Gabon Government International Bond 7% 24/11/2031*	1,116,446	0.09	USD 10,625,000	Indonesia Government International Bond 3.55% 31/3/2032	9,935,026	0.78
		2,741,148	0.22	USD 4,775,000	Indonesia Government International Bond 4.35% 11/1/2048*	4,352,031	0.34
Ghana				USD 7,175,000	Indonesia Government International Bond 4.55% 11/1/2028	7,219,126	0.56
USD 2,950,000	Ghana Government International Bond 6.375% 11/2/2027	1,528,425	0.12	USD 1,250,000	Indonesia Government International Bond 4.7% 10/2/2034*	1,251,306	0.10
USD 4,618,600	Ghana Government International Bond 8.125% 18/1/2026	2,424,765	0.19	USD 1,007,000	Indonesia Government International Bond 4.75% 18/7/2047*	981,100	0.08
USD 15,026,000	Ghana Government International Bond 8.125% 26/3/2032	7,907,432	0.62				
		11,860,622	0.93				
Guatemala							
USD 3,196,000	Guatemala Government Bond 4.5% 3/5/2026	3,152,918	0.25				
USD 2,192,000	Guatemala Government Bond 7.05% 4/10/2032	2,368,785	0.18				
		5,521,703	0.43				

*All or a portion of this security represents a security on loan.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,910,000	Indonesia Government International Bond 4.85% 11/1/2033*	2,948,397	0.23	USD 4,711,000	Petronas Capital 4.55% 21/4/2050*	4,325,216	0.34
USD 4,162,000	Indonesia Government International Bond 5.25% 17/1/2042	4,299,679	0.34			7,271,064	0.57
USD 3,328,000	Indonesia Government International Bond 5.25% 8/1/2047*	3,423,347	0.27	USD 891,000	Mexico		
USD 3,378,000	Pertamina Persero 4.7% 30/7/2049*	3,014,865	0.24	USD 1,840,000	Mexico Government International Bond 2.659% 24/5/2031	759,587	0.06
USD 2,998,000	Pertamina Persero 5.625% 20/5/2043	3,033,601	0.24	USD 3,521,000	Mexico Government International Bond 3.771% 24/5/2061	1,192,605	0.10
		42,705,964	3.36	USD 3,521,000	Mexico Government International Bond 4.6% 23/1/2046	2,834,528	0.22
	International				Mexico Government International Bond 4.875% 19/5/2033*	14,363,200	1.13
EUR 2,455,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033*	2,248,844	0.18	USD 1,522,000	Mexico Government International Bond 5.4% 9/2/2028*	1,552,455	0.12
	Jamaica			USD 2,958,000	Mexico Government International Bond 5.75% 12/10/2110	2,546,853	0.20
USD 3,374,000	Jamaica Government International Bond 7.875% 28/7/2045	4,085,914	0.32	USD 4,365,000	Mexico Government International Bond 6.338% 4/5/2053*	4,302,428	0.34
	Jordan			USD 4,990,000	Mexico Government International Bond 6.75% 27/9/2034	5,380,068	0.42
USD 1,853,000	Jordan Government International Bond 5.75% 31/1/2027*	1,813,068	0.14	USD 5,000,000	Petroleos Mexicanos 5.95% 28/1/2031	4,162,500	0.33
USD 5,124,000	Jordan Government International Bond 5.85% 7/7/2030	4,848,585	0.38	USD 3,203,000	Petroleos Mexicanos 6.5% 13/3/2027	3,105,180	0.25
USD 4,172,000	Jordan Government International Bond 7.375% 10/10/2047	3,806,783	0.30		Petroleos Mexicanos 6.7% 16/2/2032	9,472,484	0.74
		10,468,436	0.82	USD 7,840,000	Petroleos Mexicanos 6.75% 21/9/2047	5,362,560	0.42
	Kenya			USD 4,839,000	Petroleos Mexicanos 6.95% 28/1/2060	3,320,038	0.26
USD 2,174,000	Republic of Kenya Government International Bond 6.3% 23/1/2034*	1,683,828	0.13	USD 5,100,000	Petroleos Mexicanos 8.75% 2/6/2029	5,070,930	0.40
USD 2,717,000	Republic of Kenya Government International Bond 7% 22/5/2027*	2,611,363	0.21			63,425,416	4.99
USD 819,000	Republic of Kenya Government International Bond 8% 22/5/2032*	727,407	0.06		Mongolia		
USD 2,588,000	Republic of Kenya Government International Bond 8.25% 28/2/2048*	2,053,449	0.16	USD 2,017,000	Mongolia Government International Bond 5.125% 7/4/2026	1,972,888	0.16
USD 3,944,000	Republic of Kenya Government International Bond 9.75% 16/2/2031*	3,843,941	0.30	USD 1,700,000	Mongolia Government International Bond 8.65% 19/1/2028	1,798,167	0.14
		10,919,988	0.86			3,771,055	0.30
	Lebanon				Morocco		
USD 16,272,000	Lebanon Government International Bond 6.6% 27/11/2026***	1,057,680	0.08	USD 2,980,000	Morocco Government International Bond 2.375% 15/12/2027	2,751,687	0.21
USD 10,461,000	Lebanon Government International Bond 6.65% 22/4/2024***	679,965	0.06	USD 3,920,000	Morocco Government International Bond 3% 15/12/2032*	3,320,456	0.26
		1,737,645	0.14	USD 1,190,000	Morocco Government International Bond 4% 15/12/2050	870,931	0.07
	Luxembourg						
USD 3,320,000	Millicom International Cellular 7.375% 2/4/2032*	3,369,800	0.26				
	Malaysia						
USD 3,099,000	Petronas Capital 3.5% 21/4/2030	2,945,848	0.23				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,520,000	Morocco Government International Bond 6.5% 8/9/2033*	1,628,840	0.13	USD 9,271,000	Panama Panama Government International Bond 2.252% 29/9/2032	6,969,474	0.55
		8,571,914	0.67	USD 2,822,000	Panama Government International Bond 3.16% 23/1/2030*	2,459,415	0.19
	Netherlands			USD 4,350,000	Panama Government International Bond 3.298% 19/1/2033*	3,537,637	0.28
USD 2,580,000	Prosus 3.68% 21/1/2030*	2,388,564	0.19	USD 2,260,000	Panama Government International Bond 3.75% 16/3/2025	2,237,400	0.18
	Nigeria			USD 2,310,000	Panama Government International Bond 3.87% 23/7/2060	1,416,169	0.11
USD 5,571,000	Nigeria Government International Bond 6.5% 28/11/2027	5,204,428	0.41	USD 7,311,000	Panama Government International Bond 3.875% 17/3/2028	6,919,861	0.54
USD 4,445,000	Nigeria Government International Bond 7.143% 23/2/2030	4,040,483	0.32	USD 5,007,000	Panama Government International Bond 4.3% 29/4/2053	3,435,954	0.27
USD 712,000	Nigeria Government International Bond 7.625% 21/11/2025*	715,090	0.06	USD 9,728,000	Panama Government International Bond 4.5% 16/4/2050	6,942,290	0.55
USD 2,989,000	Nigeria Government International Bond 7.625% 28/11/2047	2,267,037	0.18	USD 840,000	Panama Government International Bond 4.5% 19/1/2063	572,250	0.04
USD 2,130,000	Nigeria Government International Bond 7.696% 23/2/2038*	1,719,677	0.13	USD 11,201,000	Panama Government International Bond 6.4% 14/2/2035	11,198,200	0.88
USD 5,680,000	Nigeria Government International Bond 8.25% 28/9/2051*	4,504,609	0.35			45,688,650	3.59
USD 3,800,000	Nigeria Government International Bond 8.375% 24/3/2029*	3,689,848	0.29		Paraguay		
USD 2,000,000	Nigeria Government International Bond 8.747% 21/1/2031	1,916,570	0.15	USD 1,918,000	Paraguay Government International Bond 2.739% 29/1/2033*	1,621,726	0.13
		24,057,742	1.89	USD 799,000	Paraguay Government International Bond 4.7% 27/3/2027	798,573	0.06
	North Macedonia			USD 2,709,000	Paraguay Government International Bond 4.95% 28/4/2031	2,686,678	0.21
EUR 5,140,000	North Macedonia Government International Bond 6.96% 13/3/2027	5,935,509	0.47	USD 4,703,000	Paraguay Government International Bond 5.85% 21/8/2033	4,854,672	0.38
	Oman			USD 2,890,000	Paraguay Government International Bond 6.1% 11/8/2044	2,926,963	0.23
USD 1,793,000	Oman Government International Bond 5.375% 8/3/2027	1,811,306	0.14			12,888,612	1.01
USD 7,165,000	Oman Government International Bond 5.625% 17/1/2028	7,322,128	0.58		Peru		
USD 4,670,000	Oman Government International Bond 6% 1/8/2029	4,883,933	0.38	USD 2,260,000	Financiera de Desarrollo 2.4% 28/9/2027	2,103,495	0.17
USD 13,649,000	Oman Government International Bond 6.5% 8/3/2047	14,471,216	1.14	USD 1,417,000	Financiera de Desarrollo 4.75% 15/7/2025	1,413,592	0.11
USD 2,105,000	Oman Government International Bond 6.75% 28/10/2027	2,213,744	0.17	USD 175,000	Fondo MIVIVIENDA 4.625% 12/4/2027	172,813	0.01
USD 4,310,000	Oman Government International Bond 7% 25/1/2051*	4,828,536	0.38	USD 1,840,000	Peruvian Government International Bond 2.78% 1/12/2060	1,098,691	0.09
USD 1,810,000	Oman Government International Bond 7.375% 28/10/2032*	2,069,473	0.16				
		37,600,336	2.95				
	Pakistan						
USD 4,810,000	Pakistan Government International Bond 6% 8/4/2026	4,429,721	0.35				
USD 5,043,000	Pakistan Government International Bond 6.875% 5/12/2027	4,398,429	0.34				
		8,828,150	0.69				

*All or a portion of this security represents a security on loan.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,444,000	Peruvian Government International Bond 2.783% 23/1/2031	3,943,917	0.31		Romania		
	Peruvian Government International Bond 3% 15/1/2034	17,079,305	1.34	USD 2,080,000	Romanian Government International Bond 3% 27/2/2027	1,975,896	0.16
USD 2,767,000	Peruvian Government International Bond 3.23% 28/7/2121	1,643,183	0.13	USD 4,002,000	Romanian Government International Bond 3% 14/2/2031*	3,456,907	0.27
USD 840,000	Peruvian Government International Bond 3.6% 15/1/2072	569,722	0.04	USD 1,840,000	Romanian Government International Bond 4% 14/2/2051*	1,326,668	0.10
USD 10,160,000	Peruvian Government International Bond 5.375% 8/2/2035	10,347,613	0.81	USD 4,204,000	Romanian Government International Bond 5.25% 25/11/2027	4,221,026	0.33
USD 3,077,000	Petroleos del Peru 4.75% 19/6/2032*	2,323,135	0.18	EUR 4,105,000	Romanian Government International Bond 5.625% 22/2/2036	4,455,747	0.35
		40,695,466	3.19	USD 3,306,000	Romanian Government International Bond 5.875% 30/1/2029	3,375,714	0.27
	Philippines			USD 1,520,000	Romanian Government International Bond 6% 25/5/2034	1,535,648	0.12
USD 1,840,000	Philippine Government International Bond 2.95% 5/5/2045	1,340,486	0.11	USD 3,926,000	Romanian Government International Bond 6.625% 17/2/2028	4,089,498	0.32
USD 4,814,000	Philippine Government International Bond 3.556% 29/9/2032	4,468,933	0.36	USD 2,892,000	Romanian Government International Bond 7.625% 17/1/2053*	3,259,812	0.26
USD 4,220,000	Philippine Government International Bond 5.25% 14/5/2034*	4,396,079	0.34			27,696,916	2.18
USD 2,230,000	Philippine Government International Bond 5.5% 17/1/2048	2,342,570	0.18		Rwanda		
		12,548,068	0.99	USD 3,714,000	Rwanda International Government Bond 5.5% 9/8/2031*	3,005,462	0.24
	Poland				Saudi Arabia		
USD 6,220,000	Bank Gospodarstwa Krajowego 5.75% 9/7/2034	6,535,603	0.51	USD 3,247,000	Saudi Arabian Oil 3.5% 24/11/2070	2,209,210	0.17
USD 1,285,000	Bank Gospodarstwa Krajowego 6.25% 31/10/2028	1,375,862	0.11	USD 6,410,000	Saudi Government International Bond 2.25% 2/2/2033	5,321,903	0.42
USD 4,445,000	Republic of Poland Government International Bond 4.625% 18/3/2029	4,534,745	0.36	USD 4,943,000	Saudi Government International Bond 2.75% 3/2/2032*	4,393,388	0.34
	Republic of Poland Government International Bond 5.125% 18/9/2034	19,687,761	1.55	USD 840,000	Saudi Government International Bond 3.25% 17/11/2051	588,200	0.05
USD 19,145,000	Republic of Poland Government International Bond 5.5% 4/4/2053	7,255,662	0.57	USD 1,840,000	Saudi Government International Bond 3.45% 2/2/2061	1,280,364	0.10
USD 7,089,000	Republic of Poland Government International Bond 5.5% 18/3/2054	10,321,472	0.81	USD 3,595,000	Saudi Government International Bond 3.75% 21/1/2055	2,691,648	0.21
USD 10,030,000	Republic of Poland Government International Bond 5.75% 16/11/2032*	7,916,253	0.62	USD 4,400,000	Saudi Government International Bond 4.625% 4/10/2047	3,954,500	0.31
USD 7,368,000		57,627,358	4.53	USD 3,020,000	Saudi Government International Bond 5% 16/1/2034*	3,082,423	0.24
				USD 8,215,000	Saudi Government International Bond 5% 18/1/2053*	7,644,140	0.60
						31,165,776	2.44
	Qatar				Senegal		
USD 1,561,000	Qatar Government International Bond 3.75% 16/4/2030*	1,538,365	0.12	EUR 1,750,000	Senegal Government International Bond 4.75% 13/3/2028*	1,833,353	0.14
USD 7,135,000	Qatar Government International Bond 4.817% 14/3/2049	7,027,476	0.55	USD 2,872,000	Senegal Government International Bond 6.25% 23/5/2033*	2,508,477	0.20
		8,565,841	0.67				

*All or a portion of this security represents a security on loan.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Senegal Government International Bond 6.75% 13/3/2048	149,571	0.01	USD 4,315,000	Trinidad & Tobago Government International Bond 5.95% 14/1/2031	4,368,937	0.34
USD 1,956,000	Senegal Government International Bond 7.75% 10/6/2031	1,895,892	0.15	USD 6,944,000	Trinidad & Tobago Government International Bond 6.4% 26/6/2034	7,095,900	0.56
		6,387,293	0.50	USD 2,071,000	Trinidad Generation UnLtd 5.25% 4/11/2027	2,032,676	0.16
	Serbia					15,850,427	1.24
USD 1,970,000	Serbia International Bond 2.125% 1/12/2030	1,628,156	0.13		Turkey		
EUR 1,483,000	Serbia International Bond 3.125% 15/5/2027*	1,597,484	0.12	USD 2,877,000	Turkiye Government International Bond 5.75% 11/5/2047	2,270,125	0.17
USD 1,725,000	Serbia International Bond 6% 12/6/2034*	1,748,719	0.14	USD 7,630,000	Turkiye Government International Bond 7.125% 17/7/2032*	7,747,960	0.61
USD 5,848,000	Serbia International Bond 6.25% 26/5/2028	6,039,960	0.47	USD 12,000,000	Turkiye Government International Bond 7.625% 26/4/2029	12,601,440	0.99
		11,014,319	0.86	USD 11,753,000	Turkiye Government International Bond 9.125% 13/7/2030*	13,221,890	1.04
	South Africa					35,841,415	2.81
USD 1,711,000	Eskom SOC 8.45% 10/8/2028*	1,775,162	0.14		Ukraine		
USD 5,175,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	4,922,719	0.39	USD 4,218,000	Ukraine Government International Bond 7.253% 15/3/2035	1,303,362	0.10
USD 2,012,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	1,925,232	0.15	USD 16,870,000	Ukraine Government International Bond 7.75% 1/9/2025	6,208,160	0.49
USD 1,512,000	Republic of South Africa Government International Bond 4.875% 14/4/2026	1,497,825	0.12	USD 34,457,000	Ukraine Government International Bond 7.75% 1/9/2026	11,680,923	0.92
USD 6,888,000	Republic of South Africa Government International Bond 5.65% 27/9/2047	5,579,280	0.44	USD 9,278,000	Ukraine Government International Bond 7.75% 1/9/2027	3,052,462	0.24
USD 6,708,000	Republic of South Africa Government International Bond 5.875% 22/6/2030	6,640,920	0.52	USD 8,435,000	Ukraine Government International Bond 7.75% 1/9/2028	2,673,895	0.21
USD 1,880,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	1,833,235	0.14	USD 11,998,000	Ukraine Government International Bond 7.75% 1/8/2041	8,308,615	0.65
USD 7,485,000	Transnet SOC 8.25% 6/2/2028	7,723,023	0.61			33,227,417	2.61
		31,897,396	2.51		United Arab Emirates		
	Sri Lanka			USD 1,182,000	Abu Dhabi Crude Oil Pipeline 4.6% 2/11/2047	1,099,615	0.09
USD 450,000	Sri Lanka Government International Bond 0% 18/4/2023***	237,375	0.02	USD 840,000	Abu Dhabi Government International Bond 2.7% 2/9/2070	526,592	0.04
USD 5,819,000	Sri Lanka Government International Bond 0% 28/6/2024***	3,084,070	0.24	USD 1,840,000	Abu Dhabi Government International Bond 3% 15/9/2051	1,312,269	0.11
USD 5,242,000	Sri Lanka Government International Bond 6.125% 3/6/2025	2,783,187	0.22	USD 2,914,000	Abu Dhabi Government International Bond 3.875% 16/4/2050	2,455,045	0.19
USD 2,316,000	Sri Lanka Government International Bond 6.2% 11/5/2027	1,218,077	0.09	USD 3,539,000	DP World 4.7% 30/9/2049*	3,120,442	0.24
USD 3,292,000	Sri Lanka Government International Bond 7.55% 28/3/2030	1,745,748	0.14	USD 5,960,000	MDGH GMTN RSC 5.294% 4/6/2034*	6,203,973	0.49
		9,068,457	0.71	USD 14,560,000	MDGH GMTN RSC 5.875% 1/5/2034	15,827,448	1.24
	Trinidad and Tobago						
USD 2,387,000	Trinidad & Tobago Government International Bond 4.5% 4/8/2026	2,352,914	0.18				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 910,000	UAE International Government Bond 4.05% 7/7/2032	896,505	0.07	USD 43,500,000	Petroleos de Venezuela 12.75% 17/2/2022***	5,491,875	0.43
USD 3,895,000	UAE International Government Bond 4.951% 7/7/2052	3,850,597	0.30	USD 7,000	Venezuela Government International Bond 0% 15/4/2172	490	0.00
		35,292,486	2.77			14,423,496	1.13
United Kingdom				Zambia			
USD 5,166,000	NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2028	4,184,460	0.33	USD 690,000	Zambia Government International Bond 0.5% 31/12/2053	347,846	0.03
Uruguay				USD 2,537,640	Zambia Government International Bond 5.75% 30/6/2033	2,224,508	0.17
USD 5,175,460	Uruguay Government International Bond 4.125% 20/11/2045	4,754,203	0.37			2,572,354	0.20
	Uruguay Government International Bond 4.375% 23/1/2031	6,609,839	0.52	Total Bonds		1,122,693,365	88.18
USD 6,544,200	Uruguay Government International Bond 5.1% 18/6/2050*	4,973,429	0.39	COMMERCIAL PAPER			
USD 4,967,741	Uruguay Government International Bond 5.75% 28/10/2034	8,186,046	0.65	Egypt			
		24,523,517	1.93	EGP 170,200,000	Egypt Treasury Bills 0% 10/12/2024	3,247,398	0.25
Uzbekistan				Total Commercial Paper		3,247,398	0.25
EUR 3,190,000	Republic of Uzbekistan International Bond 5.375% 29/5/2027	3,548,441	0.28	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,178,419,163	92.55
USD 2,010,000	Republic of Uzbekistan International Bond 5.375% 20/2/2029*	1,919,872	0.15	Other Transferable Securities			
USD 5,500,000	Republic of Uzbekistan International Bond 6.9% 28/2/2032	5,517,160	0.43	BONDS			
		10,985,473	0.86	Sweden			
Venezuela				EUR 845,379	East Renewable 13.5% 1/1/2025**	102,997	0.01
USD 1,000,000	Petroleos de Venezuela 8.5% 27/10/2020***	924,631	0.07	Total Bonds		102,997	0.01
USD 67,000,000	Petroleos de Venezuela 9.75% 17/5/2035***	8,006,500	0.63	Total Other Transferable Securities		102,997	0.01
				Total Portfolio		1,178,522,160	92.56
				Other Net Assets		94,744,964	7.44
				Total Net Assets (USD)		1,273,267,124	100.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	6,828,900	USD	4,635,751	Lloyds Bank	25/9/2024	(1,517)
BRL	25,868,550	USD	4,552,879	Citigroup	4/9/2024	14,710
BRL	25,868,550	USD	4,661,655	Barclays	2/10/2024	(108,771)
BRL	2,431,000	USD	439,443	Barclays	4/9/2024	(10,204)
COP	25,435,260,000	USD	6,345,031	Morgan Stanley	25/9/2024	(214,394)
EUR	5,180,000	USD	5,656,143	Standard Chartered Bank	25/9/2024	87,002
EUR	2,880,000	USD	3,152,965	Toronto-Dominion	25/9/2024	40,135
EUR	1,410,000	USD	1,549,035	State Street	25/9/2024	14,254
EUR	4,230,000	USD	4,670,832	Nomura	25/9/2024	19,033
HUF	2,165,600,000	USD	5,993,040	Citibank	25/9/2024	112,367
JPY	755,839,430	USD	4,800,935	HSBC Bank	25/9/2024	408,333
NGN	3,400,000,000	USD	2,222,222	Société Générale	29/11/2024	(139,496)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
PLN	1,760,000	USD	447,579	Nomura	25/9/2024	8,003
USD	28,322,065	EUR	25,937,869	Standard Chartered Bank	25/9/2024	(435,645)
USD	5,610,870	HUF	2,027,088,200	BNP Paribas	25/9/2024	(104,035)
USD	6,458,558	COP	25,890,355,900	Morgan Stanley	25/9/2024	218,230
USD	6,601,097	EUR	6,030,000	Deutsche Bank	25/9/2024	(84,455)
USD	2,623,847	ZAR	48,500,000	Goldman Sachs	25/9/2024	(110,184)
USD	427,857	BRL	2,431,000	Citigroup	4/9/2024	(1,382)
USD	5,960,895	HUF	2,165,620,000	Bank of America	25/9/2024	(144,568)
USD	6,115,328	COP	25,892,300,000	Barclays	25/9/2024	(125,468)
USD	4,666,218	EUR	4,230,000	JP Morgan	25/9/2024	(23,647)
USD	178,853	EUR	160,000	Citigroup	25/9/2024	1,458
USD	4,676,166	BRL	25,868,550	Barclays	4/9/2024	108,576
USD	438,080	BRL	2,431,000	Barclays	2/10/2024	10,222
ZAR	93,519,624	USD	5,169,638	Toronto-Dominion	25/9/2024	102,230
ZAR	4,980,000	USD	272,398	HSBC Bank	25/9/2024	8,333
Net unrealised depreciation						(350,880)
AUD Hedged Share Class						
AUD	10,397,481	USD	6,855,309	BNY Mellon	13/9/2024	198,486
USD	42,448	AUD	64,257	BNY Mellon	13/9/2024	(1,146)
Net unrealised appreciation						197,340
CAD Hedged Share Class						
CAD	5,488,397	USD	3,996,326	BNY Mellon	13/9/2024	74,772
USD	120,562	CAD	165,230	BNY Mellon	13/9/2024	(2,000)
Net unrealised appreciation						72,772
CHF Hedged Share Class						
CHF	13,288,671	USD	15,558,915	BNY Mellon	13/9/2024	99,648
Net unrealised appreciation						99,648
CNH Hedged Share Class						
CNY	29,499	USD	4,126	BNY Mellon	13/9/2024	45
USD	22	CNY	157	BNY Mellon	13/9/2024	-
Net unrealised appreciation						45
EUR Hedged Share Class						
EUR	372,285,076	USD	407,572,466	BNY Mellon	13/9/2024	4,956,036
USD	1,554,714	EUR	1,404,034	BNY Mellon	13/9/2024	(1,103)
Net unrealised appreciation						4,954,933
GBP Hedged Share Class						
GBP	16,835,426	USD	21,385,563	BNY Mellon	13/9/2024	747,450
USD	129,131	GBP	101,177	BNY Mellon	13/9/2024	(3,884)
Net unrealised appreciation						743,566
HKD Hedged Share Class						
HKD	139,674,969	USD	17,949,056	BNY Mellon	13/9/2024	(30,447)
USD	143,275	HKD	1,115,636	BNY Mellon	13/9/2024	153
Net unrealised depreciation						(30,294)
NZD Hedged Share Class						
NZD	2,707,554	USD	1,638,444	BNY Mellon	13/9/2024	55,049
Net unrealised appreciation						55,049
ZAR Hedged Share Class						
USD	21,990	ZAR	397,863	BNY Mellon	13/9/2024	(460)
ZAR	22,123,936	USD	1,208,398	BNY Mellon	13/9/2024	40,023
Net unrealised appreciation						39,563
Total net unrealised appreciation (USD underlying exposure - USD 611,842,816)						5,781,742

Emerging Markets Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
219	USD	US Long Bond (CBT)	December 2024	27,114,937	(201,891)
453	USD	US Treasury 10 Year Note (CBT)	December 2024	51,564,141	(130,945)
(121)	USD	US Treasury 5 Year Note (CBT)	December 2024	13,251,391	23,633
Total				91,930,469	(309,203)

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 12,000,000	Fund receives default protection on South Africa; and pays Fixed 1%	Bank of America	20/6/2029	(97,705)	423,668
CDS	USD 39,062,500	Fund receives default protection on CDX.NA.IG.42.V1; and pays Fixed 1%	Bank of America	20/6/2034	(46,622)	(252,584)
CDS	USD 4,030,000	Fund receives default protection on South Africa; and pays Fixed 1%	Citibank	20/6/2029	202	142,282
CDS	USD 16,930,385	Fund receives default protection on Turkey; and pays Fixed 1%	Citibank	20/6/2029	(293,507)	1,229,085
CDS	USD 7,000,000	Fund receives default protection on Turkey; and pays Fixed 1%	Citibank	20/6/2029	62,746	508,175
CDS	USD 6,400,000	Fund receives default protection on Turkey; and pays Fixed 1%	Citibank	20/6/2029	15,873	464,617
CDS	USD 4,720,000	Fund receives default protection on Turkey; and pays Fixed 1%	JP Morgan	20/6/2029	20,505	342,655
CDS	USD 7,000,000	Fund receives default protection on CDX.EM.41.V1; and pays Fixed 1%	Bank of America	20/6/2029	(41,048)	182,575
CDS	USD (22,000,000)	Fund provides default protection on CDX.NA.IG.42.V1; and receives Fixed 1%	Goldman Sachs	20/6/2029	76,343	483,436
CDS	EUR 70,500,000	Fund receives default protection on ITRAXX.XO.41.V1; and pays Fixed 5%	Goldman Sachs	20/6/2029	(836,560)	(6,787,213)
IRS	CZK 1,145,700,000	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 3.385%	Morgan Stanley	18/9/2026	48,622	48,622
IRS	PLN 537,678,110	Fund receives Floating PLN-WIBOR 3 Month; and pays Fixed 3.695%	Morgan Stanley	16/9/2027	133,872	133,872
IRS	CZK 1,245,444,512	Fund receives Fixed 3.155%; and pays Floating CZK-PRIBOR 6 Month	Morgan Stanley	16/9/2028	(63,455)	(63,455)
IRS	PLN 218,882,476	Fund receives Floating PLN-WIBOR 6 Month; and pays Fixed 3.945%	Morgan Stanley	16/9/2028	71,179	71,179
IRS	MXN 265,024,568	Fund receives Fixed 9.55%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	20/6/2029	108,530	108,530
IRS	USD 12,285,626	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.99%	Morgan Stanley	27/6/2029	(161,176)	(160,674)
IRS	PLN 283,894,540	Fund receives Fixed 4.115%; and pays Floating PLN-WIBOR 6 Month	Morgan Stanley	15/9/2029	(91,321)	(91,321)
IRS	USD 11,080,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.7082%	Morgan Stanley	2/3/2054	(375,123)	(375,123)
IRS	USD 13,096,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.6%	Morgan Stanley	24/6/2054	(337,993)	(320,084)
Total (USD underlying exposure - USD 392,619,961)					(1,806,638)	(3,911,758)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Corporate Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 4,440,000	IHS 6.25% 29/11/2028*	4,090,350	0.47
BONDS				USD 7,176,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031*	7,750,546	0.88
Argentina				USD 8,010,000	MAF Global 6.375% 20/3/2026	8,031,307	0.91
USD 2,035,776	Aeropuertos Argentina 2000 8.5% 1/8/2031	2,105,206	0.24	USD 7,598,000	Melco Resorts Finance 7.625% 17/4/2032*	7,612,246	0.87
USD 11,045,000	YPF 9.5% 17/1/2031*	11,569,638	1.32	USD 2,460,000	MGM China 7.125% 26/6/2031*	2,526,277	0.29
		13,674,844	1.56	USD 5,270,000	QIB Sukuk 5.581% 22/11/2028	5,457,085	0.62
Bermuda				USD 2,315,000	QNB Finance 1.375% 26/1/2026	2,206,484	0.25
USD 4,409,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	4,179,445	0.48	USD 2,252,000	QNB Finance 2.75% 12/2/2027	2,156,290	0.25
USD 1,918,000	Tengizchevroil Finance International 2.625% 15/8/2025	1,864,718	0.21	USD 9,747,000	Vale Overseas 3.75% 8/7/2030*	9,129,186	1.04
		6,044,163	0.69	USD 4,260,000	Vale Overseas 6.4% 28/6/2054	4,371,314	0.50
Brazil				USD 1,760,000	Wynn Macau 4.5% 7/3/2029	1,728,320	0.19
USD 13,192,060	Samarco Mineracao 9% 30/6/2031	12,294,868	1.40	USD 3,816,000	Wynn Macau 5.5% 15/1/2026*	3,775,360	0.43
British Virgin Islands						105,846,923	12.06
USD 9,169,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029*	8,863,168	1.01	Chile			
USD 2,150,000	China Great Wall International VI 7.15% 2/7/2027	2,230,690	0.26	USD 4,550,000	AES Andes 6.3% 15/3/2029*	4,711,434	0.54
USD 2,195,000	Gold Fields Orogen BVI 6.125% 15/5/2029*	2,294,412	0.26	USD 8,590,000	AES Andes 8.15% 10/6/2055*	8,823,923	1.00
USD 4,360,000	Huarong Finance 2017 4.25% 7/11/2027	4,144,180	0.47	USD 11,530,000	Banco de Credito e Inversiones 8.75% 8/5/2029*	12,394,750	1.41
USD 5,719,000	Huarong Finance 2017 4.75% 27/4/2027	5,519,121	0.63	USD 7,888,000	Banco del Estado de Chile 7.95% 2/5/2029*	8,381,000	0.96
USD 2,082,000	Huarong Finance 2019 4.5% 29/5/2029	1,962,285	0.22	USD 7,467,000	Cencosud 4.375% 17/7/2027	7,320,497	0.83
USD 3,513,321	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	3,578,704	0.41	USD 1,800,000	Empresa Nacional del Petroleo 4.5% 14/9/2047	1,426,500	0.16
		28,592,560	3.26	USD 12,043,000	Empresa Nacional del Petroleo 5.95% 30/7/2034*	12,539,774	1.43
Canada				USD 3,880,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	4,083,700	0.47
USD 8,337,000	MEGlobal Canada ULC 5.875% 18/5/2030*	8,649,387	0.98			59,681,578	6.80
Cayman Islands				Colombia			
USD 8,286,000	Aldar Investment Properties Sukuk 5.5% 16/5/2034*	8,721,015	0.99	USD 3,392,000	Banco Davivienda 6.65% 22/4/2031*	2,805,235	0.32
USD 6,145,000	Alinma Tier 1 Sukuk 6.5% 6/3/2029*	6,386,452	0.73	USD 3,393,000	Bancolombia 4.625% 18/12/2029*	3,363,311	0.38
USD 3,776,000	Dar Al-Arkan Sukuk 7.75% 7/2/2026*	3,841,061	0.44	USD 9,139,000	Colombia Telecomunicaciones 4.95% 17/7/2030*	7,787,943	0.89
USD 4,133,000	Dar Al-Arkan Sukuk 8% 25/2/2029	4,316,505	0.49	USD 5,162,000	Ecopetrol 8.375% 19/1/2036	5,239,430	0.60
USD 6,314,000	DP World Salaam 6% 1/10/2025	6,304,419	0.72	USD 8,256,000	Ecopetrol 8.875% 13/1/2033	8,800,896	1.00
USD 5,610,000	Gaci First Investment 5% 29/1/2029	5,679,347	0.65			27,996,815	3.19
GBP 2,040,000	Gaci First Investment 5.125% 11/6/2029	2,699,649	0.31	Dominican Republic			
USD 5,634,000	Gaci First Investment 5.25% 29/1/2034*	5,748,136	0.65	USD 8,417,000	Aeropuertos Dominicanos Siglo XXI 7% 30/6/2034	8,743,622	1.00
GBP 2,519,000	Gaci First Investment 5.625% 11/6/2039	3,315,574	0.38	Estonia			
				EUR 6,507,000	Eesti Energia 7.875% 15/7/2029	7,335,773	0.83
				Guernsey			
				EUR 6,974,071	Globalworth Real Estate Investments 6.25% 31/3/2030	7,283,578	0.83
				Hong Kong			
				USD 9,019,000	Xiaomi Best Time International 4.1% 14/7/2051*	6,951,890	0.79
				Hungary			
				USD 5,285,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	5,481,507	0.62

*All or a portion of this security represents a security on loan.

Emerging Markets Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,819,000	MVM Energetika Zrt 6.5% 13/3/2031	4,939,475	0.56	USD 5,145,000	Kenbourne Invest 4.7% 22/1/2028***	2,855,475	0.33
USD 9,190,000	MVM Energetika Zrt 7.5% 9/6/2028	9,735,794	1.11	USD 6,381,000	Kenbourne Invest 6.875% 26/11/2024***	3,541,455	0.40
		20,156,776	2.29	USD 2,800,000	MHP Lux 6.25% 19/9/2029	2,044,000	0.24
	India			USD 9,628,000	Millicom International Cellular 7.375% 2/4/2032*	9,772,420	1.11
USD 3,659,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.7% 12/3/2042*	3,564,104	0.40	USD 8,012,000	Petrorio Luxembourg 6.125% 9/6/2026*	7,997,298	0.91
USD 4,145,000	Continuum Green Energy India Pvt / Co-Issuers 7.5% 26/6/2033*	4,270,656	0.49	USD 10,645,000	Puma International Financing 5% 24/1/2026*	10,481,759	1.19
USD 9,658,000	Power Finance 3.35% 16/5/2031*	8,691,427	0.99	USD 7,881,000	Raizen Fuels Finance 6.95% 5/3/2054*	8,434,918	0.96
		16,526,187	1.88			71,747,433	8.17
	Indonesia				Mauritius		
USD 8,431,000	Freeport Indonesia 6.2% 14/4/2052*	8,802,512	1.00	USD 7,885,000	Diamond II 7.95% 28/7/2026	7,978,342	0.91
USD 9,825,000	Indofood CBP Sukses Makmur 4.745% 9/6/2051*	8,470,968	0.96	USD 9,241,477	Greenko Power II 4.3% 13/12/2028*	8,688,529	0.99
USD 6,850,000	Pertamina Geothermal Energy 5.15% 27/4/2028	6,934,734	0.79	USD 6,696,000	HTA 7.5% 4/6/2029*	6,753,720	0.77
USD 5,213,000	Sorik Marapi Geothermal Power 7.75% 5/8/2031	5,206,484	0.59	USD 8,559,000	Network i2i 5.65% 15/1/2025	8,537,602	0.97
		29,414,698	3.34			31,958,193	3.64
	Ireland				Mexico		
USD 8,308,000	ASG Finance Designated Activity 9.75% 15/5/2029*	8,364,162	0.95	USD 3,185,000	Banco Mercantil del Norte 6.625% 24/1/2032*	2,958,674	0.34
	Isle of Man			USD 2,286,000	Banco Mercantil del Norte 7.5% 27/6/2029*	2,309,352	0.26
USD 8,248,000	AngloGold Ashanti 3.375% 1/11/2028	7,660,330	0.87	USD 3,827,000	Banco Mercantil del Norte 7.625% 10/1/2028	3,888,691	0.44
	Israel			USD 10,873,664	Grupo Posadas 7% 30/12/2027	9,867,850	1.12
USD 3,997,000	Bank Leumi Le-Israel 7.129% 18/7/2033	3,992,144	0.45	USD 2,731,000	Petroleos Mexicanos 4.5% 23/1/2026	2,632,629	0.30
	Jamaica			USD 3,995,679	Petroleos Mexicanos 8.75% 2/6/2029	3,972,904	0.46
USD 7,658,789	Digicel Intermediate / Digicel International Finance / Difl US 12% 25/5/2027	7,629,839	0.87	USD 8,500,000	Petroleos Mexicanos 10% 7/2/2033*	8,712,500	0.99
	Japan			USD 2,665,000	Trust Fibra Uno 4.869% 15/1/2030	2,463,153	0.28
EUR 6,625,000	SoftBank 5.75% 8/7/2032	7,347,288	0.84	USD 5,170,000	Trust Fibra Uno 7.375% 13/2/2034*	5,344,487	0.61
	Kazakhstan					42,150,240	4.80
USD 2,700,000	KazMunayGas National JSC 4.75% 19/4/2027	2,667,154	0.31		Morocco		
USD 3,663,000	KazMunayGas National JSC 5.375% 24/4/2030	3,628,385	0.41	USD 5,600,000	OCP 6.75% 2/5/2034*	5,978,862	0.68
USD 4,528,000	KazMunayGas National JSC 6.375% 24/10/2048	4,449,462	0.51	USD 8,217,000	OCP 7.5% 2/5/2054*	8,833,686	1.01
		10,745,001	1.23			14,812,548	1.69
	Luxembourg				Netherlands		
USD 7,190,000	3R Lux 9.75% 5/2/2031	7,767,325	0.88	USD 4,495,000	Braskem Netherlands Finance 8.5% 12/1/2031	4,708,288	0.54
USD 7,810,000	Cosan Luxembourg 7.25% 27/6/2031*	8,046,253	0.92	USD 4,883,000	IHS Netherlands Holdco 8% 18/9/2027	4,882,512	0.55
USD 10,628,000	CSN Resources 4.625% 10/6/2031*	8,369,550	0.95	USD 8,817,000	Minejesa Capital 5.625% 10/8/2037	8,411,991	0.96
USD 2,366,000	Greensaif Pipelines Bidco 5.853% 23/2/2036	2,436,980	0.28	USD 9,708,000	Prosus 3.061% 13/7/2031*	8,362,326	0.95
				USD 2,908,000	Prosus 3.832% 8/2/2051	1,966,520	0.22
				USD 2,075,000	Prosus 4.85% 6/7/2027*	2,055,205	0.23
				USD 7,718,000	Prosus 4.987% 19/1/2052*	6,291,829	0.72
				USD 8,371,000	SMRC Automotive Netherlands 5.625% 11/7/2029*	8,579,325	0.98

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 4,132,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	4,520,820	0.51	Turkey			
USD 3,886,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	3,732,192	0.43	USD 9,000,000	Eregli Demir ve Celik Fabrikalari TAS 8.375% 23/7/2029*	9,204,390	1.05
USD 9,338,000	VEON 3.375% 25/11/2027	7,878,937	0.90	USD 3,210,000	Türkiye Varlik Fonu Yonetimi 8.25% 14/2/2029*	3,343,423	0.38
		61,389,945	6.99	USD 3,945,000	Yapi ve Kredi Bankasi 9.743% 4/4/2029*	4,058,419	0.46
Panama						16,606,232	1.89
USD 5,562,000	Aeropuerto Internacional de Tocumen 4% 11/8/2041	4,480,830	0.51	United Arab Emirates			
USD 13,237,737	AES Panama Generation 4.375% 31/5/2030*	11,835,265	1.35	USD 2,060,000	Abu Dhabi Commercial Bank 8% 27/11/2028*	2,201,571	0.25
USD 9,346,000	Telecomunicaciones Digitales 4.5% 30/1/2030*	8,481,495	0.96	USD 3,880,000	DP World 6.85% 2/7/2037	4,401,666	0.50
		24,797,590	2.82			6,603,237	0.75
Peru				United Kingdom			
USD 7,515,000	Financiera de Desarrollo 5.95% 30/4/2029*	7,742,958	0.88	USD 8,321,000	Anglo American Capital 5.75% 5/4/2034	8,592,889	0.98
USD 6,641,000	Petroleos del Peru 5.625% 19/6/2047	4,225,336	0.48	USD 8,000,000	Antofagasta 6.25% 2/5/2034*	8,544,000	0.97
USD 8,377,000	Pluspetrol Camisea SA / Pluspetrol Lote 56 6.24% 3/7/2036*	8,772,797	1.00	USD 5,360,000	Magellan Capital 8.375% 8/7/2029	5,358,982	0.61
		20,741,091	2.36	EUR 3,820,508	NAK Naftogaz Ukraine via Kondor Finance 7.125% 19/7/2026	3,194,842	0.36
Poland				USD 6,000,000	NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2028	4,860,000	0.55
USD 4,360,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033*	4,461,173	0.51	USD 5,650,000	Sisecam UK 8.25% 2/5/2029*	5,858,598	0.67
USD 3,176,000	Bank Gospodarstwa Krajowego 6.25% 31/10/2028*	3,400,575	0.39	USD 4,764,000	Sisecam UK 8.625% 2/5/2032	4,942,650	0.56
		7,861,748	0.90	USD 8,364,000	Standard Chartered 5.905% 14/5/2035*	8,706,715	0.99
Saint Lucia				USD 8,023,000	Trident Energy Finance 12.5% 30/11/2029	8,404,092	0.96
USD 8,378	Digicel Midco / Difi US II 10.5% 25/11/2028	6,891	0.00			58,462,768	6.65
Saudi Arabia				United States			
USD 3,865,000	Al Rajhi Bank 6.375% 16/5/2029*	4,036,123	0.46	USD 3,925,000	Bimbo Bakeries USA 5.375% 9/1/2036*	4,009,132	0.46
USD 3,196,000	Saudi Arabian Oil 5.75% 17/7/2054	3,227,960	0.37	USD 8,681,000	BOC Aviation USA 4.875% 3/5/2033	8,701,921	0.99
USD 4,482,000	Saudi Arabian Oil 5.875% 17/7/2064*	4,543,627	0.51	USD 4,135,000	Gran Tierra Energy 9.5% 15/10/2029	4,034,127	0.46
		11,807,710	1.34		Kosmos Energy 3.125% 15/3/2030	3,444,131	0.40
Singapore				USD 3,452,000	Kosmos Energy 7.5% 1/3/2028*	1,981,286	0.22
USD 4,425,000	Cathaylife Singapore 5.3% 5/9/2039	4,436,417	0.51	USD 3,883,000	Kosmos Energy 7.75% 1/5/2027*	3,859,683	0.44
USD 3,123,000	Medco Laurel Tree 6.95% 12/11/2028*	3,127,919	0.35	USD 14,955,000	Stillwater Mining 4.5% 16/11/2029*	12,572,370	1.43
USD 7,105,000	Medco Maple Tree 8.96% 27/4/2029*	7,541,673	0.86	USD 8,728,000	United States Cash Management Bill - Reopening 0% 19/9/2024	8,707,707	0.99
		15,106,009	1.72			47,310,357	5.39
South Korea							
USD 6,966,000	LG Electronics 5.625% 24/4/2027	7,111,868	0.81				
USD 2,182,000	LG Electronics 5.625% 24/4/2029*	2,263,148	0.26				
USD 1,947,000	SK Hynix 6.25% 17/1/2026*	1,982,776	0.23				
USD 4,150,000	SK Hynix 6.375% 17/1/2028	4,348,246	0.49				
USD 5,325,000	SK Hynix 6.5% 17/1/2033*	5,835,188	0.66				
		21,541,226	2.45				

*All or a portion of this security represents a security on loan.

Emerging Markets Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Uzbekistan				USD 500,000	Sunac China 0% 31/12/2049**	76,880	0.01
EUR 5,105,000	Republic of Uzbekistan International Bond 5.375% 29/5/2027	5,678,618	0.65			188,997	0.02
Total Bonds				Total Bonds		188,997	0.02
Total Transferable Securities and Money				Total Other Transferable Securities			
Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Total Portfolio			
				Other Net Assets			
				Total Net Assets (USD)			
Other Transferable Securities							
BONDS							
Cayman Islands							
USD 750,000	Sunac China 6.65% 31/12/2049**	112,117	0.01				

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	230,000	USD	249,544	HSBC Bank	25/9/2024	5,460
USD	3,480,252	EUR	3,185,000	JP Morgan	25/9/2024	(51,006)
USD	5,682,367	GBP	4,380,000	UBS	25/9/2024	(76,549)
USD	31,251,575	EUR	28,590,657	HSBC Bank	25/9/2024	(447,321)
Net unrealised depreciation						(569,416)
CHF Hedged Share Class						
CHF	5,460	USD	6,393	BNY Mellon	13/9/2024	41
USD	36	CHF	31	BNY Mellon	13/9/2024	(1)
Net unrealised appreciation						40
EUR Hedged Share Class						
EUR	148,548,794	USD	162,586,335	BNY Mellon	13/9/2024	2,020,329
USD	124,044	EUR	112,778	BNY Mellon	13/9/2024	(926)
Net unrealised appreciation						2,019,403
GBP Hedged Share Class						
GBP	880,935	USD	1,118,904	BNY Mellon	13/9/2024	39,234
USD	1,098	GBP	851	BNY Mellon	13/9/2024	(21)
Net unrealised appreciation						39,213
JPY Hedged Share Class						
JPY	13,804,428,276	USD	94,945,694	BNY Mellon	13/9/2024	29,034
USD	563,865	JPY	82,313,155	BNY Mellon	13/9/2024	(2,448)
Net unrealised appreciation						26,586
SGD Hedged Share Class						
SGD	561,231	USD	426,663	BNY Mellon	13/9/2024	4,130
USD	975	SGD	1,270	BNY Mellon	13/9/2024	-
Net unrealised appreciation						4,130
Total net unrealised appreciation (USD underlying exposure - USD 302,853,783)						1,519,956

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Corporate Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised depreciation USD
193	USD	US Treasury 2 Year Note (CBT)	December 2024	40,064,086	(30,157)
Total				40,064,086	(30,157)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Equity Income Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				136,816	Reliance Industries	4,925,189	2.50
				78,859	Tata Consultancy Services	4,281,612	2.17
				27,453	UltraTech Cement	3,699,373	1.87
						30,063,354	15.24
COMMON / PREFERRED STOCKS (SHARES)				Indonesia			
Brazil				11,117,500	Astra International	3,668,667	1.86
831,402	Ambev	1,877,788	0.95	10,092,026	Bank Rakyat Indonesia Persero	3,362,920	1.70
145,755	Ambev ADR	330,135	0.17			7,031,587	3.56
1,550,833	B3 - Brasil Bolsa Balcao	3,409,567	1.73	Kazakhstan			
964,829	Banco Bradesco	2,652,796	1.34	30,010	Kaspi.KZ JSC ADR	3,904,001	1.98
4,274,591	Hapvida Participacoes e Investimentos	3,193,007	1.62	Mexico			
1,018,686	Lojas Renner	3,054,520	1.55	1,487,637	Fibra Uno Administracion	1,767,535	0.90
244,892	Petroleo Brasileiro ADR	3,726,032	1.89	241,809	Grupo Aeroportuario del Pacifico	4,255,186	2.15
628,898	Sendas Distribuidora	1,053,929	0.53	593,244	Grupo Financiero Banorte	4,086,997	2.07
		19,297,774	9.78			10,109,718	5.12
Cayman Islands				Netherlands			
310,700	ENN Energy	2,027,940	1.03	138,696	Prosus	5,180,804	2.63
230,350	KE ADR	3,448,339	1.75	Philippines			
107,600	NetEase	1,761,973	0.89	1,425,100	Metropolitan Bank & Trust	1,865,447	0.94
27,728	NetEase ADR	2,232,381	1.13	Poland			
863,600	Sands China*	1,576,953	0.80	208,900	Powszechny Zaklad Ubezpieczen	2,533,134	1.28
15,300	Tencent	749,464	0.38				
		11,797,050	5.98	Saudi Arabia			
China				97,666	Saudi Basic Industries	1,946,773	0.99
10,294,000	Bank of China	4,672,868	2.37	Singapore			
132,300	Contemporary Amperex Technology	3,444,942	1.75	352,400	BOC Aviation	3,036,695	1.54
406,900	Flat Glass	969,053	0.49	South Africa			
368,000	Flat Glass*	500,207	0.25	304,787	Absa	3,009,744	1.52
5,075,000	Industrial & Commercial Bank of China	2,921,988	1.48	154,365	Gold Fields	2,154,440	1.09
357,300	Luxshare Precision Industry	1,989,537	1.01	103,952	Gold Fields ADR*	1,449,091	0.74
41,300	Zhejiang Juhua	95,791	0.05	452,380	Vodacom	2,782,874	1.41
		14,594,386	7.40			9,396,149	4.76
Egypt				South Korea			
761,877	Commercial International Bank - Egypt (CIB)	1,364,546	0.69	20,967	Hansol Chemical	2,263,309	1.15
Greece				33,942	Kia	2,695,846	1.36
263,313	Athens International Airport	2,303,407	1.17	8,164	Samsung Electronics	454,082	0.23
130,241	OPAP	2,273,449	1.15	117,355	Samsung Electronics	5,271,026	2.67
		4,576,856	2.32	253	Samsung Electronics GDR	353,441	0.18
Hong Kong				50,837	SK Hynix	6,610,313	3.35
263,600	AIA	1,874,317	0.95	35,464	S-Oil	1,656,588	0.84
Hungary						19,304,605	9.78
302,733	MOL Hungarian Oil & Gas	2,261,715	1.15	Taiwan			
62,633	OTP Bank	3,255,016	1.65	203,000	Accton Technology	3,223,633	1.63
		5,516,731	2.80	201,000	Chroma ATE	2,051,469	1.04
India				212,000	Delta Electronics	2,647,515	1.34
267,062	Axis Bank	3,742,220	1.90	107,000	MediaTek	4,147,547	2.10
50,542	Eicher Motors	2,989,267	1.52	129,000	Phison Electronics	2,145,296	1.09
1,246,752	GAIL India	3,533,279	1.79	588,000	Taiwan Semiconductor Manufacturing	17,351,424	8.80
188,104	Godrej Consumer Products	3,321,992	1.68	5,417	Taiwan Semiconductor Manufacturing ADR	930,261	0.47
153,237	Infosys ADR	3,570,422	1.81			32,497,145	16.47

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Equity Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Thailand			350	Novatek**	-	0.00
508,800	Advanced Info Service NVDR	3,713,210	1.88	438,172	Sberbank of Russia**	48	0.00
1,516,000	CP ALL NVDR	2,709,942	1.37			70	0.00
		6,423,152	3.25		Total Common Stocks (Shares)	70	0.00
	Total Common / Preferred Stocks (Shares)	192,314,224	97.46		Total Other Transferable Securities	70	0.00
	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	192,314,224	97.46		Total Portfolio	192,314,294	97.47
					Other Net Assets	4,997,152	2.53
					Total Net Assets (USD)	197,311,446	100.00
	Other Transferable Securities						
	COMMON STOCKS (SHARES)						
	Russian Federation						
197,353	LUKOIL **	22	0.00				

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	2,523,690	USD	1,656,981	BNY Mellon	13/9/2024	55,124
USD	57,353	AUD	85,137	BNY Mellon	13/9/2024	(406)
						54,718
CAD Hedged Share Class						
CAD	970,993	USD	707,194	BNY Mellon	13/9/2024	13,054
USD	23,126	CAD	31,351	BNY Mellon	13/9/2024	(129)
						12,925
CHF Hedged Share Class						
CHF	7,452	USD	8,722	BNY Mellon	13/9/2024	60
USD	287	CHF	243	BNY Mellon	13/9/2024	-
						60
CNH Hedged Share Class						
CNY	58,032	USD	8,118	BNY Mellon	13/9/2024	88
USD	277	CNY	1,970	BNY Mellon	13/9/2024	(1)
						87
EUR Hedged Share Class						
EUR	21,093,994	USD	23,094,478	BNY Mellon	13/9/2024	279,742
USD	767,090	EUR	690,847	BNY Mellon	13/9/2024	1,559
						281,301
GBP Hedged Share Class						
GBP	2,047,745	USD	2,603,180	BNY Mellon	13/9/2024	88,927
USD	88,536	GBP	67,699	BNY Mellon	13/9/2024	(466)
						88,461
HKD Hedged Share Class						
HKD	12,397,691	USD	1,593,187	BNY Mellon	13/9/2024	(2,712)
USD	53,224	HKD	414,633	BNY Mellon	13/9/2024	31
						(2,681)
NZD Hedged Share Class						
NZD	346,991	USD	216,663	BNY Mellon	13/9/2024	369
USD	1,512	NZD	2,416	BNY Mellon	13/9/2024	1
						370

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Equity Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	1,198,260	USD	906,516	BNY Mellon	13/9/2024	13,248
USD	35,941	SGD	47,031	BNY Mellon	13/9/2024	(159)
Net unrealised appreciation						13,089
Total net unrealised appreciation						
(USD underlying exposure - USD 32,255,494)						448,330

Sector Breakdown as at 31 August 2024

	% of Net Assets
Technology	26.88
Financials	25.43
Consumer Cyclical	11.89
Industrial	8.58
Communications	7.93
Energy	7.12
Basic Materials	4.02
Utilities	2.82
Consumer Non-cyclical	2.80
Other Net Assets	2.53
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Ex-China Fund⁽²⁾

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				21,988	Larsen & Toubro GDR	976,267	0.34
				58,556	Reliance Industries GDR	4,257,021	1.46
						13,231,827	4.55
FUNDS				Indonesia			
	Ireland			10,431,700	Astra International	3,442,360	1.19
1,562,036	iShares MSCI India UCITS ETF	16,373,261	5.63	4,083,900	Bank Central Asia	2,728,325	0.94
Total Funds		16,373,261	5.63	6,468,000	Bank Mandiri Persero	2,981,850	1.03
COMMON / PREFERRED STOCKS (SHARES)				6,078,800	Bank Negara Indonesia Persero	2,104,276	0.72
				6,409,100	Bank Rakyat Indonesia Persero	2,135,675	0.73
						13,392,486	4.61
Brazil				Jersey			
642,001	Alpargatas	891,094	0.31	127,933	Wizz Air	2,246,809	0.77
185,653	Azzas 2154	1,608,073	0.55	Kazakhstan			
1,420,093	B3 - Brasil Bolsa Balcao	3,122,130	1.07	34,531	Kaspi.KZ JSC ADR	4,492,138	1.54
702,607	Banco Bradesco ADR	1,946,221	0.67	Luxembourg			
185,082	Banco BTG Pactual	1,160,266	0.40	5,799	Globant	1,156,495	0.40
378,562	CCR	875,067	0.30	107,304	InPost	1,994,294	0.69
681,268	Ez Tec Empreendimentos e Participacoes	1,677,049	0.58			3,150,789	1.09
3,458,159	Hapvida Participacoes e Investimentos	2,583,154	0.89	Malaysia			
104,906	IRB-Brasil Resseguros	893,105	0.31	2,185,500	Hartalega	1,248,855	0.43
1,264,680	MRV Engenharia e Participacoes	1,643,703	0.57	Mexico			
201,863	Petroleo Brasileiro ADR	3,071,346	1.06	780,473	Becle	1,267,335	0.44
253,763	Rede D'Or Sao Luiz	1,443,839	0.50	861,183	Fibra Uno Administracion	1,023,214	0.35
450,966	Rumo	1,732,080	0.59	18,521	Fomento Economico Mexicano ADR	1,915,627	0.66
751,749	Sendas Distribuidora	1,259,807	0.43	159,164	Grupo Aeroportuario del Centro Norte	1,274,638	0.44
1,194,420	Vamos Locacao de Caminhoes Maquinas e Equipamentos	1,605,117	0.55	6,198	Grupo Aeroportuario del Pacifico	109,068	0.03
422,910	Vivara Participacoes	1,949,933	0.67	3,721	Grupo Aeroportuario del Pacifico ADR	662,784	0.23
		27,461,984	9.45	475,571	Grupo Financiero Banorte	3,276,320	1.13
Canada				731,817	Kimberly-Clark de Mexico	1,207,278	0.41
64,254	Barrick Gold	1,302,429	0.45	813,596	Wal-Mart de Mexico	2,597,212	0.89
188,228	Eldorado Gold	3,265,756	1.12			13,333,476	4.58
5,589	Franco-Nevada	683,535	0.24	Philippines			
183,576	MAG Silver	2,421,367	0.83	3,125,000	Ayala Land	1,964,603	0.67
		7,673,087	2.64	631,370	BDO Unibank	1,718,136	0.59
Cayman Islands				3,246,800	Bloomberry Resorts	455,072	0.16
153,134	XP	2,885,810	0.99	233,380	Jollibee Foods	1,079,824	0.37
Egypt				817,310	Metropolitan Bank & Trust	1,069,854	0.37
424,332	Commercial International Bank - Egypt (CIB)	759,992	0.26			6,287,489	2.16
Germany				Poland			
74,291	Puma	3,240,359	1.11	338	LPP	1,286,559	0.44
Greece				154,585	Powszechny Zaklad Ubezpieczen	1,874,507	0.64
628,780	Eurobank Ergasias Services and	1,426,297	0.49			3,161,066	1.08
354,479	Piraeus Financial	1,524,541	0.52	Portugal			
		2,950,838	1.01	87,584	Jeronimo Martins SGPS	1,620,028	0.56
Hungary				South Korea			
59,689	OTP Bank	3,102,017	1.07	11,160	Hansol Chemical	1,204,680	0.42
India				8,138	Hugel	1,660,070	0.57
26,355	Dr Reddy's Laboratories ADR	2,195,635	0.75	71,495	Hyundai Rotem	2,890,092	0.99
130,141	ICICI Bank ADR	3,804,672	1.31	21,987	Kia	1,746,319	0.60
85,761	Infosys ADR	1,998,232	0.69	54,997	KT	1,589,164	0.55

(2) Fund launched during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Ex-China Fund⁽²⁾ continued

Portfolio of Investments 31 August 2024

			Market Value (USD)	% of Net Assets				Market Value (USD)	% of Net Assets
Holding	Description		(USD)	Assets	Holding	Description		(USD)	Assets
180,250	Samsung Electronics		10,025,507	3.44	United Arab Emirates				
4,327	Samsung Electronics GDR		6,044,819	2.08	596,100	Aldar Properties		1,191,261	0.41
6,711	Samsung SDI		1,778,414	0.61	2,233,810	Americana Restaurants International - Foreign		1,763,746	0.61
70,183	SK Hynix		9,125,865	3.14	2,083,908	Borouge		1,429,786	0.49
23,990	S-Oil		1,120,617	0.39	1,445,567	Emaar Properties		3,321,793	1.14
			37,185,547	12.79	7,706,586 2.65				
Taiwan					United States				
225,000	Accton Technology		3,572,992	1.23	48,268	Cognizant Technology Solutions		3,743,425	1.29
83,000	Asia Vital Components		1,572,304	0.54	10,176	EPAM Systems		2,052,702	0.70
169,000	Chroma ATE		1,724,867	0.59	5,796,127 1.99				
274,000	Delta Electronics		3,421,788	1.18	Total Common / Preferred Stocks (Shares) 226,244,272 77.79				
90,000	Eclat Textile		1,507,971	0.52	BONDS				
50,000	eMemory Technology		4,118,475	1.42	United States				
105,000	Giant Manufacturing		784,464	0.27	USD 3,000,000	United States Treasury Bill 0% 31/10/2024		2,975,656	1.02
15,000	Lotes		717,412	0.25	USD 6,000,000	United States Treasury Bill 0% 29/11/2024		5,927,944	2.04
100,000	MediaTek		3,876,212	1.33	USD 3,000,000	United States Treasury Bill 0% 26/12/2024		2,953,925	1.02
746,000	Nanya Technology		1,228,953	0.42	11,857,525 4.08				
163,000	Phison Electronics		2,710,722	0.93	Total Bonds 11,857,525 4.08				
263,000	President Chain Store		2,314,302	0.79	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market 254,475,058 87.50				
916,000	Taiwan Semiconductor Manufacturing		27,030,450	9.30	Total Portfolio 254,475,058 87.49				
423,000	Wistron		1,342,123	0.46	Other Net Assets 36,373,020 12.51				
			55,923,035	19.23	Total Net Assets (USD) 290,848,078 100.00				
Thailand									
262,400	Advanced Info Service NVDR		1,914,989	0.66					
421,400	Airports of Thailand NVDR		743,940	0.25					
762,100	CP ALL NVDR		1,362,300	0.47					
4,149,700	Land & Houses NVDR		692,740	0.24					
116,100	Siam Cement NVDR		788,979	0.27					
2,012,500	Thai Beverage		818,238	0.28					
			6,321,186	2.17					
Turkey									
1,795,326	Akbank TAS		3,072,739	1.06					
0	Pegasus Hava Tasimaciligi		2	0.00					
			3,072,741	1.06					

Emerging Markets Ex-China Fund⁽²⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	383,720	USD	290,303	BNY Mellon	13/9/2024	4,233
USD	25,725	SGD	33,853	BNY Mellon	13/9/2024	(258)
Net unrealised appreciation						3,975
Total net unrealised appreciation (USD underlying exposure - USD 257,628,638)						2,958,039

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation USD
616	USD	Nifty 50 Index	September 2024	31,282,944	247,899
Total				31,282,944	247,899

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 43,300	The Fund receives the total return on Al Rajhi Bank. The Fund pays the total return on USD - 1D Overnight Fed Funds Effective Rate (FEDL01), plus or minus a spread of 95 basis points.	Goldman Sachs	19/8/2026	49,643	1,016,584
TRS	USD 47,762	The Fund receives the total return on Almarai JSC. The Fund pays the total return on USD - 1D Overnight Fed Funds Effective Rate (FEDL01), plus or minus a spread of 95 basis points.	Goldman Sachs	19/8/2026	(40,710)	692,406
TRS	USD 129,241	The Fund receives the total return on Arabian Centres. The Fund pays the total return on USD - 1D Overnight Fed Funds Effective Rate (FEDL01), plus or minus a spread of 95 basis points.	Goldman Sachs	19/8/2026	64,769	791,461
TRS	USD 92,198	The Fund receives the total return on Saudi Basic Industries. The Fund pays the total return on USD - 1D Overnight Fed Funds Effective Rate (FEDL01), plus or minus a spread of 95 basis points.	Goldman Sachs	19/8/2026	4,963	1,837,817
TRS	USD 74,960	The Fund receives the total return on Saudi National Bank. The Fund pays the total return on USD - 1D Overnight Fed Funds Effective Rate (FEDL01), plus or minus a spread of 95 basis points.	Goldman Sachs	19/8/2026	3,015	699,160
TRS	USD 72,348	The Fund receives the total return on Yanbu National Petrochemical. The Fund pays the total return on USD - 1D Overnight Fed Funds Effective Rate (FEDL01), plus or minus a spread of 95 basis points.	Goldman Sachs	19/8/2026	33,760	775,054
TRS	USD 11,872	The Fund receives the total return on Teleperformance. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/10/2028	20,762	1,322,176
TRS	USD 8,885,779	The Fund receives the total return on Alef Education. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 95 basis points.	JP Morgan	2/7/2025	290,387	2,999,910
Total (USD underlying exposure - USD 10,134,569)					426,589	10,134,568

TRS: Total Return Swaps

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				15,224,331	GAIL India	43,145,551	1.76
COMMON / PREFERRED STOCKS (SHARES)				2,510,815	IndusInd Bank	42,667,054	1.74
Brazil				694,709	Infosys ADR*	16,186,720	0.66
14,333,205	B3 - Brasil Bolsa Balcao	31,512,117	1.28	5,282,856	ITC	31,613,520	1.29
7,002,420	Banco Bradesco	19,253,145	0.79	2,767,811	JSW Energy	23,468,457	0.96
4,183,894	Banco Bradesco ADR	11,589,386	0.47	644,369	Macrotech Developers	9,633,507	0.39
63,923,644	Hapvida Participacoes e Investimentos	47,749,277	1.95	1,677,175	REC	12,393,153	0.50
12,860,469	Lojas Renner	38,561,987	1.57	1,428,602	Reliance Industries	51,427,714	2.10
2,975,846	Petroleo Brasileiro	20,652,276	0.84	646,065	Titagarh Rail System	10,967,613	0.44
1,142,253	Petroleo Brasileiro ADR*	17,379,380	0.71	168,947	UltraTech Cement	22,766,110	0.93
7,511,344	Sendas Distribuidora	12,587,769	0.51			407,680,443	16.62
		199,285,337	8.12	Indonesia			
Canada				95,875,200	Astra International	31,637,883	1.29
1,293,626	Eldorado Gold	22,449,755	0.91	59,480,200	Bank Central Asia	39,736,851	1.62
144,110	Franco-Nevada	17,624,653	0.72	138,841,400	Bank Rakyat Indonesia Persero	46,265,491	1.88
		40,074,408	1.63			117,640,225	4.79
Cayman Islands				Kazakhstan			
187,273	Alibaba ADR*	15,740,296	0.64	368,916	Kaspi.KZ JSC ADR	47,992,282	1.96
3,706,400	ENN Energy	24,191,685	0.99	Luxembourg			
11,642,000	Geely Automobile	13,167,164	0.54	1,332,485	Allegro.eu*	13,030,090	0.53
1,952,002	KE ADR*	29,221,470	1.19	Mexico			
354,428	PDD ADR	34,032,177	1.39	9,654,340	Fibra Uno Administracion	11,470,796	0.47
2,146,800	Shenzhou International*	17,728,562	0.72	1,310,174	Grupo Aeroportuario del Pacifico	23,055,528	0.94
2,745,600	Tencent	134,492,070	5.48	139,962	Grupo Aeroportuario del Pacifico ADR	24,930,031	1.02
477,323	Tencent ADR*	23,238,470	0.95	4,814,039	Grupo Financiero Banorte	33,165,043	1.35
55,112,000	Xinyi Solar*	21,554,704	0.88	4,957,900	Kimberly-Clark de Mexico	8,179,045	0.33
1,569,387	XP	29,575,098	1.21	7,413,269	Wal-Mart de Mexico	23,665,100	0.96
		342,941,696	13.99			124,465,543	5.07
China				Philippines			
112,352,000	China Construction Bank	79,527,244	3.24	646,370	Ayala	6,964,448	0.28
2,176,700	China Construction Bank	2,315,240	0.10	15,405,800	Ayala Land	9,685,211	0.39
18,040,000	China Oilfield Services	16,910,247	0.69	3,499,360	Bank of the Philippine Islands	7,771,507	0.32
31,586,000	Industrial & Commercial Bank of China	18,185,993	0.74	3,231,760	BDO Unibank	8,794,529	0.36
117,500	Zhejiang Juhua	272,529	0.01			33,215,695	1.35
		117,211,253	4.78	Poland			
Egypt				1,883,866	Powszechny Zaklad Ubezpieczen	22,843,875	0.93
9,605,720	Commercial International Bank - Egypt (CIB)	17,204,149	0.70	Saudi Arabia			
Germany				1,047,941	Etihad Etisalat	14,102,581	0.57
86,132	Puma*	3,756,830	0.15	South Africa			
Hong Kong				1,033,038	Gold Fields	14,417,899	0.59
21,824,000	CSPC Pharmaceutical	13,488,928	0.55	South Korea			
Hungary				121,180	Hansol Chemical	13,080,926	0.53
611,926	OTP Bank	31,801,587	1.30	779,498	Hyundai Rotem	31,510,192	1.29
India				1,224,174	Samsung Electronics	68,088,576	2.78
6,980,801	Aditya Birla Capital	18,320,272	0.75	1,077,545	Samsung Electronics	48,398,171	1.97
2,872,750	Axis Bank	40,254,551	1.64	404,778	SK Hynix	52,633,106	2.14
2,571,255	Cipla	50,734,548	2.07			213,710,971	8.71
576,585	Eicher Motors	34,101,673	1.39	Taiwan			
				2,320,000	Accton Technology	36,841,517	1.50
				2,019,000	Advantech	22,026,604	0.90
				2,006,000	Delta Electronics	25,051,487	1.02

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
316,000	eMemory Technology	26,028,762	1.06	Other Transferable Securities			
1,483,000	MediaTek	57,484,220	2.34	COMMON / PREFERRED STOCKS (SHARES)			
7,304,000	Taiwan Semiconductor Manufacturing	215,535,378	8.79	Cyprus			
143,578	Taiwan Semiconductor Manufacturing ADR	24,656,650	1.01	106,422	TCS GDR**	12	0.00
		407,624,618	16.62	Russian Federation			
Thailand				1,013,604	Gazprom**	112	0.00
2,528,100	Advanced Info Service NVDR	18,450,011	0.75	1,056,549	LUKOIL**	116	0.00
11,594,700	CP ALL NVDR	20,726,231	0.85	190,106	Novatek**	21	0.00
		39,176,242	1.60	1,732,056	Sberbank of Russia**	191	0.00
Turkey				64,838,702	Surgutneftegas**	7,153	0.00
13,111,837	Akbank TAS	22,441,194	0.92			7,593	0.00
5,214,643	Yapi ve Kredi Bankasi	4,776,316	0.19	United States			
		27,217,510	1.11	19,672	Sequoia Pine Investment**	8,057,258	0.33
United Arab Emirates				Total Common/Preferred Stocks (Shares)			
18,041,844	Aldar Properties	36,055,278	1.47			8,064,863	0.33
2,468,811	Emaar Properties	5,673,122	0.23	Total Other Transferable Securities			
		41,728,400	1.70			8,064,863	0.33
United States				Total Portfolio			
121,217	EPAM Systems	24,451,893	1.00			2,323,127,318	94.70
Total Common / Preferred Stocks (Shares)				Other Net Assets			
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market						130,087,976	5.30
				Total Net Assets (USD)			
						2,453,215,294	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation USD
EUR Hedged Share Class						
EUR	2,137,319	USD	2,339,609	BNY Mellon	13/9/2024	28,751
USD	64,254	EUR	57,835	BNY Mellon	13/9/2024	166
Net unrealised appreciation						28,917
Total net unrealised appreciation (USD underlying exposure - USD 2,431,225)						28,917

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 1,242,560	The Fund receives the total return on Contemporary Ampere Technology. The Fund pays the total return on USD - 1D Overnight Fed Funds Effective Rate (FEDL01), plus or minus a spread in a range of 0-78 basis points.	Goldman Sachs	19/8/2026	2,321,394	32,326,394
TRS	USD 1,225,841	The Fund receives the total return on Wizz Air. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	9/2/2025	160,378	21,528,712
TRS	USD 4,773,929	The Fund receives the total return on Commercial International Bank - Egypt (CIB). The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/10/2028	582,419	8,001,105

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 275,481	The Fund receives the total return on Puma. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 40-80 basis points.	JP Morgan	10/2/2025	1,324,626	12,015,741
TRS	USD 733,187	The Fund receives the total return on Korea Electric Power. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 40-80 basis points.	JP Morgan	10/2/2025	(300,706)	11,910,138
Total (USD underlying exposure - USD 85,782,090)					4,088,111	85,782,090

TRS: Total Return Swaps

Sector Breakdown as at 31 August 2024

	% of Net Assets
Financials	28.73
Technology	24.61
Communications	11.81
Consumer Cyclical	7.98
Industrial	5.64
Energy	5.22
Consumer Non-cyclical	4.24
Utilities	3.71
Basic Materials	2.76
Other Net Assets	5.30
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Impact Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 2,206,000	Interchile 4.5% 30/6/2056	1,883,924	1.53
				USD 1,046,000	Inversiones CMPC 4.375% 4/4/2027	1,037,109	0.84
						16,129,262	13.09
BONDS				China			
	Austria			USD 1,989,000	Industrial & Commercial Bank of China 1.625% 28/10/2026	1,879,205	1.52
USD 1,733,000	Klabn Austria 7% 3/4/2049*	1,813,853	1.47	Colombia			
USD 2,633,000	Suzano Austria 5.75% 14/7/2026	2,664,359	2.16	USD 2,400,000	Colombia Government International Bond 8% 14/11/2035	2,556,000	2.07
		4,478,212	3.63	Cote d'Ivoire (Ivory Coast)			
	Benin			USD 1,750,000	Ivory Coast Government International Bond 7.625% 30/1/2033	1,753,570	1.42
EUR 1,642,000	Benin Government International Bond 4.95% 22/1/2035*	1,486,764	1.21	Dominican Republic			
	Bermuda			USD 800,000	Dominican Republic International Bond 6.6% 1/6/2036	842,800	0.68
USD 2,706,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	2,565,112	2.08	Egypt			
	Brazil			USD 610,000	Egypt Government International Bond 5.25% 6/10/2025*	596,037	0.48
USD 2,675,000	Banco do Brasil 6.25% 18/4/2030	2,784,715	2.26	Estonia			
USD 540,000	Brazilian Government International Bond 6.125% 22/1/2032	551,637	0.45	EUR 814,000	Eesti Energia 7.875% 15/7/2029	917,676	0.75
		3,336,352	2.71	Georgia			
	British Virgin Islands			USD 840,000	Georgian Railway JSC 4% 17/6/2028	755,194	0.61
USD 1,822,041	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	1,855,949	1.51	Guernsey			
	Cayman Islands			EUR 403,825	Globalworth Real Estate Investments 6.25% 31/3/2030	421,747	0.34
USD 2,300,000	Baidu 2.375% 23/8/2031	1,982,497	1.61	Hong Kong			
USD 2,300,000	Banco Bradesco 4.375% 18/3/2027	2,281,566	1.85	USD 1,896,000	Lenovo 6.536% 27/7/2032	2,058,174	1.67
USD 1,500,000	DIB Sukuk 5.243% 4/3/2029	1,536,000	1.25	USD 2,714,000	Xiaomi Best Time International 4.1% 14/7/2051	2,091,965	1.70
USD 1,768,000	Gaci First Investment 5% 13/10/2027	1,790,860	1.45			4,150,139	3.37
USD 800,000	Hongkong Land Finance Cayman Islands 2.25% 15/7/2031	678,912	0.55	Hungary			
USD 1,011,000	MAF Sukuk 4.638% 14/5/2029	1,009,120	0.82	EUR 2,129,000	Hungary Government International Bond 5% 22/2/2027	2,437,338	1.98
USD 500,000	MAF Sukuk 5% 1/6/2033*	505,825	0.41	USD 1,911,000	MVM Energetika Zrt 7.5% 9/6/2028	2,024,494	1.64
USD 880,000	Saudi Electricity Sukuk Programme 4.632% 11/4/2033*	877,672	0.71			4,461,832	3.62
		10,662,452	8.65	India			
	Chile			USD 487,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.7% 12/3/2042*	474,370	0.39
USD 570,000	AES Andes 6.3% 15/3/2029	590,224	0.48	USD 535,000	Continuum Green Energy India Pvt / Co-Issuers 7.5% 26/6/2033*	551,218	0.44
USD 1,105,000	AES Andes 8.15% 10/6/2055	1,135,091	0.92	USD 893,000	JSW Hydro Energy 4.125% 18/5/2031*	810,335	0.66
USD 1,348,000	Celulosa Arauco y Constitucion 4.2% 29/1/2030*	1,292,718	1.05	USD 1,388,000	Power Finance 3.75% 6/12/2027	1,344,181	1.09
USD 2,950,000	Chile Government International Bond 2.75% 31/1/2027	2,830,525	2.30			3,180,104	2.58
EUR 480,000	Chile Government International Bond 3.875% 9/7/2031	542,388	0.44	Indonesia			
USD 1,871,000	Colbun 3.15% 19/1/2032	1,631,793	1.32	USD 1,792,000	Pertamina Geothermal Energy 5.15% 27/4/2028	1,814,167	1.47
USD 3,044,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032*	2,541,740	2.06				
USD 2,500,000	Engie Energia Chile 6.375% 17/4/2034	2,643,750	2.15				

*All or a portion of this security represents a security on loan.

Emerging Markets Impact Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 668,000	Sorik Marapi Geothermal Power 7.75% 5/8/2031*	667,165	0.54		Singapore		
		2,481,332	2.01	USD 950,000	Continuum Energy Aura 9.5% 24/2/2027	988,622	0.80
	International				South Korea		
USD 2,000,000	Arab Petroleum Investments 1.483% 6/10/2026	1,877,175	1.52	USD 594,000	LG Chem 2.375% 7/7/2031	506,775	0.41
EUR 400,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033	366,411	0.30	USD 933,000	LG Electronics 5.625% 24/4/2027	952,537	0.77
		2,243,586	1.82	USD 285,000	LG Electronics 5.625% 24/4/2029	295,599	0.24
	Luxembourg			USD 1,000,000	LG Energy Solution 5.625% 25/9/2026	1,014,655	0.83
USD 840,000	Raizen Fuels Finance 6.95% 5/3/2054	899,040	0.73	USD 1,835,000	SK Hynix 6.5% 17/1/2033	2,010,812	1.63
USD 1,424,000	Rumo Luxembourg 5.25% 10/1/2028	1,403,238	1.14			4,780,378	3.88
		2,302,278	1.87		Turkey		
	Mauritius			EUR 1,900,000	Arcelik 3% 27/5/2026	2,054,988	1.67
USD 918,000	Diamond II 7.95% 28/7/2026	928,867	0.75	USD 860,000	Turkiye Government International Bond 9.125% 13/7/2030	967,483	0.78
USD 589,900	Greenko Power II 4.3% 13/12/2028	554,604	0.45			3,022,471	2.45
USD 755,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	752,109	0.61		United Arab Emirates		
		2,235,580	1.81	USD 742,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	742,686	0.60
	Mexico			USD 1,775,000	Abu Dhabi National Energy 4.696% 24/4/2033	1,791,741	1.45
USD 1,873,000	Cemex 9.125% 14/3/2028	2,043,031	1.66	USD 1,800,000	Commercial Bank of Dubai PSC 5.319% 14/6/2028*	1,827,702	1.49
EUR 1,400,000	Mexico Government International Bond 1.35% 18/9/2027	1,463,341	1.19	USD 1,500,000	NBK 5.5% 6/6/2030	1,551,480	1.26
USD 1,428,000	Mexico Government International Bond 4.875% 19/5/2033	1,360,213	1.10			5,913,609	4.80
		4,866,585	3.95		United States		
	Netherlands			USD 2,700,000	MercadoLibre 2.375% 14/1/2026	2,620,890	2.13
USD 637,000	Greenko Dutch 3.85% 29/3/2026	614,307	0.50		Uruguay		
	Paraguay			USD 325,000	Uruguay Government International Bond 5.75% 28/10/2034	353,785	0.29
USD 2,345,000	Banco Continental SAECA 2.75% 10/12/2025	2,268,048	1.84		Uzbekistan		
	Peru			EUR 1,175,000	Republic of Uzbekistan International Bond 5.375% 29/5/2027	1,307,028	1.06
USD 3,209,000	Fondo MIVIVIENDA 4.625% 12/4/2027	3,168,887	2.57		Total Bonds	107,303,862	87.06
USD 1,215,000	Peruvian Government International Bond 3% 15/1/2034	1,036,687	0.84		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	107,303,862	87.06
		4,205,574	3.41		Total Portfolio	107,303,862	87.06
	Romania				Other Net Assets	15,943,474	12.94
EUR 1,555,000	Romanian Government International Bond 5.625% 22/2/2036	1,687,865	1.37		Total Net Assets (USD)	123,247,336	100.00
	Serbia						
EUR 3,140,000	Serbia International Bond 1% 23/9/2028*	3,048,979	2.48				
USD 330,000	Serbia International Bond 6% 12/6/2034	334,538	0.27				
		3,383,517	2.75				

*All or a portion of this security represents a security on loan.

Emerging Markets Impact Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	15,449,244	EUR	14,133,991	Bank of America	25/9/2024	(221,327)
USD	132,561	EUR	121,211	BNP Paribas	25/9/2024	(1,827)
Net unrealised depreciation						(223,154)
CHF Hedged Share Class						
CHF	7,176,643	USD	8,402,248	BNY Mellon	13/9/2024	54,271
USD	8,528	CHF	7,343	BNY Mellon	13/9/2024	(124)
Net unrealised appreciation						54,147
EUR Hedged Share Class						
EUR	80,851,225	USD	88,484,860	BNY Mellon	13/9/2024	1,106,239
Net unrealised appreciation						1,106,239
GBP Hedged Share Class						
GBP	4,361	USD	5,539	BNY Mellon	13/9/2024	194
Net unrealised appreciation						194
Total net unrealised appreciation (USD underlying exposure - USD 113,795,857)						937,426

Emerging Markets Local Currency Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				CNY 59,140,000	China Government Bond 3.27% 19/11/2030	9,006,262	0.54
BONDS				CNY 1,730,000	China Government Bond 3.28% 3/12/2027	256,817	0.02
Brazil				CNY 55,330,000	China Government Bond 3.29% 23/5/2029	8,349,573	0.50
BRL 447,280	Brazil Letras do Tesouro Nacional 0% 1/7/2025	7,213,795	0.44	CNY 19,970,000	China Government Bond 3.72% 12/4/2051	3,575,441	0.22
BRL 1,884,520	Brazil Letras do Tesouro Nacional 0% 1/1/2026	28,634,195	1.73	CNY 61,070,000	China Government Bond 3.81% 14/9/2050	11,025,728	0.67
BRL 342,100	Brazil Letras do Tesouro Nacional 0% 1/7/2026	4,931,973	0.30			58,348,659	3.52
BRL 617,950	Brazil Letras do Tesouro Nacional 0% 1/7/2027	7,936,551	0.48	Colombia			
BRL 155,440	Brazil Letras do Tesouro Nacional 0% 1/1/2030	1,495,460	0.09	COP 393,000,000	Colombia Government International Bond 9.85% 28/6/2027	93,515	0.01
BRL 1,575,270	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	26,866,602	1.62	COP 67,092,800,000	Colombian TES 6% 28/4/2028	14,683,888	0.89
BRL 2,280,490	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	37,872,417	2.29	COP 13,416,100,000	Colombian TES 7% 26/3/2031	2,854,592	0.17
BRL 1,282,150	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	21,116,242	1.27	COP			
BRL 938,820	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	15,242,758	0.92	130,584,100,000	Colombian TES 7% 26/3/2031	27,663,745	1.67
BRL 247,820	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2035	3,964,765	0.24	COP 47,346,600,000	Colombian TES 7% 30/6/2032	9,756,829	0.59
		155,274,758	9.38	COP 49,062,700,000	Colombian TES 7.25% 18/10/2034	9,806,429	0.59
Chile				COP 51,089,600,000	Colombian TES 7.25% 26/10/2050	8,512,719	0.51
	Bonos de la Tesoreria de la Republica en pesos 2.3% 1/10/2028	8,474,764	0.51	COP 39,266,500,000	Colombian TES 7.5% 26/8/2026	9,341,648	0.57
CLP 8,650,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	3,790,475	0.23	COP 71,227,400,000	Colombian TES 7.75% 18/9/2030	15,896,684	0.96
CLP 3,495,000,000	Bonos de la Tesoreria de la Republica en pesos 4.7% 1/9/2030	3,491,048	0.21	COP 46,112,900,000	Colombian TES 9.25% 28/5/2042	9,809,317	0.59
CLP 3,245,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/3/2035	2,489,317	0.15	COP			
CLP 2,305,000,000	Bonos de la Tesoreria de la Republica en pesos 6% 1/4/2033	1,581,434	0.10	136,490,200,000	Colombian TES 13.25% 9/2/2033	39,089,619	2.36
CLP 1,375,000,000	Chile Government International Bond 2.55% 27/1/2032	5,906,868	0.36			147,508,985	8.91
USD 6,743,000	Chile Government International Bond 4.34% 7/3/2042*	3,884,997	0.23	Czech Republic			
USD 4,294,000		29,618,903	1.79	CZK 137,390,000	Czech Republic Government Bond 0.05% 29/11/2029	5,070,932	0.31
China				CZK 242,220,000	Czech Republic Government Bond 0.95% 15/5/2030	9,254,447	0.56
CNY 65,370,000	China Government Bond 2.52% 25/8/2033	9,488,175	0.57	CZK 63,360,000	Czech Republic Government Bond 1% 26/6/2026	2,670,906	0.16
CNY 50,380,000	China Government Bond 2.68% 21/5/2030	7,371,270	0.44	CZK 249,630,000	Czech Republic Government Bond 1.2% 13/3/2031	9,464,881	0.57
CNY 32,700,000	China Government Bond 2.88% 25/2/2033	4,888,661	0.29	CZK 319,340,000	Czech Republic Government Bond 1.75% 23/6/2032	12,258,885	0.74
CNY 1,820,000	China Government Bond 3.12% 5/12/2026	265,482	0.02	CZK 308,880,000	Czech Republic Government Bond 2% 13/10/2033	11,752,247	0.71
CNY 27,450,000	China Government Bond 3.13% 21/11/2029	4,121,250	0.25	CZK 60,340,000	Czech Republic Government Bond 2.5% 25/8/2028*	2,564,584	0.15
				CZK 225,380,000	Czech Republic Government Bond 2.75% 23/7/2029	9,605,278	0.58
				CZK 107,590,000	Czech Republic Government Bond 3.5% 30/5/2035	4,590,476	0.28
				CZK 60,570,000	Czech Republic Government Bond 4.2% 4/12/2036	2,752,071	0.17
				CZK 37,090,000	Czech Republic Government Bond 4.5% 11/11/2032	1,724,705	0.10
				CZK 215,320,000	Czech Republic Government Bond 4.9% 14/4/2034	10,289,024	0.62
						81,998,436	4.95

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Dominican Republic				HUF 3,093,360,000	Hungary Government Bond 4% 28/4/2051	5,976,168	0.36
DOP 473,700,000	Dominican Republic International Bond 10.75% 1/6/2036*	8,361,647	0.50	HUF 2,672,150,000	Hungary Government Bond 4.75% 24/11/2032	6,878,135	0.42
DOP 268,050,000	Dominican Republic International Bond 13.625% 3/2/2033	5,389,544	0.33	HUF 2,382,130,000	Hungary Government Bond 6.75% 22/10/2028	6,919,979	0.42
		13,751,191	0.83			46,222,870	2.79
Egypt				India			
EGP 79,711,000	Egypt Government Bond 14.664% 6/10/2030	1,165,047	0.07	INR 42,120,000	India Government Bond 6.79% 15/5/2027	502,008	0.03
EGP 58,045,000	Egypt Government Bond 14.82% 6/7/2031	836,137	0.05	INR 100,000	India Government Bond 7.1% 18/4/2029	1,207	0.00
EGP 136,350,000	Egypt Treasury Bills 0% 24/12/2024	2,576,782	0.16	INR 49,600,000	India Government Bond 7.17% 8/1/2028	598,118	0.04
EGP 139,900,000	Egypt Treasury Bills 0% 25/2/2025	2,535,132	0.15			1,101,333	0.07
EGP 275,000,000	Egypt Treasury Bills 0% 4/3/2025	4,965,298	0.30	Indonesia			
EGP 315,500,000	Egypt Treasury Bills 0% 18/3/2025	5,643,827	0.34	IDR 97,927,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	6,271,782	0.38
		17,722,223	1.07	IDR 299,888,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	19,160,847	1.16
Ghana				IDR 122,390,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	7,883,797	0.48
GHS 11,436,098	Republic of Ghana Government Bonds 8.35% 16/2/2027	483,750	0.03	IDR 78,481,000,000	Indonesia Treasury Bond 6.625% 15/2/2034	5,080,844	0.31
GHS 11,461,424	Republic of Ghana Government Bonds 8.5% 15/2/2028	424,255	0.02	IDR 180,021,000,000	Indonesia Treasury Bond 6.875% 15/4/2029	11,820,065	0.71
GHS 10,720,999	Republic of Ghana Government Bonds 8.65% 13/2/2029	354,237	0.02	IDR 84,479,000,000	Indonesia Treasury Bond 7% 15/5/2027	5,551,312	0.33
GHS 10,744,708	Republic of Ghana Government Bonds 8.8% 12/2/2030	323,027	0.02	IDR 119,641,000,000	Indonesia Treasury Bond 7% 15/2/2033	7,923,168	0.48
GHS 10,768,450	Republic of Ghana Government Bonds 8.95% 11/2/2031	300,209	0.02	IDR 132,144,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	8,885,045	0.54
GHS 10,792,227	Republic of Ghana Government Bonds 9.1% 10/2/2032	283,631	0.02	IDR 56,569,000,000	Indonesia Treasury Bond 7.125% 15/6/2042	3,775,537	0.23
GHS 10,816,041	Republic of Ghana Government Bonds 9.25% 8/2/2033	271,541	0.02	IDR 55,289,000,000	Indonesia Treasury Bond 7.125% 15/6/2043	3,703,224	0.22
		2,440,650	0.15	IDR 110,720,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	7,510,046	0.45
Hungary				IDR 50,052,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	3,447,451	0.21
HUF 1,322,270,000	Hungary Government Bond 1% 26/11/2025	3,523,864	0.21	IDR 88,260,000,000	Indonesia Treasury Bond 8.25% 15/6/2032	6,249,624	0.38
HUF 663,140,000	Hungary Government Bond 1.5% 22/4/2026	1,746,629	0.11	IDR 217,471,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	15,820,293	0.96
HUF 2,515,170,000	Hungary Government Bond 2% 23/5/2029*	5,984,001	0.36	IDR 47,795,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	3,208,496	0.19
HUF 1,140,440,000	Hungary Government Bond 2.75% 22/12/2026	3,002,267	0.18	IDR 155,569,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	11,288,175	0.68
HUF 991,810,000	Hungary Government Bond 3% 27/10/2027	2,570,905	0.15	IDR 104,642,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	7,745,742	0.47
HUF 2,016,100,000	Hungary Government Bond 3% 21/8/2030	4,867,080	0.29	IDR 80,695,000,000	Indonesia Treasury Bond 8.75% 15/5/2031	5,816,514	0.35
HUF 2,002,960,000	Hungary Government Bond 3.25% 22/10/2031*	4,753,842	0.29	IDR 84,186,000,000	Indonesia Treasury Bond 9% 15/3/2029	5,972,821	0.36
				IDR 61,927,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	4,623,989	0.28
						151,738,772	9.17

*All or a portion of this security represents a security on loan.

Emerging Markets Local Currency Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
KZT 3,628,000,000	Kazakhstan			MXN 5,335,426	Mexican Bonos 7.75% 29/5/2031	24,509,184	1.48
	Development Bank of Kazakhstan JSC 13% 15/4/2027	7,521,070	0.45	MXN 2,806,564	Mexican Bonos 7.75% 23/11/2034	12,437,836	0.75
KES 674,000,000	Kenya			MXN 3,427,819	Mexican Bonos 7.75% 13/11/2042	14,031,879	0.85
	Republic of Kenya Infrastructure Bond 18.461% 9/8/2032	5,377,861	0.33	MXN 2,714,438	Mexican Bonos 8% 7/11/2047	11,250,217	0.68
MYR 12,253,000 MYR 50,173,000 MYR 41,070,000 MYR 38,263,000 MYR 31,556,000 MYR 31,653,000 MYR 15,744,000 MYR 41,100,000 MYR 24,842,000 MYR 20,884,000 MYR 21,211,000 MYR 27,954,000 MYR 20,642,000 MYR 15,451,000 MYR 24,109,000 MYR 30,441,000 MYR 56,079,000 MYR 25,793,000 MYR 17,393,000 MYR 35,468,000 MYR 389,000	Malaysia			MXN 3,174,453	Mexican Bonos 8.5% 1/3/2029	15,381,863	0.93
	Malaysia Government Bond 2.632% 15/4/2031	2,658,238	0.16	MXN 1,506,886	Mexican Bonos 8.5% 31/5/2029	7,298,580	0.44
	Malaysia Government Bond 3.502% 31/5/2027	11,656,139	0.70	MXN 4,370,519	Mexican Bonos 8.5% 18/11/2038	19,832,610	1.20
	Malaysia Government Bond 3.582% 15/7/2032	9,392,167	0.57	MXN 271,565	Mexican Bonos 10% 5/12/2024	1,376,131	0.08
	Malaysia Government Bond 3.733% 15/6/2028	8,934,365	0.54	MXN 768,946	Mexican Bonos 10% 20/11/2036	3,977,383	0.24
	Malaysia Government Bond 3.757% 22/5/2040	7,117,155	0.43			171,057,234	10.33
	Malaysia Government Bond 3.828% 5/7/2034	7,366,773	0.45	Nigeria			
	Malaysia Government Bond 3.844% 15/4/2033	3,656,173	0.22	NGN 3,877,000,000	Nigeria Treasury Bill 0% 27/3/2025	2,139,423	0.13
	Malaysia Government Bond 3.885% 15/8/2029	9,670,016	0.58	NGN 3,877,000,000	Nigeria Treasury Bill 0% 10/4/2025	2,120,311	0.13
	Malaysia Government Bond 3.892% 15/3/2027	5,827,589	0.35	NGN 3,884,000,000	Nigeria Treasury Bill 0% 22/5/2025	2,066,685	0.12
	Malaysia Government Bond 3.899% 16/11/2027	4,905,620	0.30			6,326,419	0.38
	Malaysia Government Bond 4.065% 15/6/2050	4,833,501	0.29	Paraguay			
	Malaysia Government Bond 4.232% 30/6/2031	6,668,208	0.40	PYG 46,950,000,000	Paraguay Government International Bond 7.9% 9/2/2031	6,327,750	0.38
	Malaysia Government Bond 4.254% 31/5/2035	4,952,163	0.30	Peru			
	Malaysia Government Bond 4.457% 31/3/2053	3,735,402	0.23	PEN 28,311,000	Peruvian Government International Bond 6.35% 12/8/2028	7,913,587	0.48
	Malaysia Government Bond 4.504% 30/4/2029	5,822,964	0.35	PEN 161,824,000	Peruvian Government International Bond 6.95% 12/8/2031	45,786,538	2.76
	Malaysia Government Bond 4.642% 7/11/2033	7,504,638	0.45	PEN 25,466,000	Peruvian Government International Bond 7.3% 12/8/2033	7,221,310	0.44
	Malaysia Government Bond 4.696% 15/10/2042	14,089,465	0.85			60,921,435	3.68
	Malaysia Government Bond 4.736% 15/3/2046	6,539,986	0.40	Philippines			
	Malaysia Government Bond 4.762% 7/4/2037	4,366,653	0.26	PHP 125,000,000	Philippine Government International Bond 6.25% 14/1/2036	2,143,029	0.13
	Malaysia Government Bond 4.893% 8/6/2038	9,036,225	0.55	Poland			
	Malaysia Government Investment Issue 4.128% 15/8/2025	90,817	0.01	PLN 30,750,000	Republic of Poland Government Bond 0.25% 25/10/2026	7,234,184	0.44
		138,824,257	8.39	PLN 39,823,000	Republic of Poland Government Bond 1.25% 25/10/2030	8,208,925	0.49
MXN 1,460,839 MXN 2,215,481 MXN 4,719,727 MXN 2,702,387	Mexico			PLN 63,728,000	Republic of Poland Government Bond 1.75% 25/4/2032	12,902,596	0.78
	Mexican Bonos 5.5% 4/3/2027	6,720,254	0.40	PLN 47,042,000	Republic of Poland Government Bond 2.5% 25/7/2027	11,404,299	0.69
	Mexican Bonos 5.75% 5/3/2026	10,557,410	0.64	PLN 38,224,000	Republic of Poland Government Bond 2.75% 25/4/2028	9,183,923	0.55
	Mexican Bonos 7.5% 3/6/2027	22,687,382	1.37				
	Mexican Bonos 7.5% 26/5/2033	11,947,340	0.72				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
PLN 85,378,000	Republic of Poland Government Bond 2.75% 25/10/2029*	19,805,314	1.20	EUR 7,541,000	Serbia Serbia International Bond 1% 23/9/2028*	7,322,406	0.44
PLN 14,301,000	Republic of Poland Government Bond 3.75% 25/5/2027	3,594,275	0.22	ZAR 132,362,535	South Africa Republic of South Africa Government Bond 6.25% 31/3/2036*	5,285,880	0.32
PLN 180,586,000	Republic of Poland Government Bond 6% 25/10/2033*	48,885,826	2.95	ZAR 227,750,564	Republic of South Africa Government Bond 6.5% 28/2/2041*	8,461,031	0.51
PLN 27,581,000	Republic of Poland Government Bond 7.5% 25/7/2028	7,753,101	0.47	ZAR 399,408,223	Republic of South Africa Government Bond 7% 28/2/2031*	19,771,107	1.19
		128,972,443	7.79	ZAR 489,443,952	Republic of South Africa Government Bond 8% 31/1/2030	26,280,580	1.59
	Romania			ZAR 547,323,970	Republic of South Africa Government Bond 8.25% 31/3/2032	28,214,170	1.70
RON 21,715,000	Romania Government Bond 3.25% 24/6/2026	4,617,782	0.28	ZAR 419,950,973	Republic of South Africa Government Bond 8.5% 31/1/2037*	19,797,041	1.20
RON 12,375,000	Romania Government Bond 3.65% 24/9/2031	2,314,189	0.14	ZAR 341,887,217	Republic of South Africa Government Bond 8.75% 31/1/2044	15,480,696	0.94
RON 16,465,000	Romania Government Bond 4.15% 24/10/2030	3,235,276	0.20	ZAR 491,168,628	Republic of South Africa Government Bond 8.75% 28/2/2048	22,167,409	1.34
RON 21,495,000	Romania Government Bond 4.25% 28/4/2036*	3,862,027	0.23	ZAR 679,926,242	Republic of South Africa Government Bond 8.875% 28/2/2035*	34,296,293	2.07
RON 51,590,000	Romania Government Bond 4.75% 11/10/2034	9,908,902	0.60	ZAR 305,460,561	Republic of South Africa Government Bond 9% 31/1/2040*	14,489,797	0.88
RON 24,735,000	Romania Government Bond 4.85% 25/7/2029*	5,149,498	0.31	ZAR 345,589,816	Republic of South Africa Government Bond 10.5% 21/12/2026	20,446,931	1.23
RON 19,215,000	Romania Government Bond 5% 12/2/2029	4,064,057	0.25			214,690,935	12.97
RON 14,970,000	Romania Government Bond 5.8% 26/7/2027	3,304,088	0.20		Turkey		
RON 33,320,000	Romania Government Bond 6.7% 25/2/2032	7,451,088	0.45	TRY 819,371,000	Turkiye Government Bond 26.2% 5/10/2033	23,588,342	1.43
RON 8,735,000	Romania Government Bond 7.2% 30/10/2033	2,021,030	0.12	UAH 40,626,000	Ukraine Ukraine Government International Bond 15.84% 26/2/2025	814,004	0.05
RON 25,920,000	Romania Government Bond 8.25% 29/9/2032	6,355,405	0.38		United States		
RON 14,705,000	Romania Government Bond 8.75% 30/10/2028	3,554,945	0.21	USD 50,300	United States Treasury Note/Bond 4.625% 30/6/2025†	50,349	0.00
EUR 4,246,000	Romanian Government International Bond 2.75% 26/2/2026	4,641,056	0.28		Uruguay		
EUR 2,877,000	Romanian Government International Bond 3.624% 26/5/2030*	2,999,343	0.18	UYU 149,670,000	Uruguay Government International Bond 8.5% 15/3/2028*	3,644,262	0.22
USD 6,838,000	Romanian Government International Bond 7.125% 17/1/2033*	7,424,803	0.45		Uzbekistan		
		70,903,489	4.28	UZS 68,450,000,000	Republic of Uzbekistan International Bond 16.625% 29/5/2027	5,318,500	0.32
	Russian Federation						
RUB 431,758,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	1,047,840	0.06				
RUB 1,262,514,000	Russian Federal Bond - OFZ 6.9% 23/5/2029	3,064,015	0.19				
RUB 694,456,000	Russian Federal Bond - OFZ 7.25% 10/5/2034	1,685,386	0.10				
RUB 841,856,000	Russian Federal Bond - OFZ 7.65% 10/4/2030	2,043,114	0.12				
RUB 611,571,000	Russian Federal Bond - OFZ 8.5% 17/9/2031	1,484,232	0.09				
		9,324,587	0.56				

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

*All or a portion of this security represents a security on loan.

Emerging Markets Local Currency Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Zambia				Ukraine			
ZMW 55,000,000	Zambia Government Bond 13% 18/12/2027	1,801,445	0.11	UAH 80,000,000	Ukraine Government International Bond 10% 23/8/2023 ^{**,***}	1,948,842	0.12
Total Bonds		1,570,656,597	94.87	UAH 224,880,000	Ukraine Government International Bond 16% 24/5/2023 ^{**,***}	5,478,195	0.33
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market						7,427,037	0.45
				Total Bonds		8,570,915	0.52
Other Transferable Securities				Total Other Transferable Securities		8,570,915	0.52
BONDS				Total Portfolio		1,579,227,512	95.39
				Other Net Assets		76,279,106	4.61
				Total Net Assets (USD)		1,655,506,618	100.00
Sweden							
EUR 9,388,710	East Renewable 13.5% 1/1/2025 ^{**}	1,143,878	0.07				

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

^{***}This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	7,870,000	USD	5,338,899	Barclays	25/9/2024	1,847
AUD	18,953,800	USD	12,866,654	Lloyds Bank	25/9/2024	(4,209)
AUD	15,760,000	USD	10,676,082	BNP Paribas	25/9/2024	18,984
AUD	20,058,000	USD	13,508,121	JP Morgan	25/9/2024	103,658
AUD	4,810,000	USD	3,177,193	Goldman Sachs	25/9/2024	86,974
BRL	54,315,000	USD	9,733,228	Morgan Stanley	4/9/2024	(142,871)
BRL	238,496,867	USD	42,947,259	HSBC Bank	2/10/2024	(971,636)
BRL	159,387,020	USD	28,628,382	HSBC Bank	4/9/2024	(485,541)
BRL	257,445,154	USD	45,273,839	Citigroup	4/9/2024	183,051
BRL	44,991,000	USD	8,120,045	Bank of America	4/9/2024	(176,019)
BRL	38,155,000	USD	6,682,330	JP Morgan	4/9/2024	54,668
CAD	7,270,000	USD	5,346,331	RBS	25/9/2024	48,398
CAD	21,792,398	USD	15,990,800	Toronto-Dominion	25/9/2024	180,326
CAD	14,590,000	USD	10,686,967	Citibank	25/9/2024	139,594
CAD	6,220,000	USD	4,549,522	Morgan Stanley	25/9/2024	66,051
CAD	5,330,000	USD	3,857,842	JP Morgan	25/9/2024	97,303
CHF	4,770,000	USD	5,370,480	JP Morgan	25/9/2024	258,170
CHF	7,470,000	USD	8,458,284	HSBC Bank	25/9/2024	356,394
CHF	6,940,000	USD	7,894,685	BNP Paribas	25/9/2024	294,587
CHF	6,609,720	USD	7,673,788	Morgan Stanley	25/9/2024	125,749
CLP	14,752,413,993	USD	15,972,921	Morgan Stanley	25/9/2024	203,394
CLP	7,433,160,000	USD	8,026,089	JP Morgan	25/9/2024	124,520
CLP	3,816,750,000	USD	4,149,228	Barclays	25/9/2024	35,915
CLP	3,954,110,000	USD	4,178,054	HSBC Bank	25/9/2024	157,707
CLP	3,762,730,000	USD	3,927,693	Goldman Sachs	25/9/2024	198,215
CLP	1,361,189,000	USD	1,462,198	Bank of America	25/9/2024	30,373
CNH	47,390,000	USD	6,545,535	Standard Chartered Bank	25/9/2024	165,923
CNH	675,447,060	USD	93,338,116	UBS	25/9/2024	2,319,928
CNH	52,520,000	USD	7,231,321	JP Morgan	25/9/2024	206,657
CNH	72,140,000	USD	9,999,252	Bank of America	25/9/2024	217,347
CNH	28,560,000	USD	3,994,365	Morgan Stanley	25/9/2024	50,354
CNH	11,542,000	USD	1,615,494	HSBC Bank	25/9/2024	19,105
CNH	62,380,000	USD	8,731,408	Goldman Sachs	25/9/2024	102,961
COP	16,206,000,000	USD	4,046,098	Morgan Stanley	25/9/2024	(139,982)
COP	25,363,750,000	USD	6,312,684	Barclays	25/9/2024	(199,284)
COP	30,455,717,000	USD	7,481,370	JP Morgan	25/9/2024	(140,659)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
COP	15,217,630,000	USD	3,720,692	HSBC Bank	25/9/2024	(52,801)
COP	2,876,650,000	USD	707,785	BNY Mellon	25/9/2024	(14,429)
CZK	1,146,511,378	USD	49,391,089	HSBC Bank	25/9/2024	1,364,185
CZK	169,939,206	USD	7,312,175	UBS	25/9/2024	210,918
CZK	228,060,794	USD	9,750,946	Goldman Sachs	25/9/2024	345,149
CZK	187,980,000	USD	8,084,292	BNP Paribas	25/9/2024	237,454
CZK	156,987,000	USD	6,872,048	Morgan Stanley	25/9/2024	77,659
CZK	23,040,000	USD	981,804	Standard Chartered Bank	25/9/2024	38,161
CZK	36,048,000	USD	1,598,219	Barclays	25/9/2024	(2,399)
EUR	20,509,000	USD	22,394,177	Standard Chartered Bank	25/9/2024	344,463
EUR	12,390,000	USD	13,515,631	Société Générale	25/9/2024	221,350
EUR	41,420,000	USD	45,435,322	JP Morgan	25/9/2024	487,662
EUR	11,028,000	USD	11,984,212	HSBC Bank	25/9/2024	242,698
EUR	16,850,000	USD	18,284,693	State Street	25/9/2024	397,158
EUR	14,789,000	USD	16,235,794	Morgan Stanley	25/9/2024	160,995
GBP	43,502,314	USD	56,359,318	State Street	25/9/2024	838,436
GBP	6,230,000	USD	8,096,517	Citibank	25/9/2024	94,817
GBP	9,380,000	USD	12,067,413	JP Morgan	25/9/2024	265,607
GBP	8,625,000	USD	11,098,354	HSBC Bank	25/9/2024	241,977
GBP	6,200,000	USD	7,949,401	Morgan Stanley	25/9/2024	202,489
GBP	1,540,000	USD	1,979,346	Credit Agricole	25/9/2024	45,479
HUF	3,007,727,000	USD	8,434,120	Deutsche Bank	25/9/2024	45,468
HUF	16,877,271,755	USD	46,715,368	BNP Paribas	25/9/2024	866,183
HUF	2,292,050,000	USD	6,335,521	Société Générale	25/9/2024	126,383
HUF	4,870,983,000	USD	13,639,024	Barclays	25/9/2024	93,582
HUF	1,429,860,000	USD	3,942,194	Toronto-Dominion	25/9/2024	88,965
HUF	3,651,930,000	USD	10,124,109	Morgan Stanley	25/9/2024	171,660
HUF	862,863,000	USD	2,431,974	Goldman Sachs	25/9/2024	668
IDR	14,682,309,144	USD	909,572	Goldman Sachs	25/9/2024	37,956
IDR	200,506,713,689	USD	12,484,162	Deutsche Bank	25/9/2024	455,609
IDR	659,120,038,814	USD	41,032,495	JP Morgan	25/9/2024	1,504,052
IDR	221,659,800,000	USD	13,786,046	HSBC Bank	25/9/2024	518,848
IDR	101,541,930,000	USD	6,243,355	Bank of America	25/9/2024	309,689
IDR	64,947,300,000	USD	4,111,369	UBS	25/9/2024	80,028
IDR	14,916,793,125	USD	953,576	Royal Bank of Canada	25/9/2024	9,084
IDR	84,529,052,000	USD	5,450,323	Standard Chartered Bank	25/9/2024	4,790
IDR	60,713,308,428	USD	3,895,875	Citibank	25/9/2024	22,281
INR	3,887,775,647	USD	46,440,332	HSBC Bank	25/9/2024	(101,938)
INR	718,490,000	USD	8,580,317	Deutsche Bank	25/9/2024	(16,635)
INR	447,420,000	USD	5,341,716	BNP Paribas	25/9/2024	(8,917)
INR	531,298,026	USD	6,324,111	Bank of America	25/9/2024	8,430
INR	608,990,000	USD	7,246,085	JP Morgan	25/9/2024	12,466
JPY	7,009,380,000	USD	47,427,269	Morgan Stanley	25/9/2024	881,586
JPY	11,020,177,700	USD	69,997,875	HSBC Bank	25/9/2024	5,953,518
JPY	5,199,700,000	USD	34,193,975	Barclays	25/9/2024	1,642,512
JPY	3,606,750,000	USD	24,126,709	JP Morgan	25/9/2024	731,119
KZT	1,874,790,000	USD	3,907,848	JP Morgan	11/12/2024	(83,383)
MXN	498,700,000	USD	26,983,790	Goldman Sachs	25/9/2024	(1,748,286)
MXN	984,218,669	USD	54,880,963	Morgan Stanley	25/9/2024	(5,076,965)
MXN	374,009,000	USD	19,772,632	JP Morgan	25/9/2024	(846,814)
MXN	45,487,000	USD	2,464,060	RBS	25/9/2024	(162,300)
MXN	205,500,000	USD	11,453,583	Barclays	25/9/2024	(1,054,755)
MXN	159,950,000	USD	8,634,492	Citibank	25/9/2024	(540,611)
MXN	111,230,000	USD	5,576,557	HSBC Bank	25/9/2024	51,968
MXN	34,400,000	USD	1,771,667	UBS	25/9/2024	(30,938)
MYR	96,950,000	USD	20,605,812	Barclays	18/9/2024	1,848,014
MYR	100,780,000	USD	21,936,685	Morgan Stanley	18/9/2024	1,404,178
MYR	100,370,000	USD	21,366,121	Goldman Sachs	18/9/2024	1,879,783
NGN	4,616,000,000	USD	3,603,435	Bank of America	15/10/2024	(741,298)
NGN	4,983,000,000	USD	3,448,443	Goldman Sachs	30/10/2024	(362,269)
NOK	176,469,500	USD	16,515,866	Deutsche Bank	25/9/2024	148,123

Emerging Markets Local Currency Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
NZD	37,416,800	USD	22,794,790	Deutsche Bank	25/9/2024	608,977
NZD	7,030,000	USD	4,263,997	Citibank	25/9/2024	133,185
NZD	27,103,438	USD	16,124,867	Morgan Stanley	25/9/2024	828,014
NZD	6,866,000	USD	4,214,698	Toronto-Dominion	25/9/2024	79,904
NZD	8,730,000	USD	5,329,966	JP Morgan	25/9/2024	130,546
PEN	17,782,037	USD	4,761,430	Deutsche Bank	25/9/2024	(19,170)
PHP	372,230,000	USD	6,372,936	UBS	25/9/2024	251,945
PHP	1,094,516,100	USD	18,734,240	Morgan Stanley	25/9/2024	745,758
PHP	461,226,000	USD	8,012,315	JP Morgan	25/9/2024	196,501
PHP	620,300,000	USD	10,723,783	Standard Chartered Bank	25/9/2024	316,203
PHP	169,500,000	USD	2,962,996	HSBC Bank	25/9/2024	53,734
PHP	329,392,000	USD	5,851,904	BNP Paribas	25/9/2024	10,554
PLN	169,470,945	USD	43,327,295	HSBC Bank	25/9/2024	540,796
PLN	66,840,000	USD	17,009,838	Société Générale	25/9/2024	291,907
PLN	35,370,000	USD	9,022,588	Barclays	25/9/2024	133,048
PLN	4,417,184	USD	1,121,558	JP Morgan	25/9/2024	21,844
PLN	23,080,000	USD	5,864,419	Citibank	25/9/2024	109,912
PLN	15,640,000	USD	3,956,126	State Street	25/9/2024	92,338
PLN	58,634,000	USD	15,011,865	Goldman Sachs	25/9/2024	165,733
PLN	14,085,000	USD	3,667,813	Deutsche Bank	25/9/2024	(21,867)
PLN	20,509,000	USD	5,332,079	Bank of America	25/9/2024	(23,260)
RON	67,484,200	USD	14,776,419	Bank of America	25/9/2024	243,970
RON	47,980,000	USD	10,511,362	UBS	25/9/2024	167,853
RON	46,350,000	USD	10,071,161	Société Générale	25/9/2024	245,254
RON	24,700,000	USD	5,438,816	BNP Paribas	25/9/2024	58,821
RON	31,815,000	USD	7,098,744	Barclays	25/9/2024	(17,476)
RON	21,550,000	USD	4,805,408	JP Morgan	25/9/2024	(8,888)
THB	6,513,054,941	USD	181,164,192	HSBC Bank	25/9/2024	11,623,570
THB	169,040,000	USD	4,683,069	JP Morgan	25/9/2024	320,550
THB	283,398,000	USD	8,210,264	Goldman Sachs	25/9/2024	178,374
THB	144,350,000	USD	4,075,082	Standard Chartered Bank	25/9/2024	197,708
THB	259,723,000	USD	7,588,183	Barclays	25/9/2024	99,672
TRY	755,040,504	USD	21,159,319	Barclays	25/9/2024	408,787
TRY	200,680,000	USD	5,645,166	Standard Chartered Bank	25/9/2024	87,358
TWD	70,996,716	USD	2,191,040	Société Générale	25/9/2024	36,584
TWD	260,950,000	USD	8,021,051	Deutsche Bank	25/9/2024	166,630
TWD	131,790,000	USD	4,046,113	JP Morgan	25/9/2024	88,987
TWD	105,506,000	USD	3,329,484	Goldman Sachs	25/9/2024	(19,082)
TWD	186,227,000	USD	5,855,370	UBS	25/9/2024	(12,230)
USD	9,222,504	MYR	42,220,000	Goldman Sachs	18/9/2024	(555,738)
USD	22,191,813	MYR	99,510,000	Morgan Stanley	18/9/2024	(854,914)
USD	10,003,803	MYR	46,840,000	Barclays	18/9/2024	(844,441)
USD	63,589,851	CNH	460,171,900	UBS	25/9/2024	(1,580,532)
USD	149,888,497	JPY	23,488,942,117	HSBC Bank	25/9/2024	(11,997,991)
USD	12,478,469	CAD	16,955,900	Toronto-Dominion	25/9/2024	(103,717)
USD	36,374,689	NZD	60,274,400	Deutsche Bank	25/9/2024	(1,326,238)
USD	12,870,055	AUD	18,958,809	Lloyds Bank	25/9/2024	4,210
USD	2,225,274	TWD	72,106,000	Société Générale	25/9/2024	(37,155)
USD	32,062,212	GBP	24,748,000	State Street	25/9/2024	(476,977)
USD	32,511,837	CHF	28,885,460	State Street	25/9/2024	(1,573,306)
USD	41,549,491	EUR	38,051,790	Standard Chartered Bank	25/9/2024	(639,106)
USD	11,055,482	PHP	645,897,731	Morgan Stanley	25/9/2024	(440,088)
USD	19,002,642	IDR	306,543,054,529	JP Morgan	25/9/2024	(780,224)
USD	10,215,733	HUF	3,690,727,543	BNP Paribas	25/9/2024	(189,417)
USD	30,790,037	PLN	120,432,553	HSBC Bank	25/9/2024	(384,310)
USD	73,575,357	MXN	1,341,418,047	Morgan Stanley	25/9/2024	5,696,153
USD	67,201,086	ZAR	1,215,678,946	Toronto-Dominion	25/9/2024	(1,328,904)
USD	124,201,750	COP	497,886,313,076	Morgan Stanley	25/9/2024	4,196,694
USD	1,429,912	CLP	1,307,597,344	Morgan Stanley	25/9/2024	(3,894)
USD	63,078,763	RON	288,081,976	Bank of America	25/9/2024	(1,041,477)
USD	49,571,895	PEN	185,944,177	HSBC Bank	25/9/2024	(17,229)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	11,216,118	TRY	400,231,362	Barclays	25/9/2024	(216,689)
USD	19,949,279	ZAR	361,170,000	Citibank	25/9/2024	(410,518)
USD	16,002,247	CZK	370,500,000	JP Morgan	25/9/2024	(399,535)
USD	11,039,445	PHP	636,340,000	UBS	25/9/2024	(286,018)
USD	14,048,250	GBP	10,836,679	Morgan Stanley	25/9/2024	(200,043)
USD	11,503,804	RON	52,144,013	BNP Paribas	25/9/2024	(102,222)
USD	12,232,909	HUF	4,402,440,000	Deutsche Bank	25/9/2024	(178,748)
USD	7,396,009	IDR	119,639,626,652	Deutsche Bank	25/9/2024	(324,977)
USD	16,400,057	CHF	14,430,000	Bank of America	25/9/2024	(627,493)
USD	9,297,251	HUF	3,369,970,000	Morgan Stanley	25/9/2024	(203,598)
USD	8,168,792	CZK	188,530,000	Barclays	25/9/2024	(177,302)
USD	8,180,441	NZD	13,430,000	HSBC Bank	25/9/2024	(219,865)
USD	5,714,107	IDR	92,685,670,768	BNP Paribas	25/9/2024	(267,396)
USD	2,395,352	IDR	38,385,211,164	Morgan Stanley	25/9/2024	(81,852)
USD	29,796,639	EUR	27,210,000	State Street	25/9/2024	(371,502)
USD	10,907,539	CZK	254,840,000	State Street	25/9/2024	(374,052)
USD	12,022,234	HUF	4,297,540,000	Société Générale	25/9/2024	(93,683)
USD	4,817,870	CHF	4,230,000	Morgan Stanley	25/9/2024	(173,574)
USD	27,611,817	ZAR	502,680,000	Goldman Sachs	25/9/2024	(725,150)
USD	7,862,941	PEN	29,350,000	Bank of America	25/9/2024	35,641
USD	5,048,561	MXN	91,300,000	Citibank	25/9/2024	428,546
USD	8,273,440	CLP	7,804,710,000	Barclays	25/9/2024	(284,579)
USD	3,725,197	COP	15,428,910,000	Goldman Sachs	25/9/2024	6,382
USD	6,035,347	MXN	114,300,000	Citigroup	25/9/2024	251,473
USD	1,131,885	HUF	410,802,000	HSBC Bank	25/9/2024	(26,276)
USD	6,619,422	JPY	967,353,652	JP Morgan	25/9/2024	(47,608)
USD	1,614,567	INR	135,716,000	HSBC Bank	25/9/2024	(3,032)
USD	8,555,881	THB	300,000,000	Barclays	25/9/2024	(324,180)
USD	50,066,755	BRL	276,729,154	HSBC Bank	4/9/2024	1,204,905
USD	4,129,739	TWD	131,729,578	Bank of America	25/9/2024	(3,466)
USD	4,054,549	CAD	5,546,306	Morgan Stanley	25/9/2024	(61,107)
USD	4,154,057	IDR	64,707,739,836	Standard Chartered Bank	25/9/2024	(21,880)
USD	2,029,581	MXN	38,513,510	JP Morgan	25/9/2024	80,698
USD	1,648,405	JPY	241,250,000	Credit Agricole	25/9/2024	(14,297)
USD	21,950,144	AUD	33,290,025	JP Morgan	25/9/2024	(641,162)
USD	15,695,559	ZAR	285,182,637	Barclays	25/9/2024	(380,695)
USD	419,214	EUR	380,000	Barclays	25/9/2024	(2,098)
USD	11,238,834	INR	944,660,000	Barclays	25/9/2024	(20,567)
USD	11,338,070	CNH	81,026,033	HSBC Bank	25/9/2024	(136,984)
USD	12,406,150	MXN	231,410,000	Goldman Sachs	25/9/2024	696,208
USD	8,718,673	PLN	34,240,000	Morgan Stanley	25/9/2024	(144,458)
USD	16,666,491	AUD	24,696,000	HSBC Bank	25/9/2024	(92,732)
USD	6,404,274	MXN	124,030,000	State Street	25/9/2024	128,037
USD	8,031,460	ZAR	146,210,000	State Street	25/9/2024	(210,659)
USD	340,427	MXN	6,640,000	UBS	25/9/2024	4,426
USD	24,613,878	BRL	136,687,020	HSBC Bank	2/10/2024	556,863
USD	7,990,645	THB	276,573,000	Goldman Sachs	25/9/2024	(195,973)
USD	810,267	JPY	116,813,000	Morgan Stanley	25/9/2024	5,188
USD	840,425	TWD	26,686,000	JP Morgan	25/9/2024	3,113
USD	1,666,154	INR	139,813,000	Bank of America	25/9/2024	(277)
USD	4,367,984	HUF	1,583,900,000	Goldman Sachs	25/9/2024	(97,454)
USD	5,657,200	PHP	324,480,000	Goldman Sachs	25/9/2024	(117,836)
USD	16,045,485	BRL	91,182,000	Bank of America	4/9/2024	(54,448)
USD	13,626,492	CLP	12,705,410,000	JP Morgan	25/9/2024	(305,243)
USD	14,358,514	PLN	56,750,000	Goldman Sachs	25/9/2024	(331,404)
USD	8,131,954	BRL	45,290,000	JP Morgan	4/9/2024	135,134
USD	5,053,657	HUF	1,826,650,000	Toronto-Dominion	25/9/2024	(96,159)
USD	11,539,338	CAD	15,840,000	HSBC Bank	25/9/2024	(214,791)
USD	10,139,419	GBP	7,920,000	JP Morgan	25/9/2024	(273,963)
USD	4,089,461	AUD	6,190,000	Citibank	25/9/2024	(111,203)
USD	20,922,800	RON	95,380,000	Goldman Sachs	25/9/2024	(306,535)

Emerging Markets Local Currency Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	8,169,397	GBP	6,370,000	HSBC Bank	25/9/2024	(206,012)
USD	4,405,703	PLN	17,330,000	Toronto-Dominion	25/9/2024	(80,222)
USD	8,117,301	NZD	13,440,000	Toronto-Dominion	25/9/2024	(289,261)
USD	6,851,291	ZAR	125,630,000	JP Morgan	25/9/2024	(230,695)
USD	4,084,621	CAD	5,590,000	BNP Paribas	25/9/2024	(63,459)
USD	5,594,539	RON	25,250,000	HSBC Bank	25/9/2024	(25,515)
USD	12,157,907	CZK	280,128,900	Morgan Stanley	25/9/2024	(243,208)
USD	3,787,896	PLN	14,764,503	Deutsche Bank	25/9/2024	(33,943)
USD	19,162,873	IDR	305,156,245,603	HSBC Bank	25/9/2024	(530,495)
USD	10,861,455	PHP	628,930,000	Standard Chartered Bank	25/9/2024	(332,126)
USD	12,032,400	IDR	193,685,550,000	UBS	25/9/2024	(467,166)
USD	30,607,554	ZAR	559,907,363	Deutsche Bank	25/9/2024	(955,422)
USD	64,093,406	EUR	58,650,000	Société Générale	25/9/2024	(932,740)
USD	191,283	MXN	3,710,000	Barclays	25/9/2024	3,547
USD	9,167,895	BRL	51,640,000	Goldman Sachs	4/9/2024	49,860
USD	3,557,296	CLP	3,343,680,000	Goldman Sachs	25/9/2024	(109,116)
USD	7,859,854	THB	276,670,000	Morgan Stanley	25/9/2024	(329,635)
USD	3,737,103	CNH	26,690,000	Barclays	25/9/2024	(42,783)
USD	4,115,570	CAD	5,650,000	State Street	25/9/2024	(77,032)
USD	10,570,068	TWD	339,500,000	Deutsche Bank	25/9/2024	(82,233)
USD	7,001,059	HUF	2,548,830,000	Citigroup	25/9/2024	(184,776)
USD	15,445,748	CHF	13,520,000	JP Morgan	25/9/2024	(507,993)
USD	3,959,344	PHP	230,220,000	BNP Paribas	25/9/2024	(138,070)
USD	2,257,400	IDR	36,666,963,348	RBS	25/9/2024	(108,916)
USD	7,127,555	RON	32,690,000	Deutsche Bank	25/9/2024	(148,466)
USD	13,760,719	INR	1,153,760,000	Morgan Stanley	25/9/2024	9,055
USD	8,233,468	CNH	58,860,000	JP Morgan	25/9/2024	(102,393)
USD	2,470,252	EUR	2,260,000	RBS	25/9/2024	(35,444)
USD	8,126,629	ZAR	148,400,000	Citigroup	25/9/2024	(238,943)
USD	4,976,958	HUF	1,814,610,000	State Street	25/9/2024	(138,914)
USD	8,066,167	PHP	466,350,000	Bank of America	25/9/2024	(233,845)
USD	8,100,797	CNH	57,350,000	State Street	25/9/2024	(21,214)
USD	3,889,635	THB	136,040,000	JP Morgan	25/9/2024	(137,176)
USD	32,612,125	EUR	29,830,000	JP Morgan	25/9/2024	(460,850)
USD	8,394,170	PLN	32,950,000	State Street	25/9/2024	(135,042)
USD	3,453,552	ZAR	63,690,000	Morgan Stanley	25/9/2024	(136,767)
USD	9,038,685	THB	320,580,000	State Street	25/9/2024	(450,549)
USD	6,442,955	RON	29,500,000	JP Morgan	25/9/2024	(123,048)
USD	15,139,284	BRL	86,088,020	Citigroup	4/9/2024	(61,211)
USD	19,675,438	COP	80,816,080,000	JP Morgan	25/9/2024	196,418
USD	3,994,910	ZAR	73,210,000	BNP Paribas	25/9/2024	(132,068)
USD	7,519,408	CZK	176,210,000	BNP Paribas	25/9/2024	(281,288)
USD	4,983,449	COP	20,405,230,000	Barclays	25/9/2024	65,196
USD	8,109,130	CHF	7,070,000	Deutsche Bank	25/9/2024	(233,544)
USD	1,651,321	MXN	30,830,000	Deutsche Bank	25/9/2024	91,243
USD	8,422,864	ZAR	153,630,000	Société Générale	25/9/2024	(237,533)
USD	4,715,240	AUD	7,220,000	Morgan Stanley	25/9/2024	(184,403)
ZAR	24,283,730	USD	1,339,026	Toronto-Dominion	25/9/2024	29,891
ZAR	166,049,000	USD	9,163,637	JP Morgan	25/9/2024	196,842
ZAR	225,480,000	USD	12,358,144	Citibank	25/9/2024	352,565
ZAR	184,158,000	USD	9,984,099	Morgan Stanley	25/9/2024	397,216
ZAR	92,990,000	USD	5,064,851	Deutsche Bank	25/9/2024	177,161
ZAR	49,420,000	USD	2,671,778	HSBC Bank	25/9/2024	114,116
ZAR	326,665,000	USD	17,795,251	Goldman Sachs	25/9/2024	619,438
ZAR	67,140,000	USD	3,675,900	State Street	25/9/2024	108,901
ZAR	1,209,492,000	USD	66,319,098	Bank of America	25/9/2024	1,862,123
ZAR	149,090,000	USD	7,974,011	Barclays	25/9/2024	430,458
Net unrealised appreciation						10,513,102

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	2,347,621	USD	1,540,943	BNY Mellon	13/9/2024	51,713
USD	24,163	AUD	35,837	BNY Mellon	13/9/2024	(149)
Net unrealised appreciation						51,564
CAD Hedged Share Class						
CAD	539,085	USD	392,622	BNY Mellon	13/9/2024	7,253
USD	6,160	CAD	8,338	BNY Mellon	13/9/2024	(25)
Net unrealised appreciation						7,228
CHF Hedged Share Class						
CHF	915,625	USD	1,071,999	BNY Mellon	13/9/2024	6,917
USD	17,035	CHF	14,407	BNY Mellon	13/9/2024	59
Net unrealised appreciation						6,976
EUR Hedged Share Class						
EUR	215,031,129	USD	235,402,906	BNY Mellon	13/9/2024	2,872,742
USD	5,403,289	EUR	4,859,385	BNY Mellon	13/9/2024	18,574
Net unrealised appreciation						2,891,316
GBP Hedged Share Class						
GBP	29,126,811	USD	37,022,018	BNY Mellon	13/9/2024	1,270,101
USD	590,313	GBP	449,494	BNY Mellon	13/9/2024	(626)
Net unrealised appreciation						1,269,475
HKD Hedged Share Class						
HKD	11,014,492	USD	1,415,458	BNY Mellon	13/9/2024	(2,431)
USD	32,682	HKD	254,684	BNY Mellon	13/9/2024	8
Net unrealised depreciation						(2,423)
NZD Hedged Share Class						
NZD	136,142	USD	81,669	BNY Mellon	13/9/2024	3,484
USD	1,282	NZD	2,070	BNY Mellon	13/9/2024	(13)
Net unrealised appreciation						3,471
PLN Hedged Share Class						
PLN	6,462,948	USD	1,643,716	BNY Mellon	13/9/2024	29,542
USD	222,650	PLN	868,194	BNY Mellon	13/9/2024	(2,125)
Net unrealised appreciation						27,417
SEK Hedged Share Class						
SEK	36,305	USD	3,461	BNY Mellon	13/9/2024	76
USD	54	SEK	557	BNY Mellon	13/9/2024	-
Net unrealised appreciation						76
SGD Hedged Share Class						
SGD	7,619,898	USD	5,770,643	BNY Mellon	13/9/2024	78,267
USD	455,972	SGD	598,194	BNY Mellon	13/9/2024	(3,193)
Net unrealised appreciation						75,074
Total net unrealised appreciation (USD underlying exposure - USD 4,384,758,473)						14,843,276

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 100,762,602	Fund receives Fixed 10.065%; and pays Floating BRL BROIS 1 Day	HSBC Bank	4/1/2027	(362,195)	(362,195)
IRS	BRL 162,729,188	Fund receives Fixed 9.8%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(694,599)	(694,599)
IRS	BRL 69,832,172	Fund receives Fixed 11.26%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2029	(136,346)	(136,346)
IRS	BRL 44,370,034	Fund receives Fixed 11.31%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2029	(79,934)	(79,934)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 42,852,272	Fund receives Fixed 11.39%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2029	(63,237)	(63,237)
IRS	BRL 51,021,828	Fund receives Fixed 12.155%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2029	59,620	59,620
IRS	BRL 428,621,516	Fund receives Fixed 11.25%; and pays Floating BRL BROIS 1 Day	Bank of America	1/7/2025	(128,461)	(128,461)
IRS	BRL 198,072,520	Fund receives Fixed 11.62%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2026	(91,264)	(91,264)
IRS	BRL 91,918,702	Fund receives Fixed 9.875%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2026	(236,301)	(236,301)
IRS	BRL 202,730,560	Fund receives Fixed 10.81%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(390,060)	(390,060)
IRS	BRL 81,210,200	Fund receives Fixed 11.195%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2029	(178,082)	(178,082)
IRS	BRL 61,848,408	Fund receives Fixed 11.805%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2029	(11,541)	(11,541)
IRS	BRL 60,348,514	Fund receives Fixed 11.043777%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(99,391)	(99,391)
IRS	BRL 48,300,026	Fund receives Fixed 10.444941%; and pays Floating BRL BROIS 1 Day	HSBC Bank	4/1/2027	(168,368)	(168,368)
IRS	BRL 63,710,414	Fund receives Fixed 12.381418%; and pays Floating BRL BROIS 1 Day	HSBC Bank	4/1/2027	101,525	101,525
IRS	BRL 55,972,196	Fund receives Fixed 10.075%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(370,217)	(370,217)
IRS	BRL 69,501,560	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(448,659)	(448,659)
IRS	BRL 81,279,036	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(522,836)	(522,836)
IRS	BRL 31,395,852	Fund receives Fixed 11.401521%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(74,197)	(74,197)
IRS	BRL 32,730,128	Fund receives Fixed 12.777378%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	153,326	153,326
IRS	BRL 79,867,774	Fund receives Fixed 10.8675%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(143,597)	(143,597)
IRS	BRL 113,494,188	Fund receives Fixed 12.820781%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	348,553	348,553
IRS	MXN 431,287,448	Fund receives Fixed 8.8%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	16/3/2029	(145,484)	(145,484)
IRS	MXN 286,068,490	Fund receives Fixed 8.83%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	20/3/2029	(88,077)	(88,077)
IRS	MXN 262,310,002	Fund receives Fixed 9.51%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	17/4/2029	90,999	90,999
IRS	MXN 427,559,488	Fund receives Fixed 9.67%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	27/4/2029	215,838	215,838
IRS	MXN 484,987,712	Fund receives Fixed 9.305%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	30/4/2029	74,369	74,369
IRS	MXN 113,017,766	Fund receives Fixed 9.595%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	28/6/2029	51,686	51,686
IRS	MXN 234,525,100	Fund receives Fixed 9.33%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	26/7/2029	47,307	47,307
IRS	MXN 157,391,546	Fund receives Fixed 9.185%; and pays Floating MXN-TIIE 1 Month	Morgan Stanley	27/7/2029	8,816	8,816
IRS	CNY 156,614,172	Fund receives Fixed 1.781%; and pays Floating CNY CNRR 3 Month	Morgan Stanley	18/9/2029	(9,146)	(9,146)
IRS	CNY 164,197,192	Fund receives Fixed 2.12%; and pays Floating CNY CNRR 3 Month	Morgan Stanley	18/9/2029	177,908	177,908
IRS	CNY 174,706,648	Fund receives Fixed 2.128%; and pays Floating CNY CNRR 3 Month	Morgan Stanley	18/9/2029	194,003	194,003
IRS	THB 3,849,860,708	Fund receives Fixed 2.214%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	18/9/2029	354,044	354,044

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	CZK 1,897,477,688	Fund receives Fixed 3.065%; and pays Floating CZK-PRIBOR 6 Month	Morgan Stanley	18/9/2029	(630,686)	(630,686)
IRS	CZK 160,338,152	Fund receives Fixed 3.186%; and pays Floating CZK-PRIBOR 6 Month	Bank of America	18/9/2029	(33,296)	(33,296)
IRS	CZK 511,626,778	Fund receives Fixed 3.296%; and pays Floating CZK-PRIBOR 6 Month	Morgan Stanley	18/9/2029	(48,238)	(48,238)
IRS	HUF 4,095,020,740	Fund receives Fixed 5.59%; and pays Floating HUF BUBOR 6 Month	Morgan Stanley	18/9/2029	(12,980)	(12,980)
IRS	MXN 254,450,360	Fund receives Fixed 9.23%; and pays Floating MXN-TIE 1 Month	Morgan Stanley	2/5/2034	39,831	39,831
IRS	THB 2,488,722,882	Fund receives Fixed 2.5313%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	18/9/2034	482,492	482,492
IRS	THB 2,760,157,504	Fund receives Fixed 2.543%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	18/9/2034	577,762	577,762
IRS	INR 924,396,000	Fund receives Fixed 6.363%; and pays Floating INR MIBOR 1 Day	Morgan Stanley	18/9/2034	107,218	107,218
IRS	HUF 3,183,090,210	Fund receives Fixed 6.41%; and pays Floating HUF BUBOR 6 Month	Morgan Stanley	18/9/2034	153,500	153,500
IRS	INR 727,242,218	Fund receives Fixed 6.435%; and pays Floating INR MIBOR 1 Day	Morgan Stanley	18/9/2034	107,405	107,405
IRS	HUF 4,058,475,930	Fund receives Fixed 6.912%; and pays Floating HUF BUBOR 6 Month	Morgan Stanley	18/9/2034	408,667	408,667
Total (USD underlying exposure - USD 509,228,573)					(1,412,323)	(1,412,323)

IRS: Interest Rate Swaps

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
89,000,000	Call	OTC AUD/USD	Bank of America	AUD 0.665	18/9/2024	1,071,708	1,337,670
114,400,000	Call	OTC EUR/PLN	Bank of America	EUR 4.4	17/10/2024	(194,312)	226,063
79,500,000	Put	OTC USD/MXN	JP Morgan	USD 18	20/9/2024	(466,063)	27,234
Total (USD underlying exposure - USD 67,826,876)						411,333	1,590,967

Emerging Markets Sustainable Equity Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON / PREFERRED STOCKS (SHARES)							
Brazil				Indonesia			
1,792,234	B3 - Brasil Bolsa Balcao	3,940,297	1.51	8,922,800	Bank Central Asia	5,961,042	2.29
557,297	Banco Bradesco	1,532,287	0.59	15,771,500	Bank Rakyat Indonesia Persero	5,255,466	2.01
969,807	Banco Bradesco ADR	2,686,365	1.03			11,216,508	4.30
7,816,823	Hapvida Participacoes e Investimentos	5,838,961	2.23	Kazakhstan			
1,113,991	Lojas Renner	3,340,291	1.28	39,339	Kaspi.KZ JSC ADR	5,117,611	1.96
617,711	Sendas Distribuidora	1,035,181	0.40	Mexico			
		18,373,382	7.04	376,866	Grupo Aeroportuario del Centro Norte	3,018,067	1.16
Cayman Islands				660,351	Grupo Financiero Banorte	4,549,313	1.74
966,000	China Mengniu Dairy	1,645,020	0.63	1,249,649	Wal-Mart de Mexico	3,989,207	1.53
357,777	KE ADR	5,355,922	2.05			11,556,587	4.43
198,900	NetEase	3,257,030	1.25	Portugal			
32,716	NetEase ADR	2,633,965	1.01	108,233	Jeronimo Martins SGPS	2,001,969	0.77
85,000	Tencent	4,163,690	1.60	South Africa			
156,190	Tencent ADR	7,604,110	2.91	140,544	Gold Fields	1,961,544	0.75
17,024	Trip.com ADR	796,212	0.30	202,663	Gold Fields ADR	2,825,122	1.08
		25,455,949	9.75	39,082	Naspers	8,119,299	3.11
China				3,461,335	Pepkor	4,220,257	1.62
674,000	China Merchants Bank	2,795,955	1.07			17,126,222	6.56
324,900	China Merchants Bank	1,475,479	0.57	South Korea			
176,140	Contemporary Amperex Technology	4,586,485	1.76	46,936	Kia	3,727,895	1.43
834,600	Flat Glass	1,987,643	0.76	6,121	Samsung Biologics	4,490,459	1.72
760,000	Flat Glass	1,033,036	0.40	54,365	Samsung Electronics	3,023,782	1.16
742,000	Hongfa Technology	2,771,199	1.06	115,449	Samsung Electronics	5,185,417	1.98
9,169,000	Industrial & Commercial Bank of China	5,279,155	2.02	586	Samsung Electronics GDR*	818,642	0.31
470,300	Luxshare Precision Industry	2,618,750	1.00	61,854	SK Hynix	8,042,849	3.08
		22,547,702	8.64			25,289,044	9.68
Egypt				Taiwan			
1,230,792	Commercial International Bank - Egypt (CIB)	2,204,387	0.84	187,000	Accton Technology	2,969,553	1.14
Hong Kong				266,000	Chroma ATE	2,714,880	1.04
512,800	AIA	3,646,243	1.40	287,000	Delta Electronics	3,584,136	1.37
Hungary				31,000	eMemory Technology	2,553,454	0.98
89,593	OTP Bank	4,656,118	1.78	142,000	MediaTek	5,504,221	2.11
India				784,000	Taiwan Semiconductor Manufacturing	23,135,232	8.86
209,730	Aavas Financiers	4,302,940	1.65	14,394	Taiwan Semiconductor Manufacturing ADR	2,471,882	0.95
1,235,433	Aditya Birla Capital	3,242,245	1.24	946,000	Wistron	3,001,532	1.15
382,500	Axis Bank	5,359,800	2.05			45,934,890	17.60
28,957	Axis Bank GDR	2,026,990	0.78	Thailand			
233,651	Cipla	4,610,269	1.77	502,000	Advanced Info Service NVDR	3,663,584	1.40
88,553	Hindustan Unilever	2,933,070	1.12	2,073,100	CP ALL NVDR	3,705,792	1.42
132,052	Infosys	3,060,280	1.17			7,369,376	2.82
104,508	Infosys ADR	2,435,036	0.94	United Arab Emirates			
253,364	Macrotech Developers	3,787,867	1.45	1,473,019	Aldar Properties	2,943,718	1.13
483,281	Marico	3,728,993	1.43	United Kingdom			
		35,487,490	13.60	329,062	Prudential	2,842,840	1.09

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Emerging Markets Sustainable Equity Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets
United States			
37,884	Cognizant Technology Solutions	2,938,094	1.13
15,032	EPAM Systems	3,032,255	1.16
		5,970,349	2.29
Total Common / Preferred Stocks (Shares)		249,740,385	95.68
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
		249,740,385	95.68
Total Portfolio		249,740,385	95.68
Other Net Assets		11,283,043	4.32
Total Net Assets (USD)		261,023,428	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
NZD Hedged Share Class						
NZD	8,131	USD	4,877	BNY Mellon	13/9/2024	209
USD	121	NZD	195	BNY Mellon	13/9/2024	(1)
Net unrealised appreciation						208
Total net unrealised appreciation (USD underlying exposure - USD 5,207)						208

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
TRS	USD 90,880	The Fund receives the total return on Puma. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	JP Morgan	10/2/2025	436,988	3,963,941
Total (USD underlying exposure - USD 3,963,941)					436,988	3,963,941

TRS: Total Return Swaps

Sector Breakdown as at 31 August 2024

	% of Net Assets
Financials	30.53
Technology	29.19
Communications	10.46
Consumer Cyclical	9.44
Consumer Non-cyclical	7.44
Industrial	5.63
Basic Materials	1.83
Energy	1.16
Other Net Assets	4.32
	100.00

ESG Global Conservative Income Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Guernsey			Ireland			
661,158	Bluefield Solar Income Fund	842,763	0.30	7,632	CRH	611,961	0.22
394,929	Syncona	580,516	0.20	2,442,270	Greencoat Renewables	2,344,579	0.83
		1,423,279	0.50	1,918	Linde	822,201	0.29
						3,778,741	1.34
				Italy			
				179,760	Enel	1,237,288	0.44
				26,711	UniCredit	997,389	0.35
						2,234,677	0.79
				Jersey			
				11,945	CVC Capital Partners	228,926	0.08
				16,733	Experian	733,215	0.26
						962,141	0.34
				Netherlands			
				1,383	ASML	1,129,496	0.40
				11,392	ASR Nederland	504,096	0.18
				16,336	Ferrovial	614,887	0.22
						2,248,479	0.80
				Spain			
				9,357	Amadeus IT	572,461	0.21
				125,748	CaixaBank	682,812	0.24
				13,340	Industria de Diseno Textil	654,994	0.23
						1,910,267	0.68
				Sweden			
				28,994	Assa Abloy	842,203	0.30
				49,982	Hexagon	461,393	0.16
				48,715	Tele2	498,308	0.17
				26,877	Volvo	642,951	0.23
						2,444,855	0.86
				Switzerland			
				4,574	Novartis	497,809	0.18
				594	Partners	777,009	0.27
						1,274,818	0.45
				United Kingdom			
				10,356	AstraZeneca	1,633,231	0.58
				86,333	HSBC	682,412	0.24
				6,789	London Stock Exchange	825,493	0.29
				18,872	RELX	795,809	0.28
				46,873	Segro	487,330	0.18
				291,767	Taylor Wimpey	557,690	0.20
				17,910	Unilever	1,046,244	0.37
				23,380	Weir	554,971	0.19
						6,583,180	2.33
				Total Common Stocks (Shares)			
						34,873,787	12.35
				BONDS			
				Australia			
				USD 66,000	Westpac Banking 2.668% 15/11/2035	51,409	0.02
				USD 35,000	Westpac Banking 4.11% 24/7/2034	30,346	0.01
				USD 56,000	Westpac Banking 4.421% 24/7/2039	47,354	0.02
						129,109	0.05

[~]Investment in connected party fund, see further information in Note 10.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Austria				USD 157,000	Nutrien 5.25% 15/1/2045	137,415	0.05
EUR 173,000	ams-OSRAM 10.5% 30/3/2029*	182,024	0.06	USD 187,000	Nutrien 5.8% 27/3/2053	176,055	0.06
Belgium				USD 75,000	Nutrien 5.9% 7/11/2024	67,767	0.02
EUR 200,000	KBC 8% 5/9/2028	217,100	0.08	USD 307,000	Rogers Communications 3.7% 15/11/2049	208,049	0.07
EUR 100,000	Syensqo 2.5% 2/12/2025	97,387	0.03	USD 150,000	Rogers Communications 3.8% 15/3/2032	125,272	0.04
		314,487	0.11	USD 103,000	Rogers Communications 4.3% 15/2/2048	77,263	0.03
Canada				USD 121,000	Rogers Communications 4.35% 1/5/2049	91,503	0.03
USD 44,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	38,057	0.01	USD 784,000	Rogers Communications 4.55% 15/3/2052	605,747	0.22
USD 88,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	72,843	0.03	USD 145,000	Rogers Communications 5.3% 15/2/2034*	132,647	0.05
USD 66,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	57,815	0.02	USD 240,000	St Marys Cement Canada 5.75% 2/4/2034	219,178	0.08
USD 109,000	1011778 BC ULC / New Red Finance 6.125% 15/6/2029	100,718	0.03	USD 250,000	Toronto-Dominion Bank 1.25% 10/9/2026	212,097	0.07
USD 30,000	1375209 BC 9% 30/1/2028	26,377	0.01	USD 269,000	Toronto-Dominion Bank 5.532% 17/7/2026	247,516	0.09
USD 255,000	Bausch + Lomb 8.375% 1/10/2028	242,143	0.09	USD 209,000	TransAlta 7.75% 15/11/2029	199,860	0.07
USD 10,000	Bausch Health 6.125% 1/2/2027	7,616	0.00			4,613,681	1.64
USD 87,000	Bausch Health 11% 30/9/2028	72,854	0.03	Cayman Islands			
USD 62,000	Bombardier 6% 15/2/2028	56,147	0.02	USD 49,000	GGAM Finance 6.875% 15/4/2029	45,751	0.01
USD 55,000	Bombardier 7% 1/6/2032	51,719	0.02	USD 11,000	GGAM Finance 7.75% 15/5/2026	10,216	0.00
USD 49,000	Bombardier 7.25% 1/7/2031	46,488	0.02	USD 38,000	GGAM Finance 8% 15/2/2027	35,718	0.01
USD 7,000	Bombardier 7.5% 1/2/2029	6,665	0.00	USD 23,000	GGAM Finance 8% 15/6/2028	22,216	0.01
USD 73,000	Bombardier 7.875% 15/4/2027	66,202	0.02	USD 27,000	Global Aircraft Leasing 8.75% 1/9/2027	24,671	0.01
USD 72,000	Bombardier 8.75% 15/11/2030	70,938	0.03	USD 97,000	Seagate HDD Cayman 8.25% 15/12/2029	95,122	0.03
USD 115,000	Canadian National Railway 4.45% 20/1/2049	95,467	0.03	USD 127,000	Seagate HDD Cayman 8.5% 15/7/2031	124,994	0.05
USD 127,000	Canadian National Railway 5.85% 1/11/2033	125,893	0.04			358,688	0.12
USD 50,000	Canadian National Railway 6.125% 1/11/2053	53,245	0.02	Cyprus			
USD 25,000	Dye & Durham 8.625% 15/4/2029	23,604	0.01	EUR 375,000	Bank of Cyprus 2.5% 24/6/2027	364,305	0.13
USD 17,000	Empire Communities 9.75% 1/5/2029	16,192	0.01	Denmark			
USD 200,000	First Quantum Minerals 9.375% 1/3/2029	191,517	0.07	GBP 100,000	Orsted 2.5% 18/2/3021	87,471	0.03
USD 28,000	Garda World Security 4.625% 15/2/2027	24,740	0.01	EUR 119,000	Orsted 5.25% 8/12/3022	121,488	0.04
USD 14,000	Garda World Security 6% 1/6/2029	11,961	0.00			208,959	0.07
USD 107,000	Garda World Security 7.75% 15/2/2028	101,251	0.04	Finland			
USD 79,000	Garda World Security 8.25% 1/8/2032	72,638	0.02	EUR 244,000	Balder Finland 1% 20/1/2029	211,269	0.07
USD 21,000	Garda World Security 9.5% 1/11/2027	19,149	0.01	EUR 600,000	Citycon 3.625% 10/6/2026*	422,670	0.15
USD 66,000	GFL Environmental 4.375% 15/8/2029	56,529	0.02	EUR 200,000	Finnair 4.75% 24/5/2029	198,362	0.07
USD 117,000	GFL Environmental 4.75% 15/6/2029	102,305	0.04			832,301	0.29
USD 56,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	53,816	0.02	France			
USD 83,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	81,695	0.03	EUR 100,000	Accor 2.625% 30/1/2025	99,601	0.03
USD 182,000	Nutrien 4.9% 27/3/2028	166,728	0.06	EUR 100,000	Accor 4.875% 6/6/2030	100,448	0.04
				EUR 200,000	Accor 7.25% 11/1/2029	219,678	0.08
				USD 209,000	Altice France 5.125% 15/7/2029	132,503	0.05
				EUR 100,000	Atos 1.75% 7/5/2025	8,500	0.00
				EUR 200,000	Atos 2.5% 7/11/2028	16,898	0.01
				EUR 225,000	AXA 6.375% 16/7/2033	234,960	0.08

*All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 141,000	Bertrand Franchise Finance 7.489% 18/7/2030	142,565	0.05	EUR 330,000	TK Elevator Midco 4.375% 15/7/2027	325,030	0.12
USD 250,000	BPCE 5.936% 30/5/2035	234,118	0.08	EUR 100,000	TUI 1.95% 26/7/2031	100,115	0.03
GBP 500,000	Clariane 13.168% 15/6/2025*	573,154	0.20	EUR 125,000	TUI 5.875% 15/3/2029	127,245	0.04
USD 536,000	Constellium 3.75% 15/4/2029	447,452	0.16			5,505,891	1.95
EUR 136,000	Constellium 5.375% 15/8/2032*	137,461	0.05		Greece		
EUR 100,000	Crown European SACA 3.375% 15/5/2025	99,706	0.03	EUR 150,000	Alpha Bank 5% 12/5/2030*	154,841	0.06
EUR 100,000	Crown European SACA 4.5% 15/1/2030	101,953	0.04	EUR 100,000	Eurobank 4.875% 30/4/2031	103,495	0.04
EUR 128,000	Crown European SACA 5% 15/5/2028	132,747	0.05	EUR 200,000	National Bank of Greece 5.875% 28/6/2035	208,555	0.07
EUR 242,000	Elior 3.75% 15/7/2026	238,232	0.08			466,891	0.17
EUR 200,000	Forvia 2.75% 15/2/2027	193,622	0.07		Ireland		
EUR 281,000	Forvia 5.5% 15/6/2031	287,324	0.11	USD 195,000	AerCap Ireland Capital / AerCap Global Aviation Trust 4.625% 15/10/2027	175,888	0.06
USD 200,000	Iliad 7% 15/10/2028	183,274	0.06	USD 150,000	AerCap Ireland Capital / AerCap Global Aviation Trust 6.5% 15/7/2025	136,809	0.05
EUR 263,000	Loxam 6.375% 15/5/2028*	274,340	0.10	EUR 359,000	AIB 6.25% 23/6/2025	362,321	0.13
EUR 102,000	Loxam 6.375% 31/5/2029	107,245	0.04	USD 365,000	Bank of Ireland 6.253% 16/9/2026	333,510	0.12
EUR 100,000	Picard Groupe 6.375% 1/7/2029	103,383	0.03	EUR 353,000	Bank of Ireland 7.5% 19/5/2025	358,835	0.13
EUR 1,300,000	RCI Banque 2.625% 18/2/2030	1,295,125	0.46			1,367,363	0.49
EUR 200,000	RCI Banque 5.5% 9/10/2034	204,390	0.07		Italy		
EUR 200,000	Valeo 5.875% 12/4/2029	213,067	0.07	EUR 300,000	A2A 5% 11/6/2029	302,282	0.11
EUR 4,439	Worldline 0% 30/7/2026	415,519	0.15	EUR 100,000	Azzurra Aeroporti 2.625% 30/5/2027	95,700	0.03
		6,197,265	2.19	EUR 756,000	Banco BPM 2.875% 29/6/2031	734,870	0.26
	Germany			EUR 200,000	Banco BPM 3.375% 19/1/2032	195,170	0.07
EUR 500,000	Bayer 7% 25/9/2083	538,067	0.19	EUR 178,000	Cedacri Mergeco 9.042% 15/5/2028*	179,022	0.06
EUR 200,000	BRANICKS 2.25% 22/9/2026	97,920	0.04	EUR 192,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	189,437	0.07
EUR 200,000	Commerzbank 4.25% 9/10/2027*	182,380	0.07	EUR 161,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	162,934	0.06
EUR 600,000	Commerzbank 6.125% 9/10/2025	601,950	0.21	EUR 236,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	219,710	0.08
EUR 200,000	Commerzbank 6.5% 9/10/2029	201,590	0.07	EUR 150,691	Inter Media and Communication 6.75% 9/2/2027*	150,935	0.05
EUR 200,000	Commerzbank 7.875% 9/10/2031*	208,696	0.07	GBP 126,000	Intesa Sanpaolo 5.148% 10/6/2030	142,643	0.05
USD 305,000	Deutsche Bank 2.129% 24/11/2026	265,282	0.09	EUR 780,000	Intesa Sanpaolo 5.5% 1/3/2028*	772,590	0.27
EUR 200,000	Deutsche Bank 4.5% 30/11/2026	184,060	0.07	EUR 209,000	Mundys 4.5% 24/1/2030	210,189	0.07
EUR 200,000	Deutsche Bank 4.625% 30/10/2027	179,850	0.06	EUR 600,000	Nexi 0% 24/2/2028	518,640	0.18
USD 200,000	Deutsche Bank 4.789% 30/4/2025	173,348	0.06	EUR 100,000	Pachelbel Bidco 7.125% 17/5/2031	105,275	0.04
USD 235,000	Deutsche Bank 5.706% 8/2/2028	215,836	0.08	EUR 100,000	Pachelbel Bidco 8.066% 17/5/2031	100,417	0.04
USD 250,000	Deutsche Bank 6.119% 14/7/2026	227,102	0.08	EUR 230,000	Poste Italiane 2.625% 24/3/2029*	209,196	0.07
USD 270,000	Deutsche Bank 6.819% 20/11/2029	259,856	0.09	EUR 103,000	Telecom Italia 2.75% 15/4/2025	102,143	0.04
USD 210,000	Deutsche Bank 7.079% 10/2/2034	201,349	0.07	EUR 299,000	Terna - Rete Elettrica Nazionale 4.75% 11/1/2030	301,990	0.11
EUR 248,000	Nidda Healthcare 7% 21/2/2030	255,175	0.09	EUR 200,000	UniCredit 7.5% 3/6/2026	205,860	0.07
EUR 100,000	ProGroup 5.125% 15/4/2029	98,399	0.04	EUR 100,000	UnipolSai Assicurazioni 4.9% 23/5/2034	100,705	0.04
EUR 100,000	Schaeffler 4.5% 14/8/2026	101,341	0.04			4,999,708	1.77
EUR 200,000	Schaeffler 4.5% 28/3/2030	201,455	0.07				
EUR 100,000	Schaeffler 4.75% 14/8/2029	102,119	0.04				
EUR 608,345	Tele Columbus 10% 1/1/2029	480,793	0.17				
EUR 180,000	TK Elevator Holdco 6.625% 15/7/2028	176,933	0.06				

*All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Japan				EUR 200,000	Motion Finco 7.375% 15/6/2030	201,812	0.07
EUR 109,000	SoftBank 2.875% 6/1/2027	105,868	0.04	EUR 140,000	Rossini 6.75% 31/12/2029	145,320	0.05
EUR 155,000	SoftBank 3.125% 19/9/2025	153,015	0.05	EUR 199,000	Rossini 7.549% 31/12/2029	200,532	0.07
EUR 389,000	SoftBank 3.875% 6/7/2032	354,315	0.13	EUR 200,000	SES 2.875% 27/5/2026*	190,930	0.07
EUR 300,000	SoftBank 4% 19/9/2029	287,337	0.10	USD 600,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	525,835	0.19
EUR 100,000	SoftBank 5% 15/4/2028	100,622	0.04			3,703,353	1.31
EUR 100,000	SoftBank 5.75% 8/7/2032	100,129	0.03	Netherlands			
USD 380,000	Sumitomo Mitsui Financial 2.632% 14/7/2026	331,627	0.12	EUR 300,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	294,660	0.11
USD 330,000	Sumitomo Mitsui Financial 5.558% 9/7/2034	311,850	0.11	EUR 190,000	Boels Topholding 5.75% 15/5/2030	195,562	0.07
USD 175,000	Sumitomo Mitsui Financial 5.836% 9/7/2044	167,939	0.06	EUR 100,000	Citycon Treasury 1.625% 12/3/2028	88,009	0.03
USD 215,000	Takeda Pharmaceutical 3.175% 9/7/2050	136,427	0.05	EUR 200,000	Cooperatieve Rabobank 4.375% 29/6/2027	194,900	0.07
USD 335,000	Takeda Pharmaceutical 5.3% 5/7/2034*	311,344	0.11	USD 199,000	Elastic 4.125% 15/7/2029	167,696	0.06
USD 200,000	Takeda Pharmaceutical 5.65% 5/7/2054	186,099	0.06	USD 905,000	Enel Finance International 1.625% 12/7/2026	771,914	0.27
USD 51,000	Toyota Motor 5.118% 13/7/2028	47,508	0.02	EUR 200,000	Goodyear Europe 2.75% 15/8/2028	183,566	0.07
		2,594,080	0.92	USD 200,000	ING Groep 3.875% 16/5/2027	158,836	0.06
Jersey				USD 223,000	ING Groep 5.75% 16/11/2026	198,340	0.07
USD 190,000	Aptiv 3.1% 1/12/2051	110,203	0.04	USD 200,000	ING Groep 8% 16/5/2030*	192,760	0.07
USD 213,000	Aptiv 5.4% 15/3/2049	179,350	0.06	EUR 100,000	LEG Properties 1% 4/9/2030	101,905	0.03
USD 318,000	Aptiv / Aptiv 3.25% 1/3/2032	257,527	0.09	USD 101,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	78,969	0.03
USD 137,000	Aptiv / Aptiv 4.15% 1/5/2052	96,468	0.04	USD 162,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	125,957	0.04
USD 200,000	Ardonagh Finance 8.875% 15/2/2032	187,063	0.07	USD 20,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	17,737	0.01
EUR 200,000	Ardonagh Finco 6.875% 15/2/2031	200,947	0.07	EUR 257,000	OI European 6.25% 15/5/2028*	266,379	0.09
GBP 204,000	Aston Martin Capital 10.375% 31/3/2029*	243,561	0.09	EUR 142,000	Q-Park I 5.125% 15/2/2030	144,474	0.05
GBP 100,000	CPUK Finance 4.5% 28/8/2027	112,086	0.04	USD 60,000	Sensata Technologies 4% 15/4/2029	51,170	0.02
		1,387,205	0.50	EUR 102,986	Summer BidCo 10% 15/2/2029*	105,883	0.04
Luxembourg				EUR 200,000	Telefonica Europe 3.875% 22/6/2026	199,290	0.07
GBP 260,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	283,509	0.10	EUR 200,000	Telefonica Europe 5.752% 15/1/2032	208,247	0.07
EUR 100,000	Aroundtown 0% 16/7/2026	92,560	0.03	EUR 600,000	Telefonica Europe 6.135% 3/2/2030	637,164	0.23
EUR 455,000	Aroundtown Finance 7.125% 16/1/2030	382,564	0.14	EUR 100,000	Telefonica Europe 6.75% 7/6/2031	110,305	0.04
USD 91,000	Camelot Finance 4.5% 1/11/2026	80,476	0.03	USD 111,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	96,251	0.03
GBP 366,000	Cidron Aida Finco 6.25% 1/4/2028*	407,781	0.14	EUR 113,000	Titan II 5.125% 15/7/2029	114,695	0.04
EUR 238,000	Dana Financing Luxembourg 8.5% 15/7/2031	257,180	0.09	EUR 122,000	Trivium Packaging Finance 3.75% 15/8/2026	120,123	0.04
EUR 242,000	Ephios Subco 3 7.875% 31/1/2031	259,626	0.09	EUR 100,000	United 6.75% 15/2/2031	105,418	0.04
EUR 400,000	European TopSoho 4% 21/9/2021***	127,677	0.05	EUR 100,000	United 7.792% 15/2/2031	100,875	0.04
USD 200,000	Herens Holdco 4.75% 15/5/2028	157,881	0.05	EUR 200,000	VZ Secured Financing 3.5% 15/1/2032*	182,136	0.06
EUR 101,000	Lion/Polaris Lux 4 7.334% 1/7/2029	101,821	0.04	EUR 169,000	VZ Vendor Financing II 2.875% 15/1/2029	154,199	0.05
EUR 121,000	Lune 5.625% 15/11/2028	104,786	0.04	EUR 255,000	Ziggo 2.875% 15/1/2030	233,271	0.08
USD 200,000	Millicom International Cellular 7.375% 2/4/2032*	183,063	0.06				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 400,000	Ziggo Bond 5.125% 28/2/2030*	326,473	0.12	USD 250,000	UBS 7.5% 15/2/2028	246,648	0.09
		5,927,164	2.10	USD 615,000	UBS 9.016% 15/11/2033	692,812	0.25
	Portugal					1,977,002	0.70
EUR 200,000	EDP 1.7% 20/7/2080	196,150	0.07		United Kingdom		
EUR 500,000	EDP 1.875% 2/8/2081*	480,500	0.17	EUR 190,000	Amber Finco 6.625% 15/7/2029	197,382	0.07
EUR 100,000	EDP 4.75% 29/5/2054	100,691	0.04	USD 225,000	Barclays 5.088% 20/6/2030	202,843	0.07
		777,341	0.28	USD 310,000	Barclays 5.2% 12/5/2026*	280,774	0.10
	Singapore			USD 360,000	Barclays 5.829% 9/5/2027	329,750	0.12
USD 140,000	Pfizer Investment Enterprises 4.65% 19/5/2030	128,559	0.04	USD 200,000	Barclays 6.125% 15/12/2025	179,470	0.06
USD 178,000	Pfizer Investment Enterprises 4.75% 19/5/2033	162,087	0.06	GBP 200,000	Barclays 6.375% 15/12/2025	235,590	0.08
USD 270,000	Pfizer Investment Enterprises 5.11% 19/5/2043	243,174	0.09	EUR 100,000	BCP V Modular Services Finance II 4.75% 30/11/2028	96,400	0.04
USD 211,000	Pfizer Investment Enterprises 5.3% 19/5/2053*	193,584	0.07	GBP 313,000	BCP V Modular Services Finance II 6.125% 30/11/2028	349,332	0.12
USD 167,000	Pfizer Investment Enterprises 5.34% 19/5/2063	151,240	0.05	GBP 351,000	Bellis Acquisition 8.125% 14/5/2030	405,643	0.14
		878,644	0.31	GBP 100,000	Boparan Finance 7.625% 30/11/2025*	114,460	0.04
	Spain			EUR 100,000	British Telecommunications 1.874% 18/8/2080	98,230	0.03
EUR 800,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026	807,480	0.29	EUR 150,000	British Telecommunications 5.125% 3/10/2054	153,937	0.05
EUR 200,000	Banco Bilbao Vizcaya Argentaria 6.875% 13/12/2030	202,912	0.07	GBP 100,000	British Telecommunications 8.375% 20/12/2083	128,625	0.05
EUR 100,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	100,222	0.04	GBP 100,000	Deuce Finco 5.5% 15/6/2027	115,085	0.04
EUR 200,000	Banco de Credito Social Cooperativo 7.5% 14/9/2029	226,190	0.08	GBP 108,000	Gatwick Airport Finance 4.375% 7/4/2026	124,716	0.05
EUR 400,000	Banco de Sabadell 2.5% 15/4/2031	393,042	0.14	GBP 100,000	Heathrow Finance 3.875% 1/3/2027	112,444	0.04
EUR 200,000	Banco de Sabadell 5.75% 15/3/2026*	198,857	0.07	GBP 330,000	Heathrow Finance 4.125% 1/9/2029	356,814	0.13
EUR 200,000	Banco de Sabadell 6% 16/8/2033	212,510	0.07	GBP 100,000	Heathrow Finance 6.625% 1/3/2031	118,179	0.04
EUR 200,000	Bankinter 6.25% 17/1/2026	202,382	0.07	USD 151,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	140,604	0.05
EUR 200,000	Bankinter 7.375% 15/8/2028	209,536	0.07	USD 195,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 8.125% 15/2/2032	179,907	0.06
EUR 400,000	CaixaBank 5.875% 9/10/2027	401,020	0.14	USD 725,000	HSBC 2.633% 7/11/2025	651,162	0.23
EUR 100,000	Cellnex Finance 2% 15/9/2032*	87,829	0.03	EUR 400,000	HSBC 4.75% 4/7/2029	383,406	0.14
EUR 200,000	Cellnex Finance 2% 15/2/2033	174,499	0.06	USD 230,000	HSBC 5.597% 17/5/2028	212,273	0.08
EUR 500,000	Cellnex Telecom 0.75% 20/11/2031	431,368	0.16	USD 505,000	HSBC 7.39% 3/11/2028	491,126	0.17
EUR 300,000	Cellnex Telecom 2.125% 11/8/2030	314,282	0.11	USD 855,000	Lloyds Banking 4.582% 10/12/2025	766,325	0.27
EUR 325,000	Lorca Telecom Bondco 5.75% 30/4/2029	339,596	0.12	EUR 569,000	Lloyds Banking 4.947% 27/6/2025	568,289	0.20
		4,301,725	1.52	GBP 188,000	Mobico 4.25% 26/11/2025	206,415	0.07
	Sweden			GBP 200,000	Nationwide Building Society 5.75% 20/6/2027	228,042	0.08
EUR 491,000	Heimstaden Bostad 2.625% 1/2/2027	368,029	0.13	USD 283,000	NatWest 5.583% 1/3/2028	260,749	0.09
EUR 201,000	Intrum 3% 15/9/2027	139,922	0.05	USD 200,000	Phoenix 8.5% 12/12/2029*	185,398	0.07
EUR 200,000	Intrum 9.25% 15/3/2028	140,880	0.05	GBP 206,000	Pinewood Finco 6% 27/3/2030	244,924	0.09
		648,831	0.23	GBP 237,000	Premier Foods Finance 3.5% 15/10/2026*	273,323	0.10
	Switzerland						
EUR 200,000	Julius Baer 6.625% 15/8/2029	201,620	0.07				
USD 396,000	UBS 5.959% 12/1/2034	377,357	0.13				
USD 200,000	UBS 6.875% 7/8/2025	180,967	0.06				
USD 307,000	UBS 7% 19/2/2025	277,598	0.10				

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 162,000	Rio Tinto Finance USA 5% 9/3/2033	151,624	0.05	USD 127,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	114,384	0.04
EUR 150,000	Thames Water Utilities Finance 4% 18/4/2027	114,381	0.04	USD 50,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	46,165	0.02
USD 200,000	Vmed O2 UK Financing I 4.75% 15/7/2031	158,777	0.06	USD 106,000	Alliant Intermediate / Alliant Co-Issuer 7% 15/1/2031	98,958	0.04
EUR 100,000	Vodafone 3% 27/8/2080	93,170	0.03		Allied Universal Holdco 7.875% 15/2/2031	330,710	0.12
USD 37,000	Vodafone 4.25% 17/9/2050	27,546	0.01	USD 360,000	Ally Financial 5.75% 20/11/2025*	505,043	0.18
GBP 422,000	Vodafone 4.875% 3/10/2078	498,998	0.18	USD 557,000	Ally Financial 6.184% 26/7/2035	64,655	0.02
USD 20,000	Vodafone 5.625% 10/2/2053	18,242	0.01	USD 70,000	Ally Financial 6.848% 3/1/2030	428,583	0.15
USD 9,000	Vodafone 6.15% 27/2/2037	8,869	0.00	USD 448,000	American Airlines 8.5% 15/5/2029	108,858	0.04
EUR 215,000	Vodafone 6.5% 30/8/2084	234,732	0.08	USD 116,000	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	21,609	0.01
		9,697,956	3.43	USD 24,423	American Express 5.043% 26/7/2028	87,066	0.03
United States				USD 225,000	American Express 5.284% 26/7/2035	208,481	0.07
USD 45,000	1 Automotive 6.375% 15/1/2030	41,309	0.01	USD 228,000	American Honda Finance 2% 24/3/2028*	190,031	0.07
USD 29,000	Acadia Healthcare 5% 15/4/2029	25,504	0.01	USD 298,000	American Honda Finance 5.05% 10/7/2031	275,144	0.10
USD 48,000	Acadia Healthcare 5.5% 1/7/2028	43,084	0.02	USD 505,000	American Honda Finance 5.125% 7/7/2028	468,767	0.17
USD 59,000	Acrisure / Acrisure Finance 7.5% 6/11/2030	54,766	0.02	USD 110,000	American Tower 1.3% 15/9/2025	95,598	0.03
USD 21,000	Acushnet 7.375% 15/10/2028	19,930	0.01	USD 137,000	American Tower 1.6% 15/4/2026	117,561	0.04
USD 8,000	ADT Security 4.125% 1/8/2029	6,859	0.00	USD 610,000	American Tower 1.875% 15/10/2030	468,459	0.17
USD 162,000	ADT Security 4.875% 15/7/2032	139,373	0.05	USD 89,000	American Tower 2.95% 15/1/2051	53,698	0.02
USD 44,000	Advanced Drainage Systems 5% 30/9/2027	39,095	0.01	USD 174,000	American Tower 3.375% 15/10/2026	153,140	0.05
USD 172,000	Advanced Drainage Systems 6.375% 15/6/2030	158,073	0.06	USD 167,000	American Tower 3.55% 15/7/2027	146,454	0.05
USD 838,000	AES 1.375% 15/1/2026	721,057	0.25	USD 1,389,000	American Tower 3.95% 15/3/2029	1,218,292	0.43
USD 286,000	AES 2.45% 15/1/2031	220,832	0.08	USD 10,000	American Tower 4% 1/6/2025	8,954	0.00
USD 143,000	AES 5.45% 1/6/2028*	131,627	0.05	USD 100,000	American Tower 4.4% 15/2/2026	89,822	0.03
USD 66,000	Aetna 3.875% 15/8/2047	45,683	0.02	USD 79,000	Amgen 2.77% 1/9/2053	45,887	0.02
USD 49,000	Aetna 4.125% 15/11/2042	36,625	0.01	USD 197,000	Amgen 3% 15/1/2052	124,180	0.04
USD 135,000	AHP Health Partners 5.75% 15/7/2029	118,606	0.04	USD 6,000	Amgen 3.375% 21/2/2050	4,059	0.00
USD 229,000	Air Lease 1.875% 15/8/2026	196,098	0.07	USD 187,000	Amgen 4.2% 22/2/2052	141,597	0.05
USD 180,000	Air Lease 3% 1/2/2030	148,803	0.05	USD 250,000	Amgen 4.563% 15/6/2048	201,246	0.07
USD 321,000	Air Lease 5.85% 15/12/2027	300,436	0.11	USD 85,000	Amgen 4.663% 15/6/2051	68,986	0.02
USD 64,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	55,859	0.02	USD 5,000	Amgen 4.875% 1/3/2053	4,194	0.00
USD 5,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	4,197	0.00	USD 215,000	Amgen 5.15% 2/3/2028	198,460	0.07
USD 82,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	72,292	0.03	USD 381,000	Amgen 5.25% 2/3/2033	354,622	0.13
	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	38,968	0.02	USD 200,000	Amgen 5.65% 2/3/2053	187,725	0.07
USD 44,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	33,357	0.01	USD 65,000	Amgen 5.75% 2/3/2063	60,663	0.02
USD 52,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	47,604	0.02	USD 35,000	AmWINS 4.875% 30/6/2029	30,197	0.01
USD 179,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	157,740	0.06	USD 46,000	Analog Devices 2.1% 1/10/2031	35,833	0.01
				USD 67,000	Analog Devices 2.8% 1/10/2041	45,092	0.02
				USD 76,000	ANGI 3.875% 15/8/2028	62,467	0.02
				USD 114,400	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	92,031	0.03

* All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 56,165	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030*	45,183	0.02	USD 19,000	B&G Foods 8% 15/9/2028	17,849	0.01
USD 15,000	Aon / Aon Global 3.9% 28/2/2052	10,679	0.00	USD 17,000	Baldwin Insurance Group / Baldwin Insurance Finance 7.125% 15/5/2031	16,032	0.01
USD 12,000	Aon North America 5.75% 1/3/2054	11,321	0.00	USD 152,000	Ball 3.125% 15/9/2031	120,441	0.04
USD 25,000	APi DE 4.125% 15/7/2029	21,250	0.01	USD 410,000	Bank of America 2.087% 14/6/2029	339,004	0.12
USD 29,000	APi DE 4.75% 15/10/2029	25,234	0.01	USD 615,000	Bank of America 2.299% 21/7/2032	474,434	0.17
USD 130,000	Apple 2.65% 8/2/2051	80,020	0.03	USD 40,000	Bank of America 2.687% 22/4/2032	31,817	0.01
USD 265,000	Apple 2.7% 5/8/2051	163,860	0.06	USD 10,000	Bank of America 2.884% 22/10/2030	8,303	0.00
USD 130,000	Apple 2.8% 8/2/2061	78,036	0.03	USD 621,000	Bank of America 2.972% 4/2/2033	495,992	0.18
USD 113,000	Applied Materials 1.75% 1/6/2030	89,086	0.03	USD 25,000	Bank of America 3.194% 23/7/2030	21,169	0.01
USD 248,000	Applied Materials 2.75% 1/6/2050	155,151	0.05	USD 955,000	Bank of America 3.419% 20/12/2028	831,904	0.30
USD 335,000	Applied Materials 3.3% 1/4/2027	295,805	0.10	USD 290,000	Bank of America 3.705% 24/4/2028	256,092	0.09
USD 71,000	APX 5.75% 15/7/2029	63,718	0.02	USD 178,000	Bank of America 3.824% 20/1/2028	157,970	0.06
USD 91,000	APX 6.75% 15/2/2027	82,477	0.03	USD 488,000	Bank of America 3.974% 7/2/2030	429,415	0.15
USD 182,000	Aramark Services 5% 1/2/2028	161,604	0.06	USD 108,000	Bank of America 4.443% 20/1/2048	88,140	0.03
USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	156,069	0.06	USD 51,000	Bank of America 4.75% 21/4/2045	43,823	0.02
USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	180,719	0.06	USD 164,000	Baxter International 2.539% 1/2/2032	126,775	0.04
USD 59,000	Asbury Automotive 4.5% 1/3/2028	51,689	0.02	USD 265,000	Bayer US Finance 6.5% 21/11/2033	255,833	0.09
USD 95,000	Asbury Automotive 5% 15/2/2032	80,987	0.03	USD 224,000	Bayer US Finance II 4.375% 15/12/2028	197,849	0.07
USD 96,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	82,280	0.03	USD 38,000	Beacon Roofing Supply 4.125% 15/5/2029	32,178	0.01
USD 170,000	Associated Banc-Corp. 6.455% 29/8/2030	154,720	0.06	USD 58,000	Beacon Roofing Supply 6.5% 1/8/2030	53,885	0.02
USD 79,000	AssuredPartners 7.5% 15/2/2032	73,120	0.03	USD 19,000	Beazer Homes USA 7.5% 15/3/2031	17,497	0.01
USD 339,000	AthenaHealth 6.5% 15/2/2030	293,137	0.11	USD 37,000	Becton Dickinson 3.7% 6/6/2027	32,757	0.01
USD 966,000	Autodesk 2.4% 15/12/2031	753,721	0.27	USD 29,000	Becton Dickinson 4.669% 6/6/2047	23,829	0.01
USD 85,000	Autodesk 3.5% 15/6/2027	74,939	0.03	USD 38,000	Becton Dickinson 4.685% 15/12/2044	31,462	0.01
USD 514,000	Autodesk 4.375% 15/6/2025	461,559	0.16	USD 63,000	Becton Dickinson 4.874% 8/2/2029	57,857	0.02
USD 558,000	AvalonBay Communities 5% 15/2/2033	510,765	0.18	EUR 320,000	Belden 3.375% 15/7/2031	299,226	0.11
EUR 247,000	Avantor Funding 3.875% 15/7/2028*	245,627	0.09	USD 234,000	Berry Global 1.57% 15/1/2026*	202,081	0.07
USD 115,000	Avantor Funding 3.875% 1/11/2029	97,333	0.03	USD 105,000	Berry Global 5.65% 15/1/2034	96,877	0.03
USD 188,000	Avantor Funding 4.625% 15/7/2028*	165,583	0.06	USD 312,000	Berry Global 5.8% 15/6/2031	290,515	0.10
USD 311,000	Aviation Capital 1.95% 20/9/2026*	264,053	0.09	USD 161,000	Big River Steel / BRS Finance 6.625% 31/1/2029	147,296	0.05
USD 785,000	Aviation Capital 4.875% 1/10/2025	705,465	0.25	USD 89,000	Block 2.75% 1/6/2026	77,333	0.03
USD 214,000	Axalta Coating Systems 3.375% 15/2/2029	179,305	0.06	USD 415,000	Block 6.5% 15/5/2032	389,569	0.14
USD 275,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	244,566	0.09	USD 75,000	Boise Cascade 4.875% 1/7/2030	64,855	0.02
				USD 243,000	Boost Newco Borrower 7.5% 15/1/2031	234,046	0.08

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 17,000	Boston Properties 2.9% 15/3/2030	13,579	0.01	USD 22,000	Catalent Pharma Solutions 5% 15/7/2027	19,825	0.01
USD 21,000	Boyne USA 4.75% 15/5/2029	18,202	0.01	USD 68,000	CCO / CCO Capital 4.25% 1/2/2031	53,408	0.02
USD 29,000	Bread Financial 9.75% 15/3/2029	28,340	0.01	USD 71,000	CCO / CCO Capital 4.25% 15/1/2034	51,878	0.02
USD 35,000	Brink's 6.5% 15/6/2029	32,753	0.01	USD 14,000	CCO / CCO Capital 4.5% 15/8/2030	11,311	0.00
USD 52,000	Brink's 6.75% 15/6/2032	48,869	0.02	USD 5,000	CCO / CCO Capital 4.75% 1/3/2030	4,133	0.00
USD 9,000	Bristol-Myers Squibb 2.55% 13/11/2050	5,108	0.00	USD 30,000	CCO / CCO Capital 5.125% 1/5/2027	26,606	0.01
USD 107,000	Bristol-Myers Squibb 3.4% 26/7/2029	93,021	0.03	USD 8,000	CCO / CCO Capital 5.375% 1/6/2029	6,853	0.00
USD 6,000	Bristol-Myers Squibb 3.7% 15/3/2052	4,205	0.00	USD 113,000	CCO / CCO Capital 6.375% 1/9/2029	100,846	0.04
USD 5,000	Bristol-Myers Squibb 4.25% 26/10/2049	3,898	0.00	USD 217,000	CCO / CCO Capital 7.375% 1/3/2031	199,349	0.07
USD 118,000	Bristol-Myers Squibb 5.55% 22/2/2054	110,936	0.04	USD 45,000	CDW / CDW Finance 5.55% 22/8/2034	40,995	0.01
USD 4,000	Bristol-Myers Squibb 5.65% 22/2/2064	3,765	0.00	USD 85,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	78,016	0.03
USD 4,000	Bristol-Myers Squibb 6.25% 15/11/2053	4,117	0.00	USD 371,000	Centene 2.625% 1/8/2031	285,034	0.10
USD 139,000	Bristol-Myers Squibb 6.4% 15/11/2063	145,236	0.05	USD 211,000	Centene 3.375% 15/2/2030	174,770	0.06
USD 417,000	Broadcom 3.419% 15/4/2033	336,865	0.12	USD 291,000	Centene 4.625% 15/12/2029	256,183	0.09
USD 138,000	Broadcom 3.75% 15/2/2051	97,931	0.03	USD 196,000	Central Parent / CDK Global 7.25% 15/6/2029	178,090	0.06
USD 129,000	Broadcom 4.15% 15/4/2032	111,521	0.04	USD 109,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	100,703	0.04
USD 858,000	Broadcom 4.926% 15/5/2037	761,488	0.27	USD 55,000	Champions Financing 8.75% 15/2/2029	50,730	0.02
USD 31,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSi Sellco LL 4.5% 1/4/2027	27,154	0.01	USD 52,000	Charles River Laboratories International 4.25% 1/5/2028	45,435	0.02
USD 40,000	Builders FirstSource 6.375% 1/3/2034	37,210	0.01	USD 12,000	Charter Communications Operating / Charter Communications Operating Capital 3.7% 1/4/2051	6,974	0.00
USD 26,000	Cable One 0% 15/3/2026	21,335	0.01	USD 490,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	271,645	0.10
USD 121,000	Cable One 1.125% 15/3/2028	83,999	0.03	USD 7,000	Charter Communications Operating / Charter Communications Operating Capital 3.9% 1/6/2052	4,178	0.00
USD 53,000	Cable One 4% 15/11/2030	37,183	0.01	USD 628,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	435,599	0.15
USD 240,000	Cablevision Lightpath 5.625% 15/9/2028	196,478	0.07	USD 283,000	Charter Communications Operating / Charter Communications Operating Capital 5.125% 1/7/2049	206,584	0.07
USD 98,000	Camelot Return Merger Sub 8.75% 1/8/2028	88,100	0.03	USD 6,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	4,539	0.00
USD 550,000	Capital One Financial 2.618% 2/11/2032	418,715	0.15				
USD 95,000	Capital One Financial 5.817% 1/2/2034	87,914	0.03				
USD 255,000	Capital One Financial 6.377% 8/6/2034	245,379	0.09				
USD 115,000	Capstone Borrower 8% 15/6/2030	109,403	0.04				
USD 1,057,000	Carrier Global 2.242% 15/2/2025	940,987	0.33				
USD 63,000	Carrier Global 5.9% 15/3/2034	61,632	0.02				
USD 15,000	Carrier Global 6.2% 15/3/2054	15,530	0.01				
USD 50,055	Carvana 13% 1/6/2030	48,487	0.01				
USD 133,611	Carvana 14% 1/6/2031	137,461	0.05				
EUR 152,000	Catalent Pharma Solutions 2.375% 1/3/2028	148,004	0.05				
USD 193,000	Catalent Pharma Solutions 3.125% 15/2/2029	170,125	0.06				
USD 24,000	Catalent Pharma Solutions 3.5% 1/4/2030	21,192	0.01				

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 57,000	Charter Communications Operating / Charter Communications Operating Capital 5.5% 1/4/2063	41,856	0.02	USD 352,000	Cloud Software 9% 30/9/2029	320,435	0.12
USD 5,000	Charter Communications Operating / Charter Communications Operating Capital 5.75% 1/4/2048	3,954	0.00	USD 44,000	Clydesdale Acquisition 6.625% 15/4/2029	39,691	0.01
EUR 219,000	Chemours 4% 15/5/2026*	216,475	0.08	USD 96,000	Clydesdale Acquisition 6.875% 15/1/2030	86,889	0.03
USD 38,000	Chemours 4.625% 15/11/2029	30,409	0.01	USD 83,000	Clydesdale Acquisition 8.75% 15/4/2030	74,853	0.03
USD 28,000	Chemours 5.375% 15/5/2027	24,600	0.01	USD 159,000	Coca-Cola 5.2% 14/1/2055	148,204	0.05
USD 34,000	Chemours 5.75% 15/11/2028	29,062	0.01	USD 70,000	Coca-Cola 5.4% 13/5/2064	66,327	0.02
USD 57,000	Chobani / Chobani Finance 4.625% 15/11/2028	49,710	0.02	USD 346,000	Commonwealth Edison 3.85% 15/3/2052	249,310	0.09
USD 246,000	Chobani / Chobani Finance 7.625% 1/7/2029	232,868	0.08	USD 11,000	CommScope 4.75% 1/9/2029	7,970	0.00
USD 66,000	CHS/Community Health Systems 4.75% 15/2/2031	50,699	0.02	USD 70,000	Compass Diversified 5.25% 15/4/2029	61,346	0.02
USD 118,000	CHS/Community Health Systems 5.25% 15/5/2030	95,618	0.03	USD 126,000	CoreLogic 4.5% 1/5/2028	106,374	0.04
USD 63,000	CHS/Community Health Systems 5.625% 15/3/2027	55,094	0.02	USD 34,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	31,881	0.01
USD 196,000	CHS/Community Health Systems 6% 15/1/2029	168,252	0.06	USD 43,000	Cougar JV Subsidiary 8% 15/5/2032	41,028	0.01
USD 124,000	CHS/Community Health Systems 10.875% 15/1/2032	121,337	0.04	USD 62,000	Crocs 4.125% 15/8/2031	50,493	0.02
USD 23,000	Cinemark USA 7% 1/8/2032	21,585	0.01	USD 147,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	130,277	0.05
USD 13,000	Cisco Systems 5.3% 26/2/2054	12,273	0.00	USD 26,000	Crown Castle 1.05% 15/7/2026	22,021	0.01
USD 130,000	Citigroup 1.122% 28/1/2027	111,435	0.04	USD 88,000	Crown Castle 2.5% 15/7/2031	68,197	0.02
USD 490,000	Citigroup 2.976% 5/11/2030	408,012	0.14	USD 66,000	Crown Castle 3.25% 15/1/2051	41,873	0.02
USD 50,000	Citigroup 3.52% 27/10/2028	43,761	0.02	USD 14,000	Crown Castle 4.15% 1/7/2050	10,477	0.00
USD 131,000	Citigroup 3.668% 24/7/2028	115,431	0.04	USD 85,000	Crown Castle 5.6% 1/6/2029	79,672	0.03
USD 850,000	Citigroup 3.887% 10/1/2028	755,324	0.27	USD 35,000	Crown Castle 5.8% 1/3/2034	33,243	0.01
USD 225,000	Citigroup 6.174% 25/5/2034	214,465	0.08	USD 200,000	CSC 11.75% 31/1/2029	159,517	0.06
USD 151,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	140,686	0.05	USD 28,000	CSX 2.5% 15/5/2051	15,854	0.01
USD 322,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	294,065	0.10	USD 80,000	CSX 3.35% 15/9/2049	53,803	0.02
USD 388,000	Clarivate Science 3.875% 1/7/2028	334,991	0.12	USD 77,000	CSX 4.25% 15/3/2029	69,462	0.02
USD 205,000	Clarivate Science 4.875% 1/7/2029	178,470	0.06	USD 50,000	CSX 4.3% 1/3/2048	39,837	0.01
USD 92,000	Clear Channel Outdoor 5.125% 15/8/2027	81,174	0.03	USD 26,000	CSX 4.75% 15/11/2048	22,124	0.01
USD 155,000	Clear Channel Outdoor 7.5% 1/6/2029	118,339	0.04	USD 45,000	Cummins 5.45% 20/2/2054	42,180	0.01
USD 76,000	Clear Channel Outdoor 7.75% 15/4/2028*	59,856	0.02	USD 169,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	154,765	0.06
USD 176,000	Clear Channel Outdoor 7.875% 1/4/2030	165,564	0.06	USD 69,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	67,466	0.02
USD 232,000	Clear Channel Outdoor 9% 15/9/2028	222,892	0.08	USD 142,000	CVS Health 1.3% 21/8/2027	116,933	0.04
USD 175,000	Clearway Energy Operating 3.75% 15/1/2032	140,262	0.05	USD 22,000	CVS Health 2.7% 21/8/2040	13,825	0.00
USD 263,000	Clearway Energy Operating 4.75% 15/3/2028	230,933	0.08	USD 221,000	CVS Health 5.05% 25/3/2048	178,883	0.06
USD 602,000	Cloud Software 6.5% 31/3/2029	536,334	0.19	USD 100,000	CVS Health 5.125% 20/7/2045	82,206	0.03
USD 412,000	Cloud Software 8.25% 30/6/2032	389,804	0.14	USD 13,000	CVS Health 5.625% 21/2/2053	11,320	0.00
				USD 51,000	CVS Health 5.875% 1/6/2053	45,854	0.02
				USD 6,000	CVS Health 6% 1/6/2063	5,421	0.00
				USD 40,000	CVS Health 6.05% 1/6/2054	36,839	0.01
				USD 210,000	Darling Ingredients 6% 15/6/2030	191,190	0.07
				USD 47,000	DaVita 6.875% 1/9/2032	43,550	0.02
				USD 75,000	Dell International / EMC 3.45% 15/12/2051	48,694	0.02
				USD 72,000	Dell International / EMC 5.4% 15/4/2034	66,952	0.02

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 195,000	Dell International / EMC 6.02% 15/6/2026	179,852	0.06	USD 105,000	Equinix 2.5% 15/5/2031	82,698	0.03
USD 6,000	Dell International / EMC 8.35% 15/7/2046	7,214	0.00	USD 205,000	Equinix 2.9% 18/11/2026	178,832	0.06
USD 176,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	153,989	0.06	USD 58,000	Equinix 2.95% 15/9/2051	34,399	0.01
USD 22,000	Dow Chemical 5.6% 15/2/2054	20,162	0.01	USD 90,000	Equinix 3.2% 18/11/2029	75,988	0.03
USD 28,000	Dream Finders Homes 8.25% 15/8/2028	26,826	0.01	USD 50,000	Equinix 3.4% 15/2/2052	32,539	0.01
USD 237,000	Dun & Bradstreet 5% 15/12/2029	211,941	0.07	USD 158,000	Equinix 3.9% 15/4/2032	134,915	0.05
USD 392,000	DuPont de Nemours 4.725% 15/11/2028	359,389	0.13	USD 174,000	Fair Isaac 4% 15/6/2028	150,919	0.05
USD 191,000	DuPont de Nemours 5.319% 15/11/2038	186,295	0.07	USD 537,739	Fannie Mae Pool 5% 1/10/2052	484,442	0.17
USD 28,000	DuPont de Nemours 5.419% 15/11/2048	27,727	0.01	USD 38,000	FedEx 3.1% 5/8/2029	32,283	0.01
USD 94,000	Dycom Industries 4.5% 15/4/2029	81,634	0.03	USD 60,000	FedEx 4.55% 1/4/2046	47,787	0.02
USD 201,000	Ecolab 2.7% 15/12/2051	120,188	0.04	USD 33,000	FedEx 4.95% 17/10/2048	27,747	0.01
USD 367,000	Element Solutions 3.875% 1/9/2028	314,022	0.11	USD 14,000	FedEx 5.25% 15/5/2050	12,346	0.00
USD 39,000	Elevance Health 2.55% 15/3/2031	31,215	0.01	USD 345,000	Fidelity National Information Services 1.15% 1/3/2026	295,673	0.10
USD 450,000	Elevance Health 3.65% 1/12/2027	397,736	0.14	USD 105,000	Fidelity National Information Services 3.1% 1/3/2041	71,861	0.03
USD 63,000	Elevance Health 3.7% 15/9/2049	44,214	0.02	USD 25,000	Fiesta Purchaser 7.875% 1/3/2031	23,822	0.01
USD 52,000	Elevance Health 4.625% 15/5/2042	43,462	0.02	USD 184,000	Fiserv 4.4% 1/7/2049	143,926	0.05
USD 26,000	Elevance Health 5.125% 15/2/2053	22,592	0.01	USD 81,000	Fortrea 7.5% 1/7/2030	74,628	0.03
USD 373,000	Elevance Health 5.375% 15/6/2034	350,128	0.12	USD 126,000	Fortress Intermediate 3 7.5% 1/6/2031	118,122	0.04
USD 85,000	Elevance Health 5.5% 15/10/2032	80,988	0.03	USD 8,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	7,183	0.00
USD 124,000	Elevance Health 5.65% 15/6/2054	116,126	0.04	USD 240,000	Fortress Transportation and Infrastructure Investors 7% 1/5/2031	227,394	0.08
USD 25,000	Elevance Health 6.1% 15/10/2052	24,722	0.01	USD 139,000	Fortress Transportation and Infrastructure Investors 7% 15/6/2032	131,471	0.05
USD 265,000	Eli Lilly 4.7% 9/2/2034	243,291	0.09	USD 212,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	205,700	0.07
USD 59,000	Eli Lilly 5% 9/2/2054	53,510	0.02	USD 63,000	Foundation Building Materials 6% 1/3/2029	51,159	0.02
USD 149,000	Eli Lilly 5.05% 14/8/2054	136,490	0.05	USD 59,000	Frontier Communications 5% 1/5/2028	51,838	0.02
USD 20,000	Eli Lilly 5.2% 14/8/2064	18,485	0.01	USD 120,000	Frontier Communications 5.875% 15/10/2027	108,107	0.04
USD 398,000	EMRLD Borrower / Emerald Co-Issuer 6.625% 15/12/2030	368,435	0.13	USD 28,000	Frontier Communications 8.625% 15/3/2031	26,805	0.01
USD 50,000	EMRLD Borrower / Emerald Co-Issuer 6.75% 15/7/2031	46,589	0.02	USD 244,000	Frontier Communications 8.75% 15/5/2030	232,867	0.08
USD 23,000	Enact 6.25% 28/5/2029	21,429	0.01	USD 75,000	Garrett Motion / Garrett LX I 7.75% 31/5/2032	70,059	0.02
USD 112,000	Encompass Health 4.5% 1/2/2028	98,895	0.04	USD 32,000	GCI 4.75% 15/10/2028	27,393	0.01
USD 49,000	Encompass Health 4.625% 1/4/2031	41,910	0.01	USD 104,000	Gen Digital 6.75% 30/9/2027	96,424	0.03
USD 14,000	Encompass Health 4.75% 1/2/2030	12,251	0.00	USD 13,000	General Mills 3% 1/2/2051	7,960	0.00
GBP 200,000	Encore Capital 5.375% 15/2/2026	236,024	0.08	USD 120,000	Genesee & Wyoming 6.25% 15/4/2032	110,782	0.04
USD 215,000	Entegris 4.75% 15/4/2029	190,591	0.07	USD 206,000	Gilead Sciences 2.8% 1/10/2050	123,624	0.04
USD 511,000	Equinix 1.55% 15/3/2028	416,444	0.15	USD 1,073,000	Gilead Sciences 3.65% 1/3/2026	956,085	0.34
				USD 45,000	Gilead Sciences 4.15% 1/3/2047	34,776	0.01
				USD 130,000	Gilead Sciences 4.5% 1/2/2045	106,288	0.04
				USD 315,000	Gilead Sciences 4.75% 1/3/2046	266,013	0.09

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 180,000	Gilead Sciences 5.55% 15/10/2053	170,678	0.06	USD 302,177	Ginnie Mae II Pool 4% 20/11/2049	262,492	0.09
USD 32,000	Gilead Sciences 5.65% 1/12/2041	30,445	0.01	USD 413,685	Ginnie Mae II Pool 4% 20/7/2051	359,663	0.13
USD 1,204,403	Ginnie Mae II Pool 2.5% 20/1/2050	956,375	0.34	USD 68,000	GN Bondco 9.5% 15/10/2031*	62,593	0.02
USD 1,237,560	Ginnie Mae II Pool 2.5% 20/8/2050	979,912	0.35	USD 115,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	96,768	0.03
USD 1,928,677	Ginnie Mae II Pool 2.5% 20/10/2050	1,526,903	0.54	USD 43,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	38,725	0.01
USD 1,202,853	Ginnie Mae II Pool 2.5% 20/11/2050	952,263	0.34	USD 40,000	Goldman Sachs 1.093% 9/12/2026	34,390	0.01
USD 8,877,546	Ginnie Mae II Pool 2.5% 20/2/2051	7,178,400	2.54	USD 205,000	Goldman Sachs 1.992% 27/1/2032	156,093	0.06
USD 2,988,073	Ginnie Mae II Pool 3% 20/4/2051	2,479,697	0.88	USD 563,000	Goldman Sachs 2.615% 22/4/2032	443,592	0.16
USD 3,175,744	Ginnie Mae II Pool 3% 20/6/2051	2,600,196	0.92	USD 190,000	Goldman Sachs 2.65% 21/10/2032	148,532	0.05
USD 89,239	Ginnie Mae II Pool 3% 20/9/2051	73,067	0.03	USD 260,000	Goldman Sachs 3.691% 5/6/2028	229,255	0.08
USD 309,350	Ginnie Mae II Pool 3% 20/2/2052	256,590	0.09	USD 40,000	Goldman Sachs 3.814% 23/4/2029	35,136	0.01
USD 395,407	Ginnie Mae II Pool 3% 20/3/2052	323,719	0.11	USD 62,000	Goodyear Tire & Rubber 5% 15/7/2029	52,044	0.02
USD 518,348	Ginnie Mae II Pool 3% 20/3/2052	424,370	0.15	USD 9,000	Goodyear Tire & Rubber 5.625% 30/4/2033	7,177	0.00
USD 492,301	Ginnie Mae II Pool 3% 20/3/2052	403,047	0.14	USD 6,014,114	Government National Mortgage Association 2.5% 20/10/2051	773,079	0.27
USD 574,601	Ginnie Mae II Pool 3% 20/3/2052	476,474	0.17	EUR 146,000	Graphic Packaging International 2.625% 1/2/2029	137,777	0.05
USD 542,515	Ginnie Mae II Pool 3.5% 20/10/2046	460,616	0.16	USD 103,000	Graphic Packaging International 3.5% 15/3/2028	87,985	0.03
USD 220,425	Ginnie Mae II Pool 3.5% 20/4/2048	185,104	0.07	USD 121,000	Gray Television 10.5% 15/7/2029	112,274	0.04
USD 1,937,315	Ginnie Mae II Pool 3.5% 20/5/2048	1,626,869	0.58	USD 130,000	GYP III 4.625% 1/5/2029	109,937	0.04
USD 2,017,319	Ginnie Mae II Pool 3.5% 20/6/2051	1,676,352	0.59	USD 37,000	HA Sustainable Infrastructure Capital 6.375% 1/7/2034	33,775	0.01
USD 1,230,568	Ginnie Mae II Pool 3.5% 20/6/2051	1,046,465	0.37	USD 18,000	Hanesbrands 4.875% 15/5/2026	16,162	0.00
USD 1,219,157	Ginnie Mae II Pool 3.5% 20/6/2051	1,031,608	0.37	USD 2,000	Hanesbrands 9% 15/2/2031	1,951	0.00
USD 1,417,084	Ginnie Mae II Pool 3.5% 20/6/2051	1,198,693	0.42	USD 131,000	HAT I / HAT II 3.375% 15/6/2026	113,366	0.04
USD 1,921,696	Ginnie Mae II Pool 3.5% 20/6/2051	1,652,072	0.58	USD 54,000	HAT I / HAT II 8% 15/6/2027	51,113	0.02
USD 300,501	Ginnie Mae II Pool 3.5% 20/8/2051	254,445	0.09	USD 85,000	HB Fuller 4% 15/2/2027	74,928	0.03
USD 67,320	Ginnie Mae II Pool 3.5% 20/9/2051	56,739	0.02	USD 39,000	HB Fuller 4.25% 15/10/2028	33,579	0.01
USD 55,911	Ginnie Mae II Pool 3.5% 20/9/2051	47,311	0.02	USD 198,000	HCA 3.5% 1/9/2030	167,007	0.06
USD 38,557	Ginnie Mae II Pool 3.5% 20/9/2051	32,648	0.01	USD 84,000	HCA 3.5% 15/7/2051	53,755	0.02
USD 156,993	Ginnie Mae II Pool 3.5% 20/3/2052	132,756	0.05	USD 175,000	HCA 3.625% 15/3/2032	144,117	0.05
USD 193,739	Ginnie Mae II Pool 3.5% 20/3/2052	163,861	0.06	USD 12,000	HCA 4.625% 15/3/2052	9,240	0.00
USD 240,968	Ginnie Mae II Pool 3.5% 20/3/2052	204,007	0.07	USD 351,000	HCA 5.25% 15/6/2049	296,952	0.10
USD 1,330,483	Ginnie Mae II Pool 4% 20/9/2047	1,139,109	0.40	USD 195,000	HCA 5.375% 1/9/2026	177,312	0.06
USD 411,840	Ginnie Mae II Pool 4% 20/4/2049	357,695	0.13	USD 70,000	HCA 5.45% 1/4/2031	64,968	0.02
USD 288,688	Ginnie Mae II Pool 4% 20/10/2049	250,775	0.09	USD 28,000	HCA 5.5% 15/6/2047	24,641	0.01
USD 513,520	Ginnie Mae II Pool 4% 20/10/2049	446,080	0.16	USD 5,000	HCA 6% 1/4/2054	4,701	0.00
				USD 24,000	HCA 6.1% 1/4/2064	22,444	0.01
				USD 219,000	HealthEquity 4.5% 1/10/2029	188,975	0.07
				USD 165,000	Healthpeak 1.35% 1/2/2027	138,155	0.05
				USD 34,000	Healthpeak 3% 15/1/2030	28,366	0.01
				USD 58,000	Healthpeak 5.25% 15/12/2032	53,475	0.02
				USD 153,000	Herc 5.5% 15/7/2027	137,201	0.05
				USD 60,000	Herc 6.625% 15/6/2029	55,732	0.02

*All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 29,000	Hilton Domestic Operating 3.625% 15/2/2032	23,512	0.01	USD 101,000	Iron Mountain Information Management Services 5% 15/7/2032	86,946	0.03
USD 109,000	Hilton Domestic Operating 3.75% 1/5/2029	92,871	0.03	USD 80,000	JELD-WEN 7% 1/9/2032	72,648	0.03
USD 60,000	Hilton Domestic Operating 4.875% 15/1/2030	53,235	0.02	USD 522,000	JPMorgan Chase 1.47% 22/9/2027	442,677	0.16
USD 155,000	Hilton Domestic Operating 5.875% 1/4/2029	142,768	0.05	USD 115,000	JPMorgan Chase 2.069% 1/6/2029	95,140	0.03
USD 59,000	Hilton Domestic Operating 6.125% 1/4/2032	54,716	0.02	USD 260,000	JPMorgan Chase 2.525% 19/11/2041	170,234	0.06
USD 152,000	Hologic 3.25% 15/2/2029	126,933	0.05	USD 300,000	JPMorgan Chase 3.109% 22/4/2041	213,636	0.08
USD 236,000	Home Depot 3.35% 15/4/2050	161,122	0.06	USD 160,000	JPMorgan Chase 3.157% 22/4/2042	113,692	0.04
USD 65,000	Home Depot 3.9% 15/6/2047	49,509	0.02	USD 201,000	JPMorgan Chase 4.005% 23/4/2029	178,281	0.06
USD 60,000	Home Depot 4.2% 1/4/2043	48,545	0.02	USD 105,000	JPMorgan Chase 4.125% 15/12/2026	94,199	0.03
USD 190,000	Home Depot 4.85% 25/6/2031	176,078	0.06	USD 16,000	JPMorgan Chase 4.85% 1/2/2044	14,320	0.01
USD 275,000	Home Depot 4.95% 25/6/2034	255,460	0.09	USD 56,000	JPMorgan Chase 4.95% 1/6/2045	49,902	0.02
USD 100,000	Home Depot 5.3% 25/6/2054	93,166	0.03	USD 330,000	JPMorgan Chase 5.294% 22/7/2035	307,174	0.11
USD 22,000	Home Depot 5.95% 1/4/2041	22,039	0.01	USD 377,000	JPMorgan Chase 5.299% 24/7/2029	349,753	0.12
USD 57,000	Host Hotels & Resorts 5.5% 15/4/2035	51,103	0.02	USD 395,000	JPMorgan Chase 5.336% 23/1/2035	368,355	0.13
USD 74,000	Howard Hughes 4.125% 1/2/2029	61,785	0.02	USD 40,000	JPMorgan Chase 5.581% 22/4/2030	37,651	0.01
USD 83,000	Howard Hughes 5.375% 1/8/2028	73,085	0.03	USD 35,000	JPMorgan Chase 5.717% 14/9/2033	33,165	0.01
USD 350,000	HP 3% 17/6/2027	303,529	0.11	USD 312,000	JPMorgan Chase Bank 5.11% 8/12/2026	286,584	0.10
USD 187,000	HUB International 7.25% 15/6/2030	176,724	0.06	USD 38,000	K Hovnanian Enterprises 11.75% 30/9/2029	37,871	0.01
USD 531,000	HUB International 7.375% 31/1/2032	497,433	0.18	USD 8,000	Keurig Dr Pepper 3.8% 1/5/2050	5,737	0.00
USD 13,000	Humana 5.5% 15/3/2053	11,469	0.00	USD 61,000	Keurig Dr Pepper 4.5% 15/4/2052	49,088	0.02
USD 211,000	Humana 5.75% 15/4/2054	192,968	0.07	USD 250,000	KeyBank 4.9% 8/8/2032	214,894	0.08
USD 175,000	Humana 5.95% 15/3/2034	167,740	0.06	USD 37,000	KeyCorp 4.789% 1/6/2033	32,326	0.01
USD 295,000	Ingersoll Rand 5.45% 15/6/2034	277,909	0.10	USD 467,000	KeyCorp 6.401% 6/3/2035	453,695	0.16
USD 35,000	Insight Enterprises 6.625% 15/5/2032	32,819	0.01	USD 236,000	KLA 3.3% 1/3/2050	160,032	0.06
USD 45,000	Intel 2.8% 12/8/2041	28,024	0.01	USD 262,000	KLA 4.1% 15/3/2029	235,756	0.08
USD 20,000	Intel 3.1% 15/2/2060	10,753	0.00	USD 91,507	Kobe US Midco 2 9.25% 1/11/2026	68,056	0.02
USD 10,000	Intel 3.2% 12/8/2061	5,402	0.00	USD 97,000	Kontoor Brands 4.125% 15/11/2029	82,606	0.03
USD 85,000	Intel 4.25% 15/12/2042	63,134	0.02	USD 133,000	Korn Ferry 4.625% 15/12/2027	117,519	0.04
USD 10,000	Intel 5.6% 21/2/2054	8,617	0.00	USD 102,000	Kraft Heinz Foods 3% 1/6/2026	89,712	0.03
USD 163,000	Intel 5.7% 10/2/2053	142,110	0.05	USD 63,000	Kraft Heinz Foods 4.375% 1/6/2046	49,064	0.02
USD 216,000	Intercontinental Exchange 3.625% 1/9/2028	189,233	0.07	USD 518,000	Kraft Heinz Foods 4.875% 1/10/2049	431,262	0.15
USD 11,000	Intercontinental Exchange 4.25% 21/9/2048	8,733	0.00	USD 23,000	Kraft Heinz Foods 5.2% 15/7/2045	20,052	0.01
USD 58,000	Intercontinental Exchange 4.6% 15/3/2033	52,528	0.02	USD 13,000	Kronos Acquisition 8.25% 30/6/2031	12,091	0.00
USD 45,000	Intercontinental Exchange 4.95% 15/6/2052	39,939	0.01				
USD 28,000	Intercontinental Exchange 5.2% 15/6/2062	25,452	0.01				
USD 96,000	Interpublic of 3.375% 1/3/2041	66,582	0.02				
EUR 443,000	IQVIA 2.25% 15/3/2029	412,610	0.15				
USD 209,000	IQVIA 5% 15/5/2027	187,683	0.07				
USD 3,000	Iron Mountain 5.25% 15/7/2030	2,649	0.00				
USD 67,000	Iron Mountain 5.625% 15/7/2032	59,642	0.02				
USD 184,000	Iron Mountain 7% 15/2/2029	172,411	0.06				

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 6,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	5,263	0.00	USD 125,000	Mastercard 3.35% 26/3/2030	108,247	0.04
USD 12,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	10,455	0.00	USD 21,000	Mastercard 3.65% 1/6/2049	15,483	0.01
USD 7,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	6,301	0.00	USD 150,000	Mastercard 3.85% 26/3/2050	113,903	0.04
USD 47,000	Ladder Capital Finance LLLP / Ladder Capital Finance 7% 15/7/2031	44,267	0.02	USD 63,000	Match II 3.625% 1/10/2031	50,453	0.02
USD 8,000	Lam Research 2.875% 15/6/2050	5,005	0.00	USD 47,000	Match II 4.125% 1/8/2030	39,136	0.01
USD 87,000	Lam Research 4.875% 15/3/2049	76,198	0.03	USD 24,000	Match II 5.625% 15/2/2029	21,635	0.01
USD 7,000	Lamar Media 4% 15/2/2030	5,913	0.00	USD 430,000	Mauser Packaging Solutions 7.875% 15/4/2027	400,850	0.14
USD 57,000	Level 3 Financing 4.875% 15/6/2029	40,272	0.01	USD 4,000	Mauser Packaging Solutions 9.25% 15/4/2027*	3,672	0.00
USD 147,000	Level 3 Financing 10.5% 15/4/2029	142,966	0.05	USD 100,000	McAfee 7.375% 15/2/2030	86,657	0.03
USD 195,000	Level 3 Financing 10.5% 15/5/2030	189,261	0.07	USD 81,000	Medline Borrower 5.25% 1/10/2029	71,867	0.03
USD 182,067	Level 3 Financing 11% 15/11/2029	180,501	0.07	USD 60,000	Merck 4% 7/3/2049	46,250	0.02
USD 208,000	Levi Strauss 3.5% 1/3/2031	169,481	0.06	USD 60,000	Merck 5% 17/5/2053	53,863	0.02
USD 24,000	LGI Homes 8.75% 15/12/2028	23,121	0.01	USD 50,000	Merck 6.5% 1/12/2033	51,869	0.02
USD 27,000	LifePoint Health 9.875% 15/8/2030	26,767	0.01	USD 131,000	Micron Technology 5.875% 9/2/2033	124,776	0.04
USD 59,000	LifePoint Health 10% 1/6/2032	57,955	0.02	USD 267,000	Microsoft 2.5% 15/9/2050	160,747	0.06
USD 119,000	LifePoint Health 11% 15/10/2030	121,367	0.04	USD 176,000	Microsoft 2.525% 1/6/2050	107,321	0.04
USD 68,000	Lindblad Expeditions 6.75% 15/2/2027	61,267	0.02	USD 115,000	MicroStrategy 6.125% 15/6/2028	101,177	0.04
USD 42,000	Lindblad Expeditions 9% 15/5/2028	39,460	0.01	USD 60,000	MKS Instruments 1.25% 1/6/2030	56,247	0.02
USD 83,000	Lions Gate Capital 1 5.5% 15/4/2029	67,774	0.02	USD 98,000	Molina Healthcare 3.875% 15/11/2030	81,379	0.03
USD 197,000	Lowe's 3% 15/10/2050	118,444	0.04	USD 84,000	Molina Healthcare 4.375% 15/6/2028	73,005	0.03
USD 50,000	Lowe's 3.5% 1/4/2051	32,986	0.01	USD 382,000	Morgan Stanley 0.985% 10/12/2026	327,940	0.12
USD 132,000	Lowe's 3.7% 15/4/2046	92,380	0.03	USD 365,000	Morgan Stanley 1.512% 20/7/2027	310,934	0.11
USD 11,000	Lowe's 4.25% 1/4/2052	8,236	0.00	USD 1,257,000	Morgan Stanley 1.593% 4/5/2027	1,078,761	0.38
USD 20,000	Lowe's 4.45% 1/4/2062	14,890	0.00	USD 48,000	Morgan Stanley 1.794% 13/2/2032	36,166	0.01
USD 72,000	Lowe's 4.65% 15/4/2042	59,825	0.02	USD 100,000	Morgan Stanley 2.239% 21/7/2032	76,625	0.03
USD 95,000	Lowe's 5% 15/4/2040	83,413	0.03	USD 243,000	Morgan Stanley 2.699% 22/1/2031	198,937	0.07
USD 90,000	Lowe's 5.125% 15/4/2050	77,869	0.03	USD 270,000	Morgan Stanley 3.591% 22/7/2028	237,001	0.08
USD 160,000	Lowe's 5.8% 15/9/2062	149,044	0.06	USD 603,000	Morgan Stanley 3.772% 24/1/2029	531,794	0.19
USD 32,725	Lumen Technologies 4.125% 15/4/2029	23,194	0.01	USD 111,000	Morgan Stanley 5.164% 20/4/2029	102,215	0.04
USD 32,725	Lumen Technologies 4.125% 15/4/2030	22,185	0.01	USD 466,000	Morgan Stanley 5.449% 20/7/2029	434,033	0.15
USD 158,000	Madison IAQ 5.875% 30/6/2029	136,203	0.05	USD 2,000	Morgan Stanley 5.831% 19/4/2035	1,917	0.00
USD 32,000	Marsh & McLennan 2.25% 15/11/2030	25,633	0.01	USD 260,000	Morgan Stanley 6.627% 1/11/2034	263,002	0.09
USD 40,000	Marsh & McLennan 2.375% 15/12/2031	31,303	0.01	USD 277,000	Morgan Stanley Bank 5.504% 26/5/2028	256,565	0.09
USD 41,000	Marsh & McLennan 5.7% 15/9/2053	39,759	0.01	USD 13,000	Motorola Solutions 2.3% 15/11/2030	10,257	0.00
USD 26,000	Masterbrand 7% 15/7/2032	24,190	0.01	USD 130,000	Motorola Solutions 4.6% 23/2/2028	117,782	0.04

*All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 337,000	Motorola Solutions 5.4% 15/4/2034	315,202	0.11	EUR 100,000	Olympus Water US 5.375% 1/10/2029	92,467	0.03
USD 6,000	Motorola Solutions 5.5% 1/9/2044	5,485	0.00	USD 200,000	Olympus Water US 7.25% 15/6/2031	185,931	0.07
USD 57,000	Mueller Water Products 4% 15/6/2029	48,732	0.02	EUR 407,000	Olympus Water US 9.625% 15/11/2028	436,719	0.16
USD 155,000	Nasdaq 5.55% 15/2/2034	146,368	0.05	USD 200,000	Oncor Electric Delivery 2.7% 15/11/2051	114,576	0.04
USD 190,000	Nationstar Mortgage 5% 1/2/2026	169,673	0.06	USD 25,000	Oncor Electric Delivery 3.75% 1/4/2045	18,241	0.01
USD 15,000	Nationstar Mortgage 5.125% 15/12/2030	12,870	0.01	USD 244,000	Oncor Electric Delivery 3.8% 30/9/2047	179,569	0.06
USD 41,000	Nationstar Mortgage 5.75% 15/11/2031	36,027	0.01	USD 50,000	Oncor Electric Delivery 3.8% 1/6/2049	36,132	0.01
USD 39,000	Nationstar Mortgage 6% 15/1/2027	35,225	0.01	USD 85,000	OneMain Finance 4% 15/9/2030	68,099	0.02
USD 103,000	Nationstar Mortgage 6.5% 1/8/2029	94,231	0.03	USD 8,000	OneMain Finance 5.375% 15/11/2029	6,957	0.00
USD 146,000	Nationstar Mortgage 7.125% 1/2/2032	136,875	0.05	USD 38,000	OneMain Finance 7.125% 15/11/2031	34,714	0.01
USD 39,000	Navient 5.5% 15/3/2029	33,492	0.01	USD 24,000	OneMain Finance 7.5% 15/5/2031	22,433	0.01
USD 56,000	Navient 9.375% 25/7/2030	54,853	0.02	USD 79,000	OneMain Finance 7.875% 15/3/2030	74,830	0.03
USD 99,000	Neogen Food Safety 8.625% 20/7/2030	97,460	0.03	USD 163,000	OneMain Finance 9% 15/1/2029	156,425	0.06
USD 63,000	Neptune Bidco US 9.29% 15/4/2029	56,853	0.02	USD 123,000	Option Care Health 4.375% 31/10/2029	105,478	0.04
USD 58,000	NESCO II 5.5% 15/4/2029	48,421	0.02	USD 28,000	Oracle 3.6% 1/4/2040	20,468	0.01
USD 48,000	New Home 9.25% 1/10/2029	45,244	0.02	USD 384,000	Oracle 3.6% 1/4/2050	255,555	0.09
USD 119,000	Newmont 2.8% 1/10/2029*	100,046	0.04	USD 95,000	Oracle 3.85% 15/7/2036	75,830	0.03
USD 283,000	NextEra Energy Operating Partners 4.25% 15/9/2024	254,597	0.09	USD 6,000	Oracle 3.85% 1/4/2060	3,943	0.00
USD 118,000	NextEra Energy Partners 0.00% 15/11/2025	97,694	0.03	USD 355,000	Oracle 3.95% 25/3/2051	250,368	0.09
USD 33,000	NextEra Energy Partners 2.5% 15/6/2026	27,626	0.01	USD 181,000	Oracle 4% 15/7/2046	131,284	0.05
USD 90,000	Norfolk Southern 3.05% 15/5/2050	56,445	0.02	USD 6,000	Oracle 4.1% 25/3/2061	4,147	0.00
USD 65,000	Norfolk Southern 3.155% 15/5/2055	39,946	0.01	USD 135,000	Oracle 4.125% 15/5/2045	100,421	0.04
USD 90,000	Norfolk Southern 3.4% 1/11/2049	60,500	0.02	USD 60,000	Oracle 4.3% 8/7/2034	51,406	0.02
USD 88,000	Norfolk Southern 3.7% 15/3/2053	61,390	0.02	USD 272,000	Oracle 4.375% 15/5/2055	204,378	0.07
USD 94,000	Norfolk Southern 4.837% 1/10/2041	81,549	0.03	USD 70,000	Oracle 4.5% 8/7/2044	55,202	0.02
USD 13,000	Norfolk Southern 5.35% 1/8/2054	11,915	0.00	USD 215,000	Oracle 5.375% 15/7/2040	193,362	0.07
USD 4,000	Norfolk Southern 5.95% 15/3/2064	3,958	0.00	USD 144,000	Oracle 5.55% 6/2/2053	130,059	0.05
USD 56,000	Northern Trust 3.15% 3/5/2029	48,475	0.02	USD 4,000	Oracle 6.9% 9/11/2052	4,250	0.00
USD 434,000	Novelis 3.25% 15/11/2026	377,950	0.13	EUR 219,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	209,261	0.07
USD 156,000	Novelis 3.875% 15/8/2031	126,484	0.05	USD 20,000	Otis Worldwide 2.293% 5/4/2027	17,124	0.01
USD 4,000	Novelis 4.75% 30/1/2030	3,458	0.00	USD 119,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	101,636	0.04
USD 260,000	Nucor 2% 1/6/2025	229,583	0.08	USD 10,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	8,485	0.00
USD 295,000	Nucor 3.95% 23/5/2025	264,419	0.09	USD 88,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	78,774	0.03
USD 130,000	NVIDIA 3.5% 1/4/2040	102,603	0.04	USD 53,000	Outfront Media Capital / Outfront Media Capital 7.375% 15/2/2031	50,902	0.02
USD 266,000	Ohio Power 1.625% 15/1/2031	199,020	0.07	USD 277,000	Owens Corning 5.7% 15/6/2034	262,075	0.09
USD 428,000	Ohio Power 4% 1/6/2049	308,771	0.11	USD 139,000	Owens-Brockway Glass Container 7.25% 15/5/2031	127,161	0.04
USD 250,000	Ohio Power 5% 1/6/2033	226,497	0.08	USD 43,000	Paramount Global 4.6% 15/1/2045	28,108	0.01

*All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 30,000	Paramount Global 4.9% 15/8/2044	20,431	0.01	USD 15,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	11,964	0.00
USD 101,000	Paramount Global 5.85% 1/9/2043	78,268	0.03	USD 55,000	RR Donnelley & Sons 9.5% 1/8/2029	49,400	0.02
USD 60,000	PennyMac Financial Services 7.125% 15/11/2030	55,097	0.02	USD 276,000	Ryder System 2.85% 1/3/2027	239,389	0.08
USD 57,000	PennyMac Financial Services 7.875% 15/12/2029	54,550	0.02	USD 1,025,000	Ryder System 4.625% 1/6/2025	921,993	0.33
USD 8,000	Pfizer 4% 15/3/2049	6,181	0.00	USD 486,000	Ryder System 5.65% 1/3/2028	453,573	0.16
USD 279,000	Pfizer 4.3% 15/6/2043	229,608	0.08	USD 61,000	S&P Global 2.7% 1/3/2029	51,571	0.02
USD 23,000	Phinia 6.75% 15/4/2029	21,295	0.01	USD 23,000	S&P Global 2.9% 1/3/2032	18,744	0.01
USD 19,000	Pike 8.625% 31/1/2031	18,539	0.01	USD 40,000	S&P Global 3.25% 1/12/2049	27,103	0.01
USD 233,000	PNC Financial Services 2.55% 22/1/2030	191,525	0.07	USD 53,000	S&P Global 5.25% 15/9/2033	50,444	0.02
USD 170,000	PNC Financial Services 5.401% 23/7/2035	157,894	0.06	USD 93,000	Sabre GLBL 8.625% 1/6/2027	80,863	0.03
USD 426,000	PNC Financial Services 5.676% 22/1/2035	402,799	0.14	USD 2,000	Sabre GLBL 11.25% 15/12/2027	1,823	0.00
USD 338,000	PNC Financial Services 6.875% 20/10/2034	345,024	0.12	USD 175,000	Santander USA 6.342% 31/5/2035	164,593	0.06
USD 191,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	172,040	0.06	USD 149,000	SBA Communications 3.125% 1/2/2029	123,809	0.04
USD 63,000	Progressive 6.25% 1/12/2032	63,531	0.02	USD 215,000	SBA Communications 3.875% 15/2/2027	188,124	0.07
USD 115,000	Prologis 2.875% 15/11/2029	96,714	0.03	EUR 210,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	227,873	0.08
USD 214,000	Prologis 3.875% 15/9/2028	189,932	0.07	USD 102,000	Sealed Air 4% 1/12/2027	88,803	0.03
USD 189,000	Prologis 5.25% 15/6/2053	170,910	0.06	USD 9,000	Sealed Air 5% 15/4/2029	8,013	0.00
USD 95,000	PTC 3.625% 15/2/2025	85,113	0.03	USD 53,000	Sealed Air 6.5% 15/7/2032	49,095	0.02
USD 36,000	PTC 4% 15/2/2028	31,450	0.01	USD 35,000	Sealed Air Corp/Sealed Air US 6.125% 1/2/2028	32,135	0.01
USD 465,000	Public Service Electric and Gas 3.1% 15/3/2032	381,879	0.13	USD 45,000	Sealed Air Corp/Sealed Air US 7.25% 15/2/2031	42,766	0.02
USD 609,000	Public Service Electric and Gas 4.65% 15/3/2033	551,782	0.20	USD 18,000	Sensata Technologies 3.75% 15/2/2031	14,694	0.01
USD 130,000	Public Service Electric and Gas 5.125% 15/3/2053*	117,420	0.04	USD 133,000	Sensata Technologies 4.375% 15/2/2030	113,445	0.04
USD 92,000	QUALCOMM 4.3% 20/5/2047	74,698	0.03	USD 2,000	Service International 3.375% 15/8/2030	1,629	0.00
USD 55,000	QUALCOMM 6% 20/5/2053	56,219	0.02	USD 95,000	Service International 4% 15/5/2031	78,591	0.03
USD 40,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	28,633	0.01	USD 225,000	Sherwin-Williams 2.3% 15/5/2030	181,335	0.06
USD 29,000	Regency Centers 4.65% 15/3/2049	23,159	0.01	USD 10,000	Sherwin-Williams 2.9% 15/3/2052	6,045	0.00
USD 205,000	Regency Centers 5.1% 15/1/2035	186,206	0.07	USD 25,000	Sherwin-Williams 3.3% 15/5/2050	16,304	0.01
USD 91,000	Republic Services 2.3% 1/3/2030	73,786	0.03	USD 52,000	Shift4 Payments 0% 15/12/2025	55,363	0.02
USD 16,000	Resideo Funding 4% 1/9/2029	13,402	0.00	USD 67,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	59,888	0.02
USD 83,000	Resideo Funding 6.5% 15/7/2032	76,353	0.03	USD 162,000	Shift4 Payments / Shift4 Payments Finance Sub 6.75% 15/8/2032	151,400	0.05
USD 45,000	Reworld 4.875% 1/12/2029	37,731	0.01	USD 114,000	Sirius XM Radio 3.125% 1/9/2026	98,485	0.04
USD 91,000	Reworld 5% 1/9/2030	75,229	0.03	USD 12,000	Sirius XM Radio 4% 15/7/2028	10,160	0.00
USD 108,000	Ritchie Bros 7.75% 15/3/2031	103,673	0.04	USD 123,000	Sirius XM Radio 5% 1/8/2027	109,015	0.04
USD 29,000	RLJ Lodging Trust 4% 15/9/2029	23,854	0.01	USD 177,000	Six Flags Entertainment 7.25% 15/5/2031	165,815	0.06
USD 138,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	118,635	0.04				
USD 38,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	31,322	0.01				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 106,000	Six Flags Entertainment / Six Flags Theme Parks 6.625% 1/5/2032	98,843	0.03	USD 19,000	Uber Technologies 0% 15/12/2025	18,655	0.01
USD 111,000	SLM 3.125% 2/11/2026	96,007	0.03	USD 74,000	Uber Technologies 0.875% 1/12/2028	81,034	0.03
USD 435,000	Solventum 5.4% 1/3/2029	400,855	0.14	USD 547,000	UKG 6.875% 1/2/2031	510,709	0.18
USD 480,000	Solventum 5.6% 23/3/2034	442,879	0.16	USD 37,000	Union Pacific 3.5% 14/2/2053	25,600	0.01
USD 200,000	Sotheby's/Bidfair 5.875% 1/6/2029	160,112	0.06	USD 65,000	Union Pacific 3.55% 15/8/2039	50,644	0.02
USD 40,000	Spectrum Brands 3.375% 1/6/2029	37,126	0.01	USD 129,000	Union Pacific 3.839% 20/3/2060	91,368	0.03
USD 45,000	SS&C Technologies 5.5% 30/9/2027	40,586	0.01	USD 115,000	Union Pacific 3.95% 15/8/2059	84,044	0.03
USD 97,000	SS&C Technologies 6.5% 1/6/2032	90,462	0.03	USD 114,000	Union Pacific 4.05% 1/3/2046	88,141	0.03
USD 62,000	Standard Building Solutions 6.5% 15/8/2032	57,684	0.02	USD 125,000	Union Pacific 4.3% 1/3/2049	99,565	0.04
USD 59,000	Staples 10.75% 1/9/2029	50,641	0.02	USD 153,000	United Airlines 4.375% 15/4/2026	135,161	0.05
USD 121,000	Star Parent 9% 1/10/2030	116,679	0.04	USD 137,000	United Airlines 4.625% 15/4/2029*	117,879	0.04
USD 13,000	Starwood Property Trust 4.375% 15/1/2027	11,423	0.00	USD 18,000	United Natural Foods 6.75% 15/10/2028	15,283	0.01
USD 92,000	Starwood Property Trust 4.75% 15/3/2025	82,753	0.03	USD 179,000	United Rentals North America 6.125% 15/3/2034	165,231	0.06
USD 37,000	Starwood Property Trust 7.25% 1/4/2029	34,824	0.01	USD 220,000	UnitedHealth 2.75% 15/5/2040	149,724	0.05
USD 270,000	Steel Dynamics 1.65% 15/10/2027	223,629	0.08	USD 206,000	UnitedHealth 2.9% 15/5/2050	128,251	0.05
USD 270,000	Steel Dynamics 2.4% 15/6/2025	238,749	0.08	USD 10,000	UnitedHealth 3.05% 15/5/2041	6,998	0.00
USD 240,000	Steel Dynamics 3.25% 15/10/2050	149,072	0.05	USD 106,000	UnitedHealth 3.25% 15/5/2051	69,715	0.02
USD 116,000	Stericycle 3.875% 15/1/2029	102,022	0.04	USD 445,000	UnitedHealth 3.5% 15/8/2039	340,301	0.12
USD 95,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	90,968	0.03	USD 2,000	UnitedHealth 3.7% 15/8/2049	1,437	0.00
USD 191,000	Surgery Center 7.25% 15/4/2032	181,329	0.06	USD 135,000	UnitedHealth 4.2% 15/1/2047	105,866	0.04
USD 122,000	Synaptics 4% 15/6/2029	102,992	0.04	USD 110,000	UnitedHealth 4.75% 15/5/2052	93,156	0.03
USD 290,000	Synchrony Financial 5.15% 19/3/2029	261,200	0.09	USD 101,000	UnitedHealth 4.9% 15/4/2031	93,493	0.03
USD 98,000	Synchrony Financial 5.935% 2/8/2030	90,226	0.03	USD 5,000	UnitedHealth 5.05% 15/4/2053	4,419	0.00
USD 72,000	Teleflex 4.25% 1/6/2028	62,860	0.02	USD 5,000	UnitedHealth 5.2% 15/4/2063	4,433	0.00
USD 103,000	Teleflex 4.625% 15/11/2027	91,306	0.03	USD 216,000	UnitedHealth 5.375% 15/4/2054	199,184	0.07
USD 74,000	Tenet Healthcare 6.125% 15/6/2030	67,827	0.02	USD 118,000	UnitedHealth 5.5% 15/7/2044	110,610	0.04
USD 121,000	Tenet Healthcare 6.75% 15/5/2031	113,638	0.04	USD 5,000	UnitedHealth 5.5% 15/4/2064	4,635	0.00
USD 40,000	Tenneco 8% 17/11/2028	33,880	0.01	USD 240,000	UnitedHealth 5.625% 15/7/2054	228,798	0.08
USD 67,000	Terex 5% 15/5/2029	58,743	0.02	USD 190,000	UnitedHealth 5.75% 15/7/2064	181,807	0.06
USD 325,000	Toyota Motor Credit 2.15% 13/2/2030	262,869	0.09	USD 28,000	UnitedHealth 5.875% 15/2/2053	27,606	0.01
USD 34,000	Tri Pointe Homes 5.25% 1/6/2027	30,745	0.01	USD 14,000	UnitedHealth 6.05% 15/2/2063	14,024	0.01
USD 37,000	Truist Financial 5.711% 24/1/2035	34,725	0.01	USD 218,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	201,136	0.07
USD 83,000	Truist Financial 5.867% 8/6/2034	78,574	0.03	USD 63,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	58,126	0.02
USD 723,000	Truist Financial 7.161% 30/10/2029	710,128	0.25	USD 116,000	Univision Communications 6.625% 1/6/2027	103,804	0.03
USD 33,000	Twilio 3.625% 15/3/2029	27,627	0.01	USD 147,000	Univision Communications 8% 15/8/2028	134,109	0.05
USD 164,000	Twilio 3.875% 15/3/2031	135,873	0.05	USD 61,000	Univision Communications 8.5% 31/7/2031	55,000	0.02
				USD 412,000	US Bancorp 5.836% 12/6/2034	392,199	0.14
				USD 32,000	US Foods 4.625% 1/6/2030	27,670	0.01
				USD 84,000	US Foods 4.75% 15/2/2029	74,028	0.03
				USD 40,000	US Foods 6.875% 15/9/2028	37,595	0.01
				USD 55,000	US Foods 7.25% 15/1/2032	52,452	0.02
				USD 126,000	Vail Resorts 6.5% 15/5/2032	118,304	0.05
				USD 265,000	Verisk Analytics 5.25% 5/6/2034	244,567	0.09
				USD 53,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	43,909	0.02

*All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

		Market Value (EUR)	% of Net Assets			Market Value (EUR)	% of Net Assets
Holding	Description			Holding	Description		
USD 140,000	Verizon Communications 1.5% 18/9/2030	107,468	0.04	USD 143,000	Williams Scotsman 7.375% 1/10/2031	135,739	0.05
USD 91,000	Verizon Communications 2.55% 21/3/2031	72,522	0.03	USD 59,000	Wilsonart 11% 15/8/2032	51,825	0.02
USD 365,000	Verizon Communications 2.65% 20/11/2040	238,939	0.09		Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	53,801	0.02
USD 75,000	Verizon Communications 2.85% 3/9/2041	49,981	0.02	USD 61,000	WR Grace 5.625% 15/8/2029*	80,401	0.03
USD 7,000	Verizon Communications 2.875% 20/11/2050	4,222	0.00	USD 96,000	WR Grace 7.375% 1/3/2031	69,456	0.02
USD 442,000	Verizon Communications 2.987% 30/10/2056	259,700	0.09	USD 13,000	Wrangler Holdco 6.625% 1/4/2032	12,140	0.00
USD 7,000	Verizon Communications 3% 20/11/2060	4,029	0.00	USD 147,000	WRKCo 4% 15/3/2028	130,324	0.05
USD 19,000	Verizon Communications 3.55% 22/3/2051	13,049	0.01	USD 150,000	WRKCo 4.9% 15/3/2029	137,211	0.05
USD 6,000	Verizon Communications 3.7% 22/3/2061	4,037	0.00	USD 79,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	68,585	0.02
USD 190,000	Verizon Communications 3.875% 8/2/2029	167,867	0.06	USD 19,000	Yum! Brands 4.75% 15/1/2030	16,883	0.01
USD 6,000	Verizon Communications 3.875% 1/3/2052	4,364	0.00	USD 354,000	Zayo 4% 1/3/2027*	279,230	0.10
USD 191,000	Verizon Communications 4.016% 3/12/2029	169,117	0.06	USD 97,000	Zayo 6.125% 1/3/2028	68,577	0.02
USD 5,000	Verizon Communications 4.862% 21/8/2046	4,306	0.00	USD 26,000	Zebra Technologies 6.5% 1/6/2032	24,301	0.01
USD 132,000	Vertiv 4.125% 15/11/2028	114,447	0.04	USD 219,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029	182,148	0.06
USD 37,000	Viavi Solutions 3.75% 1/10/2029	29,701	0.01			131,757,847	46.65
USD 482,000	VMware 1.4% 15/8/2026	409,411	0.14	Total Bonds		189,191,820	66.99
USD 436,000	VMware 1.8% 15/8/2028	355,260	0.13	EQUITY LINKED NOTES			
USD 499,000	VMware 2.2% 15/8/2031	382,416	0.13	USD 1,384	BMO Capital Markets Corp. (Fund receives 11.29% Citigroup) (16/10/2024)	76,898	0.03
USD 163,000	Wabash National 4.5% 15/10/2028	135,642	0.05	USD 473	BMO Capital Markets Corp. (Fund receives 12.36% Fixed; and receives/pays return on Emerson electric co.) (23/9/2024)	91,141	0.03
USD 19,000	Walgreens Boots Alliance 8.125% 15/8/2029	17,172	0.01	USD 151	BMO Capital Markets Corp. (Fund receives 14.97% Fixed; and receives/pays return on LYFT INC-A) (23/9/2024)	80,185	0.03
USD 47,000	Walmart 2.65% 22/9/2051	28,725	0.01	USD 198	BMO Capital Markets Corp. (Fund receives 15.21% Goldman Sachs Group) (16/10/2024)	89,846	0.03
USD 44,000	Walt Disney 2.75% 1/9/2049	26,644	0.01	USD 1,488	BMO Capital Markets Corp. (Fund receives 18.95% Fixed; and receives/pays return on Voya financial) (23/9/2024)	76,971	0.03
USD 17,000	Walt Disney 3.6% 13/1/2051	12,089	0.00	USD 3,810	BMO Capital Markets Corp. (Fund receives 30.6% Fixed; and receives/pays return on CVS health corp.) (23/9/2024)	47,845	0.02
USD 19,000	Walt Disney 6.65% 15/11/2037	20,101	0.01	USD 2,070	BMO Capital Markets Corp. (Fund receives 34.39% Fixed; and receives/pays return on Parker Hannifin Corp.) (23/9/2024)	33,871	0.01
USD 146,000	Wand NewCo 3 7.625% 30/1/2032	138,214	0.05	USD 6,181	BMO Capital Markets Corp. (Fund receives 41.21% Fixed; and receives/pays return on Hilton worldwide holdings) (23/9/2024)	60,302	0.02
USD 5,000	Waste Management 1.5% 15/3/2031	3,778	0.00				
USD 320,000	Welltower 3.85% 15/6/2032	271,903	0.10				
USD 156,000	Welltower 4.25% 15/4/2028	139,289	0.05				
USD 23,000	WESCO Distribution 6.375% 15/3/2029	21,397	0.01				
USD 46,000	WESCO Distribution 6.625% 15/3/2032	42,942	0.02				
USD 211,000	WESCO Distribution 7.25% 15/6/2028	195,603	0.07				
USD 141,000	William Carter 5.625% 15/3/2027	127,432	0.04				
USD 59,000	Williams Scotsman 4.625% 15/8/2028	51,589	0.02				
USD 43,000	Williams Scotsman 6.625% 15/6/2029	40,121	0.01				

* All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 456	BMO Capital Markets Corp. (Fund receives 8.31% Fixed; and receives/pays return on Mrash & McLennan Cos) (3/9/2024)	92,256	0.03	USD 2,258	Royal Bank of Canada (Fund receives 17.68% Fixed; and receives/pays return on Sealed Air Corporation) (1/11/2024)	69,451	0.03
USD 1,948	BMO Capital Markets Corp. (Fund receives 8.96% Morgan Stanley) (16/10/2024)	179,570	0.06	USD 483	Royal Bank of Canada (Fund receives 18.17% Fixed; and receives/pays return on Masco Corporation) (9/9/2024)	34,400	0.01
USD 1,044	Royal Bank of Canada (Fund receives 11.17% Fixed; and receives/pays return on Cardinal Health) (5/11/2024)	104,400	0.04	USD 978	Royal Bank of Canada (Fund receives 19.31% Fixed; and receives/pays return on Archer-Daniels-Midland Company) (12/9/2024)	54,129	0.02
USD 196	Royal Bank of Canada (Fund receives 11.73% Fixed; and receives/pays return on Dover Corporation) (9/9/2024)	32,710	0.01	USD 247	Royal Bank of Canada (Fund receives 20.39% Fixed; and receives/pays return on ServiceNow) (9/9/2024)	188,795	0.07
USD 176	Royal Bank of Canada (Fund receives 11.76% Fixed; and receives/pays return on S&P Global) (12/9/2024)	80,333	0.03	USD 1,013	Royal Bank of Canada (Fund receives 21.79% Fixed; and receives/pays return on Harley-Davidson) (9/9/2024)	34,374	0.01
USD 278	Royal Bank of Canada (Fund receives 12.37% Fixed; and receives/pays return on American Tower Corporation) (12/9/2024)	56,199	0.02	USD 2,847	Royal Bank of Canada (Fund receives 23.6% Fixed; and receives/pays return on Tapestry) (27/9/2024)	103,381	0.04
USD 547	Royal Bank of Canada (Fund receives 12.76% Fixed; and receives/pays return on Welltower) (12/9/2024)	58,030	0.02	USD 600	Royal Bank of Canada (Fund receives 24.21% Fixed; and receives/pays return on Hasbro) (9/9/2024)	35,147	0.01
USD 4,398	Royal Bank of Canada (Fund receives 13.7% Fixed; and receives/pays return on Apple) (17/9/2024)	909,669	0.32	USD 484	Royal Bank of Canada (Fund receives 26.85% Fixed; and receives/pays return on Zscaler) (6/9/2024)	86,212	0.03
USD 878	Royal Bank of Canada (Fund receives 14.27% Fixed; and receives/pays return on Pentair) (24/10/2024)	68,736	0.03	USD 912	Royal Bank of Canada (Fund receives 9.01% Fixed; and receives/pays return on Nasdaq) (9/9/2024)	57,626	0.02
USD 554	Royal Bank of Canada (Fund receives 14.78% Fixed; and receives/pays return on ITT) (1/11/2024)	68,354	0.03	USD 769	Toronto-Dominion (Fund receives 11.25% Fixed; and receives/pays return on American Express Co) (4/9/2024)	176,581	0.06
USD 48	Royal Bank of Canada (Fund receives 15.95% Fixed; and receives/pays return on MercadoLibre) (1/11/2024)	87,329	0.03	USD 1,051	Mizuho Markets Cayman LP (Fund receives 11.3% Fixed; and receives/pays return on Raymond James Financial) (9/9/2024)	112,852	0.04
USD 632	Royal Bank of Canada (Fund receives 16.01% Fixed; and receives/pays return on International Business Machines Corporation) (9/9/2024)	114,197	0.04	USD 88	Mizuho Markets Cayman LP (Fund receives 12.6% Fixed; and receives/pays return on O'Reilly Automotive) (9/9/2024)	89,638	0.03
USD 142	Royal Bank of Canada (Fund receives 16.75% Fixed; and receives/pays return on Tractor Supply Company) (9/9/2024)	34,322	0.01	USD 393	Mizuho Markets Cayman LP (Fund receives 17.62% Fixed; and receives/pays return on Dun & Bradstreet Holdings) (2/10/2024)	128,311	0.05
USD 686	Royal Bank of Canada (Fund receives 17.36% Fixed; and receives/pays return on Cirrus Logic) (1/11/2024)	88,389	0.03	USD 298	Mizuho Markets Cayman LP (Fund receives 19.6% Fixed; and receives/pays return on Molina Healthcare) (9/9/2024)	91,712	0.03
USD 633	Royal Bank of Canada (Fund receives 17.68% Fixed; and receives/pays return on Hasbro) (25/10/2024)	38,548	0.01	USD 728	Mizuho Markets Cayman LP (Fund receives 23.5% Fixed; and receives/pays return on TransUnion) (9/9/2024)	57,721	0.02

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 723	Societe Generale (Fund receives 0.3297% Fixed; and receives/pays return on DuPont de Nemours) (13/9/2024)	54,795	0.02	USD 120	Societe Generale (Fund receives 0.5533% Fixed; and receives/pays return on Deckers Outdoor Corp) (11/9/2024)	101,930	0.04
USD 1,684	Societe Generale (Fund receives 0.3407% Fixed; and receives/pays return on Graphic Packaging Holding) (12/9/2024)	45,123	0.02	USD 441	Societe Generale (Fund receives 0.5577% Fixed; and receives/pays return on Cigna Group) (16/9/2024)	139,680	0.05
USD 803	Societe Generale (Fund receives 0.3477% Fixed; and receives/pays return on Sysco Corp) (12/9/2024)	56,485	0.02	USD 2,327	Societe Generale (Fund receives 0.579% Fixed; and receives/pays return on Starbucks corp.) (13/9/2024)	175,331	0.06
USD 807	Societe Generale (Fund receives 0.412% Fixed; and receives/pays return on Electronic Arts) (13/9/2024)	109,725	0.04	USD 703	Societe Generale (Fund receives 0.601% Fixed; and receives/pays return on 3M CO) (10/9/2024)	83,349	0.03
USD 1,324	Societe Generale (Fund receives 0.4163% Fixed; and receives/pays return on Centene corp.) (10/9/2024)	93,191	0.03	USD 120	Societe Generale (Fund receives 0.618% Fixed; and receives/pays return on Cummins Inc) (16/9/2024)	33,689	0.01
USD 1,276	Societe Generale (Fund receives 0.424% Fixed; and receives/pays return on Cognizant Technology Solutions Corp) (16/9/2024)	89,709	0.03	USD 292	Societe Generale (Fund receives 0.6827% Fixed; and receives/pays return on Eli Lilly & Co) (23/9/2024)	236,442	0.08
USD 769	Societe Generale (Fund receives 0.4285% Fixed; and receives/pays return on Fiserv) (6/9/2024)	116,231	0.04	USD 167	Societe Generale (Fund receives 0.8707% Fixed; and receives/pays return on Charter Communications Inc) (10/9/2024)	53,169	0.02
USD 260	Societe Generale (Fund receives 0.447% Fixed; and receives/pays return on Thermo Fisher Scientific) (6/9/2024)	141,377	0.05	USD 498	Societe Generale (Fund receives 0.893% Fixed; and receives/pays return on Capital one financial corp.) (6/9/2024)	65,990	0.02
USD 453	Societe Generale (Fund receives 0.448% Fixed; and receives/pays return on Zimmer Biomet Holdings) (23/9/2024)	46,207	0.02	USD 222	Societe Generale (Fund receives 0.9465% Fixed; and receives/pays return on Lennox International) (6/9/2024)	113,673	0.04
USD 647	Societe Generale (Fund receives 0.4747% Fixed; and receives/pays return on Labcorp Holdings) (16/9/2024)	134,944	0.05	USD 249	Societe Generale (Fund receives 1.107% Fixed; and receives/pays return on Old Dominion Freight Line) (6/9/2024)	42,860	0.02
USD 1,058	Societe Generale (Fund receives 0.479% Fixed; and receives/pays return on Fortinet) (23/9/2024)	69,632	0.02	USD 884	Societe Generale (Fund receives 1.134% Fixed; and receives/pays return on Seagate Technology Holdings) (6/9/2024)	79,290	0.03
USD 421	Societe Generale (Fund receives 0.4973% Fixed; and receives/pays return on McDonald's Corp) (11/9/2024)	103,822	0.04	USD 1,954	BNP Paribas (Fund receives 15.43% Fixed; and receives/pays return on Uber Technologies) (28/10/2024)	128,000	0.05
USD 387	Societe Generale (Fund receives 0.5187% Fixed; and receives/pays return on International Flavors & Fragrances) (23/9/2024)	35,120	0.01	USD 961	BNP Paribas (Fund receives 15.74% Fixed; and receives/pays return on Akamai Technologies) (23/9/2024)	88,210	0.03
USD 1,737	Societe Generale (Fund receives 0.5327% Fixed; and receives/pays return on Kraft Heinz) (13/9/2024)	55,645	0.02	USD 876	BNP Paribas (Fund receives 16.04% Fixed; and receives/pays return on Clorox company) (17/9/2024)	119,152	0.04
USD 626	Societe Generale (Fund receives 0.547% Fixed; and receives/pays return on Westinghouse Air Brake Technologies Corp) (6/9/2024)	93,162	0.03	USD 619	BNP Paribas (Fund receives 16.54% Fixed; and receives/pays return on Analog devices) (2/10/2024)	129,651	0.05
				USD 2,426	BNP Paribas (Fund receives 22.74% Fixed; and receives/pays return on Twilio) (17/9/2024)	137,700	0.05

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 768	BNP Paribas (Fund receives 27.5% Fixed; and receives/pays return on Estee Lauder Cos) (2/10/2024)	63,933	0.02	USD 1,630	UBS AG (Fund receives 12.8% KKR & Co.) (7/11/2024)	179,204	0.06
USD 1,180	BNP Paribas (Fund receives 6.62% Fixed; and receives/pays return on TJX Cos) (2/10/2024)	125,407	0.04	USD 4,269	UBS AG (Fund receives 15.5% Bank of America Corporation) (15/10/2024)	153,863	0.06
USD 3,077	JP Morgan (Fund receives 10% Fixed; and receives/pays return on Merck & Co.) (28/10/2024)	322,721	0.11	USD 375	Barclays (Fund receives 10.36% Fixed; and receives/pays return on Stryker Corporation) (13/9/2024)	115,992	0.04
USD 3,118	JP Morgan (Fund receives 11.13% Fixed; and receives/pays return on Amazon.com) (28/10/2024)	488,058	0.17	USD 1,127	Barclays (Fund receives 10.79% Fixed; and receives/pays return on General Mills) (20/9/2024)	68,394	0.02
USD 119	JP Morgan (Fund receives 11.37% Fixed; and receives/pays return on Eli Lilly and Company) (28/10/2024)	102,475	0.04	USD 130	Barclays (Fund receives 11.01% Fixed; and receives/pays return on Cintas Corporation Capital) (3/9/2024)	91,986	0.03
USD 585	JP Morgan (Fund receives 11.77% Fixed; and receives/pays return on Lowe's Companies) (2/10/2024)	129,936	0.05	USD 2,957	Barclays (Fund receives 12.57% Fixed; and receives/pays return on Microsoft Corporation) (13/9/2024)	1,111,926	0.39
USD 369	JP Morgan (Fund receives 11.86% Fixed; and receives/pays return on Deere & Company) (27/9/2024)	127,612	0.05	USD 852	Barclays (Fund receives 14.88% Fixed; and receives/pays return on Johnson Controls International) (13/9/2024)	55,090	0.02
USD 878	JP Morgan (Fund receives 12.65% Fixed; and receives/pays return on Target Corporation) (2/10/2024)	123,026	0.04	USD 2,460	Barclays (Fund receives 15.33% Fixed; and receives/pays return on Bristol-Myers Squibb Co) (10/9/2024)	111,009	0.04
USD 1,284	JP Morgan (Fund receives 13.53% Fixed; and receives/pays return on MetLife) (16/9/2024)	89,407	0.03	USD 493	Barclays (Fund receives 18.09% Fixed; and receives/pays return on Sprouts Farmers Market) (13/9/2024)	45,477	0.02
USD 205	JP Morgan (Fund receives 18.84% Fixed; and receives/pays return on Emcor Group) (25/10/2024)	70,223	0.02	USD 1,162	Barclays (Fund receives 19.29% Fixed; and receives/pays return on Ally Financial) (3/9/2024)	44,567	0.02
USD 1,643	JP Morgan (Fund receives 20.84% Fixed; and receives/pays return on Qualcomm Incorporated) (28/10/2024)	257,719	0.09	USD 1,734	Barclays (Fund receives 19.3% Fixed; and receives/pays return on BorgWarner) (13/9/2024)	52,947	0.02
USD 499	JP Morgan (Fund receives 22.61% Fixed; and receives/pays return on Eaton Corporation) (16/9/2024)	136,276	0.05	USD 832	Barclays (Fund receives 27.44% Fixed; and receives/pays return on Dayforce) (13/9/2024)	43,675	0.02
USD 497	JP Morgan (Fund receives 23.71% Fixed; and receives/pays return on Toll Brothers) (2/10/2024)	63,875	0.02	USD 369	Barclays (Fund receives 7.54% Fixed; and receives/pays return on Automatic Data Processing) (13/9/2024)	90,558	0.03
USD 3,811	JP Morgan (Fund receives 7.39% Fixed; and receives/pays return on Walmart) (27/9/2024)	259,804	0.09	USD 1,424	Barclays (Fund receives 8.55% Fixed; and receives/pays return on Mondelez International) (13/9/2024)	90,925	0.03
USD 873	JP Morgan (Fund receives 9.04% Fixed; and receives/pays return on Progressive Corporation) (16/10/2024)	193,034	0.07	USD 424	Barclays (Fund receives 8.65% Fixed; and receives/pays return on Mastercard Incorporated) (13/9/2024)	181,888	0.07
USD 2,869	JP Morgan (Fund receives 9.07% Fixed; and receives/pays return on Cisco Systems) (14/11/2024)	127,610	0.05	USD 962	Goldman Sachs (Fund receives 13.29% Fixed; and receives/pays return on Fidelity National Information Services) (18/9/2024)	69,776	0.03
USD 1,607	UBS AG (Fund receives 12.3% JPMorgan Chase & Co.) (11/10/2024)	320,719	0.11	USD 3,578	Goldman Sachs (Fund receives 15.79% Chipotle Mexican Grill) (25/10/2024)	179,750	0.06

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,508	Goldman Sachs (Fund receives 28.09% Fixed; and receives/pays return on Uber Technologies) (18/9/2024)	94,244	0.03	USD 1,977	Citigroup (Fund receives 20.95% Fixed; and receives/pays return on Baxter International) (18/9/2024)	68,175	0.02
USD 264	Goldman Sachs (Fund receives 28.1% Lam Research Corporation) (18/10/2024)	191,913	0.07	USD 3,830	Citigroup (Fund receives 20.98% Fixed; and receives/pays return on Flex Ltd.) (6/9/2024)	112,915	0.04
USD 351	Goldman Sachs (Fund receives 9.31% Fixed; and receives/pays return on Thermo Fisher Scientific) (28/10/2024)	193,342	0.07	USD 2,294	Citigroup (Fund receives 22.74% Fixed; and receives/pays return on PayPal Holdings) (12/9/2024)	139,547	0.05
USD 695	HSBC (Fund receives 10.41% Fixed; and receives/pays return on Daneher Corp.) (5/9/2024)	167,503	0.06	USD 542	Citigroup (Fund receives 24.92% Fixed; and receives/pays return on Arista Networks) (13/9/2024)	170,863	0.06
USD 284	HSBC (Fund receives 10.74% Fixed; and receives/pays return on Sherwin Williams) (5/9/2024)	91,707	0.03	USD 507	Citigroup (Fund receives 25.06% Fixed; and receives/pays return on Paycom Software) (16/9/2024)	75,923	0.03
USD 609	Citigroup (Fund receives 11% Fixed; and receives/pays return on Microsoft Corporation) (24/10/2024)	226,478	0.08	USD 426	Citigroup (Fund receives 25.63% Fixed; and receives/pays return on Jazz Pharmaceuticals Public Limited Company) (16/9/2024)	44,889	0.02
USD 1,381	Citigroup (Fund receives 11.37% Fixed; and receives/pays return on Corteva) (16/9/2024)	69,401	0.02	USD 1,277	Citigroup (Fund receives 29.39% Fixed; and receives/pays return on Advanced Micro Devices) (13/9/2024)	170,940	0.06
USD 277	Citigroup (Fund receives 11.48% Fixed; and receives/pays return on Ameriprise Financial) (9/9/2024)	108,102	0.04	USD 713	Citigroup (Fund receives 9.92% Fixed; and receives/pays return on GE HealthCare Technologies) (13/9/2024)	54,430	0.02
USD 1,178	Citigroup (Fund receives 12.31% Fixed; and receives/pays return on Apple) (31/10/2024)	231,277	0.08	Total Equity Linked Notes		15,516,965	5.50
USD 169	Citigroup (Fund receives 12.45% Fixed; and receives/pays return on Air Products and Chemicals) (16/9/2024)	42,566	0.02	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		266,802,493	94.48
USD 397	Citigroup (Fund receives 14.55% Fixed; and receives/pays return on Zoetis) (18/9/2024)	66,235	0.02	Other Transferable Securities			
USD 289	Citigroup (Fund receives 14.59% Fixed; and receives/pays return on HCA Healthcare) (5/9/2024)	92,057	0.03	COMMON STOCKS (SHARES)			
USD 304	Citigroup (Fund receives 15.26% Fixed; and receives/pays return on Nucor Corporation) (5/9/2024)	41,564	0.02	United Kingdom			
USD 1,516	Citigroup (Fund receives 16.35% Fixed; and receives/pays return on eBay) (16/9/2024)	80,059	0.03	1,484,818	Home Reit**	435,859	0.15
USD 389	Citigroup (Fund receives 17.55% Fixed; and receives/pays return on Cadence Design Systems) (5/9/2024)	94,789	0.03	Total Common Stocks (Shares)		435,859	0.15
USD 1,829	Citigroup (Fund receives 18.02% Fixed; and receives/pays return on Amazon.com) (17/9/2024)	289,262	0.10	BONDS			
USD 583	Citigroup (Fund receives 18.19% Fixed; and receives/pays return on Crown Holdings) (5/9/2024)	46,207	0.02	Luxembourg			
				EUR 66,000	Opus-Chartered Issuances 2.5% 4/7/2025**	66,000	0.02
				Total Bonds		66,000	0.02
				Total Other Transferable Securities		501,859	0.17
				Total Portfolio		267,304,352	94.65
				Other Net Assets		15,116,543	5.35
				Total Net Assets (EUR)		282,420,895	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

ESG Global Conservative Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD	341,966	EUR	210,870	Toronto-Dominion	18/9/2024	(1,529)
EUR	5,495,484	GBP	4,720,000	Bank of America	16/9/2024	(103,788)
EUR	880,001	GBP	752,937	Toronto-Dominion	18/9/2024	(13,132)
EUR	792,402	GBP	675,611	HSBC Bank	18/9/2024	(9,008)
EUR	170,640	USD	190,000	HSBC Bank	16/9/2024	(800)
EUR	259,048	GBP	220,000	UBS	16/9/2024	(1,935)
EUR	3,674,841	SEK	41,391,676	Citigroup	18/9/2024	35,468
EUR	12,372,249	GBP	10,476,145	Citigroup	18/9/2024	(54,552)
EUR	1,224,378	CHF	1,158,621	JP Morgan	18/9/2024	(8,130)
EUR	49,175	JPY	8,196,732	Toronto-Dominion	18/9/2024	(1,742)
EUR	97,059,208	USD	104,313,510	RBS	18/9/2024	2,943,931
EUR	1,555,223	USD	1,676,853	JP Morgan	18/9/2024	42,308
EUR	644,992	GBP	548,489	Standard Chartered Bank	18/9/2024	(5,626)
EUR	1,610,953	USD	1,766,184	Standard Chartered Bank	18/9/2024	17,441
EUR	1,893,028	USD	2,090,000	Bank of America	16/9/2024	7,184
GBP	253,121	EUR	297,928	RBS	18/9/2024	2,324
GBP	120,000	EUR	140,422	Bank of America	16/9/2024	1,932
SEK	3,642,069	EUR	322,195	Toronto-Dominion	18/9/2024	(1,965)
SEK	5,316,341	EUR	462,396	Morgan Stanley	18/9/2024	5,044
USD	4,000,000	EUR	3,705,568	UBS	18/9/2024	(96,628)
USD	5,000,000	EUR	4,659,744	State Street	18/9/2024	(148,570)
USD	2,000,000	EUR	1,856,903	Deutsche Bank	18/9/2024	(52,433)
USD	4,500,000	EUR	4,126,462	RBS	18/9/2024	(66,405)
USD	4,500,000	EUR	4,066,019	Goldman Sachs	18/9/2024	(5,963)
Net unrealised appreciation						2,483,426
Total net unrealised appreciation (EUR underlying exposure - EUR 144,406,947)						2,483,426

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
373	EUR	Euro Bund	September 2024	49,926,050	1,210,040
605	USD	EUR/USD Future	September 2024	75,656,016	1,986,290
9	USD	S&P 500 E-Mini Index	September 2024	2,035,327	(2,258)
(273)	USD	US Treasury 10 Year Note (CBT)	December 2024	28,056,336	45,820
(76)	USD	US Ultra Bond (CBT)	December 2024	9,128,218	67,805
2	USD	US Long Bond (CBT)	December 2024	223,570	(1,647)
(4)	USD	US Treasury 5 Year Note (CBT)	December 2024	395,508	803
Total				165,421,025	3,306,853

ESG Global Multi-Asset Income Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				619	Hubbell	244,078	0.47
FUNDS				1,996	Intercontinental Exchange	321,236	0.62
Ireland				246	Mastercard	118,739	0.23
33,856	iShares MSCI USA Quality Dividend ESG UCITS ETF™	1,745,277	3.39	1,606	Microsoft	669,124	1.30
Total Funds		1,745,277	3.39	5,079	Mondelez International	360,914	0.70
COMMON STOCKS (SHARES)				427	Moody's	207,518	0.40
Canada				1,976	Oracle	278,063	0.54
16,261	TELUS	264,071	0.51	3,006	Otis Worldwide	283,586	0.55
Denmark				1,408	Republic Services	290,696	0.56
3,570	Novo Nordisk	495,208	0.96	707	Salesforce	180,624	0.35
France				1,962	Texas Instruments	419,986	0.82
1,383	Air Liquide	259,028	0.50	1,396	Union Pacific	353,718	0.69
599	L'Oreal	265,015	0.52	1,774	United Parcel Service	225,724	0.44
2,799	Sanofi	314,976	0.61	623	UnitedHealth	366,299	0.71
		839,019	1.63	1,402	Zoetis	257,660	0.50
Indonesia						6,482,645	12.58
469,897	Bank Rakyat Indonesia Persero	156,582	0.30	Total Common Stocks (Shares)		12,349,628	23.98
Ireland				BONDS			
1,129	Accenture	385,881	0.75	Australia			
1,776	Allegion	244,218	0.47	USD 23,000	Westpac Banking 2.668% 15/11/2035	19,843	0.04
1,087	STERIS	259,086	0.51	USD 6,000	Westpac Banking 4.421% 24/7/2039	5,619	0.01
		889,185	1.73			25,462	0.05
Japan				Canada			
3,500	Sony	341,440	0.66	USD 44,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	42,151	0.08
Netherlands				USD 71,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	65,095	0.13
60,812	Koninklijke KPN	249,281	0.49	USD 43,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	41,721	0.08
Spain				USD 46,000	1011778 BC ULC / New Red Finance 6.125% 15/6/2029	47,078	0.09
18,270	Banco Bilbao Vizcaya Argentaria	193,332	0.38	USD 28,000	1375209 BC 9% 30/1/2028	27,268	0.05
Switzerland				USD 11,000	ATS 4.125% 15/12/2028	10,330	0.02
3,866	Nestle	415,974	0.81	USD 116,000	Bausch + Lomb 8.375% 1/10/2028	122,003	0.24
557	Zurich Insurance	322,998	0.63	USD 5,000	Bausch Health 6.125% 1/2/2027	4,218	0.01
		738,972	1.44	USD 39,000	Bausch Health 11% 30/9/2028	36,172	0.07
Taiwan				USD 23,000	Bombardier 6% 15/2/2028	23,070	0.04
3,020	Taiwan Semiconductor Manufacturing ADR	518,625	1.01	USD 24,000	Bombardier 7% 1/6/2032	24,997	0.05
United Kingdom				USD 23,000	Bombardier 7.25% 1/7/2031	24,169	0.05
2,541	AstraZeneca	443,855	0.86	USD 30,000	Bombardier 7.875% 15/4/2027	30,133	0.06
9,329	RELX	435,629	0.85	USD 32,000	Bombardier 8.75% 15/11/2030	34,920	0.07
142,547	Taylor Wimpey	301,784	0.58	USD 120,000	Canadian National Railway 2.75% 1/3/2026	117,201	0.23
		1,181,268	2.29	USD 16,000	Canadian National Railway 4.45% 20/1/2049	14,711	0.03
United States				USD 11,000	Dye & Durham 8.625% 15/4/2029	11,503	0.02
1,335	Alphabet	217,738	0.42	USD 8,000	Empire Communities 9.75% 1/5/2029	8,439	0.02
1,118	AMETEK	189,914	0.37	USD 30,000	Garda World Security 4.625% 15/2/2027	29,359	0.06
1,852	Apple	424,256	0.82	USD 4,000	Garda World Security 6% 1/6/2029	3,785	0.01
1,369	Applied Materials	270,487	0.53				
783	Assurant	153,186	0.30				
1,477	Charles Schwab	96,478	0.19				
7,078	Citizens Financial	303,505	0.59				
677	Home Depot	249,116	0.48				

™Investment in connected party fund, see further information in Note 10.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,000	Garda World Security 7.75% 15/2/2028	6,289	0.01	Jersey			
USD 36,000	Garda World Security 8.25% 1/8/2032	36,662	0.07	USD 51,000	Aptiv 3.1% 1/12/2051	32,764	0.06
USD 12,000	Garda World Security 9.5% 1/11/2027	12,120	0.02	USD 16,000	Aptiv 5.4% 15/3/2049	14,922	0.03
USD 7,000	GFL Environmental 3.5% 1/9/2028	6,633	0.01	USD 36,000	Aptiv / Aptiv 3.25% 1/3/2032	32,291	0.06
USD 30,000	GFL Environmental 4.375% 15/8/2029	28,460	0.05	USD 9,000	Aptiv / Aptiv 4.15% 1/5/2052	7,019	0.02
USD 58,000	GFL Environmental 4.75% 15/6/2029	56,172	0.11	86,996 0.17			
USD 43,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	45,769	0.09	Luxembourg			
USD 32,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	34,886	0.07	USD 31,000	Camelot Finance 4.5% 1/11/2026	30,365	0.06
USD 21,000	Nutrien 4.9% 27/3/2028	21,308	0.04	Netherlands			
USD 19,000	Nutrien 5.25% 15/1/2045	18,419	0.04	USD 94,000	Elastic 4.125% 15/7/2029	87,736	0.17
USD 24,000	Nutrien 5.8% 27/3/2053	25,026	0.05	USD 22,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	19,052	0.04
USD 85,000	Nutrien 5.9% 7/11/2024	85,066	0.16	USD 19,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	16,362	0.03
USD 62,000	Rogers Communications 3.7% 15/11/2049	46,537	0.09	USD 2,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	1,965	0.00
USD 51,000	Rogers Communications 3.8% 15/3/2032	47,176	0.09	USD 2,000	NXP / NXP Funding / NXP USA 4.4% 1/6/2027	1,992	0.01
USD 2,000	Rogers Communications 4.3% 15/2/2048	1,662	0.01	USD 52,000	Sensata Technologies 4% 15/4/2029	49,119	0.10
USD 4,000	Rogers Communications 4.35% 1/5/2049	3,350	0.01	USD 56,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	53,783	0.10
USD 60,000	Rogers Communications 4.55% 15/3/2052	51,346	0.10	USD 314,000	Ziggo Bond 5.125% 28/2/2030	283,856	0.55
USD 42,000	Rogers Communications 5.3% 15/2/2034	42,556	0.08	513,865 1.00			
USD 50,000	Toronto-Dominion Bank 0.7% 10/9/2024	49,952	0.09	Singapore			
USD 25,000	Toronto-Dominion Bank 5.156% 10/1/2028	25,567	0.05	USD 45,000	Pfizer Investment Enterprises 4.65% 19/5/2030	45,769	0.09
USD 80,000	Toronto-Dominion Bank 5.532% 17/7/2026	81,531	0.16	USD 33,000	Pfizer Investment Enterprises 4.75% 19/5/2033	33,283	0.07
USD 91,000	TransAlta 7.75% 15/11/2029	96,383	0.19	USD 25,000	Pfizer Investment Enterprises 5.11% 19/5/2043	24,939	0.05
		1,541,193	3.00	USD 32,000	Pfizer Investment Enterprises 5.3% 19/5/2053	32,517	0.06
Cayman Islands				USD 16,000	Pfizer Investment Enterprises 5.34% 19/5/2063	16,049	0.03
USD 21,000	GGAM Finance 6.875% 15/4/2029	21,717	0.04	152,557 0.30			
USD 36,000	GGAM Finance 8% 15/2/2027	37,479	0.07	Switzerland			
USD 11,000	GGAM Finance 8% 15/6/2028	11,768	0.03	USD 250,000	UBS 2.95% 9/4/2025	247,076	0.48
USD 12,000	Global Aircraft Leasing 8.75% 1/9/2027	12,144	0.02	United Kingdom			
USD 74,000	Seagate HDD Cayman 8.25% 15/12/2029	80,376	0.16	USD 151,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	155,733	0.30
		163,484	0.32	USD 16,000	Rio Tinto Finance USA 5% 9/3/2033	16,587	0.03
France				USD 4,000	Vodafone 4.25% 17/9/2050	3,298	0.01
USD 250,000	Constellium 3.75% 15/4/2029	231,155	0.45	175,618 0.34			
Ireland				United States			
USD 3,000	Shire Acquisitions Investments Ireland 3.2% 23/9/2026	2,933	0.00	USD 20,000	1 Automotive 6.375% 15/1/2030	20,335	0.04
Japan				USD 17,000	Acadia Healthcare 5% 15/4/2029	16,559	0.03
USD 25,000	Sumitomo Mitsui Financial 5.836% 9/7/2044	26,573	0.05	USD 12,000	Acadia Healthcare 5.5% 1/7/2028	11,930	0.02
				USD 25,000	Acrisure / Acrisure Finance 7.5% 6/11/2030	25,703	0.05
				USD 7,000	Acushnet 7.375% 15/10/2028	7,358	0.01
				USD 5,000	ADT Security 4.125% 1/8/2029	4,748	0.01
				USD 73,000	ADT Security 4.875% 15/7/2032	69,561	0.14

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 10,000	Advanced Drainage Systems 5% 30/9/2027	9,841	0.02	USD 4,000	American Tower 3.1% 15/6/2050	2,762	0.01
USD 95,000	Advanced Drainage Systems 6.375% 15/6/2030	96,702	0.19	USD 112,000	American Tower 3.375% 15/10/2026	109,179	0.21
USD 143,000	AES 1.375% 15/1/2026	136,283	0.26	USD 5,000	American Tower 3.55% 15/7/2027	4,857	0.01
USD 30,000	AES 2.45% 15/1/2031	25,656	0.05	USD 100,000	American Tower 3.95% 15/3/2029	97,147	0.19
USD 18,000	Aetna 3.875% 15/8/2047	13,799	0.03	USD 2,000	Amgen 2% 15/1/2032	1,677	0.00
USD 52,000	AHP Health Partners 5.75% 15/7/2029	50,601	0.10	USD 12,000	Amgen 2.45% 21/2/2030	10,859	0.02
USD 25,000	Air Lease 2.875% 15/1/2026	24,337	0.05	USD 5,000	Amgen 2.77% 1/9/2053	3,217	0.01
USD 17,000	Air Lease 2.875% 15/1/2032	14,758	0.03	USD 27,000	Amgen 3% 15/1/2052	18,851	0.04
USD 56,000	Air Lease 3.75% 1/6/2026	54,986	0.11	USD 19,000	Amgen 4.2% 22/2/2052	15,935	0.03
USD 28,000	Air Lease 5.1% 1/3/2029	28,492	0.06	USD 16,000	Amgen 4.4% 22/2/2062	13,433	0.03
USD 3,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	2,789	0.01	USD 4,000	Amgen 4.663% 15/6/2051	3,596	0.01
USD 19,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	18,553	0.04	USD 30,000	Amgen 4.875% 1/3/2053	27,874	0.05
USD 10,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	9,809	0.02	USD 25,000	Amgen 5.15% 2/3/2028	25,560	0.05
USD 49,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	48,929	0.10	USD 24,000	Amgen 5.25% 2/3/2033	24,742	0.05
USD 48,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	48,671	0.09	USD 25,000	Amgen 5.65% 2/3/2053	25,990	0.05
USD 83,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	81,012	0.16	USD 10,000	Amgen 5.75% 2/3/2063	10,337	0.02
USD 55,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	54,866	0.11	USD 7,000	AmWINS 4.875% 30/6/2029	6,689	0.01
USD 20,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	20,453	0.04	USD 11,000	AmWINS 6.375% 15/2/2029	11,274	0.02
USD 73,000	Alliant Intermediate / Alliant Co-Issuer 7% 15/1/2031	75,483	0.15	USD 53,000	Analog Devices 2.1% 1/10/2031	45,728	0.09
USD 152,000	Allied Universal Holdco 7.875% 15/2/2031	154,657	0.30	USD 9,000	Analog Devices 2.8% 1/10/2041	6,709	0.01
USD 80,000	Ally Financial 5.75% 20/11/2025	80,342	0.16	USD 19,000	ANGI 3.875% 15/8/2028	17,297	0.03
USD 15,000	Ally Financial 6.184% 26/7/2035	15,345	0.03	USD 5,200	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	4,633	0.01
USD 47,000	Ally Financial 6.848% 3/1/2030	49,801	0.10	USD 71,992	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	64,147	0.12
USD 53,000	American Airlines 8.5% 15/5/2029	55,088	0.11	USD 4,000	Aon / Aon Global 3.9% 28/2/2052	3,154	0.01
USD 16,659	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	16,326	0.03	USD 2,000	Aon / Aon Global 5.35% 28/2/2033	2,071	0.00
USD 15,000	American Express 5.043% 26/7/2028	15,226	0.03	USD 2,000	Aon North America 5.75% 1/3/2054	2,090	0.00
USD 30,000	American Express 5.284% 26/7/2035	30,788	0.06	USD 18,000	Apple 2.65% 8/2/2051	12,272	0.02
USD 66,000	American Honda Finance 1.3% 9/9/2026	62,134	0.12	USD 31,000	Apple 2.7% 5/8/2051	21,231	0.04
USD 40,000	American Honda Finance 5.05% 10/7/2031	40,906	0.08	USD 10,000	Apple 2.8% 8/2/2061	6,649	0.01
USD 50,000	American Honda Finance 5.125% 7/7/2028	51,406	0.10	USD 20,000	Apple 2.95% 11/9/2049	14,587	0.03
USD 65,000	American Tower 1.875% 15/10/2030	55,289	0.11	USD 5,000	Apple 3.45% 9/2/2045	4,158	0.01
USD 12,000	American Tower 2.3% 15/9/2031	10,230	0.02	USD 4,000	Apple 3.85% 4/8/2046	3,487	0.01
USD 3,000	American Tower 2.9% 15/1/2030	2,752	0.01	USD 15,000	Applied Materials 1.75% 1/6/2030	13,098	0.03
USD 11,000	American Tower 2.95% 15/1/2051	7,351	0.01	USD 22,000	Applied Materials 2.75% 1/6/2050	15,244	0.03
				USD 86,000	Applied Materials 3.3% 1/4/2027	84,109	0.16
				USD 36,000	APX 5.75% 15/7/2029	35,784	0.07
				USD 39,000	APX 6.75% 15/2/2027	39,150	0.08
				USD 85,000	Aramark Services 5% 1/2/2028	83,595	0.16
				USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	200,163	0.39
				USD 19,000	Asbury Automotive 4.5% 1/3/2028	18,437	0.04
				USD 17,000	Asbury Automotive 4.75% 1/3/2030	16,314	0.03
				USD 41,000	Asbury Automotive 5% 15/2/2032	38,713	0.07
				USD 15,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	14,240	0.03
				USD 10,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	10,081	0.02

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 25,000	Associated Banc-Corp. 6.455% 29/8/2030	25,201	0.05	USD 39,000	Berry Global 5.8% 15/6/2031	40,222	0.08
USD 34,000	AssuredPartners 7.5% 15/2/2032	34,855	0.07	USD 66,000	Big River Steel / BRS Finance 6.625% 31/1/2029	66,879	0.13
USD 121,000	AthenaHealth 6.5% 15/2/2030	115,888	0.22	USD 31,000	Block 2.75% 1/6/2026	29,835	0.06
USD 120,000	Autodesk 2.4% 15/12/2031	103,704	0.20	USD 11,000	Block 3.5% 1/6/2031	9,942	0.02
USD 110,000	Autodesk 4.375% 15/6/2025	109,405	0.21	USD 181,000	Block 6.5% 15/5/2032	188,190	0.37
USD 60,000	AvalonBay Communities 5% 15/2/2033	60,830	0.12	USD 21,000	Boise Cascade 4.875% 1/7/2030	20,113	0.04
USD 78,000	Avantor Funding 3.875% 1/11/2029	73,121	0.14	USD 200,000	Boost Newco Borrower 7.5% 15/1/2031	213,356	0.41
USD 85,000	Avantor Funding 4.625% 15/7/2028	82,919	0.16	USD 4,000	Boston Properties 2.9% 15/3/2030	3,539	0.01
USD 125,000	Aviation Capital 1.95% 30/1/2026	119,659	0.23	USD 5,000	Boyne USA 4.75% 15/5/2029	4,800	0.01
USD 55,000	Aviation Capital 1.95% 20/9/2026	51,722	0.10	USD 13,000	Bread Financial 9.75% 15/3/2029	14,071	0.03
USD 150,000	Axalta Coating Systems 3.375% 15/2/2029	139,204	0.27	USD 15,000	Brink's 6.5% 15/6/2029	15,548	0.03
USD 9,000	B&G Foods 8% 15/9/2028	9,364	0.02	USD 22,000	Brink's 6.75% 15/6/2032	22,900	0.04
USD 8,000	Baldwin Insurance Group / Baldwin Insurance Finance 7.125% 15/5/2031	8,356	0.02	USD 6,000	Bristol-Myers Squibb 2.55% 13/11/2050	3,772	0.01
USD 89,000	Ball 3.125% 15/9/2031	78,109	0.15	USD 3,000	Bristol-Myers Squibb 3.9% 15/3/2062	2,315	0.00
USD 69,000	Bank of America 2.299% 21/7/2032	58,956	0.11	USD 13,000	Bristol-Myers Squibb 5.55% 22/2/2054	13,537	0.03
USD 64,000	Bank of America 2.572% 20/10/2032	55,373	0.11	USD 15,000	Bristol-Myers Squibb 6.4% 15/11/2063	17,359	0.03
USD 28,000	Bank of America 2.651% 11/3/2032	24,654	0.05	USD 69,000	Broadcom 3.419% 15/4/2033	61,738	0.12
USD 26,000	Bank of America 2.972% 4/2/2033	23,001	0.04	USD 34,000	Broadcom 3.75% 15/2/2051	26,724	0.05
USD 42,000	Bank of America 3.419% 20/12/2028	40,523	0.08	USD 76,000	Broadcom 4.926% 15/5/2037	74,709	0.14
USD 70,000	Bank of America 3.593% 21/7/2028	68,200	0.13	USD 7,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSII Sellco LL 4.5% 1/4/2027	6,791	0.01
USD 17,000	Bank of America 3.974% 7/2/2030	16,569	0.03	USD 31,000	Builders FirstSource 6.375% 1/3/2034	31,940	0.06
USD 70,000	Bank of America 4.271% 23/7/2029	69,334	0.13	USD 24,000	Cable One 0% 15/3/2026	21,813	0.04
USD 14,000	Bank of America 4.75% 21/4/2045	13,324	0.03	USD 34,000	Cable One 1.125% 15/3/2028	26,143	0.05
USD 100,000	Bank of America 4.948% 22/7/2028	101,078	0.20	USD 18,000	Cable One 4% 15/11/2030	13,987	0.03
USD 29,000	Baxter International 2.539% 1/2/2032	24,830	0.05	USD 58,000	Camelot Return Merger Sub 8.75% 1/8/2028	57,751	0.11
USD 200,000	Bayer US Finance II 4.375% 15/12/2028	195,657	0.38	USD 38,000	Capital One Financial 2.359% 29/7/2032	30,606	0.06
USD 42,000	Beacon Roofing Supply 4.125% 15/5/2029	39,392	0.08	USD 41,000	Capital One Financial 2.618% 2/11/2032	34,572	0.07
USD 14,000	Beacon Roofing Supply 6.5% 1/8/2030	14,406	0.03	USD 33,000	Capital One Financial 5.817% 1/2/2034	33,825	0.07
USD 9,000	Beazer Homes USA 7.5% 15/3/2031	9,180	0.02	USD 34,000	Capital One Financial 6.377% 8/6/2034	36,237	0.07
USD 6,000	Becton Dickinson 4.669% 6/6/2047	5,461	0.01	USD 38,000	Capstone Borrower 8% 15/6/2030	40,040	0.08
USD 5,000	Becton Dickinson 4.685% 15/12/2044	4,585	0.01	USD 113,000	Carrier Global 2.242% 15/2/2025	111,421	0.22
USD 25,000	Becton Dickinson 4.874% 8/2/2029	25,430	0.05	USD 2,000	Carrier Global 3.577% 5/4/2050	1,549	0.00
USD 26,000	Berry Global 1.57% 15/1/2026	24,869	0.05	USD 10,000	Carrier Global 5.9% 15/3/2034	10,835	0.02
USD 11,000	Berry Global 5.65% 15/1/2034	11,241	0.02	USD 2,000	Carrier Global 6.2% 15/3/2054	2,294	0.00
				USD 22,365	Carvana 13% 1/6/2030	23,996	0.05
				USD 58,726	Carvana 14% 1/6/2031	66,919	0.13
				USD 82,000	Catalent Pharma Solutions 3.125% 15/2/2029	80,058	0.16
				USD 10,000	Catalent Pharma Solutions 3.5% 1/4/2030	9,780	0.02
				USD 9,000	Catalent Pharma Solutions 5% 15/7/2027	8,983	0.02

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 25,000	CCO / CCO Capital 4.25% 1/2/2031	21,748	0.04	USD 17,000	CHS/Community Health Systems 4.75% 15/2/2031	14,464	0.03
USD 2,000	CCO / CCO Capital 4.25% 15/1/2034	1,619	0.00	USD 26,000	CHS/Community Health Systems 5.25% 15/5/2030	23,335	0.05
USD 10,000	CCO / CCO Capital 4.75% 1/3/2030	9,156	0.02	USD 25,000	CHS/Community Health Systems 5.625% 15/3/2027	24,215	0.05
USD 10,000	CCO / CCO Capital 5.125% 1/5/2027	9,823	0.02	USD 96,000	CHS/Community Health Systems 6% 15/1/2029	91,276	0.18
USD 18,000	CCO / CCO Capital 5.375% 1/6/2029	17,078	0.03	USD 53,000	CHS/Community Health Systems 10.875% 15/1/2032	57,442	0.11
USD 62,000	CCO / CCO Capital 6.375% 1/9/2029	61,285	0.12	USD 11,000	Cinemark USA 7% 1/8/2032	11,434	0.02
USD 136,000	CCO / CCO Capital 7.375% 1/3/2031	138,380	0.27	USD 2,000	Cisco Systems 5.3% 26/2/2054	2,091	0.00
USD 20,000	CDW / CDW Finance 5.55% 22/8/2034	20,180	0.04	USD 90,000	Citigroup 2.572% 3/6/2031	80,242	0.16
USD 119,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	120,974	0.23	USD 42,000	Citigroup 2.666% 29/1/2031	37,905	0.07
USD 37,000	Centene 2.625% 1/8/2031	31,485	0.06	USD 110,000	Citigroup 6.174% 25/5/2034	116,131	0.23
USD 12,000	Centene 3% 15/10/2030	10,679	0.02	USD 89,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	91,843	0.18
USD 53,000	Centene 3.375% 15/2/2030	48,623	0.09	USD 142,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	143,634	0.28
USD 96,000	Central Parent / CDK Global 7.25% 15/6/2029	96,613	0.19	USD 174,000	Clarivate Science 3.875% 1/7/2028	166,392	0.32
USD 54,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	55,257	0.11	USD 131,000	Clarivate Science 4.875% 1/7/2029	126,318	0.25
USD 23,000	Champions Financing 8.75% 15/2/2029	23,497	0.05	USD 4,000	Clean Harbors 4.875% 15/7/2027	3,958	0.01
USD 30,000	Charles River Laboratories International 4% 15/3/2031	27,607	0.05	USD 10,000	Clean Harbors 5.125% 15/7/2029	9,858	0.02
USD 13,000	Charles River Laboratories International 4.25% 1/5/2028	12,581	0.02	USD 44,000	Clear Channel Outdoor 5.125% 15/8/2027	42,999	0.08
USD 9,000	Charter Communications Operating / Charter Communications Operating Capital 3.7% 1/4/2051	5,793	0.01	USD 91,000	Clear Channel Outdoor 7.5% 1/6/2029	76,952	0.15
USD 61,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	37,456	0.07	USD 6,000	Clear Channel Outdoor 7.75% 15/4/2028	5,234	0.01
USD 11,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	6,874	0.01	USD 75,000	Clear Channel Outdoor 7.875% 1/4/2030	78,144	0.15
USD 58,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	44,559	0.09	USD 109,000	Clear Channel Outdoor 9% 15/9/2028	115,988	0.23
USD 42,000	Charter Communications Operating / Charter Communications Operating Capital 5.125% 1/7/2049	33,958	0.07	USD 74,000	Clearway Energy Operating 3.75% 15/1/2032	65,692	0.13
USD 24,000	Chemours 4.625% 15/11/2029	21,272	0.04	USD 127,000	Clearway Energy Operating 4.75% 15/3/2028	123,513	0.24
USD 11,000	Chemours 5.375% 15/5/2027	10,704	0.02	USD 246,000	Cloud Software 6.5% 31/3/2029	242,748	0.47
USD 13,000	Chemours 5.75% 15/11/2028	12,308	0.02	USD 175,000	Cloud Software 8.25% 30/6/2032	183,387	0.36
USD 28,000	Chobani / Chobani Finance 4.625% 15/11/2028	27,046	0.05	USD 148,000	Cloud Software 9% 30/9/2029	149,225	0.29
USD 97,000	Chobani / Chobani Finance 7.625% 1/7/2029	101,702	0.20	USD 22,000	Clydesdale Acquisition 6.625% 15/4/2029	21,981	0.04
				USD 44,000	Clydesdale Acquisition 6.875% 15/1/2030	44,109	0.09
				USD 16,000	Clydesdale Acquisition 8.75% 15/4/2030	15,982	0.03
				USD 20,000	Coca-Cola 5.2% 14/1/2055	20,648	0.04
				USD 10,000	Coca-Cola 5.4% 13/5/2064	10,495	0.02
				USD 46,000	Commonwealth Edison 3.85% 15/3/2052	36,712	0.07
				USD 6,000	CommScope 4.75% 1/9/2029	4,815	0.01
				USD 14,000	Compass Diversified 5.25% 15/4/2029	13,589	0.03
				USD 50,000	CoreLogic 4.5% 1/5/2028	46,754	0.09

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 21,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	21,810	0.04	USD 25,000	Elevance Health 4.65% 15/1/2043	23,102	0.04
USD 19,000	Cougar JV Subsidiary 8% 15/5/2032	20,079	0.04	USD 8,000	Elevance Health 5.125% 15/2/2053	7,699	0.01
USD 220,000	Credit Suisse USA 7.125% 15/7/2032	252,000	0.49	USD 43,000	Elevance Health 5.375% 15/6/2034	44,706	0.09
USD 35,000	Crocs 4.125% 15/8/2031	31,571	0.06	USD 15,000	Elevance Health 5.65% 15/6/2054	15,559	0.03
USD 44,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	43,190	0.08	USD 12,000	Elevance Health 6.375% 15/6/2037	13,417	0.03
USD 6,000	Crown Castle 1.05% 15/7/2026	5,628	0.01	USD 31,000	Eli Lilly 4.7% 9/2/2034	31,523	0.06
USD 8,000	Crown Castle 2.5% 15/7/2031	6,867	0.01	USD 9,000	Eli Lilly 5% 9/2/2054	9,041	0.02
USD 8,000	Crown Castle 3.25% 15/1/2051	5,622	0.01	USD 16,000	Eli Lilly 5.05% 14/8/2054	16,234	0.03
USD 2,000	Crown Castle 4.15% 1/7/2050	1,658	0.00	USD 5,000	Eli Lilly 5.2% 14/8/2064	5,118	0.01
USD 11,000	Crown Castle 5.6% 1/6/2029	11,420	0.02	USD 189,000	EMRLD Borrower / Emerald Co-Issuer 6.625% 15/12/2030	193,785	0.38
USD 2,000	Crown Castle 5.8% 1/3/2034	2,104	0.00	USD 21,000	EMRLD Borrower / Emerald Co-Issuer 6.75% 15/7/2031	21,673	0.04
USD 5,000	CSX 2.5% 15/5/2051	3,136	0.01	USD 9,000	Enact 6.25% 28/5/2029	9,288	0.02
USD 15,000	CSX 4.1% 15/11/2032	14,593	0.03	USD 49,000	Encompass Health 4.5% 1/2/2028	47,922	0.09
USD 11,000	CSX 4.3% 1/3/2048	9,707	0.02	USD 24,000	Encompass Health 4.625% 1/4/2031	22,736	0.04
USD 5,000	Cummins 5.45% 20/2/2054	5,191	0.01	USD 2,000	Encompass Health 4.75% 1/2/2030	1,938	0.00
USD 70,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	71,001	0.14	USD 93,000	Entegris 4.75% 15/4/2029	91,312	0.18
USD 59,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	63,896	0.12	USD 32,000	Equinix 1.55% 15/3/2028	28,885	0.06
USD 10,000	CVS Health 1.3% 21/8/2027	9,121	0.02	USD 50,000	Equinix 2.9% 18/11/2026	48,311	0.09
USD 2,000	CVS Health 2.7% 21/8/2040	1,392	0.00	USD 11,000	Equinix 2.95% 15/9/2051	7,226	0.01
USD 10,000	CVS Health 4.3% 25/3/2028	9,891	0.02	USD 20,000	Equinix 3% 15/7/2050	13,483	0.03
USD 7,000	CVS Health 5.05% 25/3/2048	6,276	0.01	USD 6,000	Equinix 3.2% 18/11/2029	5,611	0.01
USD 29,000	CVS Health 5.125% 20/7/2045	26,405	0.05	USD 17,000	Equinix 3.9% 15/4/2032	16,078	0.03
USD 5,000	CVS Health 5.625% 21/2/2053	4,822	0.01	USD 72,000	Fair Isaac 4% 15/6/2028	69,168	0.13
USD 5,000	CVS Health 5.875% 1/6/2053	4,979	0.01	USD 9,000	FedEx 4.55% 1/4/2046	7,939	0.02
USD 5,000	CVS Health 6.05% 1/6/2054	5,100	0.01	USD 4,000	FedEx 4.95% 17/10/2048	3,725	0.01
USD 122,000	Darling Ingredients 6% 15/6/2030	123,023	0.24	USD 6,000	FedEx 5.25% 15/5/2050	5,860	0.01
USD 21,000	DaVita 6.875% 1/9/2032	21,552	0.04	USD 79,000	Fidelity National Information Services 1.15% 1/3/2026	74,989	0.15
USD 8,000	Dell International / EMC 3.45% 15/12/2051	5,753	0.01	USD 12,000	Fidelity National Information Services 3.1% 1/3/2041	9,096	0.02
USD 57,000	Dell International / EMC 6.02% 15/6/2026	58,229	0.11	USD 11,000	Fiesta Purchaser 7.875% 1/3/2031	11,609	0.02
USD 2,000	Dell International / EMC 8.35% 15/7/2046	2,663	0.01	USD 2,000	Fiserv 2.65% 1/6/2030	1,811	0.00
USD 58,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	56,207	0.11	USD 6,000	Fiserv 3.85% 1/6/2025	5,946	0.01
USD 13,000	Dream Finders Homes 8.25% 15/8/2028	13,795	0.03	USD 21,000	Fiserv 4.4% 1/7/2049	18,194	0.04
USD 120,000	Dun & Bradstreet 5% 15/12/2029	118,858	0.23	USD 26,000	Fortrea 7.5% 1/7/2030	26,532	0.05
USD 46,000	DuPont de Nemours 4.725% 15/11/2028	46,711	0.09	USD 54,000	Fortress Intermediate 3 7.5% 1/6/2031	56,070	0.11
USD 25,000	DuPont de Nemours 5.319% 15/11/2038	27,008	0.05	USD 19,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	18,893	0.04
USD 27,000	Dycom Industries 4.5% 15/4/2029	25,971	0.05	USD 97,000	Fortress Transportation and Infrastructure Investors 7% 1/5/2031	101,794	0.20
USD 24,000	Ecolab 2.7% 15/12/2051	15,895	0.03	USD 61,000	Fortress Transportation and Infrastructure Investors 7% 15/6/2032	63,903	0.12
USD 196,000	Element Solutions 3.875% 1/9/2028	185,751	0.36	USD 101,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	108,543	0.21
USD 6,000	Elevance Health 4.625% 15/5/2042	5,554	0.01				

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 21,000	Frontier Communications 5% 1/5/2028	20,436	0.04	USD 85,000	HCA 5.375% 1/9/2026	85,606	0.17
USD 53,000	Frontier Communications 5.875% 15/10/2027	52,885	0.10	USD 15,000	HCA 5.45% 1/4/2031	15,420	0.03
USD 12,000	Frontier Communications 8.625% 15/3/2031	12,724	0.03	USD 15,000	HCA 6% 1/4/2054	15,619	0.03
USD 116,000	Frontier Communications 8.75% 15/5/2030	122,619	0.24	USD 125,000	HealthEquity 4.5% 1/10/2029	119,468	0.23
USD 35,000	Garrett Motion / Garrett LX I 7.75% 31/5/2032	36,212	0.07	USD 3,000	Healthpeak 2.875% 15/1/2031	2,699	0.01
USD 10,000	GATX 5.4% 15/3/2027	10,197	0.02	USD 9,000	Healthpeak 3.5% 15/7/2029	8,565	0.02
USD 6,000	GCI 4.75% 15/10/2028	5,689	0.01	USD 12,000	Healthpeak 5.25% 15/12/2032	12,254	0.02
USD 37,000	Gen Digital 6.75% 30/9/2027	37,996	0.07	USD 57,000	Herc 5.5% 15/7/2027	56,614	0.11
USD 11,000	General Mills 3% 1/2/2051	7,460	0.01	USD 45,000	Herc 6.625% 15/6/2029	46,297	0.09
USD 83,000	General Mills 4% 17/4/2025	82,464	0.16	USD 14,000	Hilton Domestic Operating 3.625% 15/2/2032	12,572	0.02
USD 52,000	Genesee & Wyoming 6.25% 15/4/2032	53,171	0.10	USD 44,000	Hilton Domestic Operating 3.75% 1/5/2029	41,523	0.08
USD 10,000	Gilead Sciences 2.8% 1/10/2050	6,647	0.01	USD 63,000	Hilton Domestic Operating 4% 1/5/2031	58,306	0.11
USD 115,000	Gilead Sciences 3.65% 1/3/2026	113,495	0.22	USD 31,000	Hilton Domestic Operating 4.875% 15/1/2030	30,464	0.06
USD 20,000	Gilead Sciences 4.15% 1/3/2047	17,119	0.03	USD 10,000	Hilton Domestic Operating 5.375% 1/5/2025	9,977	0.02
USD 26,000	Gilead Sciences 4.5% 1/2/2045	23,545	0.05	USD 67,000	Hilton Domestic Operating 5.875% 1/4/2029	68,353	0.13
USD 48,000	Gilead Sciences 4.75% 1/3/2046	44,897	0.09	USD 24,000	Hilton Domestic Operating 6.125% 1/4/2032	24,652	0.05
USD 23,000	Gilead Sciences 5.55% 15/10/2053	24,155	0.05	USD 61,000	Hologic 3.25% 15/2/2029	56,421	0.11
USD 2,000	Gilead Sciences 5.65% 1/12/2041	2,108	0.00	USD 42,000	Home Depot 3.35% 15/4/2050	31,759	0.06
USD 30,000	GN Bondco 9.5% 15/10/2031	30,586	0.06	USD 2,000	Home Depot 3.9% 15/6/2047	1,687	0.00
USD 49,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	45,668	0.09	USD 25,000	Home Depot 4.85% 25/6/2031	25,661	0.05
USD 12,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	11,970	0.02	USD 35,000	Home Depot 4.95% 25/6/2034	36,011	0.07
USD 61,000	Goldman Sachs 2.615% 22/4/2032	53,234	0.10	USD 10,000	Home Depot 4.95% 15/9/2052	9,776	0.02
USD 92,000	Goldman Sachs 2.65% 21/10/2032	79,659	0.15	USD 15,000	Home Depot 5.3% 25/6/2054	15,479	0.03
USD 13,000	Goldman Sachs 5.15% 22/5/2045	12,901	0.02	USD 4,000	Home Depot 5.95% 1/4/2041	4,438	0.01
USD 9,000	Goldman Sachs 5.727% 25/4/2030	9,394	0.02	USD 25,000	Host Hotels & Resorts 5.5% 15/4/2035	24,825	0.05
USD 3,000	Goodyear Tire & Rubber 5.625% 30/4/2033	2,650	0.00	USD 43,000	Howard Hughes 4.125% 1/2/2029	39,765	0.08
USD 27,000	Goodyear Tire & Rubber 9.5% 31/5/2025	27,112	0.05	USD 17,000	Howard Hughes 4.375% 1/2/2031	15,307	0.03
USD 31,000	Graphic Packaging International 3.5% 15/3/2028	29,330	0.06	USD 42,000	Howard Hughes 5.375% 1/8/2028	40,962	0.08
USD 54,000	Gray Television 10.5% 15/7/2029	55,497	0.11	USD 12,000	HP 3% 17/6/2027	11,526	0.02
USD 56,000	GYP III 4.625% 1/5/2029	52,453	0.10	USD 14,000	HP 4.75% 15/1/2028	14,162	0.03
USD 4,000	H&E Equipment Services 3.875% 15/12/2028	3,709	0.01	USD 123,000	HUB International 7.25% 15/6/2030	128,748	0.25
USD 16,000	HA Sustainable Infrastructure Capital 6.375% 1/7/2034	16,177	0.03	USD 248,000	HUB International 7.375% 31/1/2032	257,320	0.50
USD 9,000	Hanesbrands 4.875% 15/5/2026	8,950	0.02	USD 4,000	Humana 5.5% 15/3/2053	3,909	0.01
USD 2,000	Hanesbrands 9% 15/2/2031	2,160	0.00	USD 30,000	Humana 5.75% 15/4/2054	30,388	0.06
USD 58,000	HAT I / HAT II 3.375% 15/6/2026	55,593	0.11	USD 20,000	Humana 5.95% 15/3/2034	21,233	0.04
USD 24,000	HAT I / HAT II 8% 15/6/2027	25,161	0.05	USD 35,000	Ingersoll Rand 5.45% 15/6/2034	36,520	0.07
USD 24,000	HB Fuller 4% 15/2/2027	23,433	0.05	USD 15,000	Insight Enterprises 6.625% 15/5/2032	15,579	0.03
USD 42,000	HB Fuller 4.25% 15/10/2028	40,053	0.08	USD 10,000	Intel 3.05% 12/8/2051	6,290	0.01
USD 44,000	HCA 3.5% 15/7/2051	31,187	0.06	USD 22,000	Intel 3.1% 15/2/2060	13,101	0.03
USD 30,000	HCA 3.625% 15/3/2032	27,364	0.05	USD 2,000	Intel 3.2% 12/8/2061	1,197	0.00
				USD 10,000	Intel 5.7% 10/2/2053	9,656	0.02
				USD 25,000	Intercontinental Exchange 3.625% 1/9/2028	24,259	0.05
				USD 3,000	Intercontinental Exchange 4.25% 21/9/2048	2,638	0.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 26,000	Intercontinental Exchange 4.6% 15/3/2033	26,080	0.05	USD 6,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	5,790	0.01
USD 5,000	Intercontinental Exchange 4.95% 15/6/2052	4,915	0.01	USD 7,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	6,978	0.01
USD 4,000	Interpublic of 3.375% 1/3/2041	3,073	0.01	USD 21,000	Ladder Capital Finance LLLP / Ladder Capital Finance 7% 15/7/2031	21,907	0.04
USD 2,000	Iron Mountain 5.25% 15/7/2030	1,956	0.00	USD 19,000	Lam Research 2.875% 15/6/2050	13,165	0.03
USD 49,000	Iron Mountain 5.625% 15/7/2032	48,312	0.09	USD 26,000	Level 3 Financing 4.875% 15/6/2029	20,346	0.04
USD 83,000	Iron Mountain 7% 15/2/2029	86,140	0.17	USD 63,000	Level 3 Financing 10.5% 15/4/2029	67,864	0.13
USD 61,000	Iron Mountain Information Management Services 5% 15/7/2032	58,162	0.11	USD 72,000	Level 3 Financing 10.5% 15/5/2030	77,400	0.15
USD 37,000	JELD-WEN 7% 1/9/2032	37,215	0.07	USD 90,672	Level 3 Financing 11% 15/11/2029	99,564	0.19
USD 39,000	JPMorgan Chase 1.47% 22/9/2027	36,632	0.07	USD 86,000	Levi Strauss 3.5% 1/3/2031	77,614	0.15
USD 18,000	JPMorgan Chase 2.069% 1/6/2029	16,494	0.03	USD 9,000	LGI Homes 8.75% 15/12/2028	9,603	0.02
USD 61,000	JPMorgan Chase 2.182% 1/6/2028	57,410	0.11	USD 23,000	LifePoint Health 9.875% 15/8/2030	25,254	0.05
USD 38,000	JPMorgan Chase 2.525% 19/11/2041	27,557	0.05	USD 25,000	LifePoint Health 10% 1/6/2032	27,200	0.05
USD 36,000	JPMorgan Chase 2.963% 25/1/2033	31,971	0.06	USD 60,000	LifePoint Health 11% 15/10/2030	67,778	0.13
USD 48,000	JPMorgan Chase 3.157% 22/4/2042	37,777	0.07	USD 31,000	Lindblad Expeditions 6.75% 15/2/2027	30,936	0.06
USD 28,000	JPMorgan Chase 3.328% 22/4/2052	21,107	0.04	USD 18,000	Lindblad Expeditions 9% 15/5/2028	18,731	0.04
USD 32,000	JPMorgan Chase 4.005% 23/4/2029	31,437	0.06	USD 20,000	Lions Gate Capital 1 5.5% 15/4/2029	18,088	0.03
USD 14,000	JPMorgan Chase 4.95% 1/6/2045	13,818	0.03	USD 51,000	Lowe's 3% 15/10/2050	33,963	0.07
USD 42,000	JPMorgan Chase 5.294% 22/7/2035	43,301	0.08	USD 3,000	Lowe's 3.5% 1/4/2051	2,192	0.00
USD 26,000	JPMorgan Chase 5.336% 23/1/2035	26,855	0.05	USD 12,000	Lowe's 3.7% 15/4/2046	9,302	0.02
USD 10,000	JPMorgan Chase 5.581% 22/4/2030	10,425	0.02	USD 10,000	Lowe's 4.65% 15/4/2042	9,203	0.02
USD 18,000	K Hovnanian Enterprises 11.75% 30/9/2029	19,869	0.04	USD 33,000	Lowe's 5% 15/4/2033	33,683	0.07
USD 9,000	Keurig Dr Pepper 4.5% 15/4/2052	8,022	0.02	USD 8,000	Lowe's 5.125% 15/4/2050	7,666	0.01
USD 3,000	KeyCorp 4.789% 1/6/2033	2,903	0.01	USD 18,000	Lowe's 5.8% 15/9/2062	18,572	0.04
USD 84,000	KeyCorp 6.401% 6/3/2035	90,387	0.18	USD 33,150	Lumen Technologies 4.125% 15/4/2029	26,023	0.05
USD 18,000	KLA 3.3% 1/3/2050	13,519	0.03	USD 33,150	Lumen Technologies 4.125% 15/4/2030	24,891	0.05
USD 13,000	KLA 4.65% 15/7/2032	13,177	0.03	USD 66,000	Madison IAQ 5.875% 30/6/2029	63,017	0.12
USD 13,000	KLA 4.95% 15/7/2052	12,747	0.02	USD 4,000	Marsh & McLennan 2.375% 15/12/2031	3,467	0.01
USD 38,587	Kobe US Midco 2 9.25% 1/11/2026	31,786	0.06	USD 12,000	Masterbrand 7% 15/7/2032	12,366	0.02
USD 40,000	Kontoor Brands 4.125% 15/11/2029	37,729	0.07	USD 10,000	Mastercard 3.35% 26/3/2030	9,591	0.02
USD 33,000	Korn Ferry 4.625% 15/12/2027	32,296	0.06	USD 16,000	Mastercard 3.85% 26/3/2050	13,457	0.03
USD 3,000	Kraft Heinz Foods 4.375% 1/6/2046	2,588	0.01	USD 31,000	Match II 3.625% 1/10/2031	27,497	0.05
USD 68,000	Kraft Heinz Foods 4.875% 1/10/2049	62,705	0.12	USD 14,000	Match II 4.125% 1/8/2030	12,912	0.03
USD 6,000	Kronos Acquisition 8.25% 30/6/2031	6,181	0.01	USD 8,000	Match II 5.625% 15/2/2029	7,988	0.02
USD 2,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	1,943	0.00	USD 183,000	Mauser Packaging Solutions 7.875% 15/4/2027	188,950	0.37
				USD 9,000	Mauser Packaging Solutions 9.25% 15/4/2027	9,152	0.02
				USD 44,000	McAfee 7.375% 15/2/2030	42,231	0.08
				USD 75,000	Medline Borrower 5.25% 1/10/2029	73,703	0.14

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 56,000	Medline Borrower/Medline Co-Issuer 6.25% 1/4/2029	57,817	0.11	USD 37,000	Neogen Food Safety 8.625% 20/7/2030	40,343	0.08
USD 6,000	Merck 2.75% 10/12/2051	3,993	0.01	USD 29,000	Neptune Bidco US 9.29% 15/4/2029	28,986	0.06
USD 15,000	Merck 4% 7/3/2049	12,807	0.02	USD 4,000	NESCO II 5.5% 15/4/2029	3,699	0.01
USD 15,000	Micron Technology 5.875% 9/2/2033	15,825	0.03	USD 21,000	New Home 9.25% 1/10/2029	21,924	0.04
USD 29,000	Microsoft 2.5% 15/9/2050	19,338	0.04	USD 5,000	Newmont 5.45% 9/6/2044	5,099	0.01
USD 23,000	Microsoft 2.525% 1/6/2050	15,534	0.03	USD 53,000	NextEra Energy Partners 0% 15/11/2025	48,601	0.10
USD 2,000	Microsoft 4% 12/2/2055	1,806	0.00	USD 30,000	NextEra Energy Partners 2.5% 15/6/2026	27,816	0.05
USD 42,000	MicroStrategy 6.125% 15/6/2028	40,927	0.08	USD 15,000	Norfolk Southern 3.05% 15/5/2050	10,420	0.02
USD 27,000	MKS Instruments 1.25% 1/6/2030	28,035	0.05	USD 4,000	Norfolk Southern 3.4% 1/11/2049	2,978	0.01
USD 40,000	Molina Healthcare 3.875% 15/11/2030	36,790	0.07	USD 26,000	Norfolk Southern 3.7% 15/3/2053	20,089	0.04
USD 8,000	Molina Healthcare 3.875% 15/5/2032	7,201	0.01	USD 4,000	Norfolk Southern 5.35% 1/8/2054	4,061	0.01
USD 28,000	Molina Healthcare 4.375% 15/6/2028	26,953	0.05	USD 148,000	Novelis 3.25% 15/11/2026	142,754	0.28
USD 35,000	Morgan Stanley 0.985% 10/12/2026	33,280	0.06	USD 77,000	Novelis 3.875% 15/8/2031	69,148	0.13
USD 152,000	Morgan Stanley 1.512% 20/7/2027	143,417	0.28	USD 37,000	Novelis 4.75% 30/1/2030	35,424	0.07
USD 104,000	Morgan Stanley 1.593% 4/5/2027	98,856	0.19	USD 10,000	Nucor 3.95% 23/5/2025	9,928	0.02
USD 11,000	Morgan Stanley 1.794% 13/2/2032	9,180	0.02	USD 16,000	NVIDIA 3.5% 1/4/2040	13,987	0.03
USD 54,000	Morgan Stanley 2.699% 22/1/2031	48,965	0.09	USD 15,000	Ohio Power 2.6% 1/4/2030	13,516	0.03
USD 15,000	Morgan Stanley 2.802% 25/1/2052	10,158	0.02	USD 11,000	Ohio Power 2.9% 1/10/2051	7,072	0.01
USD 70,000	Morgan Stanley 5.164% 20/4/2029	71,396	0.14	USD 38,000	Ohio Power 4% 1/6/2049	30,364	0.06
USD 12,000	Morgan Stanley 5.424% 21/7/2034	12,378	0.02	USD 27,000	Ohio Power 4.15% 1/4/2048	22,192	0.04
USD 20,000	Morgan Stanley 5.449% 20/7/2029	20,632	0.04	USD 8,000	Ohio Power 5% 1/6/2033	8,028	0.02
USD 26,000	Morgan Stanley 6.627% 1/11/2034	29,130	0.06	USD 27,000	Oncor Electric Delivery 2.7% 15/11/2051	17,132	0.03
USD 6,000	Motorola Solutions 2.75% 24/5/2031	5,317	0.01	USD 10,000	Oncor Electric Delivery 3.8% 1/6/2049	8,004	0.02
USD 7,000	Motorola Solutions 4.6% 23/5/2029	7,019	0.01	USD 23,000	Oncor Electric Delivery 4.3% 15/5/2028	22,976	0.04
USD 40,000	Motorola Solutions 5.4% 15/4/2034	41,438	0.08	USD 25,000	Oncor Electric Delivery 5.25% 30/9/2040	25,169	0.05
USD 14,000	Mueller Water Products 4% 15/6/2029	13,257	0.03	USD 26,000	OneMain Finance 3.5% 15/1/2027	24,673	0.05
USD 19,000	Nasdaq 5.55% 15/2/2034	19,872	0.04	USD 29,000	OneMain Finance 4% 15/9/2030	25,734	0.05
USD 111,000	Nationstar Mortgage 5% 1/2/2026	109,790	0.21	USD 5,000	OneMain Finance 5.375% 15/11/2029	4,816	0.01
USD 3,000	Nationstar Mortgage 5.125% 15/12/2030	2,851	0.01	USD 17,000	OneMain Finance 7.125% 15/11/2031	17,201	0.03
USD 17,000	Nationstar Mortgage 5.75% 15/11/2031	16,545	0.03	USD 10,000	OneMain Finance 7.5% 15/5/2031	10,353	0.02
USD 14,000	Nationstar Mortgage 6% 15/1/2027	14,005	0.03	USD 32,000	OneMain Finance 7.875% 15/3/2030	33,572	0.06
USD 44,000	Nationstar Mortgage 6.5% 1/8/2029	44,585	0.09	USD 66,000	OneMain Finance 9% 15/1/2029	70,153	0.14
USD 64,000	Nationstar Mortgage 7.125% 1/2/2032	66,456	0.13	USD 52,000	Option Care Health 4.375% 31/10/2029	49,390	0.10
USD 32,000	Navient 5.5% 15/3/2029	30,437	0.06	USD 24,000	Oracle 3.6% 1/4/2050	17,691	0.03
USD 13,000	Navient 9.375% 25/7/2030	14,104	0.03	USD 14,000	Oracle 3.85% 15/7/2036	12,377	0.02
				USD 77,000	Oracle 3.95% 25/3/2051	60,148	0.12
				USD 12,000	Oracle 4.125% 15/5/2045	9,887	0.02
				USD 29,000	Oracle 4.375% 15/5/2055	24,135	0.05
				USD 45,000	Oracle 5.375% 15/7/2040	44,826	0.09
				USD 16,000	Oracle 5.55% 6/2/2053	16,006	0.03
				USD 2,000	Otis Worldwide 2.565% 15/2/2030	1,809	0.00
				USD 3,000	Otis Worldwide 3.112% 15/2/2040	2,346	0.00
				USD 9,000	Otis Worldwide 5.25% 16/8/2028	9,273	0.02

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 49,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	46,353	0.09	USD 9,000	Republic Services 2.3% 1/3/2030	8,083	0.02
USD 35,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	32,893	0.06	USD 5,000	Republic Services 4.875% 1/4/2029	5,108	0.01
USD 41,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	40,650	0.08	USD 17,000	Resideo Funding 4% 1/9/2029	15,772	0.03
USD 39,000	Outfront Media Capital / Outfront Media Capital 7.375% 15/2/2031	41,486	0.08	USD 38,000	Resideo Funding 6.5% 15/7/2032	38,718	0.08
USD 32,000	Owens Corning 5.7% 15/6/2034	33,533	0.06	USD 34,000	Reworld 4.875% 1/12/2029	31,575	0.06
USD 58,000	Owens-Brockway Glass Container 7.25% 15/5/2031	58,769	0.11	USD 44,000	Reworld 5% 1/9/2030	40,288	0.08
USD 5,000	Paramount Global 4.6% 15/1/2045	3,620	0.01	USD 60,000	Ritchie Bros 7.75% 15/3/2031	63,793	0.12
USD 3,000	Paramount Global 4.9% 15/8/2044	2,263	0.00	USD 14,000	RLJ Lodging Trust 4% 15/9/2029	12,755	0.02
USD 12,000	Paramount Global 5.85% 1/9/2043	10,300	0.02	USD 58,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	55,226	0.11
USD 26,000	PennyMac Financial Services 7.125% 15/11/2030	26,444	0.05	USD 8,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	7,304	0.01
USD 25,000	PennyMac Financial Services 7.875% 15/12/2029	26,500	0.05	USD 14,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	12,368	0.02
USD 14,000	Pfizer 2.625% 1/4/2030	12,875	0.02	USD 25,000	RR Donnelley & Sons 9.5% 1/8/2029	24,871	0.05
USD 22,000	Pfizer 3.45% 15/3/2029	21,347	0.04	USD 40,000	Ryder System 2.85% 1/3/2027	38,427	0.07
USD 33,000	Phinia 6.75% 15/4/2029	33,841	0.07	USD 140,000	Ryder System 4.625% 1/6/2025	139,480	0.27
USD 8,000	Pike 8.625% 31/1/2031	8,646	0.02	USD 22,000	Ryder System 5.65% 1/3/2028	22,741	0.04
USD 32,000	PNC Financial Services 2.55% 22/1/2030	29,134	0.06	USD 22,000	Ryder System 6.3% 1/12/2028	23,493	0.05
USD 30,000	PNC Financial Services 5.401% 23/7/2035	30,862	0.06	USD 10,000	S&P Global 2.9% 1/3/2032	9,026	0.02
USD 52,000	PNC Financial Services 5.676% 22/1/2035	54,458	0.11	USD 15,000	S&P Global 5.25% 15/9/2033	15,813	0.03
USD 32,000	PNC Financial Services 6.875% 20/10/2034	36,180	0.07	USD 35,000	Sabre GLBL 8.625% 1/6/2027	33,707	0.07
USD 16,000	Prestige Brands 3.75% 1/4/2031	14,538	0.03	USD 2,000	Sabre GLBL 11.25% 15/12/2027	2,020	0.00
USD 91,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	90,786	0.18	USD 4,000	Salesforce 2.9% 15/7/2051	2,745	0.01
USD 3,000	Progressive 3.7% 15/3/2052	2,392	0.00	USD 26,000	Santander USA 2.49% 6/1/2028	24,416	0.05
USD 3,000	Progressive 4.95% 15/6/2033	3,094	0.01	USD 25,000	Santander USA 6.342% 31/5/2035	26,043	0.05
USD 1,000	Progressive 6.25% 1/12/2032	1,117	0.00	USD 72,000	SBA Communications 3.125% 1/2/2029	66,264	0.13
USD 8,000	Prologis 2.125% 15/10/2050	4,522	0.01	USD 72,000	SBA Communications 3.875% 15/2/2027	69,778	0.14
USD 12,000	Prologis 3.05% 1/3/2050	8,375	0.02	USD 40,000	Sealed Air 4% 1/12/2027	38,572	0.07
USD 24,000	Prologis 5.25% 15/6/2053	24,038	0.05	USD 29,000	Sealed Air 5% 15/4/2029	28,598	0.06
USD 30,000	PTC 3.625% 15/2/2025	29,770	0.06	USD 52,000	Sealed Air 6.5% 15/7/2032	53,352	0.10
USD 6,000	PTC 4% 15/2/2028	5,806	0.01	USD 17,000	Sealed Air Corp/Sealed Air US 6.125% 1/2/2028	17,288	0.03
USD 52,000	Public Service Electric and Gas 3.1% 15/3/2032	47,300	0.09	USD 19,000	Sealed Air Corp/Sealed Air US 7.25% 15/2/2031	19,999	0.04
USD 105,000	Public Service Electric and Gas 4.65% 15/3/2033	105,371	0.20	USD 18,000	Sensata Technologies 3.75% 15/2/2031	16,275	0.03
USD 18,000	Public Service Electric and Gas 5.125% 15/3/2053	18,007	0.04	USD 66,000	Sensata Technologies 4.375% 15/2/2030	62,353	0.12
USD 20,000	QUALCOMM 4.3% 20/5/2047	17,986	0.03	USD 20,000	Service International 4% 15/5/2031	18,326	0.04
USD 2,000	QUALCOMM 6% 20/5/2053	2,264	0.00	USD 9,000	Sherwin-Williams 2.3% 15/5/2030	8,034	0.02
USD 16,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	12,685	0.03	USD 11,000	Sherwin-Williams 2.9% 15/3/2052	7,364	0.01
USD 3,000	Regency Centers 4.65% 15/3/2049	2,654	0.00	USD 6,000	Sherwin-Williams 3.3% 15/5/2050	4,334	0.01
USD 30,000	Regency Centers 5.1% 15/1/2035	30,182	0.06	USD 12,000	Shift4 Payments 0% 15/12/2025	14,151	0.03
				USD 19,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	18,810	0.04

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 73,000	Shift4 Payments / Shift4 Payments Finance Sub 6.75% 15/8/2032	75,564	0.15	USD 30,000	Toyota Motor Credit 2.15% 13/2/2030	26,876	0.05
USD 106,000	Sirius XM Radio 3.125% 1/9/2026	101,427	0.20	USD 27,000	Toyota Motor Credit 5.25% 11/9/2028	27,926	0.05
USD 15,000	Sirius XM Radio 4% 15/7/2028	14,066	0.03	USD 7,000	Toyota Motor Credit 5.55% 20/11/2030	7,414	0.01
USD 2,000	Sirius XM Radio 5% 1/8/2027	1,963	0.00	USD 3,000	Tri Pointe Homes 5.25% 1/6/2027	3,005	0.01
USD 76,000	Six Flags Entertainment 7.25% 15/5/2031	78,858	0.15	USD 5,000	Tri Pointe Homes 5.7% 15/6/2028	5,055	0.01
USD 74,000	Six Flags Entertainment / Six Flags Theme Parks 6.625% 1/5/2032	76,428	0.15	USD 52,000	Triumph 9% 15/3/2028	54,989	0.11
USD 45,000	SLM 3.125% 2/11/2026	43,110	0.08	USD 17,000	Truist Financial 5.711% 24/1/2035	17,672	0.03
USD 50,000	Solventum 5.4% 1/3/2029	51,033	0.10	USD 9,000	Truist Financial 5.867% 8/6/2034	9,437	0.02
USD 60,000	Solventum 5.6% 23/3/2034	61,316	0.12	USD 64,000	Truist Financial 7.161% 30/10/2029	69,624	0.14
USD 25,000	Solventum 5.9% 30/4/2054	25,411	0.05	USD 45,000	Twilio 3.625% 15/3/2029	41,727	0.08
USD 19,000	Spectrum Brands 3.375% 1/6/2029	19,532	0.04	USD 56,000	Twilio 3.875% 15/3/2031	51,388	0.10
USD 3,000	Spectrum Brands 3.875% 15/3/2031	2,667	0.01	USD 8,000	Uber Technologies 0% 15/12/2025	8,700	0.02
USD 30,000	SS&C Technologies 5.5% 30/9/2027	29,969	0.06	USD 33,000	Uber Technologies 0.875% 1/12/2028	40,025	0.08
USD 66,000	SS&C Technologies 6.5% 1/6/2032	68,174	0.13	USD 258,000	UKG 6.875% 1/2/2031	266,801	0.52
USD 30,000	Standard Building Solutions 6.5% 15/8/2032	30,915	0.06	USD 5,000	Union Pacific 3.5% 14/2/2053	3,832	0.01
USD 25,000	Staples 10.75% 1/9/2029	23,767	0.05	USD 1,000	Union Pacific 3.839% 20/3/2060	785	0.00
USD 52,000	Star Parent 9% 1/10/2030	55,538	0.11	USD 3,000	Union Pacific 3.95% 15/8/2059	2,428	0.00
USD 15,000	Starwood Property Trust 4.375% 15/1/2027	14,598	0.03	USD 10,000	Union Pacific 4.05% 1/3/2046	8,564	0.02
USD 32,000	Starwood Property Trust 4.75% 15/3/2025	31,881	0.06	USD 36,000	Union Pacific 4.3% 1/3/2049	31,760	0.06
USD 16,000	Starwood Property Trust 7.25% 1/4/2029	16,679	0.03	USD 16,000	Union Pacific 5.15% 20/1/2063	15,818	0.03
USD 12,000	Steel Dynamics 1.65% 15/10/2027	11,008	0.02	USD 82,000	United Airlines 4.375% 15/4/2026	80,233	0.16
USD 119,000	Steel Dynamics 2.4% 15/6/2025	116,548	0.23	USD 78,000	United Airlines 4.625% 15/4/2029	74,335	0.14
USD 32,000	Steel Dynamics 3.25% 15/10/2050	22,015	0.04	USD 8,000	United Natural Foods 6.75% 15/10/2028	7,523	0.01
USD 30,000	Stericycle 3.875% 15/1/2029	29,224	0.06	USD 77,000	United Rentals North America 6.125% 15/3/2034	78,725	0.15
USD 58,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	61,514	0.12	USD 35,000	UnitedHealth 2.75% 15/5/2040	26,383	0.05
USD 109,000	Surgery Center 7.25% 15/4/2032	114,615	0.22	USD 22,000	UnitedHealth 2.9% 15/5/2050	15,170	0.03
USD 53,000	Synaptics 4% 15/6/2029	49,556	0.10	USD 16,000	UnitedHealth 3.05% 15/5/2041	12,402	0.02
USD 35,000	Synchrony Financial 5.15% 19/3/2029	34,916	0.07	USD 8,000	UnitedHealth 3.25% 15/5/2051	5,828	0.01
USD 18,000	Synchrony Financial 5.935% 2/8/2030	18,355	0.04	USD 25,000	UnitedHealth 4.2% 15/1/2047	21,714	0.04
USD 4,000	Taylor Morrison Communities 5.125% 1/8/2030	3,948	0.01	USD 17,000	UnitedHealth 4.625% 15/7/2035	16,948	0.03
USD 91,000	Teleflex 4.625% 15/11/2027	89,348	0.17	USD 17,000	UnitedHealth 4.9% 15/4/2031	17,430	0.03
USD 33,000	Tenet Healthcare 6.125% 15/6/2030	33,502	0.07	USD 15,000	UnitedHealth 5.3% 15/2/2030	15,736	0.03
USD 63,000	Tenet Healthcare 6.75% 15/5/2031	65,533	0.13	USD 26,000	UnitedHealth 5.375% 15/4/2054	26,556	0.05
USD 17,000	Tenneco 8% 17/11/2028	15,948	0.03	USD 19,000	UnitedHealth 5.5% 15/7/2044	19,726	0.04
USD 10,000	Terex 5% 15/5/2029	9,711	0.02	USD 30,000	UnitedHealth 5.625% 15/7/2054	31,677	0.06
				USD 25,000	UnitedHealth 5.75% 15/7/2064	26,496	0.05
				USD 27,000	UnitedHealth 6.875% 15/2/2038	32,168	0.06
				USD 96,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	98,104	0.19
				USD 27,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	27,592	0.05
				USD 58,000	Univision Communications 6.625% 1/6/2027	57,487	0.11
				USD 61,000	Univision Communications 8% 15/8/2028	61,639	0.12
				USD 26,000	Univision Communications 8.5% 31/7/2031	25,965	0.05
				USD 7,000	US Bancorp 4.839% 1/2/2034	6,908	0.01

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 44,000	US Bancorp 5.836% 12/6/2034	46,392	0.09	USD 26,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	25,399	0.05
USD 54,000	US Foods 4.625% 1/6/2030	51,717	0.10	USD 44,000	WR Grace 5.625% 15/8/2029	40,815	0.08
USD 38,000	US Foods 4.75% 15/2/2029	37,092	0.07	USD 29,000	WR Grace 7.375% 1/3/2031	30,148	0.06
USD 39,000	US Foods 6.875% 15/9/2028	40,599	0.08	USD 6,000	Wrangler Holdco 6.625% 1/4/2032	6,206	0.01
USD 34,000	Vail Resorts 6.5% 15/5/2032	35,358	0.07	USD 34,000	WRKCo 3.75% 15/3/2025	33,711	0.07
USD 35,000	Verisk Analytics 5.25% 5/6/2034	35,777	0.07	USD 27,000	WRKCo 3.9% 1/6/2028	26,340	0.05
USD 23,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	21,105	0.04	USD 9,000	WRKCo 4.9% 15/3/2029	9,119	0.02
USD 78,000	Verizon Communications 2.355% 15/3/2032	66,488	0.13	USD 18,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	17,308	0.03
USD 7,000	Verizon Communications 2.65% 20/11/2040	5,075	0.01	USD 158,000	Zayo 4% 1/3/2027	138,037	0.27
USD 34,000	Verizon Communications 2.85% 3/9/2041	25,096	0.05	USD 53,000	Zayo 6.125% 1/3/2028	41,502	0.08
USD 20,000	Verizon Communications 2.987% 30/10/2056	13,015	0.03	USD 30,000	Zebra Technologies 6.5% 1/6/2032	31,056	0.06
USD 32,000	Verizon Communications 3.85% 1/11/2042	26,860	0.05	USD 121,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029	111,467	0.22
USD 3,000	Verizon Communications 5.05% 9/5/2033	3,068	0.01			26,057,915	50.60
USD 10,000	Verizon Communications 5.85% 15/9/2035	10,685	0.02	Total Bonds		29,255,192	56.82
USD 71,000	Vertiv 4.125% 15/11/2028	68,182	0.13	EQUITY LINKED NOTES			
USD 8,000	Viavi Solutions 3.75% 1/10/2029	7,113	0.01	USD 427	BMO Capital Markets Corp. (Fund receives 11.29% Citigroup) (16/10/2024)	26,278	0.05
USD 56,000	VMware 1.4% 15/8/2026	52,684	0.10	USD 164	BMO Capital Markets Corp. (Fund receives 12.36% Fixed; and receives/pays return on Emerson electric co.) (23/9/2024)	35,001	0.07
USD 51,000	VMware 1.8% 15/8/2028	46,027	0.09	USD 52	BMO Capital Markets Corp. (Fund receives 14.97% Fixed; and receives/pays return on LYFT INC-A) (23/9/2024)	30,585	0.06
USD 69,000	VMware 2.2% 15/8/2031	58,569	0.11	USD 61	BMO Capital Markets Corp. (Fund receives 15.21% Goldman Sachs Group) (16/10/2024)	30,658	0.06
USD 93,000	Wabash National 4.5% 15/10/2028	85,718	0.17	USD 515	BMO Capital Markets Corp. (Fund receives 18.95% Fixed; and receives/pays return on Voya financial) (23/9/2024)	29,506	0.06
USD 9,000	Walgreens Boots Alliance 8.125% 15/8/2029	9,009	0.02	USD 1,318	BMO Capital Markets Corp. (Fund receives 30.6% Fixed; and receives/pays return on CVS health corp.) (23/9/2024)	18,332	0.04
USD 20,000	Walmart 2.65% 22/9/2051	13,539	0.03	USD 716	BMO Capital Markets Corp. (Fund receives 34.39% Fixed; and receives/pays return on Parker Hannifin Corp.) (23/9/2024)	12,976	0.02
USD 3,000	Walt Disney 2.75% 1/9/2049	2,012	0.00	USD 2,138	BMO Capital Markets Corp. (Fund receives 41.21% Fixed; and receives/pays return on Hilton worldwide holdings) (23/9/2024)	23,103	0.04
USD 10,000	Walt Disney 3.5% 13/5/2040	8,363	0.02	USD 157	BMO Capital Markets Corp. (Fund receives 8.31% Fixed; and receives/pays return on Mrash & McLennan Cos) (3/9/2024)	35,181	0.07
USD 3,000	Walt Disney 3.6% 13/1/2051	2,363	0.00	USD 602	BMO Capital Markets Corp. (Fund receives 8.96% Morgan Stanley) (16/10/2024)	61,464	0.12
USD 56,000	Wand NewCo 3 7.625% 30/1/2032	58,718	0.11				
USD 4,000	Waste Management 2.5% 15/11/2050	2,589	0.00				
USD 17,000	Welltower 2.05% 15/1/2029	15,316	0.03				
USD 45,000	Welltower 3.85% 15/6/2032	42,350	0.08				
USD 10,000	Welltower 4.125% 15/3/2029	9,831	0.02				
USD 20,000	WESCO Distribution 6.375% 15/3/2029	20,609	0.04				
USD 54,000	WESCO Distribution 6.625% 15/3/2032	55,834	0.11				
USD 51,000	WESCO Distribution 7.25% 15/6/2028	52,365	0.10				
USD 82,000	William Carter 5.625% 15/3/2027	82,083	0.16				
USD 64,000	Williams Scotsman 4.625% 15/8/2028	61,982	0.12				
USD 18,000	Williams Scotsman 6.625% 15/6/2029	18,602	0.04				
USD 53,000	Williams Scotsman 7.375% 1/10/2031	55,722	0.11				
USD 29,000	Wilsonart 11% 15/8/2032	28,214	0.05				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 322	Royal Bank of Canada (Fund receives 11.17% Fixed; and receives/pays return on Cardinal Health) (5/11/2024)	35,664	0.07	USD 340	Royal Bank of Canada (Fund receives 19.31% Fixed; and receives/pays return on Archer-Daniels-Midland Company) (12/9/2024)	20,843	0.04
USD 68	Royal Bank of Canada (Fund receives 11.73% Fixed; and receives/pays return on Dover Corporation) (9/9/2024)	12,569	0.02	USD 85	Royal Bank of Canada (Fund receives 20.39% Fixed; and receives/pays return on ServiceNow) (9/9/2024)	71,960	0.14
USD 61	Royal Bank of Canada (Fund receives 11.76% Fixed; and receives/pays return on S&P Global) (12/9/2024)	30,838	0.06	USD 351	Royal Bank of Canada (Fund receives 21.79% Fixed; and receives/pays return on Harley-Davidson) (9/9/2024)	13,192	0.03
USD 97	Royal Bank of Canada (Fund receives 12.37% Fixed; and receives/pays return on American Tower Corporation) (12/9/2024)	21,719	0.04	USD 877	Royal Bank of Canada (Fund receives 23.6% Fixed; and receives/pays return on Tapestry) (27/9/2024)	35,272	0.07
USD 190	Royal Bank of Canada (Fund receives 12.76% Fixed; and receives/pays return on Welltower) (12/9/2024)	22,326	0.04	USD 208	Royal Bank of Canada (Fund receives 24.21% Fixed; and receives/pays return on Hasbro) (9/9/2024)	13,495	0.03
USD 1,528	Royal Bank of Canada (Fund receives 13.7% Fixed; and receives/pays return on Apple) (17/9/2024)	350,052	0.68	USD 166	Royal Bank of Canada (Fund receives 26.85% Fixed; and receives/pays return on Zscaler) (6/9/2024)	32,750	0.06
USD 303	Royal Bank of Canada (Fund receives 14.27% Fixed; and receives/pays return on Pentair) (24/10/2024)	26,273	0.05	USD 316	Royal Bank of Canada (Fund receives 9.01% Fixed; and receives/pays return on Nasdaq) (9/9/2024)	22,115	0.04
USD 191	Royal Bank of Canada (Fund receives 14.78% Fixed; and receives/pays return on ITT) (1/11/2024)	26,102	0.05	USD 266	Toronto-Dominion (Fund receives 11.25% Fixed; and receives/pays return on American Express Co) (4/9/2024)	67,652	0.13
USD 15	Royal Bank of Canada (Fund receives 15.95% Fixed; and receives/pays return on MercadoLibre) (1/11/2024)	30,227	0.06	USD 364	Mizuho Markets Cayman LP (Fund receives 11.3% Fixed; and receives/pays return on Raymond James Financial) (9/9/2024)	43,290	0.08
USD 219	Royal Bank of Canada (Fund receives 16.01% Fixed; and receives/pays return on International Business Machines Corporation) (9/9/2024)	43,829	0.08	USD 31	Mizuho Markets Cayman LP (Fund receives 12.6% Fixed; and receives/pays return on O'Reilly Automotive) (9/9/2024)	34,975	0.07
USD 49	Royal Bank of Canada (Fund receives 16.75% Fixed; and receives/pays return on Tractor Supply Company) (9/9/2024)	13,118	0.03	USD 120	Mizuho Markets Cayman LP (Fund receives 17.62% Fixed; and receives/pays return on Dun & Bradstreet Holdings) (2/10/2024)	43,394	0.09
USD 211	Royal Bank of Canada (Fund receives 17.36% Fixed; and receives/pays return on Cirrus Logic) (1/11/2024)	30,112	0.06	USD 103	Mizuho Markets Cayman LP (Fund receives 19.6% Fixed; and receives/pays return on Molina Healthcare) (9/9/2024)	35,110	0.07
USD 195	Royal Bank of Canada (Fund receives 17.68% Fixed; and receives/pays return on Hasbro) (25/10/2024)	13,153	0.03	USD 252	Mizuho Markets Cayman LP (Fund receives 23.5% Fixed; and receives/pays return on TransUnion) (9/9/2024)	22,130	0.04
USD 781	Royal Bank of Canada (Fund receives 17.68% Fixed; and receives/pays return on Sealed Air Corporation) (1/11/2024)	26,607	0.05	USD 251	Societe Generale (Fund receives 0.3297% Fixed; and receives/pays return on DuPont de Nemours) (13/9/2024)	21,070	0.04
USD 167	Royal Bank of Canada (Fund receives 18.17% Fixed; and receives/pays return on Masco Corporation) (9/9/2024)	13,174	0.03	USD 586	Societe Generale (Fund receives 0.3407% Fixed; and receives/pays return on Graphic Packaging Holding) (12/9/2024)	17,391	0.03
				USD 279	Societe Generale (Fund receives 0.3477% Fixed; and receives/pays return on Sysco Corp) (12/9/2024)	21,737	0.04

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 280	Societe Generale (Fund receives 0.412% Fixed; and receives/pays return on Electronic Arts) (13/9/2024)	42,167	0.08	USD 101	Societe Generale (Fund receives 0.6827% Fixed; and receives/pays return on Eli Lilly & Co) (23/9/2024)	90,583	0.18
USD 458	Societe Generale (Fund receives 0.4163% Fixed; and receives/pays return on Centene corp.) (10/9/2024)	35,705	0.07	USD 58	Societe Generale (Fund receives 0.8707% Fixed; and receives/pays return on Charter Communications Inc) (10/9/2024)	20,453	0.04
USD 445	Societe Generale (Fund receives 0.424% Fixed; and receives/pays return on Cognizant Technology Solutions Corp) (16/9/2024)	34,652	0.07	USD 173	Societe Generale (Fund receives 0.893% Fixed; and receives/pays return on Capital one financial corp.) (6/9/2024)	25,391	0.05
USD 267	Societe Generale (Fund receives 0.4285% Fixed; and receives/pays return on Fiserv) (6/9/2024)	44,698	0.09	USD 77	Societe Generale (Fund receives 0.9465% Fixed; and receives/pays return on Lennox International) (6/9/2024)	43,669	0.08
USD 90	Societe Generale (Fund receives 0.447% Fixed; and receives/pays return on Thermo Fisher Scientific) (6/9/2024)	54,204	0.11	USD 86	Societe Generale (Fund receives 1.107% Fixed; and receives/pays return on Old Dominion Freight Line) (6/9/2024)	16,396	0.03
USD 157	Societe Generale (Fund receives 0.448% Fixed; and receives/pays return on Zimmer Biomet Holdings) (23/9/2024)	17,737	0.03	USD 307	Societe Generale (Fund receives 1.134% Fixed; and receives/pays return on Seagate Technology Holdings) (6/9/2024)	30,499	0.06
USD 226	Societe Generale (Fund receives 0.4747% Fixed; and receives/pays return on Labcorp Holdings) (16/9/2024)	52,208	0.10	USD 600	BNP Paribas (Fund receives 15.43% Fixed; and receives/pays return on Uber Technologies) (28/10/2024)	43,533	0.08
USD 366	Societe Generale (Fund receives 0.479% Fixed; and receives/pays return on Fortinet) (23/9/2024)	26,680	0.05	USD 333	BNP Paribas (Fund receives 15.74% Fixed; and receives/pays return on Akamai Technologies) (23/9/2024)	33,855	0.07
USD 146	Societe Generale (Fund receives 0.4973% Fixed; and receives/pays return on McDonald's Corp) (11/9/2024)	39,879	0.08	USD 304	BNP Paribas (Fund receives 16.04% Fixed; and receives/pays return on Clorox company) (17/9/2024)	45,799	0.09
USD 134	Societe Generale (Fund receives 0.5187% Fixed; and receives/pays return on International Flavors & Fragrances) (23/9/2024)	13,469	0.03	USD 190	BNP Paribas (Fund receives 16.54% Fixed; and receives/pays return on Analog devices) (2/10/2024)	44,078	0.09
USD 603	Societe Generale (Fund receives 0.5327% Fixed; and receives/pays return on Kraft Heinz) (13/9/2024)	21,396	0.04	USD 843	BNP Paribas (Fund receives 22.74% Fixed; and receives/pays return on Twilio) (17/9/2024)	52,997	0.10
USD 217	Societe Generale (Fund receives 0.547% Fixed; and receives/pays return on Westinghouse Air Brake Technologies Corp) (6/9/2024)	35,769	0.07	USD 235	BNP Paribas (Fund receives 27.5% Fixed; and receives/pays return on Estee Lauder Cos) (2/10/2024)	21,668	0.04
USD 42	Societe Generale (Fund receives 0.5533% Fixed; and receives/pays return on Deckers Outdoor Corp) (11/9/2024)	39,514	0.08	USD 362	BNP Paribas (Fund receives 6.62% Fixed; and receives/pays return on TJX Cos) (2/10/2024)	42,612	0.08
USD 154	Societe Generale (Fund receives 0.5577% Fixed; and receives/pays return on Cigna Group) (16/9/2024)	54,025	0.10	USD 945	JP Morgan (Fund receives 10% Fixed; and receives/pays return on Merck & Co.) (28/10/2024)	109,777	0.21
USD 808	Societe Generale (Fund receives 0.579% Fixed; and receives/pays return on Starbucks corp.) (13/9/2024)	67,430	0.13	USD 958	JP Morgan (Fund receives 11.13% Fixed; and receives/pays return on Amazon.com) (28/10/2024)	166,089	0.32
USD 243	Societe Generale (Fund receives 0.601% Fixed; and receives/pays return on 3M CO) (10/9/2024)	31,910	0.06	USD 36	JP Morgan (Fund receives 11.37% Fixed; and receives/pays return on Eli Lilly and Company) (28/10/2024)	34,336	0.07
USD 42	Societe Generale (Fund receives 0.618% Fixed; and receives/pays return on Cummins Inc) (16/9/2024)	13,060	0.03				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 180	JP Morgan (Fund receives 11.77% Fixed; and receives/pays return on Lowe's Companies) (2/10/2024)	44,282	0.09	USD 296	Barclays (Fund receives 14.88% Fixed; and receives/pays return on Johnson Controls International) (13/9/2024)	21,198	0.04
USD 114	JP Morgan (Fund receives 11.86% Fixed; and receives/pays return on Deere & Company) (27/9/2024)	43,667	0.09	USD 851	Barclays (Fund receives 15.33% Fixed; and receives/pays return on Bristol-Myers Squibb Co) (10/9/2024)	42,534	0.08
USD 269	JP Morgan (Fund receives 12.65% Fixed; and receives/pays return on Target Corporation) (2/10/2024)	41,748	0.08	USD 171	Barclays (Fund receives 18.09% Fixed; and receives/pays return on Sprouts Farmers Market) (13/9/2024)	17,471	0.03
USD 448	JP Morgan (Fund receives 13.53% Fixed; and receives/pays return on MetLife) (16/9/2024)	34,551	0.07	USD 401	Barclays (Fund receives 19.29% Fixed; and receives/pays return on Ally Financial) (3/9/2024)	17,035	0.03
USD 71	JP Morgan (Fund receives 18.84% Fixed; and receives/pays return on Emcor Group) (25/10/2024)	26,938	0.05	USD 602	Barclays (Fund receives 19.3% Fixed; and receives/pays return on BorgWarner) (13/9/2024)	20,360	0.04
USD 505	JP Morgan (Fund receives 20.84% Fixed; and receives/pays return on Qualcomm Incorporated) (28/10/2024)	87,737	0.17	USD 289	Barclays (Fund receives 27.44% Fixed; and receives/pays return on Dayforce) (13/9/2024)	16,803	0.03
USD 174	JP Morgan (Fund receives 22.61% Fixed; and receives/pays return on Eaton Corporation) (16/9/2024)	52,632	0.10	USD 128	Barclays (Fund receives 7.54% Fixed; and receives/pays return on Automatic Data Processing) (13/9/2024)	34,793	0.07
USD 152	JP Morgan (Fund receives 23.71% Fixed; and receives/pays return on Toll Brothers) (2/10/2024)	21,637	0.04	USD 494	Barclays (Fund receives 8.55% Fixed; and receives/pays return on Mondelz International) (13/9/2024)	34,937	0.07
USD 1,174	JP Morgan (Fund receives 7.39% Fixed; and receives/pays return on Walmart) (27/9/2024)	88,645	0.17	USD 147	Barclays (Fund receives 8.65% Fixed; and receives/pays return on Mastercard Incorporated) (13/9/2024)	69,845	0.14
USD 268	JP Morgan (Fund receives 9.04% Fixed; and receives/pays return on Progressive Corporation) (16/10/2024)	65,635	0.13	USD 331	Goldman Sachs (Fund receives 13.29% Fixed; and receives/pays return on Fidelity National Information Services) (18/9/2024)	26,591	0.05
USD 884	JP Morgan (Fund receives 9.07% Fixed; and receives/pays return on Cisco Systems) (14/11/2024)	43,550	0.08	USD 1,105	Goldman Sachs (Fund receives 15.79% Chipotle Mexican Grill) (25/10/2024)	61,486	0.12
USD 496	UBS AG (Fund receives 12.3% JPMorgan Chase & Co.) (11/10/2024)	109,641	0.21	USD 518	Goldman Sachs (Fund receives 28.09% Fixed; and receives/pays return on Uber Technologies) (18/9/2024)	35,856	0.07
USD 1,318	UBS AG (Fund receives 15.5% Bank of America Corporation) (15/10/2024)	52,615	0.10	USD 82	Goldman Sachs (Fund receives 28.1% Lam Research Corporation) (18/10/2024)	66,023	0.13
USD 130	Barclays (Fund receives 10.36% Fixed; and receives/pays return on Stryker Corporation) (13/9/2024)	44,537	0.09	USD 108	Goldman Sachs (Fund receives 9.31% Fixed; and receives/pays return on Thermo Fisher Scientific) (28/10/2024)	65,891	0.13
USD 391	Barclays (Fund receives 10.79% Fixed; and receives/pays return on General Mills) (20/9/2024)	26,282	0.05	USD 241	HSBC (Fund receives 10.41% Fixed; and receives/pays return on Daneher Corp.) (5/9/2024)	64,333	0.13
USD 45	Barclays (Fund receives 11.01% Fixed; and receives/pays return on Cintas Corporation Capital) (3/9/2024)	35,267	0.07	USD 99	HSBC (Fund receives 10.74% Fixed; and receives/pays return on Sherwin Williams) (5/9/2024)	35,408	0.07
USD 1,027	Barclays (Fund receives 12.57% Fixed; and receives/pays return on Microsoft Corporation) (13/9/2024)	427,736	0.83	USD 210	Citigroup (Fund receives 11% Fixed; and receives/pays return on Microsoft Corporation) (24/10/2024)	86,499	0.17

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 482	Citigroup (Fund receives 11.37% Fixed; and receives/pays return on Corteva) (16/9/2024)	26,829	0.05	USD 798	Citigroup (Fund receives 22.74% Fixed; and receives/pays return on PayPal Holdings) (12/9/2024)	53,766	0.10
USD 96	Citigroup (Fund receives 11.48% Fixed; and receives/pays return on Ameriprise Financial) (9/9/2024)	41,496	0.08	USD 188	Citigroup (Fund receives 24.92% Fixed; and receives/pays return on Arista Networks) (13/9/2024)	65,643	0.13
USD 405	Citigroup (Fund receives 12.31% Fixed; and receives/pays return on Apple) (31/10/2024)	88,069	0.17	USD 177	Citigroup (Fund receives 25.06% Fixed; and receives/pays return on Paycom Software) (16/9/2024)	29,358	0.06
USD 59	Citigroup (Fund receives 12.45% Fixed; and receives/pays return on Air Products and Chemicals) (16/9/2024)	16,459	0.03	USD 149	Citigroup (Fund receives 25.63% Fixed; and receives/pays return on Jazz Pharmaceuticals Public Limited Company) (16/9/2024)	17,390	0.03
USD 136	Citigroup (Fund receives 14.55% Fixed; and receives/pays return on Zoetis) (18/9/2024)	25,131	0.05	USD 444	Citigroup (Fund receives 29.39% Fixed; and receives/pays return on Advanced Micro Devices) (13/9/2024)	65,829	0.13
USD 100	Citigroup (Fund receives 14.59% Fixed; and receives/pays return on HCA Healthcare) (5/9/2024)	35,281	0.07	USD 247	Citigroup (Fund receives 9.92% Fixed; and receives/pays return on GE HealthCare Technologies) (13/9/2024)	20,885	0.04
USD 106	Citigroup (Fund receives 15.26% Fixed; and receives/pays return on Nucor Corporation) (5/9/2024)	16,052	0.03	Total Equity Linked Notes		5,693,611	11.06
USD 529	Citigroup (Fund receives 16.35% Fixed; and receives/pays return on EBay) (16/9/2024)	30,942	0.06	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		49,043,708	95.25
USD 135	Citigroup (Fund receives 17.55% Fixed; and receives/pays return on Cadence Design Systems) (5/9/2024)	36,435	0.07	Other Transferable Securities			
USD 635	Citigroup (Fund receives 18.02% Fixed; and receives/pays return on Amazon.com) (17/9/2024)	111,233	0.22	COMMON STOCKS (SHARES)			
USD 203	Citigroup (Fund receives 18.19% Fixed; and receives/pays return on Crown Holdings) (5/9/2024)	17,820	0.04	United Kingdom			
USD 680	Citigroup (Fund receives 20.95% Fixed; and receives/pays return on Baxter International) (18/9/2024)	25,972	0.05	473,134	Home Reit**	153,829	0.30
USD 1,329	Citigroup (Fund receives 20.98% Fixed; and receives/pays return on Flex Ltd.) (6/9/2024)	43,397	0.08	Total Common Stocks (Shares)		153,829	0.30
				Total Other Transferable Securities		153,829	0.30
				Total Portfolio		49,197,537	95.55
				Other Net Assets		2,292,612	4.45
				Total Net Assets (USD)		51,490,149	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	1,155,823	USD	1,265,129	BNY Mellon	13/9/2024	15,636
Net unrealised appreciation						15,636
GBP Hedged Share Class						
GBP	3,490	USD	4,435	BNY Mellon	13/9/2024	154
Net unrealised appreciation						154
HKD Hedged Share Class						
HKD	34,927	USD	4,488	BNY Mellon	13/9/2024	(8)
Net unrealised depreciation						(8)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	7,623	USD	5,766	BNY Mellon	13/9/2024	86
Net unrealised appreciation						86
Total net unrealised appreciation (USD underlying exposure - USD 1,295,038)						15,868

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(17)	USD	GBP/USD Future	September 2024	1,396,762	(39,701)
(4)	USD	JPY/USD Future	September 2024	344,150	(21,025)
21	EUR	Euro Bund	September 2024	3,113,285	75,449
(7)	USD	US Long Bond (CBT)	December 2024	866,688	6,344
(6)	USD	US Treasury 10 Year Note (CBT)	December 2024	682,969	1,115
22	USD	US Treasury 5 Year Note (CBT)	December 2024	2,409,344	(3,229)
(10)	USD	US Ultra Bond (CBT)	December 2024	1,330,312	9,882
Total				10,143,510	28,835

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Multi-Asset Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				196,557	Hydro One	6,009,909	0.13
FUNDS				1,090,223	Innergex Renewable Energy	6,736,982	0.14
				29,512	Magna International	1,113,966	0.02
				529,444	Northland Power	7,493,304	0.16
				142,173	Nutrien	6,182,222	0.13
				35,144	Shopify	2,352,643	0.05
				67,312	Toronto-Dominion Bank	3,647,573	0.08
						48,506,089	1.03
	Guernsey				Denmark		
22,829,095	Bluefield Solar Income Fund	29,099,720	0.61	762,977	Novo Nordisk	95,554,124	2.02
32,696,872	Schiehallion Fund	27,454,142	0.58	3,787	Novonesis (Novozymes) B*	237,368	0.00
13,490,393	Starwood European Real Estate Finance	15,178,497	0.32	175,970	Orsted*	9,267,332	0.19
59,004,626	Syncona	86,732,410	1.83	11,520	Pandora	1,837,221	0.04
		158,464,769	3.34	1,386	ROCKWOOL	541,499	0.01
	Ireland			150,764	Vestas Wind Systems	3,114,906	0.07
2,188,641	iShares Physical Gold ETC~	96,672,265	2.04			110,552,450	2.33
	Jersey				Finland		
14,403,958	Foresight Solar Fund	16,069,617	0.34	36,012	Stora Enso	419,720	0.01
	United Kingdom			7,838	Wartsila	156,250	0.00
26,159,170	Aquila European Renewables	18,259,101	0.39			575,970	0.01
89,613,136	Greencoat UK Wind	151,677,281	3.20		France		
54,008,524	Gresham House Energy Storage Fund	37,877,149	0.80	128,099	Air Liquide	21,661,541	0.46
1,128,168	HgCapital Trust	7,010,444	0.15	41,046	AXA	1,411,572	0.03
61,840,956	Sdcl Energy Efficiency Income Trust	45,630,255	0.96	14,902	Cie de Saint-Gobain	1,178,450	0.02
		260,454,230	5.50	23,552	Cie Generale des Etablissements Michelin	836,096	0.02
Total Funds		531,660,881	11.22	88,604	Credit Agricole	1,251,532	0.03
	COMMON / PREFERRED STOCKS (SHARES)			164,633	Danone	10,385,050	0.22
	Australia			14,038	Edenred	538,919	0.01
103,187	Brambles	1,151,914	0.02	469,988	Getlink	7,686,654	0.16
14,761	Cochlear	2,715,068	0.06	16,576	Hermes International	36,085,952	0.76
22,550	CSL	4,241,502	0.09	2,296	Kering	596,156	0.01
234,719	NEXTDC	2,436,276	0.05	44,560	L'Oreal	17,799,492	0.38
136,105	Northern Star Resources	1,271,853	0.03	19,161	Publicis Groupe	1,917,058	0.04
938,833	Transurban	7,789,976	0.16	34,506	Sanofi	3,505,809	0.07
		19,606,589	0.41	104,015	Schneider Electric	24,006,662	0.51
	Austria			5,100	Teleperformance*	512,805	0.01
142,064	ams-OSRAM*	158,359	0.00	36,374	Worldline*	302,486	0.01
21,611	ANDRITZ*	1,291,257	0.03			129,676,234	2.74
13,066	Kontron	221,991	0.01		Germany		
33,796	Verbund*	2,603,982	0.05	71,480	adidas	16,776,356	0.35
		4,275,589	0.09	4,418	Allianz	1,241,900	0.03
	Belgium			25,544	BASF	1,177,323	0.02
41,866	Aedifica	2,562,199	0.05	11,748	Bayerische Motoren Werke	986,597	0.02
52,499	KBC	3,684,380	0.08	137,259	Beiersdorf	17,987,792	0.38
		6,246,579	0.13	137,049	Deutsche Lufthansa*	812,152	0.02
	Bermuda			111,644	Fraport Frankfurt Airport Services Worldwide*	5,086,501	0.11
52,000	Digital China	19,325	0.00	11,094	Henkel	832,605	0.02
	Canada			12,535	Henkel	1,038,901	0.02
123,182	Canadian Pacific Kansas City	9,172,305	0.19	16,736	HUGO BOSS*	635,633	0.01
40,532	Canadian Solar	461,092	0.01	119,983	Infineon Technologies	3,966,638	0.08
985	Canadian Tire	101,147	0.00	69,010	Mercedes-Benz	4,309,675	0.09
26,421	CGI	2,649,070	0.06				
13,977	Dollarama	1,265,329	0.03				
8,179	FirstService	1,320,547	0.03				

*Investment in connected party fund, see further information in Note 10.
 ~All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2024

		Market Value (EUR)	% of Net Assets			Market Value (EUR)	% of Net Assets
Holding	Description			Holding	Description		
3,049	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	1,490,046	0.03	57,700	Oriental Land	1,427,275	0.03
9,143	SAP	1,807,754	0.04	74,400	Seiko Epson*	1,250,832	0.03
22,306	Siemens	3,808,972	0.08	144,200	SoftBank*	1,822,830	0.04
188,536	Siemens Energy	4,945,299	0.10	2,700	Sompo	57,443	0.00
17,863	SMA Solar Technology*	376,195	0.01	265,300	Sony	23,366,961	0.49
11,325	Zalando	268,176	0.01	102,800	Sumitomo Mitsui Financial*	6,089,381	0.13
		67,548,515	1.42	25,400	T&D	385,754	0.01
	Hong Kong			15,000	TIS*	338,943	0.01
1,334,800	AIA	8,569,047	0.18	26,900	Tokio Marine	918,682	0.02
	Ireland			74,600	Toyota Motor	1,276,868	0.03
9,797	CRH	786,169	0.02	71,400	Unicharm*	2,249,329	0.05
3,084	DCC	196,738	0.00	158,000	West Japan Railway	2,723,468	0.06
31,327	Eaton	8,556,694	0.18	126,600	Yamaha Motor*	994,917	0.02
62,560,495	Greencoat Renewables	60,058,075	1.27	6,400	Yaskawa Electric	191,339	0.00
18,093	James Hardie Industries	610,257	0.02	19,200	Yokogawa Electric	486,843	0.01
56,561	Johnson Controls International	3,652,784	0.08			80,905,558	1.71
13,763	Kingspan	1,083,148	0.02		Netherlands		
13,831	nVent Electric	839,653	0.02	406	Adyen	540,873	0.01
37,946	Pentair	3,001,158	0.06	66,593	ASML	54,386,503	1.15
17,159	Seagate Technology	1,533,410	0.03	209,864	CNH Industrial	1,947,824	0.04
78,247	STERIS	16,838,429	0.36	325,742	Ferrovial	12,260,929	0.26
54,816	Trane Technologies	17,591,075	0.37	6,667	NXP Semiconductors	1,535,655	0.03
5,202	Willis Towers Watson	1,370,814	0.03	16,611	STMicroelectronics*	480,390	0.01
		116,118,404	2.46	45,928	Wolters Kluwer	7,095,876	0.15
	Italy					78,248,050	1.65
1,764,215	Enav	7,025,104	0.15		New Zealand		
659,978	Infrastrutture Wireless Italiane	7,140,962	0.15	29,783	Meridian Energy	106,628	0.00
10,676	Mediobanca Banca di Credito Finanziario	162,809	0.00		Norway		
1,442,881	Terna - Rete Elettrica Nazionale	11,312,187	0.24	1,529,520	Aker Carbon Capture	800,282	0.02
		25,641,062	0.54	121,318	DNB Bank	2,326,094	0.05
	Japan			21,699	Nordic Semiconductor	264,791	0.00
319,100	ANA	5,829,919	0.12	38,694	TOMRA Systems	536,147	0.01
701,800	Asahi Kasei*	4,492,310	0.10			3,927,314	0.08
8,900	Bridgestone	313,666	0.01		Portugal		
30,700	Brother Industries*	514,232	0.01	2,902,312	REN - Redes Energeticas Nacionais SGPS	6,892,991	0.15
57,300	Daiichi Sankyo	2,170,852	0.05		Singapore		
14,500	Daikin Industries	1,664,758	0.04	1,055,100	CapitaLand Integrated Commercial Trust	1,549,230	0.03
191,500	Daiwa*	1,275,703	0.02		South Korea		
1,400	Fuji Electric	75,687	0.00	2,612	Samsung Electronics GDR	3,294,491	0.07
103,400	Fujitsu	1,717,223	0.03		Spain		
177,700	Hitachi*	3,937,092	0.08	16,437	Acciona*	2,020,108	0.04
118,000	Honda Motor	1,162,276	0.03	53,580	Aena SME	9,746,202	0.21
7,400	JFE	92,488	0.00	59,941	Banco Bilbao Vizcaya Argentaria	572,676	0.01
2,000	Kao	81,193	0.00	315,688	Banco Santander	1,420,596	0.03
300,500	KDDI*	9,153,581	0.19	258,828	Cellnex Telecom	9,144,393	0.19
14,400	Kurita Water Industries*	520,992	0.01	228,058	EDP Renovaveis	3,302,280	0.07
29,400	Mitsubishi Estate*	455,985	0.01	32,532	Industria de Diseno Textil	1,597,321	0.04
2,577,400	Nippon Telegraph & Telephone	2,489,127	0.05			27,803,576	0.59
12,900	Nitto Denko	969,370	0.02		Sweden		
4,200	Nomura Research Institute*	127,911	0.00	611,052	Assa Abloy	17,749,524	0.38
7,500	Omron	280,328	0.01	63,311	Boliden	1,749,412	0.04

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
83,999	H & M Hennes & Mauritz*	1,200,410	0.02	27,326	AbbVie	4,820,556	0.10
136,915	Nibe Industrier	614,852	0.01	38,269	Adobe	19,790,705	0.42
149,521	Svenska Handelsbanken	1,390,773	0.03	25,363	Advanced Micro Devices	3,393,425	0.07
204,060	Tele2	2,087,338	0.04	13,367	AECOM	1,207,452	0.03
46,146	Telefonaktiebolaget LM Ericsson	310,440	0.01	5,520	Aflac	546,669	0.01
47,021	Telia	131,499	0.00	3,347	AGCO*	274,596	0.01
		25,234,248	0.53	38,563	Agilent Technologies	4,946,779	0.10
Switzerland				123,370	Alphabet	18,166,960	0.38
391,829	ABB	20,206,375	0.43	179,339	Alphabet	26,674,269	0.56
1,003	Belimo	609,114	0.01	208,437	Amazon.com	32,993,243	0.69
6,009	Bunge Global	545,727	0.01	157,878	American Express*	37,166,187	0.78
18,897	DSM-Firmenich	2,325,276	0.05	26,967	American Tower	5,438,707	0.11
31,989	Flughafen Zurich	6,727,102	0.14	4,235	Ameriprise Financial	1,696,110	0.04
11,201	Garmin	1,842,873	0.04	30,269	Amgen	9,127,740	0.19
10,232	Nestle	993,993	0.02	99,888	Amphenol	6,046,873	0.13
17,392	Novartis	1,892,849	0.04	12,563	Analog Devices*	2,660,744	0.06
12,577	Roche	3,843,682	0.08	59,936	ANSYS	17,374,256	0.37
1,475	Swiss Re*	181,580	0.00	417,536	Apple	86,357,453	1.82
1,922	TE Connectivity	266,141	0.01	239,355	Applied Materials	42,697,673	0.90
1,614	u-blox	137,207	0.00	7,759	Archer-Daniels-Midland*	426,270	0.01
49,588	UBS	1,375,304	0.03	10,884	Arista Networks	3,424,896	0.07
645	VAT	303,904	0.01	2,827	Aspen Technology*	588,476	0.01
17,092	Zurich Insurance	8,948,639	0.19	5,928	Autodesk	1,441,249	0.03
		50,199,766	1.06	40,391	Automatic Data Processing	10,000,786	0.22
Taiwan				3,797	Badger Meter	703,764	0.01
6,444	Taiwan Semiconductor Manufacturing ADR	999,126	0.02	142,208	Baker Hughes	4,478,362	0.10
United Kingdom				10,459	Ball	597,457	0.01
155,574	AstraZeneca	24,535,362	0.52	42,559	Bank of America	1,548,898	0.03
44,926	Burberry	361,619	0.01	130,263	Bank of New York Mellon	7,912,720	0.17
28,645	Halma	890,390	0.02	2,252	Becton Dickinson	490,355	0.01
165,537	HSBC	1,308,474	0.03	18,879	Best Buy*	1,694,275	0.04
795,259	Informa	7,879,286	0.17	5,656	Biogen	1,047,355	0.02
16,418	InterContinental Hotels	1,482,083	0.03	4,260	Booking	15,104,673	0.32
1,185,935	J Sainsbury	4,132,499	0.09	14,980	Broadcom	2,202,783	0.05
45,805	Johnson Matthey	890,477	0.02	130,942	Cadence Design Systems	31,742,563	0.67
10,468	London Stock Exchange	1,272,833	0.02	80,487	Carrier Global	5,236,471	0.11
5,557,599	Molten Ventures	27,495,479	0.58	5,699	Caterpillar	1,816,267	0.04
1,767,277	National Grid	20,985,415	0.44	84,626	CBRE	8,804,928	0.19
74,752	Pearson	935,102	0.02	58,921	Centene	4,170,129	0.09
640,286	RELX	27,000,080	0.57	387,391	Charles Schwab	22,846,224	0.48
178,616	Severn Trent*	5,535,069	0.12	33,521	Cigna	10,932,198	0.23
102,512	Spirax	9,380,477	0.20	88,129	Cisco Systems	4,021,358	0.09
71,458	Spirent Communications	151,755	0.00	411,345	Clearway Energy	10,707,044	0.22
702,012	SSE	15,797,149	0.33	1,903	Clorox	271,380	0.01
110,442	Unilever	6,451,664	0.13	242,247	Coca-Cola	15,758,363	0.33
551,455	United Utilities*	6,744,564	0.14	297,288	Colgate-Palmolive	28,510,341	0.61
		163,229,777	3.44	3,173	Comfort Systems USA	1,017,220	0.02
United States				173,594	CommScope	659,052	0.01
19,774	A O Smith	1,478,950	0.03	263,730	Conagra Brands	7,419,518	0.16
35,013	A10 Networks	436,874	0.01	103,955	Consolidated Edison	9,515,167	0.20
13,667	Abbott Laboratories	1,393,728	0.03	11,171	Corteva	576,707	0.01
				10,092	Costco Wholesale	8,110,169	0.17
				373,983	CSX	11,470,072	0.24

* All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
2,800	Cummins	782,276	0.02	200,784	Intercontinental Exchange	29,175,064	0.62
12,719	Danaher	3,073,540	0.06	16,756	International Business Machines*	3,023,535	0.06
9,753	Deckers Outdoor	8,331,028	0.18	51,826	Intuit	29,327,003	0.62
11,944	Deere	4,138,144	0.09	42,920	Intuitive Surgical	19,027,320	0.40
8,675	Dexcom	545,127	0.01	40,771	IQVIA	9,205,903	0.20
13,191	Dick's Sporting Goods*	2,774,932	0.06	39,699	Johnson & Johnson	5,897,525	0.12
15,553	Donaldson	1,008,084	0.02	25,036	JPMorgan Chase	5,036,830	0.11
10,942	Dover	1,821,500	0.04	40,852	Juniper Networks	1,434,583	0.03
21,332	DR Horton	3,605,808	0.08	24,940	Kellanova	1,813,088	0.04
27,914	Dynatrace	1,268,938	0.02	615	Keysight Technologies	85,654	0.00
32,773	eBay	1,738,668	0.04	14,095	Kimberly-Clark	1,834,291	0.04
45,757	Ecolab	10,364,769	0.22	11,772	Kroger	559,374	0.01
2,441	Edwards Lifesciences	155,726	0.00	10,410	Lam Research	7,707,339	0.17
2,290	Elevance Health	1,142,151	0.03	30,096	LKQ	1,135,262	0.02
30,756	Eli Lilly	26,192,406	0.55	50,041	Lowe's	11,176,137	0.24
27,586	EMCOR	9,692,248	0.20	20,527	Lululemon Athletica	4,778,717	0.10
2,955	Emerson Electric	278,346	0.01	55,671	Marsh & McLennan	11,383,044	0.24
36,339	EnerSys	3,315,011	0.07	20,008	Marvell Technology	1,345,433	0.03
10,773	Enphase Energy	1,182,739	0.03	18,058	MasTec	1,818,687	0.04
16,341	Equinix	12,169,636	0.26	117,530	Mastercard	51,218,490	1.08
18,381	Equity Residential	1,234,366	0.03	24,424	Maximus	2,052,982	0.04
23,481	Estee Lauder	1,939,374	0.04	4,378	McDonald's	1,136,601	0.02
137,480	Eversource Energy	8,339,939	0.18	8,975	MetLife	621,916	0.01
567,910	Exelon	19,555,950	0.41	2,025	Mettler-Toledo International	2,642,072	0.06
	Expeditors International of Washington	7,777,052	0.16	10,518	Micron Technology	930,727	0.02
70,556	F5	1,722,664	0.04	263,520	Microsoft	99,127,298	2.09
9,394	FactSet Research Systems*	155,491	0.00	26,186	Moody's	11,489,873	0.24
413	Fair Isaac	5,831,484	0.12	14,511	Morgan Stanley	1,346,950	0.03
3,749	Ferguson Enterprises*	5,108,791	0.11	20,856	NetApp	2,244,345	0.05
27,758	First Solar	3,529,721	0.07	21,158	Newmont	1,025,238	0.02
17,162	Floor & Decor	12,501,873	0.26	1,104,198	NVIDIA	120,549,057	2.54
14,857	Fortinet	1,025,078	0.02	15,125	ON Semiconductor	1,069,651	0.02
183,605	Fox*	6,819,736	0.15	30,119	Oracle	3,826,618	0.08
41,460	Fox	1,429,919	0.03	47,441	Ormat Technologies*	3,170,027	0.07
9,654	Generac	1,358,590	0.03	301,206	Otis Worldwide	25,655,366	0.54
30,338	General Mills	1,959,542	0.04	3,788	Ouster*	24,795	0.00
68,285	Gilead Sciences	4,899,449	0.10	10,613	Paychex	1,245,950	0.03
3,763	Goldman Sachs*	1,726,991	0.04	63,710	PepsiCo*	9,916,043	0.21
39,018	Graco	2,894,657	0.06	42,791	Pfizer	1,109,959	0.02
257,802	Halliburton	7,238,781	0.15	11,684	PNC Financial Services	1,943,543	0.04
15,102	Hartford Financial Services	1,579,744	0.03	11,489	PPG Industries	1,342,878	0.03
26,802	HCA Healthcare	9,520,845	0.20	78,731	Principal Financial	5,741,357	0.12
354,531	Healthpeak Properties	7,160,427	0.15	24,204	Procter & Gamble	3,743,811	0.08
31,238	Hologic	2,290,401	0.05	19,164	Progressive	4,317,280	0.09
78,257	Home Depot	25,998,861	0.55	12,537	PTC	2,013,670	0.04
79,234	Hubbell	28,207,727	0.59	4,280	Qorvo	450,066	0.01
926	Humana	293,824	0.01	96	Quanta Services	23,668	0.00
1,839	IDEXX Laboratories	810,535	0.02	31,678	Rambus*	1,288,461	0.03
12,604	Illinois Tool Works	2,851,615	0.06	1,375	Raymond James Financial	147,432	0.00
244,269	Ingersoll Rand	19,998,554	0.42	42,887	Republic Services	7,994,298	0.17
545	Insulet*	102,933	0.00	22,475	Resideo Technologies	408,472	0.01
128,050	Intel	2,506,441	0.06	898	Rockwell Automation*	217,058	0.00

*All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2024

		Market Value (EUR)	% of Net Assets			Market Value (EUR)	% of Net Assets	
Holding	Description			Holding	Description			
74,067	S&P Global	34,255,785	0.72		Austria			
101,394	Salesforce	23,387,720	0.49	EUR 400,000	ams-OSRAM 2.125% 3/11/2027	315,009	0.01	
68,951	SBA Communications	14,167,505	0.30		Belgium			
38,260	ServiceNow	29,012,218	0.61	EUR 2,700,000	KBC 0.75% 21/1/2028	2,552,175	0.06	
4,774	Silicon Laboratories*	521,065	0.01	EUR 2,500,000	KBC 3.75% 27/3/2032	2,538,588	0.05	
4,387	Skyworks Solutions	437,751	0.01	EUR 10,610,000	Kingdom of Belgium Government Bond 1.25% 22/4/2033*	9,448,722	0.20	
108,526	State Street	8,449,109	0.18			14,539,485	0.31	
42,904	Stryker	13,930,683	0.29		Canada			
133,662	Tesla	25,318,162	0.53	USD 1,395,000	Canadian National Railway 3.2% 2/8/2046	961,489	0.02	
127,669	Texas Instruments	24,674,008	0.52	USD 900,000	Canadian National Railway 4.45% 20/1/2049	747,130	0.02	
88,220	Thermo Fisher Scientific	48,952,093	1.03			1,708,619	0.04	
35,605	TJX	3,762,713	0.08		Cyprus			
5,994	Topgolf Callaway Brands*	55,200	0.00	EUR 738,000	Bank of Cyprus 5% 2/5/2029	749,590	0.02	
48,391	Travelers	9,886,639	0.21		Denmark			
10,959	Trimble	562,151	0.01	EUR 3,500,000	Danske Bank 4.75% 21/6/2030	3,699,600	0.08	
1,016	Truist Financial	40,591	0.00	GBP 517,000	Orsted 2.5% 18/2/3021	452,224	0.01	
2,976	Ulta Beauty	968,547	0.02	EUR 714,000	Orsted 5.25% 8/12/3022	728,926	0.01	
90,550	Union Pacific	20,714,741	0.44			4,880,750	0.10	
61,578	UnitedHealth	32,688,281	0.69		Finland			
44,590	US Bancorp	1,891,741	0.04	EUR 702,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	671,975	0.01	
13,610	VeriSign	2,253,597	0.05	USD 344,000	Ahlstrom 3 Oy 4.875% 4/2/2028	292,902	0.01	
280,003	Verizon Communications	10,420,520	0.22	EUR 880,000	Balder Finland 1% 20/1/2029	761,952	0.02	
80,472	Visa	20,049,782	0.42	EUR 651,000	Citycon 3.625% 10/6/2026	458,597	0.01	
71,818	Walt Disney	5,829,885	0.12	EUR 900,000	Finnair 4.75% 24/5/2029*	892,629	0.02	
54,660	Waste Management	10,373,892	0.22	USD 3,150,000	Nordea Bank 1.5% 30/9/2026	2,672,615	0.05	
8,001	Watts Water Technologies	1,409,571	0.03			5,750,670	0.12	
7,774	WW Grainger	6,826,982	0.14		France			
52,416	Xylem	6,419,991	0.13	EUR 300,000	Accor 4.875% 6/6/2030	301,344	0.01	
3,334	Zebra Technologies	1,034,790	0.02	EUR 300,000	Accor 7.25% 11/1/2029	329,517	0.01	
114,820	Zoetis*	19,051,734	0.40	EUR 668,000	Afflelou 6% 25/7/2029	686,303	0.01	
		1,745,038,059	36.80	EUR 635,000	Banijay Entertainment 7% 1/5/2029*	670,128	0.01	
Total Common / Preferred Stocks (Shares)		2,724,764,667	57.47	EUR 739,000	Bertrand Franchise Finance 6.5% 18/7/2030*	759,234	0.02	
BONDS				EUR 298,000	Bertrand Franchise Finance 7.489% 18/7/2030	301,308	0.01	
	Argentina			EUR 3,100,000	BNP Paribas 0.375% 14/10/2027	2,915,178	0.06	
USD 55,143,350	Bonos Para La Reconstruccion De Una Argentina Libre 3% 31/5/2026	39,515,819	0.84	EUR 8,500,000	BNP Paribas 0.5% 30/5/2028	7,889,955	0.17	
USD 51,653,630	Bonos Para La Reconstruccion De Una Argentina Libre 5% 31/10/2027	34,963,337	0.74		BNP Paribas 1.675% 30/6/2027*	2,583,388	0.05	
USD 29,569,095	Bonos Para La Reconstruccion De Una Argentina Libre 5% 31/10/2027	21,971,876	0.46	EUR 6,800,000	BNP Paribas 2.125% 23/1/2027	6,674,710	0.14	
		96,451,032	2.04		BNP Paribas 2.819% 19/11/2025	3,343,654	0.07	
	Australia			USD 760,000	BNP Paribas 4.375% 12/5/2026	679,286	0.02	
AUD 10,937,000	Australia Government Bond 4.25% 21/6/2034	6,861,694	0.14	EUR 9,700,000	Cie de Saint-Gobain 1.875% 21/9/2028	9,250,346	0.19	
AUD 8,280,000	Queensland Treasury 4.5% 9/3/2033	5,062,298	0.11		GBP 700,000	Clariane 13.168% 15/6/2025	802,415	0.02
EUR 2,250,000	Toyota Finance Australia 2.28% 21/10/2027	2,201,754	0.05	EUR 679,000	Constellium 5.375% 15/8/2032*	686,292	0.01	
AUD 8,320,000	Treasury of Victoria 2% 17/9/2035	3,828,681	0.08					
		17,954,427	0.38					

*All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 4,800,000	Credit Agricole 0.375% 21/10/2025	4,642,839	0.10	EUR 25,771,000	Kreditanstalt fuer Wiederaufbau 2.375% 4/10/2029*	25,605,293	0.54
EUR 1,442,000	Crown European SACA 5% 15/5/2028	1,495,477	0.03	EUR 17,253,000	Kreditanstalt fuer Wiederaufbau 2.875% 31/3/2032	17,608,239	0.37
EUR 2,200,000	Danone 1.208% 3/11/2028	2,058,264	0.04	EUR 1,200,000	Mahle 2.375% 14/5/2028	1,070,898	0.02
USD 950,000	Danone 2.947% 2/11/2026	830,534	0.02	EUR 4,000,000	Merck Financial Services 0.5% 16/7/2028	3,637,222	0.08
EUR 770,000	Elior 3.75% 15/7/2026	758,011	0.01	EUR 900,000	Nidda Healthcare 7% 21/2/2030*	926,037	0.02
EUR 775,000	Forvia 3.75% 15/6/2028*	759,457	0.02	EUR 16,817,000	NRW Bank 2.75% 15/5/2031	16,956,077	0.36
EUR 740,000	Forvia 5.5% 15/6/2031*	756,654	0.01	EUR 1,090,000	PCF 4.75% 15/4/2029*	950,676	0.02
EUR 45,597,000	French Republic Government Bond OAT 0.5% 25/6/2044*	27,057,555	0.57	EUR 744,000	ProGroup 5.375% 15/4/2031	726,695	0.02
EUR 21,530,000	French Republic Government Bond OAT 3% 25/6/2049	20,048,198	0.42	EUR 600,000	Schaeffler 4.5% 28/3/2030	604,365	0.01
EUR 748,000	Goldstory 6.75% 1/2/2030	760,544	0.02	EUR 1,147,882	Tele Columbus 10% 1/1/2029	907,206	0.02
EUR 1,070,000	Iliad 6.875% 15/4/2031*	1,116,235	0.02	EUR 360,000	TK Elevator Holdco 6.625% 15/7/2028	353,866	0.01
EUR 717,000	Loxam 6.375% 15/5/2028	747,917	0.01	EUR 921,000	TK Elevator Midco 4.375% 15/7/2027	907,130	0.02
EUR 718,000	Loxam 6.375% 31/5/2029	754,919	0.02	EUR 500,000	TUI 1.95% 26/7/2031	500,576	0.01
EUR 847,000	Paprec 7.25% 17/11/2029	896,704	0.02	EUR 736,000	TUI 5.875% 15/3/2029*	749,219	0.02
EUR 296,000	Picard Groupe 6.375% 1/7/2029	306,014	0.01	EUR 588,000	TUI Cruises 6.25% 15/4/2029	601,950	0.01
EUR 3,700,000	RCI Banque 5.5% 9/10/2034	3,781,215	0.08	EUR 300,000	WEPA Hygieneprodukte 5.625% 15/1/2031	304,875	0.01
EUR 3,500,000	RTE Reseau de Transport d'Electricite SADIR 3.75% 4/7/2035*	3,569,877	0.07			127,870,940	2.70
EUR 1,300,000	Teleperformance 3.75% 24/6/2029*	1,285,853	0.03	Greece			
EUR 877,000	Tereos Finance Groupe I 5.875% 30/4/2030	902,433	0.02	EUR 866,000	Eurobank 4.875% 30/4/2031	896,267	0.02
EUR 2,900,000	Veolia Environnement 1.625% 17/9/2030	2,648,015	0.06	EUR 421,000	Eurobank Ergasias Services and 6.25% 25/4/2034	445,485	0.01
EUR 11,313	Worldline 0% 30/7/2026	1,058,970	0.02	EUR 1,151,000	National Bank of Greece 5.875% 28/6/2035	1,200,234	0.02
		114,108,743	2.40			2,541,986	0.05
Germany				International			
EUR 900,000	Bayer 5.375% 25/3/2082	897,210	0.02	EUR 20,594,000	European Investment Bank 2.625% 4/9/2034	20,407,006	0.43
EUR 1,700,000	Bayer 6.625% 25/9/2083	1,774,741	0.04	EUR 27,128,000	European Union 0% 4/3/2026	26,113,820	0.55
EUR 400,000	Bayer 7% 25/9/2083	430,454	0.01	EUR 7,830,000	European Union 2.625% 4/2/2048	7,029,263	0.15
EUR 500,000	BRANICKS 2.25% 22/9/2026	244,800	0.00			53,550,089	1.13
EUR 27,986,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2050*	14,810,917	0.31	Ireland			
EUR 312,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	301,108	0.00	EUR 705,000	Bank of Cyprus 6.625% 23/10/2031	717,542	0.01
EUR 1,135,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	1,187,471	0.02	EUR 9,940,000	CRH SMW Finance 4.25% 11/7/2035	10,400,421	0.22
GBP 1,400,000	Commerzbank 8.625% 28/2/2033	1,796,328	0.04	GBP 448,457	Frost CMBS 2021-1 6.33% 20/11/2033	529,600	0.01
EUR 2,650,000	Deutsche Bahn Finance 1.375% 28/3/2031	2,427,363	0.05	EUR 24,601,000	Ireland Government Bond 1.35% 18/3/2031	22,968,724	0.48
USD 11,260,000	Deutsche Bank 1.686% 19/3/2026	9,736,676	0.21		Johnson Controls International / Tyco Fire & Security Finance 2% 16/9/2031	1,955,365	0.04
EUR 4,600,000	Eurogrid 1.113% 15/5/2032	3,876,619	0.08	EUR 2,920,000	Johnson Controls International / Tyco Fire & Security Finance 3% 15/9/2028	2,892,621	0.06
EUR 11,000,000	Eurogrid 3.722% 27/4/2030	11,142,263	0.24	EUR 1,700,000	Linde 3.375% 12/6/2029	1,731,501	0.04
EUR 524,000	Gruenenthal 6.75% 15/5/2030*	556,320	0.01				
EUR 5,470,000	Heidelberg Materials 3.95% 19/7/2034*	5,535,530	0.11				
EUR 694,513	IHO Verwaltungs 8.75% 15/5/2028	742,816	0.02				

* All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 9,700,000	Linde 3.625% 12/6/2034	9,936,128	0.21		Japan		
EUR 9,430,000	Smurfit Kappa Acquisitions ULC 2.875% 15/1/2026	9,362,245	0.20	EUR 2,500,000	East Japan Railway 4.389% 5/9/2043	2,668,950	0.06
		60,494,147	1.27	USD 4,880,000	Nissan Motor 4.81% 17/9/2030	4,168,660	0.09
	Italy			EUR 662,000	SoftBank 3.375% 6/7/2029	614,866	0.01
EUR 1,409,000	A2A 5% 11/6/2029	1,419,716	0.03	EUR 1,051,000	SoftBank 5% 15/4/2028	1,057,542	0.02
EUR 786,000	Azzurra Aeroporti 2.625% 30/5/2027	752,198	0.02	EUR 2,119,000	SoftBank 5.375% 8/1/2029*	2,128,864	0.05
EUR 624,000	Banco BPM 2.875% 29/6/2031	606,559	0.01	EUR 602,000	SoftBank 5.75% 8/7/2032	602,776	0.01
EUR 909,000	Banco BPM 3.25% 14/1/2031*	894,002	0.02			11,241,658	0.24
EUR 440,000	Banco BPM 5% 18/6/2034	449,306	0.01		Jersey		
EUR 1,515,000	Cedacri Mergeco 8.167% 15/5/2028	1,515,909	0.03	EUR 2,920,000	Aptiv 1.5% 10/3/2025	2,884,361	0.06
EUR 1,047,000	Fiber Bidco 6.125% 15/6/2031*	1,039,985	0.02	USD 3,650,000	Aptiv 3.1% 1/12/2051	2,117,067	0.05
EUR 448,000	Fiber Bidco 7.695% 15/1/2030*	451,342	0.01	USD 1,010,000	Aptiv 4.35% 15/3/2029	906,813	0.02
EUR 222,000	Fiber Midco 10% 15/6/2029*	222,977	0.00	USD 1,375,000	Aptiv / Aptiv 3.25% 1/3/2032	1,113,522	0.02
EUR 1,024,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	1,010,329	0.02	GBP 876,000	Aston Martin Capital 10.375% 31/3/2029*	1,045,877	0.03
EUR 780,000	Hera 5.2% 29/1/2028	831,386	0.02	GBP 387,000	CPUK Finance 3.588% 28/8/2025	451,371	0.01
EUR 480,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	446,868	0.01	GBP 1,258,000	Galaxy Bidco 6.5% 31/7/2026	1,482,725	0.03
EUR 752,000	Infrastrutture Wireless Italiane 1.75% 19/4/2031	676,706	0.01	GBP 991,000	Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	1,193,810	0.02
EUR 755,439	Inter Media and Communication 6.75% 9/2/2027	756,663	0.01			11,195,546	0.24
GBP 1,075,000	Intesa Sanpaolo 5.148% 10/6/2030	1,216,995	0.03		Luxembourg		
GBP 900,000	Intesa Sanpaolo 8.505% 20/9/2032*	1,194,016	0.03	GBP 1,263,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	1,377,199	0.03
EUR 674,000	Intesa Sanpaolo Vita 2.375% 22/12/2030	597,101	0.01	USD 538,000	Altice Financing 9.625% 15/7/2027	465,452	0.01
EUR 8,615,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	5,557,006	0.12	EUR 200,000	Aroundtown 0.375% 15/4/2027	180,737	0.00
EUR 21,926,000	Italy Buoni Poliennali Del Tesoro 4.05% 30/10/2037	22,359,561	0.47	EUR 1,103,000	Aroundtown Finance 7.125% 16/1/2030	927,403	0.02
EUR 753,000	Mundys 4.5% 24/1/2030	757,285	0.02	GBP 485,000	Aroundtown Finance 8.625% 7/5/2029	477,910	0.01
EUR 1,800,000	Nexi 0% 24/2/2028	1,555,920	0.03	EUR 942,000	Cidron Aida Finco 5% 1/4/2028*	898,621	0.02
EUR 1,000,000	Nexi 2.125% 30/4/2029	934,535	0.02	GBP 550,000	Cidron Aida Finco 6.25% 1/4/2028	612,786	0.01
EUR 839,000	Optics Bidco 1.625% 18/1/2029	763,582	0.01	EUR 694,000	Dana Financing Luxembourg 8.5% 15/7/2031*	749,929	0.02
EUR 300,000	Optics Bidco 5.25% 17/3/2055	293,883	0.01	USD 6,486	Ensemble Investment 0% 11/8/2028	49,715,944	1.05
EUR 249,000	Optics Bidco 7.75% 24/1/2033	301,400	0.01	EUR 4,100,000	Heidelberg Materials Finance Luxembourg 4.875% 21/11/2033	4,429,045	0.10
EUR 427,000	Pachelbel Bidco 7.125% 17/5/2031	449,524	0.01	USD 661,000	Herens Holdco 4.75% 15/5/2028*	521,796	0.01
EUR 443,000	Pachelbel Bidco 8.066% 17/5/2031	444,847	0.01	EUR 100,000	Kleopatra Finco 4.25% 1/3/2026	93,436	0.00
EUR 997,000	Poste Italiane 2.625% 24/3/2029*	906,821	0.02	EUR 596,000	Lion/Polaris Lux 4 7.334% 1/7/2029	600,845	0.01
EUR 678,000	TeamSystem 7.127% 31/7/2031	680,580	0.02	EUR 436,000	Monitchem HoldCo 3 8.75% 1/5/2028	437,086	0.01
EUR 739,000	Terna - Rete Elettrica Nazionale 4.75% 11/1/2030	746,390	0.01	EUR 677,000	Motion Finco 7.375% 15/6/2030	683,134	0.01
EUR 848,000	UniCredit 5.375% 16/4/2034	880,309	0.02	EUR 2,860,000	Nestle Finance International 1.5% 1/4/2030	2,662,889	0.06
EUR 700,000	UnipolSai Assicurazioni 4.9% 23/5/2034*	704,939	0.01	EUR 3,630,000	Novartis Finance 0% 23/9/2028	3,245,698	0.07
		51,418,640	1.08				

*All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 4,990,000	Novartis Finance 1.625% 9/11/2026	4,877,496	0.10	EUR 190,013	Summer BidCo 10% 15/2/2029	195,357	0.00
EUR 436,000	Rossini 6.75% 31/12/2029*	452,568	0.01	EUR 1,200,000	Telefonica Europe 3.875% 22/6/2026	1,195,740	0.02
EUR 892,000	Rossini 7.549% 31/12/2029	898,868	0.02	EUR 1,700,000	Telefonica Europe 5.752% 15/1/2032	1,770,099	0.04
EUR 850,000	SES 2.875% 27/5/2026	811,453	0.02	EUR 400,000	Telefonica Europe 6.135% 3/2/2030	424,776	0.01
EUR 896,000	Summer BC Holdco B 5.75% 31/10/2026	893,921	0.02	EUR 2,730,000	Unilever Finance Netherlands 1.375% 31/7/2029	2,556,188	0.05
USD 800,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	701,113	0.01	EUR 908,000	United 4.625% 15/8/2028	899,093	0.02
		76,715,329	1.62	EUR 421,000	United 6.75% 15/2/2031	443,810	0.01
	Netherlands			EUR 337,000	VZ Secured Financing 3.5% 15/1/2032*	306,899	0.01
EUR 500,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	491,100	0.01	EUR 662,000	VZ Vendor Financing II 2.875% 15/1/2029	604,022	0.01
EUR 8,300,000	ABN AMRO Bank 2.375% 1/6/2027	8,149,049	0.17	EUR 994,000	Ziggo 2.875% 15/1/2030	909,301	0.02
EUR 8,920,000	BMW Finance 1% 22/5/2028	8,290,739	0.18	USD 374,000	Ziggo Bond 5.125% 28/2/2030	305,252	0.01
EUR 7,000,000	BNG Bank 2.75% 28/8/2034	6,938,260	0.15			106,018,180	2.23
EUR 568,000	Boels Topholding 6.25% 15/2/2029*	591,163	0.01		Portugal		
EUR 602,000	Citycon Treasury 1.625% 12/3/2028	529,814	0.01	EUR 900,000	EDP 1.875% 2/8/2081	864,900	0.02
	Cooperatieve Rabobank 1.004% 24/9/2026	6,732,008	0.14	EUR 1,200,000	EDP 4.75% 29/5/2054	1,208,292	0.02
USD 7,765,000	EDP Finance 1.875% 21/9/2029	4,212,358	0.09			2,073,192	0.04
EUR 657,000	Goodyear Europe 2.75% 15/8/2028*	603,014	0.01		Singapore		
EUR 4,377,000	Green Lion 2023-1 4.148% 23/7/2065	4,390,044	0.09	USD 1,110,000	Pfizer Investment Enterprises 5.11% 19/5/2043	999,716	0.02
EUR 2,000,000	Green STORM 2024 3.898% 22/2/2071	1,999,505	0.04	USD 2,855,000	Pfizer Investment Enterprises 5.3% 19/5/2053	2,619,342	0.06
EUR 240,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	230,543	0.00			3,619,058	0.08
EUR 894,000	Heimstaden Bostad Treasury 1.375% 24/7/2028	781,316	0.02		Spain		
EUR 2,400,000	ING Groep 0.875% 9/6/2032	2,224,200	0.05	EUR 500,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	501,110	0.01
USD 4,805,000	ING Groep 1.4% 1/7/2026	4,209,707	0.09	EUR 1,100,000	Banco de Credito Social Cooperativo 5.25% 27/11/2031	1,105,742	0.02
EUR 2,000,000	ING Groep 1.75% 16/2/2031	1,821,540	0.04	EUR 700,000	Banco de Sabadell 6% 16/8/2033*	743,785	0.02
EUR 4,300,000	ING Groep 4.5% 23/5/2029	4,457,661	0.09	EUR 600,000	Cellnex Telecom 0.75% 20/11/2031	517,642	0.01
EUR 400,000	LEG Properties 1% 4/9/2030	407,620	0.01	EUR 1,000,000	Cellnex Telecom 2.125% 11/8/2030	1,047,607	0.02
EUR 600,000	Linde Finance 0.25% 19/5/2027	560,065	0.01	EUR 602,000	Lorca Telecom Bondco 4% 18/9/2027	600,947	0.02
EUR 4,740,000	MSD Netherlands Capital 3.5% 30/5/2037	4,730,022	0.10	EUR 1,440,000	Lorca Telecom Bondco 5.75% 30/4/2029	1,504,670	0.03
EUR 30,954,000	Netherlands Government Bond 0.5% 15/1/2040*	22,403,112	0.47	EUR 18,948,000	Spain Government Bond 1% 30/7/2042	12,638,600	0.27
EUR 462,000	Nobian Finance 3.625% 15/7/2026	456,234	0.01			18,660,103	0.40
USD 9,210,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	7,201,016	0.15		Sweden		
USD 1,640,000	NXP / NXP Funding / NXP USA 3.25% 11/5/2041	1,126,038	0.02	EUR 320,000	Heimstaden Bostad 1.125% 21/1/2026	303,995	0.01
USD 500,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	443,424	0.01	EUR 190,000	Heimstaden Bostad 3.248% 19/11/2024	168,216	0.00
EUR 480,000	Odido 5.5% 15/1/2030	461,530	0.01	EUR 658,000	Intrum 3% 15/9/2027	458,054	0.01
EUR 450,000	OI European 5.25% 1/6/2029	458,156	0.01	EUR 650,000	Intrum 9.25% 15/3/2028	457,860	0.01
EUR 724,000	OI European 6.25% 15/5/2028	750,423	0.02	USD 300,000	Svenska Handelsbanken 3.95% 10/6/2027	268,992	0.00
EUR 745,000	Q-Park I 5.125% 15/2/2030	757,982	0.02	EUR 703,000	Verisure 7.125% 1/2/2028	736,576	0.02
						2,393,693	0.05

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
United Kingdom				EUR 11,340,000	Amgen 2% 25/2/2026	11,146,416	0.23
EUR 1,308,000	Amber Finco 6.625% 15/7/2029*	1,358,816	0.03	USD 6,190,000	Amgen 2.45% 21/2/2030	5,057,127	0.11
GBP 1,239,000	BCP V Modular Services Finance II 6.125% 30/11/2028	1,382,821	0.03	USD 2,505,000	Amgen 2.6% 19/8/2026	2,183,712	0.05
GBP 1,548,000	Bellis Acquisition 8.125% 14/5/2030	1,788,988	0.04	USD 350,000	Amgen 3% 22/2/2029	298,833	0.01
GBP 400,000	Bellis Finco 4% 16/2/2027	430,836	0.01	USD 2,010,000	Amgen 4.875% 1/3/2053	1,686,139	0.03
GBP 460,000	Boparan Finance 7.625% 30/11/2025	526,515	0.01	USD 1,980,000	Amgen 5.25% 2/3/2033	1,842,916	0.04
EUR 1,445,000	British Telecommunications 5.125% 3/10/2054	1,482,931	0.03	EUR 9,100,000	Bank of America 1.381% 9/5/2030	8,339,031	0.18
GBP 1,238,000	CD&R Firefly Bidco 8.625% 30/4/2029	1,491,375	0.03	USD 7,900,000	Bank of America 2.551% 4/2/2028	6,805,420	0.14
GBP 860,000	Deuce Finco 5.5% 15/6/2027*	989,733	0.02	USD 3,135,000	Bank of America 2.676% 19/6/2041	2,085,274	0.04
EUR 1,880,000	DS Smith 0.875% 12/9/2026	1,793,088	0.04	USD 2,435,000	Bank of America 2.972% 4/2/2033	1,944,831	0.04
EUR 8,000,000	DS Smith 4.5% 27/7/2030	8,409,360	0.18	USD 2,400,000	Bank of America 3.194% 23/7/2030	2,032,253	0.05
GBP 1,635,000	Exmoor Funding 2024-1 6.082% 25/3/2094	1,944,305	0.04	USD 3,075,000	Bank of America 3.366% 23/1/2026	2,753,903	0.06
GBP 466,000	Exmoor Funding 2024-1 6.7% 25/3/2094	553,382	0.01	USD 6,750,000	Bank of America 3.419% 20/12/2028	5,879,949	0.12
GBP 847,000	Gatwick Airport Finance 4.375% 7/4/2026	978,095	0.02	EUR 7,720,000	Bank of America 3.648% 31/3/2029	7,839,699	0.17
EUR 4,680,000	GlaxoSmithKline Capital 4% 16/6/2025	4,701,294	0.10	USD 710,000	Bank of America 3.97% 5/3/2029	628,660	0.01
GBP 1,069,000	Heathrow Finance 3.875% 1/3/2027	1,202,026	0.03	USD 550,000	Bank of America 3.974% 7/2/2030	483,971	0.01
GBP 508,000	Heathrow Finance 6.625% 1/3/2031	600,348	0.01	EUR 3,750,000	Bank of America 4.134% 12/6/2028	3,863,812	0.08
EUR 786,000	Market Bidco Finco 4.75% 4/11/2027	747,447	0.01	EUR 809,000	Belden 3.375% 15/7/2031	756,480	0.02
GBP 553,000	Mobico 4.25% 26/11/2025	607,169	0.01	USD 5,350,000	BorgWarner 2.65% 1/7/2027	4,604,667	0.09
USD 10,025,000	NatWest 4.445% 8/5/2030	8,935,386	0.19	USD 1,375,000	Carrier Global 2.493% 15/2/2027	1,190,471	0.03
GBP 1,256,000	Pinewood Finco 6% 27/3/2030	1,493,322	0.03	USD 225,000	Carrier Global 2.7% 15/2/2031	181,389	0.00
GBP 414,000	Pinnacle Bidco 10% 11/10/2028*	527,913	0.01	USD 750,000	Carrier Global 2.722% 15/2/2030	620,768	0.01
EUR 6,540,000	SSE 4% 5/9/2031	6,768,082	0.14	EUR 1,070,000	Chemours 4% 15/5/2026*	1,057,663	0.02
EUR 1,019,000	Thames Water Utilities Finance 1.25% 31/1/2032	719,669	0.02	USD 1,580,000	City of New York NY 5.828% 1/10/2053	1,616,220	0.03
GBP 22,160,000	United Kingdom Gilt 0.875% 31/7/2033	20,328,651	0.43	USD 1,505,000	City of San Francisco Public Utilities Commission Water Revenue 6% 1/11/2040	1,452,632	0.03
GBP 9,665,000	United Kingdom Gilt 1.5% 31/7/2053	5,984,601	0.13	USD 1,600,000	Commonwealth of Massachusetts 3.769% 15/7/2029	1,435,047	0.03
EUR 585,000	Vodafone 4.2% 3/10/2078	585,000	0.01	USD 3,305,000	CRH America 3.875% 18/5/2025	2,955,082	0.06
GBP 1,131,000	Vodafone 4.875% 3/10/2078	1,337,361	0.03	USD 750,000	CRH America Finance 3.4% 9/5/2027	657,903	0.01
GBP 780,000	Vodafone 8% 30/8/2086	1,012,319	0.02	USD 240,000	CRH America Finance 4.5% 4/4/2048	190,623	0.00
		78,680,833	1.66	USD 300,000	CSX 2.5% 15/5/2051	169,861	0.00
United States				USD 300,000	CSX 3.8% 1/3/2028	266,974	0.01
USD 4,600,000	Alexandria Real Estate Equities 2% 18/5/2032	3,389,867	0.07	USD 1,675,000	CSX 4.3% 1/3/2048	1,334,557	0.03
USD 3,435,000	Alexandria Real Estate Equities 2.75% 15/12/2029	2,822,727	0.06	USD 1,500,000	CSX 4.5% 15/11/2052	1,235,268	0.02
USD 5,550,000	Alexandria Real Estate Equities 3.8% 15/4/2026	4,946,125	0.10	USD 1,500,000	East Bay Municipal Utility District Water System Revenue 5.874% 1/6/2040	1,470,652	0.03
USD 1,125,000	American Honda Finance 1.3% 9/9/2026	956,213	0.02	USD 1,025,000	Ecolab 1.3% 30/1/2031	768,184	0.02
USD 3,775,000	American Honda Finance 2.3% 9/9/2026	3,274,087	0.07				

*All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,570,000	Ecolab 2.625% 8/7/2025	1,558,131	0.03	USD 4,642,921	Freddie Mac Pool 5.5% 1/12/2052	4,236,842	0.09
EUR 9,110,000	Eli Lilly 1.625% 2/6/2026	8,904,923	0.19	USD 2,138,000	Freeport-McMoRan 4.25% 1/3/2030	1,877,822	0.04
EUR 6,140,000	Equinix 0.25% 15/3/2027	5,703,047	0.12		Freeport-McMoRan 5.4% 14/11/2034	4,347,885	0.09
USD 2,890,000	Equinix 1.25% 15/7/2025	2,523,986	0.05	USD 4,025,000	General Mills 4.95% 29/3/2033	3,682,692	0.08
USD 6,975,000	Equinix 2.5% 15/5/2031	5,493,535	0.12	USD 1,850,000	Gilead Sciences 1.65% 1/10/2030	1,425,258	0.03
USD 800,000	Equinix 2.95% 15/9/2051	474,471	0.01	USD 2,340,000	Gilead Sciences 2.6% 1/10/2040	1,534,054	0.03
USD 1,337,950	Fannie Mae Pool 2% 1/8/2051	996,700	0.02	USD 4,230,000	Gilead Sciences 3.65% 1/3/2026	3,769,095	0.08
USD 651,282	Fannie Mae Pool 2% 1/9/2051	491,467	0.01	USD 1,295,000	Gilead Sciences 5.65% 1/12/2041	1,232,065	0.03
USD 917,338	Fannie Mae Pool 2% 1/9/2051	686,914	0.01	USD 4,296,161	Ginnie Mae II Pool 2.5% 20/8/2051	3,305,647	0.07
USD 501,427	Fannie Mae Pool 2% 1/9/2051	378,384	0.01	USD 8,835,607	Ginnie Mae II Pool 2.5% 20/8/2051	7,001,938	0.15
USD 482,881	Fannie Mae Pool 2% 1/9/2051	362,987	0.01	USD 1,911,402	Ginnie Mae II Pool 2.5% 20/8/2051	1,510,143	0.03
USD 737,617	Fannie Mae Pool 2% 1/10/2051	549,274	0.01	USD 1,957,297	Ginnie Mae II Pool 2.5% 20/9/2051	1,558,276	0.03
USD 338,630	Fannie Mae Pool 2% 1/11/2051	255,336	0.01	USD 1,491,084	Ginnie Mae II Pool 2.5% 20/9/2051	1,187,211	0.03
USD 3,384,131	Fannie Mae Pool 2% 1/12/2051	2,518,533	0.05	USD 1,477,926	Ginnie Mae II Pool 2.5% 20/9/2051	1,167,684	0.03
USD 2,502,384	Fannie Mae Pool 2.5% 1/9/2051	1,951,480	0.04	USD 183,013	Ginnie Mae II Pool 2.5% 20/10/2051	144,035	0.00
USD 1,993,727	Fannie Mae Pool 2.5% 1/10/2051	1,549,031	0.03	USD 1,162,311	Ginnie Mae II Pool 2.5% 20/11/2051	914,764	0.02
USD 368,371	Fannie Mae Pool 2.5% 1/11/2051	290,194	0.01	USD 1,495,144	Ginnie Mae II Pool 2.5% 20/1/2052	1,171,924	0.03
USD 217,290	Fannie Mae Pool 2.5% 1/11/2051	171,476	0.00	USD 3,334,084	Ginnie Mae II Pool 3% 20/8/2051	2,817,132	0.06
USD 1,740,287	Fannie Mae Pool 2.5% 1/11/2051	1,370,714	0.03	USD 6,711,926	Ginnie Mae II Pool 3% 20/8/2051	5,671,234	0.12
USD 1,073,494	Fannie Mae Pool 2.5% 1/1/2052	842,253	0.02	USD 202,171	Ginnie Mae II Pool 3% 20/9/2051	165,533	0.00
USD 2,153,119	Fannie Mae Pool 2.5% 1/2/2052	1,687,345	0.04	USD 228,614	Ginnie Mae II Pool 3% 20/10/2051	187,185	0.00
USD 1,627,970	Fannie Mae Pool 3% 1/11/2051	1,323,475	0.03	USD 163,520	Ginnie Mae II Pool 3% 20/10/2051	133,885	0.00
USD 793,557	Fannie Mae Pool 3% 1/11/2051	645,592	0.01	USD 175,289	Ginnie Mae II Pool 3% 20/10/2051	143,521	0.00
USD 1,087,306	Fannie Mae Pool 3.5% 1/5/2052	915,425	0.02	USD 239,000	Ginnie Mae II Pool 3% 20/10/2051	195,685	0.00
USD 461,557	Fannie Mae Pool 4% 1/4/2052	397,022	0.01	USD 110,312	Ginnie Mae II Pool 3% 20/10/2051	90,320	0.00
USD 923,449	Fannie Mae Pool 4% 1/5/2052	796,742	0.02	USD 1,391,014	Ginnie Mae II Pool 3% 20/12/2051	1,138,905	0.02
USD 817,515	Fannie Mae Pool 4.5% 1/5/2052	726,832	0.02	USD 1,071,996	Ginnie Mae II Pool 3% 20/2/2052	889,166	0.02
USD 737,490	Fannie Mae Pool 4.5% 1/6/2052	655,473	0.01	USD 1,379,327	Ginnie Mae II Pool 3% 20/3/2052	1,129,252	0.02
USD 9,400,000	Freddie Mac Multifamily Structured Pass Through Certificates 4.656% 25/8/2031	8,649,382	0.18	USD 1,808,191	Ginnie Mae II Pool 3% 20/3/2052	1,480,362	0.03
USD 2,695,777	Freddie Mac Pool 2% 1/1/2052	2,025,082	0.04	USD 1,717,329	Ginnie Mae II Pool 3% 20/3/2052	1,405,979	0.03
USD 1,025,435	Freddie Mac Pool 2.5% 1/11/2051	804,555	0.02				
USD 580,799	Freddie Mac Pool 2.5% 1/11/2051	457,542	0.01				
USD 935,102	Freddie Mac Pool 2.5% 1/12/2051	738,205	0.02				
USD 1,140,016	Freddie Mac Pool 2.5% 1/1/2052	897,868	0.02				
USD 6,783,920	Freddie Mac Pool 2.5% 1/1/2052	5,267,633	0.11				
USD 432,061	Freddie Mac Pool 3% 1/11/2051	350,298	0.01				
USD 380,741	Freddie Mac Pool 3% 1/11/2051	313,886	0.01				
USD 9,297,314	Freddie Mac Pool 5% 1/8/2052	8,382,224	0.18				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 2,315,925	Ginnie Mae II Pool 3% 20/3/2052	1,896,043	0.04	USD 1,141,318	Ginnie Mae II Pool 4% 20/4/2052	992,072	0.02
USD 1,991,173	Ginnie Mae II Pool 3% 20/3/2052	1,651,133	0.04	USD 4,545,383	Ginnie Mae II Pool 4.5% 20/1/2050	4,035,137	0.09
USD 27,721	Ginnie Mae II Pool 3.5% 20/1/2041	23,634	0.00	USD 3,894,331	Ginnie Mae II Pool 4.5% 20/1/2050	3,457,519	0.07
USD 48,660	Ginnie Mae II Pool 3.5% 20/7/2042	41,485	0.00	USD 2,200,800	Ginnie Mae II Pool 6% 20/7/2053	2,050,616	0.04
USD 105,504	Ginnie Mae II Pool 3.5% 20/7/2042	89,947	0.00	USD 2,129,353	GoodLeap Sustainable Home Solutions Trust 2022-4 5.3% 20/11/2054	1,856,760	0.04
USD 358,923	Ginnie Mae II Pool 3.5% 20/8/2042	305,998	0.01	USD 4,100,000	Healthpeak 2.875% 15/1/2031	3,329,689	0.07
USD 1,051,947	Ginnie Mae II Pool 3.5% 20/12/2043	896,832	0.02	USD 2,090,000	Healthpeak 5.25% 15/12/2032	1,926,960	0.04
USD 244,509	Ginnie Mae II Pool 3.5% 20/5/2044	208,455	0.00	EUR 870,000	Helios Software / ION Corporate Solutions Finance 7.875% 1/5/2029*	894,042	0.02
USD 109,999	Ginnie Mae II Pool 3.5% 20/10/2046	93,393	0.00	USD 900,000	Hudson Yards 2016-10HY Mortgage Trust 2.835% 10/8/2038	776,051	0.02
USD 1,080,350	Ginnie Mae II Pool 3.5% 20/4/2048	907,233	0.02	EUR 1,594,000	IQVIA 2.25% 15/1/2028	1,511,032	0.03
USD 625,229	Ginnie Mae II Pool 3.5% 20/8/2051	529,403	0.01	EUR 2,260,000	JPMorgan Chase 0.389% 24/2/2028	2,117,055	0.05
USD 5,872,687	Ginnie Mae II Pool 3.5% 20/8/2051	5,135,480	0.11	EUR 3,810,000	JPMorgan Chase 1.047% 4/11/2032	3,242,904	0.07
USD 87,349	Ginnie Mae II Pool 3.5% 20/9/2051	73,961	0.00	USD 3,675,000	JPMorgan Chase 2.947% 24/2/2028	3,195,818	0.07
USD 126,666	Ginnie Mae II Pool 3.5% 20/9/2051	107,182	0.00	USD 2,800,000	JPMorgan Chase 3.509% 23/1/2029	2,449,278	0.05
USD 152,513	Ginnie Mae II Pool 3.5% 20/9/2051	128,543	0.00	USD 5,415,000	JPMorgan Chase 3.782% 1/2/2028	4,806,821	0.10
USD 1,202,749	Ginnie Mae II Pool 3.5% 20/12/2051	1,018,398	0.02	USD 5,685,000	JPMorgan Chase 4.005% 23/4/2029	5,042,433	0.11
USD 859,806	Ginnie Mae II Pool 3.5% 20/12/2051	727,783	0.02		JPMorgan Chase 4.586% 26/4/2033	1,578,048	0.03
USD 1,175,044	Ginnie Mae II Pool 3.5% 20/12/2051	990,355	0.02	USD 2,775,000	Lowe's 2.5% 15/4/2026	2,428,993	0.05
USD 1,118,248	Ginnie Mae II Pool 3.5% 20/12/2051	976,709	0.02	USD 3,700,000	Lowe's 2.625% 1/4/2031	2,971,280	0.06
USD 547,651	Ginnie Mae II Pool 3.5% 20/3/2052	463,102	0.01	USD 4,050,000	Lowe's 3.65% 5/4/2029	3,540,445	0.08
USD 675,832	Ginnie Mae II Pool 3.5% 20/3/2052	571,606	0.01	USD 655,000	Lowe's 4.65% 15/4/2042	544,238	0.01
USD 840,586	Ginnie Mae II Pool 3.5% 20/3/2052	711,654	0.02	USD 970,000	Merck 5% 17/5/2053	870,777	0.02
USD 2,208,576	Ginnie Mae II Pool 3.5% 20/3/2052	1,877,926	0.04	EUR 970,000	Microsoft 3.125% 6/12/2028	986,875	0.02
USD 1,868,816	Ginnie Mae II Pool 3.5% 20/3/2052	1,587,994	0.03	USD 4,855,000	Morgan Stanley 0.864% 21/10/2025	4,355,290	0.09
USD 3,954,399	Ginnie Mae II Pool 3.5% 20/3/2052	3,354,475	0.07	USD 7,575,000	Morgan Stanley 4.21% 20/4/2028	6,781,090	0.14
USD 4,062,413	Ginnie Mae II Pool 3.5% 20/3/2052	3,463,089	0.07	USD 6,000,000	Morgan Stanley 4.431% 23/1/2030	5,390,013	0.11
USD 978,973	Ginnie Mae II Pool 4% 20/7/2051	860,798	0.02	USD 1,550,000	Morgan Stanley 5.424% 21/7/2034	1,443,470	0.03
USD 1,038,415	Ginnie Mae II Pool 4% 20/3/2052	898,870	0.02	USD 1,515,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	1,406,122	0.03
USD 2,869,377	Ginnie Mae II Pool 4% 20/3/2052	2,529,664	0.05		Norfolk Southern 2.3% 15/5/2031	771,957	0.02
USD 467,518	Ginnie Mae II Pool 4% 20/4/2052	407,777	0.01	USD 975,000	Norfolk Southern 3.05% 15/5/2050	470,377	0.01
				USD 1,000,000	Norfolk Southern 3.15% 1/6/2027	874,207	0.02
				USD 325,000	Norfolk Southern 3.155% 15/5/2055	199,732	0.00

*All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2024

		Market Value (EUR)	% of Net Assets			Market Value (EUR)	% of Net Assets	
Holding	Description			Holding	Description			
USD 1,500,000	Norfolk Southern 3.8% 1/8/2028	1,334,343	0.03	EUR 4,220,000	Verizon Communications 1.875% 26/10/2029	3,967,267	0.08	
USD 400,000	Norfolk Southern 4.15% 28/2/2048	307,628	0.01	USD 1,200,000	Verizon Communications 2.355% 15/3/2032	923,521	0.02	
USD 2,140,000	Norfolk Southern 4.45% 15/6/2045	1,741,241	0.04	USD 3,150,000	Verizon Communications 2.85% 3/9/2041	2,099,194	0.05	
USD 3,930,000	Norfolk Southern 5.05% 1/8/2030	3,668,904	0.08	USD 3,555,000	Verizon Communications 3.875% 8/2/2029	3,140,880	0.07	
EUR 789,000	Olympus Water US 3.875% 1/10/2028	752,453	0.02	USD 2,179,000	Verizon Communications 4.78% 15/2/2035	1,946,301	0.04	
EUR 482,000	Olympus Water US 5.375% 1/10/2029	445,691	0.01	USD 4,775,000	Welltower 2.7% 15/2/2027	4,148,866	0.09	
EUR 632,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	603,895	0.01	USD 3,420,000	WRKCo 3% 15/6/2033	2,704,974	0.06	
USD 3,075,000	Pfizer 2.625% 1/4/2030	2,553,221	0.05	USD 2,850,000	WRKCo 3.9% 1/6/2028	2,510,198	0.05	
USD 6,230,000	Prologis 1.25% 15/10/2030	4,697,802	0.10	USD 250,000	WRKCo 4% 15/3/2028	221,640	0.01	
USD 975,000	Prologis 1.75% 1/7/2030	759,748	0.02	USD 8,630,000	WRKCo 4.65% 15/3/2026	7,761,525	0.16	
USD 850,000	Prologis 1.75% 1/2/2031	648,060	0.01			428,021,152	9.02	
USD 1,575,000	Prologis 2.25% 15/1/2032	1,210,284	0.03	Total Bonds			1,290,952,871	27.23
USD 1,375,000	Prologis 2.875% 15/11/2029	1,156,362	0.02	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			4,547,378,419	95.92
USD 3,455,000	Prologis 3.25% 30/6/2026	3,056,174	0.06					
USD 6,860,000	Public Service Electric and Gas 2.7% 1/5/2050	4,128,246	0.09	Other Transferable Securities				
USD 3,900,000	Public Service Electric and Gas 4.9% 15/12/2032	3,601,874	0.08	COMMON STOCKS (SHARES)				
USD 4,530,000	San Diego Gas & Electric 2.95% 15/8/2051	2,832,794	0.06	United Kingdom				
EUR 555,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	602,236	0.01	42,824,142	Home Reit**	12,570,753	0.27	
EUR 1,000,000	Toyota Motor Credit 3.85% 24/7/2030	1,026,845	0.02	Total Common Stocks (Shares)			12,570,753	0.27
EUR 11,690,000	Toyota Motor Credit 4.05% 13/9/2029	12,153,872	0.26	BONDS				
EUR 676,000	UGI International 2.5% 1/12/2029*	610,969	0.01	Netherlands				
	Union Pacific 2.375% 20/5/2031	1,846,391	0.04	USD 21,100,000	JP Morgan Structured Products 0% 30/1/2026**	18,745,468	0.40	
USD 2,300,000	Union Pacific 2.8% 14/2/2032	2,395,552	0.05	Total Bonds			18,745,468	0.40
USD 1,345,000	Union Pacific 4.05% 15/11/2045	1,047,272	0.02	Total Other Transferable Securities			31,316,221	0.67
EUR 8,070,000	Verizon Communications 1.3% 18/5/2033	6,740,589	0.14	Total Portfolio			4,578,694,640	96.59
				Other Net Assets			161,698,156	3.41
				Total Net Assets (EUR)			4,740,392,796	100.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
CAD	430,000	EUR	286,649	State Street	4/9/2024	1,230
EUR	624,782,510	GBP	526,600,000	Barclays	18/10/2024	884,339
EUR	863,482,104	USD	945,969,600	Barclays	18/10/2024	11,212,993
EUR	14,912,988	AUD	24,870,000	State Street	4/9/2024	(316,142)
EUR	428,344,379	USD	464,905,285	RBS	4/9/2024	8,620,904
EUR	25,976,773	GBP	21,939,275	Barclays	4/9/2024	(60,904)
EUR	1,711,263	MXN	34,730,000	Barclays	4/9/2024	119,452

The notes on pages 1112 to 1126 form an integral part of these financial statements.

ESG Multi-Asset Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	7,610,899	USD	8,260,000	Barclays	4/9/2024	153,647
EUR	842,339	CAD	1,260,000	Barclays	4/9/2024	(1,215)
EUR	12,064,496	GBP	10,360,000	RBS	16/9/2024	(225,431)
EUR	1,286,020	USD	1,420,000	Bank of America	16/9/2024	4,729
EUR	352,917	USD	390,000	Standard Chartered Bank	16/9/2024	1,013
EUR	292,960	GBP	250,000	State Street	16/9/2024	(3,611)
EUR	4,228,692	GBP	3,610,000	Goldman Sachs	4/9/2024	(55,680)
EUR	1,975,836	USD	2,200,000	HSBC Bank	16/9/2024	(9,263)
EUR	5,577,101	GBP	4,740,000	BNY Mellon	16/9/2024	(45,897)
EUR	106,258	GBP	90,000	Morgan Stanley	4/9/2024	(554)
EUR	5,104,844	GBP	4,320,000	UBS	16/9/2024	(19,913)
EUR	1,471,213	GBP	1,240,000	BNP Paribas	16/9/2024	218
GBP	10,400,000	EUR	12,192,819	JP Morgan	16/9/2024	144,560
GBP	7,000,000	EUR	8,187,204	Barclays	18/10/2024	106,163
GBP	3,000,000	EUR	3,560,303	Bank of America	18/10/2024	(6,002)
JPY	9,413,100,000	EUR	55,259,984	Citibank	18/10/2024	3,392,894
JPY	8,831,730,000	EUR	53,473,162	HSBC Bank	18/10/2024	1,557,207
JPY	11,450,000	EUR	70,459	Deutsche Bank	4/9/2024	568
MXN	452,120,000	USD	25,170,189	Morgan Stanley	18/10/2024	(2,138,719)
MXN	34,860,000	EUR	1,714,657	Goldman Sachs	4/9/2024	(116,888)
TWD	3,707,953,437	USD	116,400,987	HSBC Bank	18/7/2025	3,776,007
USD	338,081,752	TWD	10,743,900,000	Goldman Sachs	18/7/2025	(10,221,967)
USD	84,770,965	CNH	612,140,800	JP Morgan	18/10/2024	(1,908,186)
USD	55,920,000	EUR	51,344,598	Nomura	18/10/2024	(963,604)
USD	2,770,000	EUR	2,533,207	Morgan Stanley	4/9/2024	(32,409)
Net unrealised appreciation						13,849,539
AUD Hedged Share Class						
AUD	7,141,400	EUR	4,285,256	BNY Mellon	13/9/2024	86,965
EUR	106,640	AUD	176,323	BNY Mellon	13/9/2024	(1,311)
Net unrealised appreciation						85,654
BRL Hedged Share Class						
BRL	5,637	EUR	910	BNY Mellon	13/9/2024	(12)
Net unrealised depreciation						(12)
CNH Hedged Share Class						
CNY	123,157,215	EUR	15,729,830	BNY Mellon	13/9/2024	(11,908)
EUR	291,422	CNY	2,300,741	BNY Mellon	13/9/2024	(2,206)
Net unrealised depreciation						(14,114)
SGD Hedged Share Class						
EUR	712,825	SGD	1,034,799	BNY Mellon	13/9/2024	(3,984)
SGD	61,773,054	EUR	42,686,973	BNY Mellon	13/9/2024	103,549
Net unrealised appreciation						99,565
USD Hedged Share Class						
EUR	7,735,786	USD	8,583,726	BNY Mellon	13/9/2024	(10,536)
USD	593,917,835	EUR	542,631,853	BNY Mellon	13/9/2024	(6,658,543)
Net unrealised depreciation						(6,669,079)
ZAR Hedged Share Class						
EUR	7,097	ZAR	141,365	BNY Mellon	13/9/2024	(102)
ZAR	24,920,559	EUR	1,234,302	BNY Mellon	13/9/2024	34,753
Net unrealised appreciation						34,651
Total net unrealised appreciation (EUR underlying exposure - EUR 3,800,567,960)						7,386,204

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
299	JPY	Nikkei 225 Index	September 2024	72,162,084	334,465

ESG Multi-Asset Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
241	EUR	Euro Bund	September 2024	32,257,850	763,970
241	EUR	Euro Bund	September 2024	32,257,850	134,266
(38)	EUR	Euro BUXL	September 2024	5,114,800	121,200
(3,131)	EUR	EURO STOXX 50 Index	September 2024	155,955,110	(1,967,261)
15	USD	MSCI EAFE Index	September 2024	1,667,260	38,275
995	USD	Russell 2000 E-Mini Index	September 2024	99,477,924	3,151,431
(718)	USD	S&P 500 E-Mini Index	September 2024	182,831,080	(6,039,280)
16	USD	S&P 500 E-Mini Index	September 2024	4,074,230	9,333
1,466	USD	CBOE Market Volatility Index	October 2024	23,295,142	(780,339)
426	CAD	Canadian 10 Year Bond	December 2024	35,168,694	(216,756)
211	CAD	Canadian 10 Year Bond	December 2024	17,419,236	(77,695)
235	GBP	Long Gilt	December 2024	27,567,440	(55,405)
347	GBP	Long Gilt	December 2024	40,705,964	(177,090)
(314)	USD	US Long Bond (CBT)	December 2024	35,100,465	288,826
438	USD	US Long Bond (CBT)	December 2024	48,961,795	(361,440)
1,080	USD	US Treasury 10 Year Note (CBT)	December 2024	110,992,098	(258,993)
(137)	USD	US Treasury 10 Year Note (CBT)	December 2024	14,079,553	30,784
(102)	USD	US Treasury 5 Year Note (CBT)	December 2024	10,085,443	19,965
(127)	USD	US Ultra 10 Year Note	December 2024	13,506,916	44,772
616	USD	US Ultra Bond (CBT)	December 2024	73,986,606	(540,974)
(149)	USD	US Ultra Bond (CBT)	December 2024	17,896,111	94,454
Total				1,054,563,651	(5,443,492)

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
TRS	USD 1,548,415	Fund receives CINBESVL + 0bps; and pays USD SOFR 1D Overnight + 67bps	Citigroup	25/7/2025	1,853,698	1,853,698
TRS	USD 1,548,415	Fund receives USD SOFR 1D Overnight + 31bps; and pays CINBESVS + 0bps	Citigroup	25/7/2025	(6,920,505)	(6,920,504)
TRS	JPY 13,134,999	Fund receives JPBLJDY + 0bps; and pays JPY TONAR 1D Overnight - 1bps	JP Morgan	13/9/2024	(183,679)	(183,679)
TRS	JPY 48,336,431	Fund receives JPBLJDY + 0bps; and pays JPY TONAR 1D Overnight + 24bps	JP Morgan	9/10/2024	(2,430,417)	(2,430,417)
TRS	JPY 61,439,260	Fund receives JPBLJDY + 0bps; and pays JPY TONAR 1D Overnight + 2bps	JP Morgan	9/10/2024	369,480	369,480
Total (EUR underlying exposure - EUR 389,304,731)					(7,311,423)	(7,311,422)

TRS: Total Return Swaps

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
283,500,000	Call	OTC USD/JPY	Goldman Sachs	USD 136	1/3/2033	3,800,556	6,299,005
867	Call	S&P 500 Index	Exchange Traded	USD 5,800	16/9/2024	77,647	328,766
5,756	Call	MSCI China Index	Exchange Traded	USD 460	23/9/2024	(3,465,919)	285,826
Total (EUR underlying exposure - EUR 107,359,763)						412,284	6,913,597

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Euro Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
BONDS							
	Australia						
EUR 429,000	Commonwealth Bank of Australia 0.5% 27/7/2026	410,489	0.02	EUR 100,000	Belfius Bank 1% 12/6/2028	93,463	0.00
EUR 750,000	Commonwealth Bank of Australia 0.75% 28/2/2028	699,311	0.04	EUR 400,000	BNP Paribas Fortis 0.875% 22/3/2028	374,026	0.02
EUR 550,000	Commonwealth Bank of Australia 3.768% 31/8/2027	565,518	0.03	EUR 5,100,000	Fluxys Belgium 1.75% 5/10/2027	4,775,971	0.24
AUD 2,370,000	La Trobe Financial Capital Markets Trust 2024-3 0% 13/11/2055	1,451,299	0.08	EUR 200,000	ING Belgium 0.75% 28/9/2026	191,815	0.01
AUD 429,627	Liberty Series 2024-1Auto 5.495% 25/5/2032	263,077	0.01	EUR 600,000	ING Belgium 3% 15/2/2031	607,578	0.03
EUR 13,001,000	National Australia Bank 3.146% 5/2/2031	13,217,272	0.67	EUR 6,900,000	KBC 0.125% 10/9/2026	6,662,564	0.34
AUD 2,340,000	Pepper Residential Trust No. 40 Mtge 5.622% 12/11/2065	1,433,200	0.07	EUR 4,300,000	KBC 4.5% 6/6/2026	4,323,650	0.22
AUD 2,345,000	Resimac Bastille Trust Series 2024-2NC 5.662% 6/3/2056	1,436,190	0.07	EUR 200,000	KBC Bank 0% 3/12/2025	193,030	0.01
EUR 690,000	Westpac Banking 3.106% 23/11/2027	695,582	0.04	EUR 8,819,074	Kingdom of Belgium Government Bond 0.5% 22/10/2024*	8,782,034	0.45
EUR 1,050,000	Westpac Banking 3.131% 15/4/2031	1,065,209	0.05	EUR 7,980,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	7,841,946	0.40
		21,237,147	1.08	EUR 11,805,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027*	11,284,990	0.57
	Austria			EUR 1,530,000	Kingdom of Belgium Government Bond 2.25% 22/6/2057*	1,184,334	0.06
EUR 800,000	Erste Bank 0.01% 11/9/2029	694,628	0.03	EUR 4,119,000	Kingdom of Belgium Government Bond 2.7% 22/10/2029	4,149,069	0.21
EUR 200,000	Erste Bank 0.1% 15/1/2030	172,870	0.01	EUR 8,627,366	Kingdom of Belgium Government Bond 2.75% 22/4/2039*	8,272,122	0.42
EUR 801,000	Republic of Austria Government Bond 0.25% 20/10/2036	583,489	0.03	EUR 20,875,000	Kingdom of Belgium Government Bond 2.85% 22/10/2034	20,860,153	1.06
EUR 7,555,000	Republic of Austria Government Bond 0.5% 20/4/2027*	7,182,727	0.36	EUR 5,781,700	Kingdom of Belgium Government Bond 3.5% 22/6/2055*	5,818,141	0.30
EUR 2,367,000	Republic of Austria Government Bond 0.9% 20/2/2032	2,084,972	0.11			89,095,703	4.53
EUR 4,900,000	Republic of Austria Government Bond 1.65% 21/10/2024	4,887,750	0.25	Bulgaria			
EUR 4,683,000	Republic of Austria Government Bond 1.85% 23/5/2049	3,683,648	0.19	EUR 8,353,000	Bulgaria Government International Bond 3.625% 5/9/2032	8,323,848	0.42
EUR 3,301,000	Republic of Austria Government Bond 2.1% 20/9/2117	2,565,867	0.13	Canada			
EUR 5,646,000	Republic of Austria Government Bond 2.5% 20/10/2029	5,634,962	0.29	EUR 661,000	Bank of Montreal 1% 5/4/2026	642,575	0.03
EUR 3,523,000	Republic of Austria Government Bond 2.9% 20/2/2034	3,551,713	0.18	EUR 460,000	Bank of Montreal 3.375% 4/7/2026	464,402	0.02
EUR 6,179,000	Republic of Austria Government Bond 3.2% 15/7/2039	6,300,448	0.32	EUR 700,000	Bank of Nova Scotia 0.01% 14/1/2027	655,700	0.03
EUR 200,000	UniCredit Bank Austria 0.625% 20/3/2029	181,000	0.01	EUR 8,967,000	Bank of Nova Scotia 0.01% 14/9/2029	7,788,781	0.40
		37,524,074	1.91	EUR 100,000	Canadian Imperial Bank of Commerce 0.04% 9/7/2027	92,318	0.00
	Belgium			EUR 8,982,000	CPPIB Capital 0.875% 6/2/2029	8,307,380	0.42
EUR 200,000	Argenta Spaarbank 0.01% 11/2/2031	165,725	0.01	EUR 2,000,000	CPPIB Capital 3.125% 11/6/2029	2,038,100	0.11
EUR 3,200,000	Argenta Spaarbank 5.375% 29/11/2027	3,325,600	0.17	EUR 125,000	Equitable Bank 3.5% 28/5/2027	126,795	0.01
EUR 200,000	Belfius Bank 0.125% 14/9/2026	189,492	0.01	EUR 700,000	Federation des Caisses Desjardins du Quebec 3.25% 18/4/2028	710,216	0.04
				EUR 360,000	Royal Bank of Canada 0.01% 21/1/2027	337,043	0.02
				EUR 10,600,000	Royal Bank of Canada 0.125% 26/4/2027	9,891,740	0.50

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 600,000	Royal Bank of Canada/Toronto 3.625% 7/3/2028*	616,854	0.03	EUR 200,000	Oma Saastopankki 0.01% 25/11/2027	182,321	0.01
EUR 175,000	Toronto-Dominion Bank 0.1% 19/7/2027	162,004	0.01	EUR 5,829,000	OP Corporate Bank 1.625% 9/6/2030	5,710,963	0.29
EUR 7,132,000	Toronto-Dominion Bank 3.191% 16/2/2029*	7,239,444	0.37	EUR 965,000	OP Mortgage Bank 0.01% 19/11/2026	908,958	0.05
EUR 170,000	Toronto-Dominion Bank 3.247% 16/2/2034	174,163	0.01	EUR 355,000	OP Mortgage Bank 0.01% 19/11/2030*	299,691	0.01
		39,247,515	2.00	EUR 5,841,000	OP Mortgage Bank 2.75% 25/1/2030*	5,837,776	0.30
	Cayman Islands			EUR 320,000	OP Mortgage Bank 3% 17/7/2031	323,884	0.02
GBP 500,000	Trafford Centre Finance 5.952% 28/7/2035	424,299	0.02	EUR 270,000	OP Mortgage Bank 3.125% 20/10/2028	273,939	0.01
	Chile					50,993,962	2.59
EUR 6,225,000	Chile Government International Bond 3.875% 9/7/2031	6,350,776	0.32		France		
	Croatia			EUR 16,100,000	Agence Francaise de Developpement EPIC 0.125% 29/9/2031	13,128,987	0.67
EUR 1,220,000	Croatia Government International Bond 3.375% 12/3/2034*	1,237,794	0.07	EUR 13,400,000	Agence Francaise de Developpement EPIC 1% 31/1/2028	12,590,640	0.64
EUR 3,000,000	Croatia Government International Bond 4% 14/6/2035*	3,178,455	0.16	EUR 2,400,000	Arkea Home Loans SFH 3% 30/3/2027	2,412,528	0.12
		4,416,249	0.23	EUR 2,900,000	Autoroutes du Sud de la France 2.75% 2/9/2032	2,779,911	0.14
	Denmark			EUR 200,000	AXA Home Loan SFH 0.01% 16/10/2029	173,507	0.01
EUR 2,585,000	Carlsberg Breweries 4.25% 5/10/2033	2,717,377	0.14	EUR 200,000	AXA Home Loan SFH 0.125% 25/6/2035	147,104	0.01
EUR 4,815,000	Danske Bank 3.875% 9/1/2032	4,884,000	0.25	EUR 2,500,000	Banque Federative du Credit Mutuel 4.125% 18/9/2030	2,607,962	0.13
EUR 200,000	Jyske Realkredit 0.01% 1/10/2027	183,794	0.01	EUR 2,500,000	BNP Paribas 0.875% 11/7/2030	2,205,312	0.11
EUR 1,915,000	Kommunekredit 0.875% 3/11/2036	1,521,276	0.08	EUR 10,200,000	BNP Paribas 2.125% 23/1/2027	10,012,065	0.51
		9,306,447	0.48	EUR 2,900,000	BNP Paribas 4.75% 13/11/2032	3,078,101	0.16
	Estonia			EUR 2,000,000	BPCE 2.25% 12/3/2025	1,981,510	0.10
EUR 800,000	Estonia Government International Bond 3.25% 17/1/2034*	795,568	0.04	EUR 2,200,000	BPCE 4.375% 13/7/2028	2,270,862	0.12
	Finland			EUR 700,000	BPCE 4.5% 13/1/2033	736,066	0.04
EUR 640,000	Finland Government Bond 0.25% 15/9/2040*	417,050	0.02	EUR 3,000,000	BPCE 5.125% 25/1/2035	3,116,847	0.16
EUR 715,000	Finland Government Bond 2.75% 15/4/2038	697,286	0.03	EUR 200,000	BPCE SFH 0.5% 23/1/2035	155,998	0.01
EUR 1,775,000	Finland Government Bond 2.875% 15/4/2029	1,802,823	0.09	EUR 500,000	BPCE SFH 0.625% 29/5/2031	431,545	0.02
EUR 7,342,000	Finland Government Bond 2.95% 15/4/2055	7,192,186	0.37	EUR 700,000	BPCE SFH 0.75% 27/11/2026	670,103	0.03
	Finland Government Bond 3% 15/9/2033	6,342,593	0.32	EUR 700,000	BPCE SFH 1% 8/6/2029*	643,633	0.03
EUR 1,734,000	Finland Government Bond 3% 15/9/2034	1,763,036	0.09	EUR 100,000	BPCE SFH 1.125% 12/4/2030	91,126	0.00
EUR 7,140,000	Finland Government Bond 4% 4/7/2025	7,197,406	0.37	EUR 200,000	BPCE SFH 3% 15/1/2031	201,549	0.01
EUR 1,000,000	Nordea Bank 0.5% 2/11/2028	895,322	0.05	EUR 1,200,000	BPCE SFH 3.125% 20/1/2033	1,217,256	0.06
EUR 3,141,000	Nordea Bank 2.5% 23/5/2029	3,045,820	0.15	EUR 1,700,000	BPCE SFH 3.25% 12/4/2028*	1,727,208	0.09
EUR 2,917,000	Nordea Bank 3.625% 15/3/2034	2,948,153	0.15	EUR 8,200,000	BPCE SFH 3.375% 13/3/2029*	8,389,297	0.43
EUR 2,075,000	Nordea Bank 4.125% 29/5/2035	2,113,865	0.11	EUR 400,000	Caisse de Refinancement de l'Habitat 0.25% 7/2/2035	302,462	0.01
EUR 2,725,000	Nordea Bank 4.375% 6/9/2026	2,750,887	0.14	EUR 700,000	Caisse de Refinancement de l'Habitat 2.75% 12/4/2028	699,264	0.04
EUR 325,000	Nordea Kiinnitysluottopankki 1.375% 28/2/2033	290,003	0.01	EUR 12,400,000	Caisse de Refinancement de l'Habitat 2.75% 6/9/2030	12,339,550	0.63
				EUR 300,000	Caisse Francaise de Financement Local 0.01% 7/5/2025	293,640	0.02

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 500,000	Caisse Francaise de Financement Local 0.01% 18/3/2031	415,375	0.02	EUR 700,000	Credit Agricole Home Loan SFH 3.125% 18/10/2030	711,102	0.04
EUR 200,000	Caisse Francaise de Financement Local 0.375% 23/6/2025	195,712	0.01	EUR 300,000	Credit Agricole Home Loan SFH 3.25% 28/9/2032	307,734	0.02
EUR 500,000	Caisse Francaise de Financement Local 0.5% 16/1/2025	494,697	0.03	EUR 300,000	Credit Agricole Public Sector SCF 0.01% 13/9/2028	268,394	0.01
EUR 100,000	Caisse Francaise de Financement Local 0.75% 11/1/2027	95,392	0.01	EUR 900,000	Credit Mutuel Arkea 4.25% 1/12/2032	941,872	0.05
EUR 3,400,000	Caisse Francaise de Financement Local 1.125% 9/9/2025*	3,336,368	0.17	EUR 200,000	Credit Mutuel Home Loan SFH 0.125% 28/1/2030*	173,142	0.01
EUR 200,000	Caisse Francaise de Financement Local 1.125% 1/12/2031	177,014	0.01	EUR 700,000	Credit Mutuel Home Loan SFH 2.375% 8/2/2028	690,990	0.03
EUR 400,000	Caisse Francaise de Financement Local 1.25% 11/5/2032*	354,102	0.02	EUR 700,000	Credit Mutuel Home Loan SFH 2.75% 8/12/2027	699,240	0.04
EUR 300,000	Caisse Francaise de Financement Local 1.45% 16/1/2034*	262,971	0.01	EUR 6,700,000	Credit Mutuel Home Loan SFH 3% 23/7/2029	6,758,658	0.34
EUR 1,100,000	Caisse Francaise de Financement Local 2.875% 30/1/2030*	1,102,044	0.06	EUR 500,000	Credit Mutuel Home Loan SFH 3% 28/11/2030	504,490	0.02
EUR 200,000	Caisse Francaise de Financement Local 3% 19/3/2036	199,993	0.01	EUR 500,000	Credit Mutuel Home Loan SFH 3% 3/2/2031	503,850	0.03
EUR 2,100,000	Caisse Francaise de Financement Local 3.625% 17/1/2029	2,171,967	0.11	EUR 17,800,000	Dexia 0.625% 17/1/2026	17,256,922	0.88
EUR 1,200,000	Cars Alliance Auto Loans Germany V 2024-1 4.126% 18/1/2036	1,203,499	0.06	EUR 100,000	Electricite de France 5% 22/1/2026	100,675	0.01
EUR 200,000	Cars Alliance Auto Loans Germany V 2024-1 4.506% 18/1/2036	199,486	0.01	EUR 4,400,000	Engie 4.5% 6/9/2042	4,578,816	0.23
EUR 1,000,000	Cie de Financement Foncier 0.75% 11/1/2028*	935,758	0.05	EUR 260,216	FCT Noria 2021 4.708% 25/10/2049	260,364	0.01
EUR 400,000	Cie de Financement Foncier 0.875% 11/9/2028	371,342	0.02	EUR 33,845,000	French Republic Government Bond OAT 0% 25/2/2026*	32,550,034	1.66
EUR 300,000	Cie de Financement Foncier 1.25% 15/11/2032	263,840	0.01	EUR 26,191,945	French Republic Government Bond OAT 0% 25/2/2027*	24,581,140	1.25
EUR 2,700,000	Cie de Saint-Gobain 3.625% 8/4/2034	2,716,767	0.14	EUR 8,200,000	French Republic Government Bond OAT 0.5% 25/5/2025	8,051,170	0.41
EUR 500,000	Credit Agricole 4.125% 26/2/2036	513,302	0.03	EUR 15,741,741	French Republic Government Bond OAT 0.5% 25/5/2040*	10,416,310	0.53
EUR 1,700,000	Credit Agricole 4.375% 27/11/2033	1,792,117	0.09	EUR 7,403,484	French Republic Government Bond OAT 0.5% 25/6/2044	4,393,275	0.22
EUR 600,000	Credit Agricole Home Loan SFH 0.5% 3/4/2025	590,319	0.03	EUR 41,245,000	French Republic Government Bond OAT 0.75% 25/2/2028*	38,776,360	1.97
EUR 300,000	Credit Agricole Home Loan SFH 1% 16/1/2029	278,208	0.01	EUR 5,752,017	French Republic Government Bond OAT 0.75% 25/5/2053	2,941,581	0.15
EUR 1,000,000	Credit Agricole Home Loan SFH 2.875% 23/6/2028	1,003,860	0.05	EUR 3,095,000	French Republic Government Bond OAT 1.25% 25/5/2038	2,427,082	0.12
EUR 14,200,000	Credit Agricole Home Loan SFH 3% 1/12/2030	14,324,534	0.73	EUR 6,520,000	French Republic Government Bond OAT 2.5% 24/9/2026	6,507,530	0.33
EUR 800,000	Credit Agricole Home Loan SFH 3.125% 16/8/2029	812,209	0.04	EUR 6,920,000	French Republic Government Bond OAT 2.5% 25/5/2043	6,090,076	0.31
				EUR 27,585,000	French Republic Government Bond OAT 2.75% 25/2/2029*	27,698,098	1.41
				EUR 3,679,000	French Republic Government Bond OAT 3% 25/6/2049	3,425,793	0.17
				EUR 1,070,000	French Republic Government Bond OAT 3% 25/5/2054	967,556	0.05
				EUR 24,577,000	French Republic Government Bond OAT 3.25% 25/5/2055*	23,202,900	1.18
				EUR 11,540,000	French Republic Government Bond OAT 3.5% 25/11/2033	12,077,822	0.61
				EUR 745,809	Ginkgo Auto Loans 2022 4.308% 25/7/2043	749,044	0.04

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 654,894	Ginkgo Sales Finance 2022 4.308% 25/11/2049	657,154	0.03	EUR 158,000	Commerzbank 0.125% 15/12/2026	149,093	0.01
EUR 868,986	Harmony French Home Loans FCT 2020-2 4.225% 27/8/2061	871,733	0.04	EUR 600,000	Commerzbank 0.5% 9/6/2026	576,580	0.03
EUR 600,000	Harmony French Home Loans FCT 2021-1 4.475% 27/5/2061	600,755	0.03	EUR 121,000	Commerzbank 0.5% 15/3/2027	114,651	0.01
EUR 300,000	La Banque Postale Home Loan SFH 3% 31/1/2031	302,874	0.02	EUR 2,600,000	Deutsche Bank 4.5% 12/7/2035	2,657,213	0.14
EUR 1,800,000	Legrand 3.5% 26/6/2034	1,818,828	0.09	EUR 445,000	DZ HYP 0.5% 30/9/2026	424,861	0.02
EUR 1,000,000	Noria DE 2024 4.198% 25/2/2043	1,002,250	0.05	EUR 3,675,000	DZ HYP 3% 31/5/2032	3,738,192	0.19
EUR 400,000	Noria DE 2024 4.558% 25/2/2043	400,820	0.02	EUR 1,981,000	E.ON 3.5% 25/3/2032	1,999,980	0.10
EUR 200,000	Noria DE 2024 4.858% 25/2/2043	200,425	0.01	EUR 2,049,000	E.ON 3.75% 15/1/2036	2,065,167	0.11
EUR 100,000	Noria DE 2024 5.258% 25/2/2043	100,183	0.01	EUR 800,000	Eurogrid 3.279% 5/9/2031	790,132	0.04
EUR 100,000	Noria DE 2024 7.158% 25/2/2043	100,249	0.01	EUR 2,800,000	Eurogrid 3.915% 1/2/2034	2,840,320	0.14
EUR 100,000	Orange 2.375% 15/1/2025	99,190	0.00	EUR 133,641	FCT Autonoria DE 2023 4.758% 26/1/2043	134,376	0.01
EUR 2,870,000	RCI Banque 4.125% 4/4/2031	2,906,205	0.15	EUR 133,433	FCT Autonoria DE 2023 5.708% 26/1/2043	135,189	0.01
EUR 600,000	RTE Reseau de Transport d'Electricite SADIR 3.5% 7/12/2031	610,778	0.03	EUR 66,842	FCT Autonoria DE 2023 6.658% 26/1/2043	68,066	0.00
EUR 4,000,000	Societe Generale 4.875% 21/11/2031	4,198,840	0.21	EUR 66,736	FCT Autonoria DE 2023 9.108% 26/1/2043	68,494	0.01
EUR 1,400,000	Societe Generale 5.625% 2/6/2033	1,490,403	0.08	EUR 3,125,000	Fraport Frankfurt Airport Services Worldwide 4.25% 11/6/2032	3,207,391	0.16
EUR 300,000	Societe Generale SFH 0.01% 11/2/2030	258,114	0.01	EUR 10,935,000	Gemeinsame Deutsche Bundeslaender 0.625% 13/2/2029	10,077,610	0.51
EUR 1,200,000	Societe Generale SFH 0.125% 18/7/2029	1,056,444	0.05	EUR 6,000,000	Gemeinsame Deutsche Bundeslaender 0.75% 25/9/2028	5,594,954	0.29
EUR 100,000	Societe Generale SFH 0.5% 28/1/2026	96,789	0.00	EUR 400,000	ING-DiBa 0.01% 7/10/2028	358,619	0.02
EUR 200,000	Societe Generale SFH 0.75% 29/1/2027	190,789	0.01	EUR 1,000,000	ING-DiBa 3.25% 15/2/2028	1,017,850	0.05
EUR 3,846,000	TotalEnergies 2% 17/1/2027	3,666,940	0.19	EUR 1,512,000	Kreditanstalt fuer Wiederaufbau 0% 30/9/2026	1,435,697	0.07
EUR 3,400,000	TotalEnergies Capital International 0.696% 31/5/2028	3,133,057	0.16	EUR 2,181,000	Kreditanstalt fuer Wiederaufbau 0.125% 4/10/2024*	2,174,424	0.11
EUR 15,000,000	UNEDIC ASSEO 0.875% 25/5/2028*	14,023,050	0.71	EUR 10,700,000	Kreditanstalt fuer Wiederaufbau 2.75% 15/5/2030	10,849,637	0.55
EUR 2,400,000	Veolia Environnement 2.25% 20/1/2026	2,335,800	0.12	EUR 5,873,000	Kreditanstalt fuer Wiederaufbau 2.875% 31/3/2032	5,993,925	0.30
		396,948,599	20.19	EUR 3,448,000	Kreditanstalt fuer Wiederaufbau 3.25% 24/3/2031*	3,588,489	0.18
Germany				EUR 4,885,000	Landesbank Baden-Wuerttemberg 3.125% 13/11/2029	4,987,170	0.25
EUR 1,900,000	Allianz 5.824% 25/7/2053	2,116,237	0.11	EUR 334,000	Norddeutsche Landesbank-Girozentrale 0.625% 18/1/2027	317,773	0.02
EUR 6,976,000	Bayer 4.625% 26/5/2033	7,316,917	0.37	EUR 6,035,000	NRW Bank 0.1% 9/7/2035	4,513,214	0.23
EUR 14,540,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053*	12,445,882	0.63	EUR 6,057,000	NRW Bank 0.375% 16/5/2029	5,474,831	0.28
EUR 21,030,000	Bundesrepublik Deutschland Bundesanleihe 2.2% 15/2/2034*	20,949,823	1.07	EUR 354,000	NRW Bank 0.5% 17/6/2041	234,385	0.01
EUR 830,000	Bundesrepublik Deutschland Bundesanleihe 2.5% 15/8/2054	826,568	0.04	EUR 8,915,000	NRW Bank 0.625% 2/2/2029	8,191,013	0.42
EUR 4,900,000	Bundesrepublik Deutschland Bundesanleihe 2.6% 15/5/2041	4,936,799	0.25	EUR 3,350,000	Porsche Automobil 4.125% 27/9/2032	3,390,267	0.17
EUR 24,145,000	Bundesrepublik Deutschland Bundesanleihe 3.25% 4/7/2042*+†	26,603,608	1.35	EUR 230,006	Red & Black Auto Germany 8 UG 4.385% 15/9/2030	230,293	0.01
				EUR 138,004	Red & Black Auto Germany 8 UG 4.585% 15/9/2030	138,068	0.01
				EUR 46,001	Red & Black Auto Germany 8 UG 4.985% 15/9/2030	45,947	0.00
				EUR 646,723	RevoCar 2024-1 UG 4.144% 21/2/2037	648,621	0.03

*All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

†All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Euro Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 2,800,000	Robert Bosch 4.375% 2/6/2043	2,910,978	0.15	EUR 4,911,000	European Union 3.375% 4/11/2042*	5,007,793	0.25
EUR 8,450,000	State of Hesse 0.375% 6/7/2026	8,111,930	0.41	EUR 16,696,180	European Union 3.375% 5/10/2054	16,665,208	0.85
EUR 4,820,000	State of North Rhine-Westphalia Germany 0.5% 15/1/2052	2,541,959	0.13			86,429,586	4.40
EUR 11,207,000	State of North Rhine-Westphalia Germany 0.6% 4/6/2041	7,652,229	0.39		Ireland		
EUR 1,000,000	State of North Rhine-Westphalia Germany 1% 16/1/2025*	991,505	0.05	GBP 973,636	Agora UK 2021 6.227% 22/7/2031	1,150,708	0.06
EUR 4,990,000	Volkswagen Financial Services Overseas 1.5% 1/10/2024	4,979,970	0.26	EUR 350,000	Avoca CLO XIV 0% 12/1/2031	183,785	0.01
EUR 500,000	Vonovia 1.625% 7/10/2039	349,029	0.02	EUR 100,000	Avoca CLO XIV 8.404% 12/1/2031	100,395	0.00
EUR 1,400,000	Vonovia 2.375% 25/3/2032	1,270,743	0.06	EUR 100,000	Avoca CLO XIV 10.054% 12/1/2031	99,599	0.00
		192,236,669	9.78	EUR 8,480,000	Bank Of Ireland Mortgage Bank Ulc 0.625% 14/3/2025	8,358,100	0.43
	Greece			EUR 1,032,000	CRH SMW Finance 4.25% 11/7/2035	1,080,714	0.05
EUR 8,628,000	Hellenic Republic Government Bond 3.375% 15/6/2034	8,668,681	0.44	EUR 580,258	Dilosk Rmbs No 8 Sts 4.21% 20/5/2062	580,526	0.03
EUR 7,410,000	Hellenic Republic Government Bond 4.125% 15/6/2054	7,552,494	0.39	EUR 153,000	Dilosk Rmbs No 8 Sts 4.46% 20/5/2062	152,492	0.01
		16,221,175	0.83	EUR 374,000	Dilosk Rmbs NO 9 4.47% 25/1/2063	374,691	0.02
	Hungary			EUR 1,499,000	Eaton Capital UnLtd 3.802% 21/5/2036	1,534,759	0.08
EUR 5,564,000	Hungary Government International Bond 5.375% 12/9/2033*	5,943,437	0.30	EUR 3,350,000	ESB Finance 4% 3/5/2032	3,479,269	0.18
	International			EUR 900,740	Haus European Loan Conduit No 39 4.286% 28/7/2051	847,698	0.04
EUR 7,180,000	African Development Bank 0.5% 21/3/2029	6,539,795	0.33	EUR 1,038,700	Haus European Loan Conduit No 39 4.736% 28/7/2051	953,473	0.05
EUR 2,711,000	Council Of Europe Development Bank 2.75% 16/4/2031	2,732,973	0.14	EUR 5,328,170	Ireland Government Bond 1.7% 15/5/2037	4,702,643	0.24
EUR 1,301,000	European Investment Bank 0% 17/6/2027	1,215,284	0.06	EUR 5,970,000	Ireland Government Bond 2.6% 18/10/2034	5,947,314	0.30
EUR 1,122,000	European Investment Bank 0.1% 15/10/2026	1,067,033	0.05	EUR 1,891,000	Ireland Government Bond 3% 18/10/2043*	1,904,048	0.10
EUR 2,838,000	European Investment Bank 0.2% 17/3/2036	2,104,760	0.11	EUR 573,404	Last Mile Logistics Pan Euro Finance 4.949% 17/8/2033	566,094	0.03
EUR 156,000	European Investment Bank 0.25% 15/6/2040	103,376	0.01	EUR 300,448	Last Mile Logistics Pan Euro Finance 5.449% 17/8/2033	297,172	0.02
EUR 1,618,000	European Investment Bank 0.375% 15/5/2026	1,559,307	0.08	EUR 1,987,582	Last Mile PE 2021 4.599% 17/8/2031	1,976,866	0.10
EUR 389,000	European Investment Bank 0.5% 13/11/2037*	288,664	0.01	EUR 666,860	Last Mile PE 2021 4.749% 17/8/2031	661,365	0.03
EUR 900,000	European Investment Bank 0.875% 14/1/2028	853,385	0.04	EUR 601,874	Last Mile PE 2021 5.149% 17/8/2031	596,936	0.03
EUR 1,200,000	European Investment Bank 1.5% 15/6/2032	1,105,140	0.06	EUR 2,200,000	Linde 3.4% 14/2/2036	2,183,683	0.11
EUR 13,598,000	European Investment Bank 2.625% 4/9/2034	13,474,530	0.69	EUR 100,000	Linde 3.5% 4/6/2034	101,570	0.01
EUR 249,000	European Stability Mechanism 0.75% 5/9/2028	232,504	0.01	EUR 689,836	Lt Autorahoitus IV 4.296% 18/7/2033	692,959	0.04
EUR 4,473,000	European Union 0% 4/7/2035	3,299,665	0.17	EUR 164,361	SCF Rahoituspalvelut IX 4.575% 25/10/2030	164,620	0.01
EUR 5,145,023	European Union 0.45% 4/7/2041	3,333,448	0.17	GBP 219,389	Taurus 2021-1 UK 6.28% 17/5/2031	259,554	0.01
EUR 12,626,000	European Union 2.5% 4/10/2052*	10,745,294	0.55	GBP 358,368	Taurus 2021-1 UK 6.63% 17/5/2031	422,290	0.02
EUR 6,187,500	European Union 3% 4/12/2034	6,260,915	0.32	GBP 194,571	Taurus 2021-1 UK 7.58% 17/5/2031	231,303	0.01
EUR 5,032,000	European Union 3% 4/3/2053	4,725,458	0.24				
EUR 5,165,000	European Union 3.25% 4/2/2050	5,115,054	0.26				

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 133,639	Taurus 2021-4 UK 7.08% 17/8/2031	158,365	0.01	EUR 15,380,000	Italy Buoni Poliennali Del Tesoro 4.1% 1/2/2029	16,073,916	0.82
EUR 825,811	Vita Scientia 2022-1 4.841% 27/2/2033	816,094	0.04	EUR 3,775,000	Italy Buoni Poliennali Del Tesoro 4.15% 1/10/2039	3,833,671	0.20
		40,579,085	2.07	EUR 4,240,000	Italy Buoni Poliennali Del Tesoro 4.45% 1/9/2043	4,410,914	0.22
Italy				EUR 17,299,000	Italy Buoni Poliennali Del Tesoro 4.5% 1/10/2053	17,948,059	0.91
EUR 100,000	Auto ABS Italian Stella Loans 2024-1 5.284% 29/12/2036	100,325	0.00	EUR 12,620,000	Italy Buoni Poliennali Del Tesoro 4.75% 1/9/2044	13,703,774	0.70
EUR 100,000	Auto ABS Italian Stella Loans 2024-1 5.884% 29/12/2036	100,536	0.00	EUR 660,000	Italy Buoni Poliennali Del Tesoro 5% 1/8/2039	735,614	0.04
EUR 341,560	AutoFlorence 2 4.358% 24/12/2044	339,990	0.02	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro 5% 1/9/2040	2,226,240	0.11
EUR 132,359	AutoFlorence 2 4.758% 24/12/2044	132,014	0.01	EUR 483,712	Marzio Finance 4.475% 28/5/2049	486,661	0.02
EUR 89,312	AutoFlorence 2 5.958% 24/12/2044	89,787	0.00	EUR 5,545,000	Mediobanca Banca di Credito Finanziario 0.5% 1/10/2026	5,270,245	0.27
EUR 159,280	AutoFlorence 3 5.968% 25/12/2046	161,691	0.01	EUR 6,050,000	Mediobanca Banca di Credito Finanziario 3% 4/9/2031	6,028,946	0.31
EUR 99,666	AutoFlorence 3 6.968% 25/12/2046	102,000	0.01	EUR 4,588,000	Mediobanca Banca di Credito Finanziario 3.25% 30/11/2028	4,640,670	0.24
EUR 102,461	AutoFlorence 3 8.968% 25/12/2046	104,957	0.01	EUR 200,000	Miltonia Mortgage Finance 4.986% 28/4/2062	196,623	0.01
EUR 5,431,000	Banca Monte dei Paschi di Siena 0.875% 8/10/2026	5,187,393	0.26	EUR 143,979	Progetto Quinto 4.204% 27/10/2036	144,108	0.01
EUR 225,000	Banco BPM 3.75% 27/6/2028	230,402	0.01	EUR 100,000	Quarzo 6% 15/6/2041	101,070	0.01
EUR 3,696,000	BPER Banca 2.875% 22/7/2029	3,682,232	0.19	EUR 3,389,000	Snam 3.875% 19/2/2034	3,420,755	0.17
EUR 1,200,000	BPER Banca 3.25% 22/1/2031	1,217,652	0.06	EUR 400,000	Sunrise Spv 95 4.395% 27/3/2049	401,599	0.02
EUR 92,752	Brignole 7.608% 24/2/2042	93,220	0.00	EUR 1,678,000	Terna - Rete Elettrica Nazionale 3.625% 21/4/2029	1,702,488	0.09
EUR 400,000	Credit Agricole Italia 0.125% 15/3/2033*	314,050	0.02	EUR 325,000	UniCredit 3.5% 31/7/2030	334,001	0.02
EUR 100,000	Credit Agricole Italia 1% 25/3/2027	95,189	0.00	EUR 90,229	Youni Italy 2024-1 5.308% 20/4/2034	91,049	0.00
EUR 200,000	Credit Agricole Italia 1% 17/1/2045	129,225	0.01			199,341,932	10.14
EUR 5,999,000	Eni 2.625% 13/10/2025	5,901,111	0.30	Japan			
EUR 320,000	Eni 3.875% 15/1/2034	324,600	0.02	EUR 5,100,000	Sumitomo Mitsui Banking 0.01% 10/9/2025	4,940,701	0.25
EUR 5,301,000	Iccrea Banca 3.5% 4/3/2032	5,428,887	0.28	EUR 4,525,000	Sumitomo Mitsui Trust Bank 3.629% 6/4/2026	4,560,985	0.23
EUR 500,000	Intesa Sanpaolo 1% 25/9/2025	489,025	0.02	EUR 4,250,000	Sumitomo Mitsui Trust Bank 4.086% 19/4/2028*	4,387,233	0.23
EUR 3,370,000	Intesa Sanpaolo 3.625% 30/6/2028*	3,449,785	0.17			13,888,919	0.71
EUR 5,027,000	Italy Buoni Poliennali Del Tesoro 0.5% 15/7/2028	4,592,746	0.23	Jersey			
EUR 16,300,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	15,621,171	0.79	GBP 480,000	Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	578,233	0.03
EUR 6,680,000	Italy Buoni Poliennali Del Tesoro 1.8% 15/5/2036	6,630,236	0.34	Latvia			
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	1,292,817	0.07	EUR 1,625,000	Latvia Government International Bond 3.5% 17/1/2028	1,656,704	0.08
EUR 5,565,000	Italy Buoni Poliennali Del Tesoro 3.35% 1/7/2029	5,636,194	0.29	EUR 2,050,000	Latvia Government International Bond 3.875% 12/7/2033	2,156,354	0.11
EUR 12,279,000	Italy Buoni Poliennali Del Tesoro 3.4% 1/4/2028	12,494,329	0.64			3,813,058	0.19
EUR 1,038,000	Italy Buoni Poliennali Del Tesoro 3.5% 15/2/2031	1,051,014	0.05	Lithuania			
EUR 1,250,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/7/2034	1,272,284	0.06	EUR 4,033,000	Lithuania Government International Bond 3.5% 3/7/2031	4,100,290	0.21
EUR 40,105,000	Italy Buoni Poliennali Del Tesoro 4% 30/4/2035*	41,326,667	2.10				

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 3,175,000	Lithuania Government International Bond 3.5% 13/2/2034*	3,186,970	0.16	EUR 3,834,000	Montenegro Montenegro Government International Bond 2.875% 16/12/2027	3,574,438	0.18
		7,287,260	0.37				
	Luxembourg				Netherlands		
EUR 100,000	Auto1 Car Funding 7.135% 15/12/2033	102,612	0.00	EUR 200,000	ABN AMRO Bank 0.375% 14/1/2035	154,963	0.01
EUR 600,000	Bavarian Sky - Compartment German Auto Loans 13 4.025% 20/3/2032	601,077	0.03	EUR 300,000	ABN AMRO Bank 0.4% 17/9/2041	191,544	0.01
EUR 4,775,000	Becton Dickinson Euro Finance 4.029% 7/6/2036	4,868,494	0.25	EUR 400,000	ABN AMRO Bank 0.875% 14/1/2026	389,485	0.02
EUR 1,010,315	Bumper DE - Compartment 2023-1 4.176% 23/8/2032	1,012,847	0.05	EUR 100,000	ABN AMRO Bank 1% 13/4/2031	89,618	0.00
EUR 1,279,000	Compartment BL Consumer Credit 2024 4.238% 25/9/2041	1,281,878	0.06	EUR 200,000	ABN AMRO Bank 1.125% 12/1/2032	178,105	0.01
EUR 373,000	Compartment BL Consumer Credit 2024 4.508% 25/9/2041	372,997	0.02	EUR 300,000	ABN AMRO Bank 1.375% 10/1/2034	263,426	0.01
EUR 853,000	European Financial Stability Facility 0% 20/1/2031*	722,299	0.04	EUR 200,000	ABN AMRO Bank 1.45% 12/4/2038	164,854	0.01
EUR 820,000	European Financial Stability Facility 0.05% 17/10/2029	721,612	0.04	EUR 600,000	ABN AMRO Bank 1.5% 30/9/2030*	559,446	0.03
EUR 23,260,000	European Financial Stability Facility 0.75% 3/5/2027	22,215,510	1.13	EUR 4,900,000	ABN AMRO Bank 2.625% 30/8/2027	4,897,476	0.25
EUR 1,205,000	European Financial Stability Facility 0.875% 10/4/2035	990,589	0.05	EUR 4,500,000	ABN AMRO Bank 3.875% 15/1/2032	4,574,745	0.23
EUR 270,000	European Financial Stability Facility 1.2% 17/2/2045	194,684	0.01	EUR 1,665,000	American Medical Systems Europe 3.5% 8/3/2032	1,674,413	0.08
EUR 1,678,000	European Financial Stability Facility 1.375% 31/5/2047	1,224,147	0.06	EUR 5,615,000	BNG Bank 0.125% 19/4/2033	4,496,477	0.23
EUR 9,975,000	European Financial Stability Facility 1.8% 10/7/2048	7,814,683	0.40	EUR 3,978,000	BNG Bank 0.75% 11/1/2028	3,753,342	0.19
EUR 311,963	Germany Compartment Consumer 2020-1 4.775% 14/11/2034	313,610	0.02	EUR 2,900,000	BNG Bank 0.805% 28/6/2049	1,710,086	0.09
EUR 300,000	Germany Compartment Consumer 2024-1 4.618% 14/1/2038	301,285	0.02	EUR 4,560,000	BNG Bank 2.75% 11/1/2034*	4,539,047	0.23
EUR 300,000	Germany Compartment Consumer 2024-1 4.918% 14/1/2038	300,136	0.02	EUR 300,000	Cooperatieve Rabobank 0.01% 2/7/2030	257,288	0.01
EUR 345,000	Heidelberg Materials Finance Luxembourg 4.875% 21/11/2033	372,688	0.02	EUR 700,000	Cooperatieve Rabobank 0.75% 21/6/2039	510,912	0.03
EUR 5,071,000	Medtronic Global 0.25% 2/7/2025	4,935,503	0.25	EUR 500,000	Cooperatieve Rabobank 0.875% 8/2/2028	471,927	0.02
EUR 3,500,000	Medtronic Global 1.375% 15/10/2040	2,488,430	0.12	EUR 1,800,000	Cooperatieve Rabobank 4% 10/1/2030	1,862,469	0.10
EUR 2,358,000	SELP Finance 3.75% 10/8/2027	2,367,491	0.12	EUR 3,600,000	de Volksbank 0.01% 16/9/2024	3,594,852	0.18
EUR 567,000	State of the Grand-Duchy of Luxembourg 2.875% 1/3/2034	575,426	0.03	EUR 200,000	de Volksbank 0.75% 24/10/2031	173,490	0.01
EUR 851,000	State of the Grand-Duchy of Luxembourg 3% 2/3/2033	872,637	0.04	EUR 2,600,000	de Volksbank 2.375% 4/5/2027	2,543,041	0.13
EUR 936,000	State of the Grand-Duchy of Luxembourg 3.25% 2/3/2043*	962,540	0.05	EUR 581,112	Domi 2023-1 4.662% 15/2/2055	589,125	0.03
		55,613,175	2.83	EUR 143,000	Domi 2023-1 5.242% 15/2/2055	145,032	0.01
	Mexico			EUR 670,660	Dutch Property Finance 2020-2 4.476% 28/1/2058	672,156	0.03
MXN 1,800,000	Mexican Bonos 7.75% 23/11/2034	7,202,132	0.37	EUR 290,000	Dutch Property Finance 2020-2 5.036% 28/1/2058	290,552	0.02
				EUR 806,821	Dutch Property Finance 2021-1 4.336% 28/7/2058	807,838	0.04
				EUR 1,731,511	Dutch Property Finance 2023-1 4.586% 28/4/2064	1,742,664	0.09
				EUR 2,117,000	ELM for Firmenich International 3.75% 3/9/2025	2,115,836	0.11
				EUR 150,000	ELM for Helvetia Schweizerische Versicherungsgesellschaft 3.375% 29/9/2047	147,263	0.01
				EUR 3,954,000	EnBW International Finance 0.5% 1/3/2033	3,124,268	0.16

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 3,275,000	EnBW International Finance 4% 22/7/2036	3,337,776	0.17	EUR 514,000	TenneT 3.875% 28/10/2028	529,197	0.03
EUR 1,353,000	EnBW International Finance 4.3% 23/5/2034	1,426,197	0.07	EUR 3,774,000	TenneT 4.5% 28/10/2034	4,110,679	0.21
EUR 891,000	Enel Finance International 3.875% 23/1/2035	898,836	0.04	EUR 1,525,000	TenneT 4.875% 21/12/2031	1,536,437	0.08
EUR 486,000	Enxsis 3.625% 12/6/2034	501,584	0.02	EUR 2,147,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030*	2,114,817	0.11
EUR 200,000	Hill FL 2024-1BV 4.699% 18/2/2032	200,458	0.01	EUR 5,576,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	6,544,830	0.33
EUR 1,100,000	ING Bank 0.75% 18/2/2029	1,010,691	0.05	EUR 611,000	Universal Music 3.75% 30/6/2032	621,360	0.03
EUR 16,500,000	ING Bank 2.625% 10/1/2028*	16,460,235	0.84	EUR 5,311,000	Universal Music 4% 13/6/2031	5,500,231	0.28
EUR 200,000	ING Bank 3% 15/2/2033*	202,610	0.01	EUR 400,000	Van Lanschot Kempen 0.875% 15/2/2027	380,914	0.02
EUR 6,200,000	ING Groep 0.25% 1/2/2030	5,380,167	0.27			171,527,237	8.72
EUR 3,200,000	ING Groep 3.5% 3/9/2030	3,195,600	0.16	New Zealand			
EUR 1,900,000	ING Groep 4.25% 26/8/2035	1,902,755	0.10	EUR 6,207,000	ASB Bank 0.25% 21/5/2031	5,172,448	0.27
EUR 2,500,000	ING Groep 4.375% 15/8/2034	2,528,212	0.13	EUR 225,000	ASB Bank 0.625% 18/10/2024	224,163	0.01
EUR 300,000	Knab 0.375% 9/6/2036	222,945	0.01	EUR 3,300,000	Bank of New Zealand 3.708% 20/12/2028*	3,395,519	0.17
EUR 34,364	Magoi 2019 4.508% 27/7/2039	34,421	0.01	EUR 2,662,000	Chorus 3.625% 7/9/2029	2,677,453	0.13
EUR 17,178	Magoi 2019 4.908% 27/7/2039	17,200	0.00	EUR 400,000	Westpac NZ 3.75% 20/4/2028	410,896	0.02
EUR 17,220	Magoi 2019 5.308% 27/7/2039	17,227	0.00			11,880,479	0.60
EUR 17,219	Magoi 2019 6.108% 27/7/2039	17,040	0.00	North Macedonia			
EUR 2,904,000	MSD Netherlands Capital 3.5% 30/5/2037	2,897,887	0.15	EUR 8,069,000	North Macedonia Government International Bond 1.625% 10/3/2028	7,211,669	0.37
EUR 200,000	Nationale-Nederlanden Bank 0.125% 24/9/2029	174,998	0.01	Norway			
EUR 300,000	Nationale-Nederlanden Bank 1% 25/9/2028	279,399	0.01	EUR 2,763,000	DNB Bank 0.375% 18/1/2028	2,591,163	0.13
EUR 5,860,000	Netherlands Government Bond 0% 15/7/2030	5,102,888	0.26	EUR 966,000	DNB Bank 3.125% 21/9/2027	965,758	0.05
EUR 19,920,286	Netherlands Government Bond 0.75% 15/7/2027*	19,068,246	0.97	EUR 740,000	DNB Boligkreditt 0.01% 12/5/2028*	671,468	0.03
EUR 1,700,000	Netherlands Government Bond 2% 15/1/2054	1,454,706	0.07	EUR 275,000	DNB Boligkreditt 0.01% 21/1/2031	231,150	0.01
EUR 5,750,000	Netherlands Government Bond 2.5% 15/7/2033	5,749,013	0.29	EUR 425,000	DNB Boligkreditt 0.625% 19/6/2025	416,746	0.02
EUR 2,300,000	Netherlands Government Bond 2.5% 15/7/2034	2,286,315	0.12	EUR 300,000	DNB Boligkreditt 0.625% 14/1/2026	291,043	0.01
EUR 4,957,301	Netherlands Government Bond 2.75% 15/1/2047*	4,986,482	0.25	EUR 2,885,000	Eika Boligkreditt 0.5% 28/8/2025	2,813,495	0.14
EUR 7,255,000	Netherlands Government Bond 3.25% 15/1/2044*	7,785,889	0.40	EUR 200,000	Eika Boligkreditt 0.875% 1/2/2029	184,817	0.01
EUR 2,495,000	Novo Nordisk Finance Netherlands 3.375% 21/5/2034	2,518,216	0.12	EUR 100,000	Eika Boligkreditt 2.5% 22/9/2028	99,161	0.01
EUR 1,650,000	RELX Finance 3.375% 20/3/2033	1,646,180	0.08	EUR 325,000	SpareBank 1 Boligkreditt 0.01% 22/9/2027	299,985	0.02
EUR 344,000	RELX Finance 3.75% 12/6/2031	354,333	0.02	EUR 300,000	SpareBank 1 Boligkreditt 0.05% 3/11/2028	268,905	0.01
EUR 1,277,000	Roche Finance Europe 3.564% 3/5/2044	1,282,280	0.07	EUR 500,000	SpareBank 1 Boligkreditt 1.75% 25/5/2027	487,731	0.03
EUR 6,600,000	Sartorius Finance 4.5% 14/9/2032*	6,870,897	0.35	EUR 100,000	SpareBank 1 Boligkreditt 3% 19/5/2030	101,283	0.01
EUR 1,500,000	Sartorius Finance 4.875% 14/9/2035	1,598,101	0.08			9,422,705	0.48
EUR 1,068,000	Shell International Finance 1.875% 7/4/2032	968,155	0.05	Poland			
EUR 800,000	Siemens Financieringsmaatschappij 3.625% 22/2/2044	793,132	0.04	EUR 5,015,000	Republic of Poland Government International Bond 0% 10/2/2025*	4,926,962	0.25
EUR 364,000	TenneT 0.125% 9/12/2027	331,961	0.02	EUR 4,250,000	Republic of Poland Government International Bond 2.75% 25/5/2032*	4,098,700	0.21
						9,025,662	0.46

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Portugal				EUR 6,100,000	Vseobecna Uverova Banka 0.01% 23/6/2025	5,926,174	0.30
EUR 500,000	Banco Santander Totta 3.25% 15/2/2031	508,343	0.03	EUR 300,000	Vseobecna Uverova Banka 3.25% 20/3/2031	302,568	0.02
EUR 1,700,000	Banco Santander Totta 3.375% 19/4/2028*	1,724,046	0.09			12,985,752	0.66
EUR 300,000	Banco Santander Totta 3.75% 11/9/2026	304,278	0.01	Slovenia			
EUR 8,110,000	Portugal Obrigacoes do Tesouro OT 0.7% 15/10/2027*	7,715,002	0.39	EUR 1,560,000	Slovenia Government Bond 0.488% 20/10/2050*	787,878	0.04
EUR 1,232,000	Portugal Obrigacoes do Tesouro OT 2.875% 20/10/2034	1,231,138	0.06	Spain			
EUR 7,629,000	Portugal Obrigacoes do Tesouro OT 3.625% 12/6/2054	7,735,615	0.40	EUR 6,800,000	Adif Alta Velocidad 1.25% 4/5/2026	6,613,816	0.34
EUR 496,010	TAGUS - Sociedade de Titularizacao de Creditos/Ulisses Finance No. 2 6.446% 23/9/2038	487,264	0.02	EUR 3,700,000	Adif Alta Velocidad 3.9% 30/4/2033	3,853,795	0.19
EUR 100,797	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 4.545% 28/10/2040	99,568	0.01	EUR 4,100,000	Amadeus IT 3.5% 21/3/2029*	4,136,388	0.21
EUR 352,788	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 5.145% 28/10/2040	346,364	0.02	EUR 29,418	Autonomia Spain 2019 4.558% 27/12/2035	29,486	0.00
		20,151,618	1.03	EUR 14,709	Autonomia Spain 2019 4.958% 27/12/2035	14,755	0.00
Romania				EUR 14,731	Autonomia Spain 2019 5.458% 27/12/2035	14,776	0.00
EUR 3,528,000	Romanian Government International Bond 2% 14/4/2033*	2,699,132	0.14	EUR 14,709	Autonomia Spain 2019 6.458% 27/12/2035	14,746	0.00
EUR 3,062,000	Romanian Government International Bond 3.75% 7/2/2034	2,669,681	0.13	EUR 14,709	Autonomia Spain 2019 7.608% 27/12/2035	14,860	0.00
EUR 2,850,000	Romanian Government International Bond 5.25% 30/5/2032	2,828,625	0.14	EUR 442,763	Autonomia Spain 2021 FT 4.408% 31/1/2039	443,229	0.02
EUR 3,053,000	Romanian Government International Bond 5.375% 22/3/2031*	3,091,163	0.16	EUR 120,754	Autonomia Spain 2021 FT 5.158% 31/1/2039	121,059	0.01
EUR 4,175,000	Romanian Government International Bond 5.625% 30/5/2037	4,065,406	0.21	EUR 120,754	Autonomia Spain 2021 FT 6.258% 31/1/2039	120,817	0.01
EUR 6,000,000	Romanian Government International Bond 6.375% 18/9/2033*	6,352,500	0.32	EUR 80,502	Autonomia Spain 2021 FT 7.508% 31/1/2039	80,556	0.00
		21,706,507	1.10	EUR 63,930	Autonomia Spain 2022 FT 5.608% 26/1/2040	65,263	0.00
Singapore				EUR 2,700,000	AyT Cedula Cajas X Fondo de Titulizacion de Activos 3.75% 30/6/2025	2,709,552	0.14
EUR 325,000	United Overseas Bank 0.01% 1/12/2027	296,023	0.02	EUR 4,000,000	Banco de Sabadell 0.125% 10/2/2028	3,636,060	0.18
Slovakia				EUR 600,000	Banco de Sabadell 1.75% 30/5/2029	567,938	0.03
EUR 4,500,000	Slovakia Government Bond 1% 14/5/2032*	3,870,585	0.20	EUR 600,000	Banco Santander 0.01% 27/2/2025	590,361	0.03
EUR 1,200,000	Slovakia Government Bond 2% 17/10/2047	882,375	0.04	EUR 200,000	Banco Santander 0.1% 27/2/2032*	161,680	0.01
EUR 700,000	Slovakia Government Bond 3.625% 8/6/2033	715,855	0.04	EUR 2,500,000	Banco Santander 1% 7/4/2025	2,465,712	0.13
EUR 1,245,000	Slovakia Government Bond 4% 23/2/2043	1,288,195	0.06	EUR 200,000	Bankinter 3.05% 29/5/2028	200,302	0.01
				EUR 540,577	BBVA Consumer Auto 2020-1 FTA 4.438% 20/1/2036	541,619	0.03
				EUR 400,000	CaixaBank 1% 25/9/2025	391,029	0.02
				EUR 500,000	CaixaBank 1.625% 14/7/2032	453,079	0.02
				EUR 100,000	CaixaBank 4.125% 24/3/2036	109,009	0.01
				EUR 2,900,000	CaixaBank 4.25% 6/9/2030	3,037,590	0.15
				EUR 2,500,000	CaixaBank 4.375% 29/11/2033	2,657,875	0.13
				EUR 2,175,000	EDP Servicios Financieros Espana 3.5% 16/7/2030	2,186,288	0.11
				EUR 200,000	Eurocaja Rural 0.125% 22/9/2031	164,326	0.01

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 118,835	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	116,532	0.01	Switzerland			
EUR 285,204	FT Santander Consumer Spain Auto 2020-1 4.417% 21/3/2033	285,318	0.02	EUR 1,800,000	Raiffeisen Schweiz Genossenschaft 3.852% 3/9/2032	1,818,000	0.09
EUR 71,301	FT Santander Consumer Spain Auto 2020-1 5.667% 21/3/2033	71,287	0.00	EUR 3,800,000	UBS 0.625% 18/1/2033	2,972,977	0.15
EUR 400,000	Kutxabank 1.25% 22/9/2025	392,308	0.02	EUR 8,897,000	UBS 2.875% 2/4/2032	8,498,859	0.43
EUR 600,000	Programa Cédulas TDA Fondo de Titulización de Activos 4.25% 10/4/2031	647,986	0.03	EUR 4,900,000	UBS 4.75% 17/3/2032	5,215,750	0.26
EUR 24,232,000	Spain Government Bond 0% 31/1/2027	22,774,324	1.16	EUR 2,010,000	UBS 7.75% 1/3/2029	2,288,284	0.12
EUR 8,700,000	Spain Government Bond 0% 31/1/2028	7,970,462	0.41	EUR 3,715,000	UBS Switzerland 3.146% 21/6/2031	3,786,421	0.19
EUR 23,265,000	Spain Government Bond 0.8% 30/7/2029	21,289,685	1.08	EUR 350,000	UBS Switzerland 3.39% 5/12/2025	351,946	0.02
EUR 555,000	Spain Government Bond 1% 31/10/2050	309,965	0.02	EUR 2,965,000	Zuercher Kantonalbank 2.02% 13/4/2028	2,860,457	0.15
EUR 2,091,000	Spain Government Bond 1.9% 31/10/2052	1,435,513	0.07	United Kingdom			
EUR 11,196,000	Spain Government Bond 1.95% 30/4/2026	11,074,169	0.56	EUR 2,878,000	Anglo American Capital 4.125% 15/3/2032	2,932,567	0.15
EUR 21,011,000	Spain Government Bond 2.75% 31/10/2024*	20,977,818	1.07	EUR 1,169,000	Anglo American Capital 4.75% 21/9/2032	1,237,866	0.06
EUR 5,806,000	Spain Government Bond 3.25% 30/4/2034	5,897,241	0.30	EUR 2,376,000	Anglo American Capital 5% 15/3/2031	2,532,174	0.13
EUR 32,499,000	Spain Government Bond 3.45% 31/10/2034	33,460,645	1.70	GBP 427,000	Asimi Funding 2024-1 6.201% 16/9/2031	507,933	0.02
EUR 12,778,000	Spain Government Bond 3.45% 30/7/2043	12,517,265	0.64	GBP 100,000	Asimi Funding 2024-1 6.551% 16/9/2031	119,093	0.00
EUR 6,186,000	Spain Government Bond 3.45% 30/7/2066	5,746,862	0.29	GBP 363,000	Atlas Funding 2023-1 6.86% 20/1/2061	436,515	0.02
EUR 5,800,000	Spain Government Bond 3.5% 31/5/2029	6,012,309	0.31	GBP 142,000	Atlas Funding 2023-1 7.71% 20/1/2061	172,097	0.01
EUR 10,253,000	Spain Government Bond 3.55% 31/10/2033	10,686,805	0.54	GBP 129,000	Atlas Funding 2023-1 8.76% 20/1/2061	157,224	0.01
EUR 9,373,000	Spain Government Bond 3.9% 30/7/2039	9,870,753	0.50	GBP 100,000	Atlas Funding 2024-1 6.751% 20/9/2061	117,855	0.00
EUR 2,312,000	Spain Government Bond 4% 31/10/2054	2,397,255	0.12	GBP 914,621	Auburn 15 6.06% 20/7/2045	1,088,241	0.05
EUR 1,300,000	Telefonica Emisiones 4.055% 24/1/2036	1,318,752	0.07	EUR 2,250,000	Barclays 4.973% 31/5/2036	2,314,665	0.12
		210,649,220	10.71	GBP 100,000	Barley Hill NO 2 6.66% 27/8/2058	118,749	0.01
Sweden				GBP 102,000	Canada Square Funding 2021-2 6.723% 17/6/2058	121,083	0.01
EUR 175,000	Lansforsakringar Hypotek 0.625% 29/1/2026	169,510	0.01	GBP 318,000	Canada Square Funding 6 6.491% 17/1/2059	375,344	0.02
EUR 2,400,000	Skandinaviska Enskilda Banken 0.375% 21/6/2028	2,158,474	0.11	GBP 178,000	Canada Square Funding 6 6.891% 17/1/2059	208,766	0.01
EUR 2,275,000	Svenska Handelsbanken 3.25% 27/8/2031	2,261,452	0.11	GBP 400,000	Canary Wharf Finance II 6.502% 22/10/2037	374,197	0.02
EUR 3,812,000	Svenska Handelsbanken 3.375% 17/2/2028	3,858,119	0.20	GBP 524,000	Canary Wharf Finance II 7.227% 22/10/2037	484,725	0.02
EUR 3,691,000	Swedbank 1.3% 17/2/2027	3,527,300	0.18	GBP 321,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	382,332	0.02
EUR 350,000	Swedbank Hypotek 0.5% 5/2/2026	338,443	0.02	GBP 230,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	273,972	0.01
EUR 550,000	Swedbank Hypotek 3.125% 5/7/2028*	556,908	0.03	GBP 175,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	208,740	0.01
		12,870,206	0.66	EUR 3,050,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,889,509	0.15

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Euro Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 1,000,000	Channel Link Enterprises Finance 3.043% 30/6/2050	1,060,118	0.05	GBP 685,341	Jupiter Mortgage NO 1 6.027% 20/7/2055	816,566	0.04
GBP 1,461,000	Delamare Cards MTN Issuer 5.76% 19/4/2031	1,740,153	0.09	GBP 513,000	Lanark Master Issuer 5.48% 22/12/2069	610,488	0.03
GBP 204,665	Dowson 2022-2 7.66% 20/8/2029	244,963	0.01	GBP 451,675	Lanark Master Issuer 5.8% 22/12/2069	539,848	0.03
GBP 1,047,526	East One 2024-1 6.496% 27/12/2055	1,250,979	0.06	GBP 630,000	Lanebrook Mortgage Transaction 2020-1 6.987% 12/6/2057	748,747	0.04
GBP 135,000	East One 2024-1 6.796% 27/12/2055	159,576	0.01	GBP 370,000	Lanebrook Mortgage Transaction 2020-1 7.387% 12/6/2057	439,754	0.02
GBP 235,000	East One 2024-1 7.096% 27/12/2055	276,017	0.01	GBP 158,000	Lanebrook Mortgage Transaction 2021-1 6.277% 20/7/2058	186,106	0.01
GBP 567,000	Eastern Power Networks 6.25% 12/11/2036	742,177	0.04	GBP 103,000	Lanebrook Mortgage Transaction 2021-1 6.677% 20/7/2058	120,491	0.01
GBP 515,256	Elstree Funding No 4 6.08% 21/10/2055	616,096	0.03	GBP 300,000	Lloyds Bank 5.125% 7/3/2025	356,354	0.02
GBP 497,000	Exmoor Funding 2024-1 6.082% 25/3/2094	591,021	0.03	GBP 120,000	London Cards No 1 8.71% 15/5/2033	148,162	0.01
GBP 100,000	Exmoor Funding 2024-1 7.1% 25/3/2094	118,730	0.01	GBP 419,000	London Cards No 2 6.36% 28/3/2034	501,161	0.02
GBP 100,000	Exmoor Funding 2024-1 8% 25/3/2094	118,744	0.01	GBP 100,000	London Cards No 2 7.46% 28/3/2034	119,814	0.01
GBP 844,000	Finsbury Square 2021-1 Green 6.375% 16/12/2067	994,016	0.05	GBP 100,000	London Cards No 2 8.41% 28/3/2034	120,081	0.01
GBP 189,338	Friary No 7 5.697% 21/10/2070	226,114	0.01	GBP 100,000	London Cards No 2 10.46% 28/3/2034	121,702	0.01
GBP 694,000	Funding IX 5.86% 16/7/2029	825,575	0.04	GBP 405,573	London Wall Mortgage Capital 5.73% 15/5/2051	481,787	0.02
GBP 100,000	Funding IX 6.26% 16/7/2029	119,138	0.01	EUR 2,200,000	Mondi Finance 3.75% 31/5/2032	2,245,570	0.11
GBP 1,466,000	Funding VIII 6.14% 15/5/2028	1,751,370	0.09	GBP 110,000	Mortimer BTL 2021-1 6.56% 23/6/2053	130,590	0.01
GBP 271,000	Funding VIII 7.46% 15/5/2028	329,440	0.02	EUR 853,000	Nationwide Building Society 2.25% 25/6/2029*	831,633	0.04
GBP 100,000	Funding VIII 8.46% 15/5/2028	121,830	0.01	EUR 316,000	Nationwide Building Society 2.25% 16/5/2037	289,509	0.01
GBP 354,278	Gemgarto 2021-1 5.715% 16/12/2067	420,684	0.02	EUR 5,875,000	Nationwide Building Society 3.309% 2/5/2034	6,074,868	0.31
GBP 669,000	Gemgarto 2021-1 6.225% 16/12/2067	794,522	0.04	EUR 375,000	Nationwide Building Society 3.625% 15/3/2028*	385,245	0.02
GBP 218,000	Gemgarto 2021-1 6.425% 16/12/2067	258,759	0.01	GBP 590,000	NewDay Funding 6.14% 15/3/2032	701,608	0.03
GBP 341,200	Greene King Finance 3.593% 15/3/2035	370,152	0.02	GBP 131,000	NewDay Funding 6.61% 15/3/2032	156,230	0.01
GBP 184,000	Hermitage 2023 7.41% 21/9/2033	221,861	0.01	GBP 100,000	NewDay Funding 7.36% 15/3/2032	120,088	0.01
GBP 96,595	Hermitage 2024 6.56% 21/4/2033	114,761	0.00	GBP 307,000	Newday Funding Master Issuer - Series 2021-3 6.31% 15/11/2029	364,701	0.02
GBP 93,781	Hermitage 2024 7.31% 21/4/2033	111,435	0.00	GBP 100,000	Newday Funding Master Issuer - Series 2024-2 6.351% 15/7/2032	118,512	0.00
GBP 102,222	Hermitage 2024 8.86% 21/4/2033	121,517	0.01	GBP 104,000	Newday Funding Master Issuer - Series 2024-2 7.1% 15/7/2032	123,095	0.01
GBP 3,174,000	Holmes Master Issuer 5.626% 15/10/2072	3,784,079	0.19	GBP 221,000	Newday Funding Master Issuer - Series 2024-2 7.85% 15/7/2032	260,578	0.01
GBP 432,040	Hops Hill No 3 7.46% 21/12/2055	524,373	0.03	EUR 39,531	Newgate Funding 4.065% 1/12/2050	37,329	0.00
GBP 285,000	Hops Hill NO 4 6.507% 21/4/2056	337,900	0.02	GBP 611,663	Parkmore Point RMBS 2022-1 6.519% 25/7/2045	727,187	0.04
GBP 136,000	Hops Hill NO 4 6.903% 21/4/2056	161,241	0.01	GBP 236,000	Polaris 2023-1 8.61% 23/2/2061	290,533	0.01
GBP 139,000	Hops Hill NO 4 7.503% 21/4/2056	162,824	0.01	GBP 177,000	Polaris 2023-1 9.31% 23/2/2061	217,010	0.01
GBP 967,663	Hops Hill No2 6.26% 27/11/2054	1,160,265	0.06				
EUR 8,251,000	HSBC 4.787% 10/3/2032	8,784,735	0.45				

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 771,540	Polaris 2024-1 5.989% 26/2/2061	920,536	0.05	GBP 139,999	Tower Bridge Funding 2021-2 6.48% 20/11/2063	166,440	0.01
GBP 458,000	Polaris 2024-1 6.309% 26/2/2061	543,042	0.03	GBP 168,999	Tower Bridge Funding 2021-2 6.78% 20/11/2063	200,629	0.01
GBP 100,000	Polaris 2024-1 6.659% 26/2/2061	118,646	0.01	GBP 331,000	Tower Bridge Funding 2022-1 6.115% 20/12/2063	392,190	0.02
GBP 100,000	Polaris 2024-1 7.659% 26/2/2061	119,570	0.01	GBP 195,000	Tower Bridge Funding 2022-1 6.365% 20/12/2063	230,702	0.01
GBP 100,000	Polaris 2024-1 8.959% 26/2/2061	119,373	0.01	GBP 979,470	Tower Bridge Funding 2023-1 6.527% 20/10/2064	1,170,275	0.06
GBP 123,678	Polaris 2024-1 10.609% 26/2/2061	147,405	0.01	GBP 149,000	Tower Bridge Funding 2023-1 7.227% 20/10/2064	178,693	0.01
GBP 110,000	Precise Mortgage Funding 2020-1B 6.41% 16/10/2056	130,840	0.01	GBP 114,000	Tower Bridge Funding 2023-1 8.177% 20/10/2064	137,464	0.01
GBP 100,000	Precise Mortgage Funding 2020-1B 6.66% 16/10/2056	118,816	0.00	GBP 128,000	Tower Bridge Funding 2023-1 9.327% 20/10/2064	154,470	0.01
GBP 100,000	Precise Mortgage Funding 2020-1B 6.91% 16/10/2056	118,833	0.00	GBP 100,000	Tower Bridge Funding 2023-2 8.315% 20/3/2065	119,887	0.01
GBP 1,110,000	Sage AR Funding No 1 6.23% 17/11/2030	1,318,977	0.07	GBP 135,000	Tower Bridge Funding 2023-2 9.415% 20/3/2065	162,261	0.01
GBP 385,000	Sage AR Funding No 1 6.93% 17/11/2030	457,788	0.02	GBP 100,000	Tower Bridge Funding 2024-2 6.553% 20/5/2066	118,721	0.01
GBP 535,000	Sage AR Funding No 1 7.13% 17/11/2030	633,966	0.03	GBP 1,155,000	Twin Bridges 2021-1 6.537% 12/3/2055	1,378,259	0.07
EUR 150,000	Santander UK 0.05% 12/1/2027	140,413	0.01	GBP 220,000	Twin Bridges 2021-1 7.237% 12/3/2055	261,011	0.01
EUR 8,024,000	Santander UK 0.603% 13/9/2029	7,167,879	0.36	GBP 176,000	Twin Bridges 2021-2 6.287% 12/9/2055	207,420	0.01
EUR 6,675,000	Santander UK 3% 12/3/2029	6,729,935	0.34	GBP 187,000	Twin Bridges 2021-2 6.637% 12/9/2055	220,189	0.01
EUR 4,264,000	Santander UK 3.125% 12/5/2031*	4,329,474	0.22	GBP 282,000	Twin Bridges 2023-1 7.637% 14/6/2055	340,092	0.02
GBP 448,491	Satus 2024-1 5.859% 17/1/2031	534,342	0.03	GBP 271,000	Twin Bridges 2023-1 8.637% 14/6/2055	328,050	0.02
GBP 151,000	Satus 2024-1 6.209% 17/1/2031	179,832	0.01	EUR 2,075,000	Virgin Money UK 4% 18/3/2028	2,101,436	0.11
GBP 100,000	Satus 2024-1 7.009% 17/1/2031	119,695	0.01	EUR 1,456,000	WPP Finance 2016 1.375% 20/3/2025	1,437,698	0.07
GBP 100,000	Satus 2024-1 10.259% 17/1/2031	121,902	0.01	EUR 125,000	Yorkshire Building Society 0.01% 13/10/2027	114,387	0.01
GBP 701,000	Silverstone Master Issuer 5.527% 21/1/2070	834,007	0.04	EUR 225,000	Yorkshire Building Society 3% 16/4/2031	227,071	0.01
EUR 518,000	SSE 4% 21/1/2028	515,689	0.02			102,280,496	5.20
GBP 551,121	Stratton Mortgage Funding 2024-2 6.001% 28/6/2050	654,950	0.03		United States		
GBP 350,000	Stratton Mortgage Funding 2024-2 6.451% 28/6/2050	414,797	0.02	EUR 3,803,000	American Tower 0.95% 5/10/2030	3,276,513	0.17
GBP 152,000	Stratton Mortgage Funding 2024-2 6.601% 28/6/2050	178,986	0.01	EUR 4,100,000	American Tower 4.1% 16/5/2034	4,158,753	0.21
GBP 304,000	Stratton Mortgage Funding 2024-3 6.369% 25/6/2049	361,005	0.02	EUR 603,000	AT&T 4.3% 18/11/2034	636,353	0.03
GBP 100,000	Stratton Mortgage Funding 2024-3 6.519% 25/6/2049	118,528	0.00	EUR 4,151,000	Bank of America 1.949% 27/10/2026	4,093,706	0.21
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 6.004% 12/7/2063	186,178	0.01	EUR 3,459,000	Becton Dickinson 3.828% 7/6/2032	3,517,332	0.18
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 6.304% 12/7/2063	126,953	0.01	EUR 1,142,000	Booking 0.1% 8/3/2025	1,121,815	0.06
GBP 685,434	Together Asset Backed Securitisation 2024-1ST1 5.91% 15/8/2064	816,125	0.04	EUR 2,825,000	Booking 3.625% 1/3/2032	2,871,316	0.14
GBP 252,999	Tower Bridge Funding 2021-2 6.08% 20/11/2063	300,510	0.01	EUR 3,771,000	Citigroup 1.25% 6/7/2026	3,697,861	0.19
				EUR 1,075,000	Coca-Cola 3.375% 15/8/2037	1,070,920	0.05
				EUR 4,386,000	Global Payments 4.875% 17/3/2031	4,625,783	0.24
				EUR 3,425,000	Johnson & Johnson 3.35% 1/6/2036	3,468,172	0.18

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Euro Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 2,525,000	JPMorgan Chase 3.761% 21/3/2034	2,553,873	0.13	EUR 2,195,000	Verizon Communications 4.75% 31/10/2034	2,402,712	0.12
EUR 4,830,000	McDonald's 4.125% 28/11/2035	4,996,852	0.25	EUR 3,475,000	Wells Fargo 3.9% 22/7/2032	3,516,335	0.18
EUR 2,325,000	Medtronic 3.875% 15/10/2036	2,382,125	0.12			55,896,460	2.84
EUR 1,775,000	Medtronic 4.15% 15/10/2053	1,819,011	0.09		Total Bonds	1,971,857,892	100.31
EUR 2,153,000	Morgan Stanley 0.497% 7/2/2031	1,840,480	0.09		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	1,971,857,892	100.31
EUR 2,325,000	National Grid North America 4.061% 3/9/2036	2,327,441	0.12		Total Portfolio	1,971,857,892	100.31
EUR 542,000	Thermo Fisher Scientific 1.875% 1/10/2049	370,316	0.02		Other Net Liabilities	(6,027,106)	(0.31)
EUR 1,485,000	Verizon Communications 1.125% 19/9/2035	1,148,791	0.06		Total Net Assets (EUR)	1,965,830,786	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD	6,020,000	USD	4,013,745	BNP Paribas	18/9/2024	63,917
AUD	6,020,000	USD	4,008,556	Goldman Sachs	18/9/2024	68,598
EUR	7,637,643	GBP	6,460,000	Goldman Sachs	18/9/2024	(25,208)
EUR	100,631	USD	110,000	HSBC Bank	17/10/2024	1,522
EUR	5,682,867	MXN	111,830,000	HSBC Bank	17/10/2024	601,755
EUR	3,283,288	USD	3,590,000	Standard Chartered Bank	17/10/2024	48,727
EUR	50,829,114	GBP	42,880,000	Morgan Stanley	17/10/2024	24,079
EUR	6,728	CAD	10,000	RBS	17/10/2024	37
EUR	853,022	GBP	720,000	Toronto-Dominion	17/10/2024	(47)
EUR	142,064	GBP	120,000	JP Morgan	17/10/2024	(115)
EUR	7,046,077	NOK	84,300,000	Morgan Stanley	18/9/2024	(135,009)
EUR	5,612,962	ZAR	111,270,000	Nomura	17/10/2024	(27,949)
EUR	318,478	USD	350,000	Barclays	17/10/2024	3,131
EUR	596,319	GBP	510,000	HSBC Bank	17/10/2024	(7,939)
EUR	1,370,090	AUD	2,280,000	Standard Chartered Bank	17/10/2024	(24,661)
EUR	1,418,741	AUD	2,350,000	HSBC Bank	17/10/2024	(18,831)
GBP	6,460,000	EUR	7,683,348	Barclays	18/9/2024	(20,498)
GBP	5,980,000	USD	7,706,185	Citibank	18/9/2024	140,686
JPY	1,239,000,000	USD	7,906,122	Bank of America	18/9/2024	563,377
JPY	1,251,000,000	USD	7,859,497	HSBC Bank	18/9/2024	679,987
MXN	199,000,000	USD	10,799,286	Morgan Stanley	18/9/2024	(648,180)
MXN	113,900,000	USD	6,193,008	Citibank	18/9/2024	(381,739)
MXN	62,200,000	USD	3,252,648	Barclays	18/9/2024	(91,796)
MXN	100,000,000	EUR	4,778,726	State Street	17/10/2024	(235,123)
NOK	165,600,000	SEK	161,211,983	Deutsche Bank	18/9/2024	(67,984)
NOK	167,200,000	SEK	163,342,440	JP Morgan	18/9/2024	(119,008)
NOK	84,300,000	EUR	7,027,852	Bank of America	18/9/2024	153,234
NOK	84,000,000	SEK	82,255,320	Citigroup	18/9/2024	(76,787)
NOK	5,840,000	EUR	492,464	HSBC Bank	17/10/2024	4,613
SEK	79,815,462	NOK	81,300,000	JP Morgan	18/9/2024	92,262
SEK	165,247,274	NOK	168,700,000	Deutsche Bank	18/9/2024	158,714
USD	4,342,395	MXN	81,700,000	Goldman Sachs	18/9/2024	183,755
USD	8,049,366	AUD	12,040,000	Standard Chartered Bank	18/9/2024	(108,095)
USD	335,727	MXN	6,200,000	Barclays	18/9/2024	19,533
USD	3,060,550	ZAR	56,900,000	Citigroup	18/9/2024	(134,290)
USD	15,849,979	JPY	2,490,000,000	Société Générale	18/9/2024	(1,167,251)
USD	7,780,351	GBP	5,980,000	Barclays	18/9/2024	(73,771)

Euro Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
ZAR	56,900,000	USD	3,047,686	Deutsche Bank	18/9/2024	145,896
ZAR	95,000,000	EUR	4,792,179	RBS	17/10/2024	23,913
Net unrealised depreciation						(386,545)
CHF Hedged Share Class						
CHF	2,587,620	EUR	2,769,096	BNY Mellon	13/9/2024	(17,433)
Net unrealised depreciation						(17,433)
GBP Hedged Share Class						
GBP	182,274	EUR	211,532	BNY Mellon	13/9/2024	4,722
Net unrealised appreciation						4,722
JPY Hedged Share Class						
JPY	15,872,681	EUR	99,786	BNY Mellon	13/9/2024	(1,234)
Net unrealised depreciation						(1,234)
PLN Hedged Share Class						
EUR	57,541	PLN	245,896	BNY Mellon	13/9/2024	90
PLN	1,372,475	EUR	317,195	BNY Mellon	13/9/2024	3,474
Net unrealised appreciation						3,564
USD Hedged Share Class						
EUR	3,696,037	USD	4,100,058	BNY Mellon	13/9/2024	(4,030)
USD	33,650,416	EUR	30,753,757	BNY Mellon	13/9/2024	(386,387)
Net unrealised depreciation						(390,417)
Total net unrealised depreciation (EUR underlying exposure - EUR 432,985,467)						(787,343)

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation EUR
512	EUR	Euro BOBL	September 2024	60,226,560	498,020
(523)	EUR	Euro Bund	September 2024	70,003,550	218,448
13	EUR	Euro BUXL	September 2024	1,749,800	5,746
(355)	EUR	Euro Schatz	September 2024	37,704,550	36,992
433	EUR	Euro-BTP	September 2024	51,457,720	159,865
437	EUR	Euro-OAT	September 2024	55,066,370	884,716
(5)	EUR	Euro BOBL	September 2024	588,150	900
(11)	EUR	Euro Bund	September 2024	1,472,350	6,610
(2)	EUR	Euro BUXL	September 2024	269,200	600
29	EUR	Euro Schatz	September 2024	3,080,090	14,765
13	EUR	Euro-BTP	September 2024	1,544,920	1,160
(6)	EUR	Euro-OAT	September 2024	756,060	2,057
557	EUR	Short-Term Euro-BTP	September 2024	59,103,270	568,090
(57)	USD	US Ultra 10 Year Note	December 2024	6,062,160	4,021
Total				349,084,750	2,401,990

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 39,281,270	Fund receives default protection on ITRAXX.EUR.41.V1; and pays Fixed 1%	Goldman Sachs	20/6/2029	2,583	(842,576)
IFS	EUR 19,666,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.78%	Goldman Sachs	15/8/2025	(13,437)	(6,694)
IFS	USD 23,130,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.454%	Goldman Sachs	24/6/2029	(243,811)	(243,811)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Euro Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IFS	EUR 19,865,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2%	Goldman Sachs	15/7/2029	(76,926)	(84,578)
IFS	EUR 6,384,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.28625%	Goldman Sachs	15/3/2036	152,095	159,748
IRS	BRL 10,180,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(36,661)	(36,661)
IRS	EUR 9,310,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.53058%	Goldman Sachs	4/2/2050	(88,857)	(87,223)
IRS	EUR 15,490,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.32257%	Goldman Sachs	12/2/2064	(309,333)	(270,467)
IRS	EUR 15,600,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.23244%	Goldman Sachs	15/4/2064	(136,994)	(98,570)
IRS	KRW 29,942,580,000	Fund receives Fixed 3.645%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	25/8/2026	80,114	80,114
IRS	KRW 14,513,000,000	Fund receives Fixed 3.52%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	17/9/2026	33,086	33,086
IRS	KRW 14,513,020,000	Fund receives Fixed 3.71%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	17/9/2026	41,943	41,943
IRS	EUR 4,200,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.3187%	Goldman Sachs	17/1/2029	(68,663)	(68,664)
IRS	EUR 13,300,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.7247%	Goldman Sachs	23/7/2029	(66,297)	(66,297)
IRS	GBP 73,560,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 3.69%	Goldman Sachs	21/8/2029	78,398	71,768
IRS	EUR 83,420,000	Fund receives Fixed 2.44%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	23/8/2029	(94,074)	(90,909)
IRS	EUR 510,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.75973%	Goldman Sachs	28/11/2030	(3,137)	(3,855)
IRS	EUR 27,560,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.70431%	Goldman Sachs	2/12/2030	(174,368)	(164,607)
IRS	EUR 200,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.6552%	Goldman Sachs	22/1/2031	(922)	(922)
IRS	EUR 19,540,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.2962%	Goldman Sachs	24/3/2031	(475,626)	(475,626)
IRS	EUR 8,590,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.79943%	Goldman Sachs	12/5/2031	(75,217)	(80,278)
IRS	EUR 7,412,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.79943%	Goldman Sachs	21/6/2031	(65,415)	(69,675)
IRS	EUR 7,187,700	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.80268%	Goldman Sachs	31/5/2032	(78,232)	(75,315)
IRS	EUR 5,200,000	Fund receives Fixed 2.81%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2032	58,509	58,509
IRS	EUR 8,960,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5437%	Goldman Sachs	11/1/2034	(5,784)	(5,784)
IRS	EUR 26,360,000	Fund receives Fixed 2.68451%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	12/2/2044	330,624	284,965
IRS	EUR 27,480,000	Fund receives Fixed 2.62503%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/4/2044	232,713	177,426
IRS	EUR 17,200,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.193%	Goldman Sachs	4/10/2052	312,010	312,010
IRS	EUR 4,380,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5%	Goldman Sachs	4/3/2053	(67,161)	(60,576)
IRS	EUR 4,868,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.51035%	Goldman Sachs	4/3/2053	(91,017)	(72,795)
IRS	GBP 18,460,000	Fund receives Fixed 3.7285%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	21/8/2054	(84,169)	(81,239)
IRS	EUR 17,800,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.25%	Goldman Sachs	23/8/2054	168,956	167,308
IRS	EUR 7,840,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49679%	Goldman Sachs	5/10/2054	(138,688)	(131,807)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Euro Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	EUR 5,530,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.52181%	Goldman Sachs	5/10/2054	(112,765)	(107,950)
IRS	EUR 9,370,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.46982%	Goldman Sachs	15/4/2055	(97,315)	(142,360)
Total (EUR underlying exposure - EUR 358,632,717)					(1,113,838)	(1,982,362)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD 6,355,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/7/2027; and pays 3.87% Fixed annually from 3/7/2027	Bank of America	6/7/2036	163,872	425,812
USD 6,355,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.87% Fixed annually from 3/7/2027; and pays Floating USD SOFR annually from 3/7/2027	Bank of America	6/7/2036	37,435	299,376
Total (EUR underlying exposure - EUR 5,722,580)				201,307	725,188

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR (63,135,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/4/2025; and pays 2.534% Fixed annually from 29/10/2025	Barclays	25/10/2024	(36,618)	(116,168)
EUR (21,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed annually from 31/1/2026; and pays Floating EUR EURIBOR semi-annually from 31/7/2025	Barclays	29/1/2025	147,273	(44,352)
Total (EUR underlying exposure - EUR 33,198,567)				110,655	(160,520)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Euro Corporate Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				EUR 13,563,000	Danske Bank 3.875% 9/1/2032*	13,757,359	0.60
				EUR 3,397,000	Danske Bank 4.349% 10/4/2027	3,406,002	0.15
						36,337,266	1.58
BONDS				Finland			
	Australia			EUR 900,000	Nordea Bank 0.5% 2/11/2028	805,790	0.04
EUR 2,444,000	APA Infrastructure 0.75% 15/3/2029	2,172,032	0.10	EUR 4,210,000	Nordea Bank 3.625% 15/3/2034	4,254,963	0.18
USD 800,000	Australia & New Zealand Banking 6.05% 16/7/2027	723,347	0.03	EUR 12,764,000	OP Corporate Bank 1.625% 9/6/2030	12,505,529	0.54
USD 1,330,000	Westpac Banking 6.18% 16/4/2029	1,198,644	0.05			17,566,282	0.76
		4,094,023	0.18	France			
	Austria			EUR 4,500,000	Autoroutes du Sud de la France 1.375% 21/2/2031	4,029,082	0.18
EUR 8,000,000	BAWAG 6.75% 24/2/2034*	8,658,800	0.37	EUR 7,200,000	Autoroutes du Sud de la France 2.75% 2/9/2032	6,901,847	0.30
EUR 3,500,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 0.375% 3/9/2027	3,205,497	0.14	EUR 3,089,000	AXA 5.5% 11/7/2043	3,342,609	0.14
		11,864,297	0.51	EUR 14,800,000	Banque Federative du Credit Mutuel 0.01% 11/5/2026	14,049,462	0.61
	Belgium			EUR 12,700,000	Banque Federative du Credit Mutuel 1.375% 16/7/2028*	11,893,947	0.51
EUR 2,200,000	Belfius Bank 3.625% 16/4/2025*	2,129,050	0.09	EUR 6,100,000	Banque Federative du Credit Mutuel 4.125% 18/9/2030	6,368,228	0.27
EUR 4,500,000	FLUVIUS System Operator CV 0.625% 24/11/2031	3,711,863	0.16	EUR 32,700,000	Banque Federative du Credit Mutuel 4.375% 2/5/2030	33,947,905	1.47
EUR 13,900,000	Fluxys Belgium 1.75% 5/10/2027	13,016,863	0.56	EUR 2,500,000	BNP Paribas 4.095% 13/2/2034	2,549,500	0.11
EUR 15,500,000	KBC 0.125% 10/9/2026	14,966,630	0.65	EUR 19,100,000	BNP Paribas 4.75% 13/11/2032*	20,273,011	0.88
EUR 8,200,000	KBC 4.5% 6/6/2026	8,245,100	0.36	EUR 6,500,000	BPCE 4.125% 8/3/2033	6,640,595	0.29
EUR 4,180,000	Lonza Finance International 3.875% 24/4/2036	4,207,600	0.18	EUR 7,400,000	Carrefour 4.375% 14/11/2031	7,728,930	0.33
		46,277,106	2.00	EUR 2,400,000	Cie de Saint-Gobain 2.625% 10/8/2032	2,264,356	0.10
	British Virgin Islands			EUR 5,600,000	Cie de Saint-Gobain 3.375% 8/4/2030	5,605,845	0.24
USD 400,000	CAS Capital No 1 4% 12/7/2026*	346,014	0.02	EUR 7,700,000	Cie de Saint-Gobain 3.625% 8/4/2034	7,747,817	0.34
USD 800,000	Celestial Dynasty 6.375% 22/8/2028	717,535	0.03	EUR 8,200,000	Coentreprise de Transport d'Electricite 0.875% 29/9/2024	8,182,616	0.35
		1,063,549	0.05	EUR 8,600,000	Cofiroute 1% 19/5/2031	7,426,989	0.32
	Canada			EUR 2,400,000	Credit Agricole 4.125% 26/2/2036	2,463,849	0.11
EUR 24,939,000	Bank of Nova Scotia 4.077% 2/5/2025	24,990,998	1.08	EUR 8,300,000	Credit Agricole 4.375% 27/11/2033	8,749,747	0.38
EUR 7,100,000	Bank of Nova Scotia 4.263% 12/12/2025	7,124,637	0.31	EUR 4,100,000	Credit Mutuel Arkea 4.25% 1/12/2032	4,290,750	0.19
EUR 13,621,000	Toronto-Dominion Bank 4.138% 21/7/2025	13,656,823	0.59	EUR 5,725,000	Crown European SACA 4.5% 15/1/2030*	5,836,838	0.25
		45,772,458	1.98	EUR 4,400,000	Danone 3.47% 22/5/2031*	4,482,415	0.19
	Cayman Islands			EUR 6,600,000	Electricite de France 2.875% 15/12/2026	6,327,750	0.27
USD 965,000	CK Hutchison International 23 4.875% 21/4/2033*	876,428	0.04	EUR 4,400,000	Electricite de France 3.375% 15/6/2030	4,012,800	0.17
USD 800,000	DIB Sukuk 5.243% 4/3/2029	739,620	0.03	EUR 4,200,000	Electricite de France 4.625% 25/1/2043	4,308,969	0.19
USD 500,000	Geely Automobile 4% 9/12/2024	449,013	0.02	EUR 1,600,000	Electricite de France 4.75% 17/6/2044	1,661,272	0.07
		2,065,061	0.09	EUR 8,700,000	Electricite de France 5% 22/1/2026	8,758,725	0.38
	Czech Republic			EUR 3,500,000	Engie 1.625% 8/4/2025	3,441,375	0.15
EUR 4,900,000	Ceska sporitelna 4.57% 3/7/2031	4,938,931	0.21	EUR 400,000	Engie 4% 11/1/2035	410,264	0.02
	Denmark						
EUR 6,488,000	Carlsberg Breweries 4.25% 5/10/2033	6,820,250	0.30				
EUR 12,855,000	Danske Bank 1% 15/5/2031	12,353,655	0.53				

*All or a portion of this security represents a security on loan.

Euro Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 16,000,000	Engie 4.5% 6/9/2042	16,650,240	0.72	EUR 9,500,000	Jefferies 4.558% 22/7/2026	9,523,750	0.41
EUR 1,497,000	Forvia 3.125% 15/6/2026	1,480,503	0.06	EUR 9,484,000	Porsche Automobil 4.125% 27/9/2032	9,597,998	0.41
EUR 898,000	Forvia 7.25% 15/6/2026*	935,559	0.04	EUR 8,400,000	Robert Bosch 4.375% 2/6/2043	8,732,934	0.38
EUR 4,800,000	Groupe des Assurances du Credit Mutuel SADIR 1.85% 21/4/2042	3,984,546	0.17	EUR 6,910,000	Volkswagen Financial Services Overseas 1.5% 1/10/2024	6,896,111	0.30
EUR 5,400,000	Kering 3.625% 11/3/2036*	5,307,444	0.23	EUR 5,700,000	Vonovia 1% 16/6/2033	4,472,977	0.19
EUR 5,100,000	La Banque Postale 0.75% 2/8/2032	4,653,824	0.20	EUR 9,900,000	Vonovia 1.125% 14/9/2034*	7,593,502	0.33
EUR 1,800,000	La Banque Postale 3% 20/11/2028	1,476,432	0.06			166,879,611	7.22
EUR 4,600,000	Legrand 3.5% 26/6/2034	4,648,116	0.20	EUR 9,016,000	Greece National Bank of Greece 5.875% 28/6/2035	9,401,659	0.41
EUR 700,000	Orange 2.375% 15/1/2025	694,330	0.03				
EUR 2,800,000	Pernod Ricard 3.625% 7/5/2034	2,811,623	0.12	USD 800,000	Hong Kong AIA 5.375% 5/4/2034	737,349	0.03
EUR 11,802,000	RCI Banque 4.125% 4/4/2031	11,950,882	0.52	USD 800,000	Far East Horizon 5.875% 5/3/2028	715,729	0.03
EUR 3,600,000	Renault 2% 28/9/2026*	3,480,336	0.15	USD 1,005,000	Far East Horizon 6.625% 16/4/2027	920,981	0.04
EUR 13,300,000	Renault 2.375% 25/5/2026	13,043,244	0.57			2,374,059	0.10
EUR 6,200,000	RTE Reseau de Transport d'Electricite SADIR 3.5% 7/12/2031	6,311,369	0.27				
EUR 15,200,000	Societe Generale 4.875% 21/11/2031	15,955,592	0.69	EUR 11,600,000	Hungary Erste Bank Hungary Zrt 1.25% 4/2/2026	11,486,436	0.50
EUR 3,100,000	Societe Generale 5.625% 2/6/2033	3,300,177	0.14	EUR 6,220,000	Hungary Government International Bond 5.375% 12/9/2033*	6,644,173	0.29
EUR 12,400,000	Societe Generale 7.875% 18/1/2029*	12,869,216	0.56			18,130,609	0.79
EUR 10,703,000	TotalEnergies 1.625% 25/10/2027	9,932,384	0.43				
EUR 13,305,000	TotalEnergies 2.625% 26/2/2025	13,190,111	0.57	EUR 7,075,000	Iceland Arion Banki 4.625% 21/11/2028	7,278,902	0.31
EUR 6,756,000	TotalEnergies 3.369% 6/10/2026	6,682,951	0.29				
EUR 8,500,000	Veolia Environnement 2.25% 20/1/2026	8,272,625	0.36	USD 400,000	India Manappuram Finance 7.375% 12/5/2028*	365,431	0.01
		351,328,997	15.19	USD 500,000	Piramal Capital & Housing Finance 7.8% 29/1/2028*	457,388	0.02
	Germany			USD 920,000	Shriram Finance 6.625% 22/4/2027*	839,902	0.04
EUR 3,600,000	Allianz 2.6% 30/10/2031	2,797,560	0.12			1,662,721	0.07
EUR 18,850,000	Bayer 4.625% 26/5/2033	19,817,746	0.86				
EUR 8,300,000	Bayerische Landesbank 1.375% 22/11/2032*	7,488,826	0.32	USD 500,000	Indonesia Bank Negara Indonesia Persero 4.3% 24/3/2027	430,780	0.02
EUR 8,300,000	Bertelsmann 3.5% 23/4/2075	8,173,840	0.35	USD 1,000,000	Indonesia Government International Bond 5.1% 10/2/2054*	906,368	0.04
EUR 2,600,000	Deutsche Bahn Finance 0.95% 22/1/2025	2,548,780	0.11	USD 1,280,000	Pertamina Geothermal Energy 5.15% 27/4/2028	1,169,952	0.05
EUR 14,500,000	Deutsche Bank 4.335% 15/1/2026	14,560,103	0.63			2,507,100	0.11
EUR 6,700,000	Deutsche Bank 4.5% 12/7/2035	6,847,434	0.30				
USD 5,600,000	Deutsche Bank 4.789% 30/4/2025	4,853,731	0.21				
EUR 10,988,000	E.ON 3.5% 25/3/2032	11,079,146	0.48	EUR 32,815,549	International European Union 2.5% 4/10/2052*	27,927,509	1.21
EUR 2,914,000	E.ON 3.75% 15/1/2036	2,936,991	0.13	EUR 21,556,540	European Union 3% 4/3/2053	20,243,346	0.87
EUR 12,400,000	Eurogrid 3.915% 1/2/2034	12,578,560	0.54	EUR 5,633,658	European Union 3.375% 5/10/2054	5,623,208	0.24
EUR 3,861,000	Fraport Frankfurt Airport Services Worldwide 2.125% 9/7/2027*	3,754,803	0.16			53,794,063	2.32
EUR 8,181,000	Fraport Frankfurt Airport Services Worldwide 4.25% 11/6/2032	8,396,692	0.37				
EUR 13,649,000	Hamburg Commercial Bank 4.75% 2/5/2029	14,228,127	0.62	EUR 10,750,000	Ireland Arini European CLO II 5.411% 15/4/2038	10,776,006	0.46
				EUR 10,618,000	Bank of Ireland 0.375% 10/5/2027	10,123,677	0.44

*All or a portion of this security represents a security on loan.

Euro Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 3,375,000	Bridgepoint CLO VI 5.308% 14/11/2036	3,382,439	0.15	EUR 12,600,000	KBC IFIMA 4.135% 4/3/2026*	12,612,537	0.54
EUR 3,182,000	CRH SMW Finance 4% 11/7/2031	3,283,166	0.14		Medtronic Global 1.375% 15/10/2040	5,616,741	0.25
EUR 2,504,000	CRH SMW Finance 4.25% 11/7/2035	2,622,198	0.12	EUR 4,429,000	Medtronic Global 1.625% 7/3/2031	4,025,690	0.17
EUR 10,750,000	CVC Cordatus Loan Fund XXX 5.347% 15/5/2037	10,818,327	0.47	EUR 2,151,000	Medtronic Global 1.75% 2/7/2049	1,433,304	0.06
EUR 4,359,000	Eaton Capital UnLtd 3.802% 21/5/2036	4,462,984	0.19	EUR 3,538,000	Nestle Finance International 3.75% 14/11/2035	3,698,152	0.16
EUR 5,020,000	ESB Finance 1.125% 11/6/2030	4,484,831	0.19	EUR 575,000	Prologis International Funding II 4.375% 1/7/2036	593,613	0.03
EUR 7,600,000	Henley CLO I 4.635% 25/7/2034	7,592,065	0.33	EUR 495,000	SELP Finance 1.5% 20/11/2025	483,500	0.02
EUR 2,800,000	Linde 1.625% 31/3/2035	2,366,017	0.10	EUR 18,278,000	SES 2.875% 27/5/2026*	17,449,093	0.76
EUR 6,300,000	Linde 3.75% 4/6/2044	6,255,774	0.27	EUR 7,100,000	Traton Finance Luxembourg 4.5% 23/11/2026	7,272,885	0.32
EUR 10,525,000	RRE 18 Loan Management 5.271% 15/4/2039	10,621,774	0.46			69,315,802	3.00
		76,789,258	3.32		Netherlands		
	Italy			EUR 10,500,000	ABN AMRO Bank 3.875% 15/1/2032	10,674,405	0.46
EUR 7,336,000	Banca Monte dei Paschi di Siena 4.75% 15/3/2029*	7,500,180	0.32	EUR 8,408,000	American Medical Systems Europe 3.5% 8/3/2032	8,455,531	0.36
EUR 5,675,000	CDP Reti 3.875% 4/9/2031	5,678,518	0.25	EUR 12,900,000	Argentum Netherlands for Swiss Life 4.375% 16/6/2025	12,915,480	0.56
EUR 9,185,000	Eni 2% 11/2/2027	8,700,491	0.37	EUR 5,000,000	Cooperatieve Rabobank 4.875% 29/6/2029*	4,825,000	0.21
EUR 3,464,000	Eni 2.625% 13/10/2025	3,407,476	0.15	EUR 6,000,000	de Volksbank 0.01% 16/9/2024	5,991,420	0.26
EUR 2,493,000	Eni 3.875% 15/1/2034	2,528,837	0.11	EUR 2,900,000	de Volksbank 1.75% 22/10/2030	2,815,616	0.12
EUR 11,033,000	Eni 4.25% 19/5/2033	11,539,462	0.50	EUR 3,400,000	de Volksbank 2.375% 4/5/2027	3,325,515	0.14
EUR 1,850,000	Hera 1% 25/4/2034	1,437,380	0.06	EUR 400,000	de Volksbank 4.875% 7/3/2030	422,000	0.02
EUR 2,302,000	Intesa Sanpaolo 3.625% 16/10/2030	2,315,824	0.10	EUR 500,000	Digital Dutch Finco 0.625% 15/7/2025	487,173	0.02
EUR 27,026,000	Intesa Sanpaolo 4.342% 16/11/2025	27,179,643	1.18	EUR 3,222,000	Digital Dutch Finco 1% 15/1/2032*	2,644,118	0.11
EUR 7,680,000	Intesa Sanpaolo 4.349% 17/3/2025	7,696,243	0.33	EUR 8,270,000	ELM for Firmenich International 3.75% 3/9/2025	8,265,452	0.36
EUR 4,693,000	Italy Buoni Poliennali Del Tesoro 1.8% 15/5/2036	4,658,038	0.20	EUR 10,681,000	EnBW International Finance 4% 22/7/2036	10,868,718	0.47
EUR 1,797,000	Snam 0.75% 17/6/2030	1,554,135	0.07	EUR 7,398,000	EnBW International Finance 4.3% 23/5/2034	7,798,232	0.34
EUR 4,867,000	Snam 3.875% 19/2/2034	4,912,604	0.21	EUR 10,019,000	Enel Finance International 0.75% 17/6/2030	8,673,396	0.37
		89,108,831	3.85	EUR 6,646,000	Enel Finance International 3.875% 23/1/2035	6,704,451	0.29
	Japan			EUR 647,000	Enexis 3.625% 12/6/2034	667,746	0.03
USD 1,000,000	Nomura 6.621% 2/7/2027	910,115	0.04	EUR 2,400,000	Heineken 3.812% 4/7/2036	2,426,411	0.10
USD 605,000	Rakuten 9.75% 15/4/2029*	589,175	0.03	EUR 6,800,000	Iberdrola International 1.874% 28/1/2026	6,580,700	0.28
USD 800,000	SoftBank 7% 8/7/2031*	728,285	0.03	EUR 2,400,000	Iberdrola International 3.25% 12/11/2024	2,394,600	0.10
EUR 13,700,000	Sumitomo Mitsui Trust Bank 0.01% 15/10/2027	12,489,639	0.54	EUR 15,473,000	IMCD 4.875% 18/9/2028	16,140,273	0.70
EUR 10,907,000	Takeda Pharmaceutical 2.25% 21/11/2026	10,709,395	0.46	EUR 8,000,000	ING Groep 3.5% 3/9/2030	7,989,000	0.35
		25,426,609	1.10	EUR 4,800,000	ING Groep 4.25% 26/8/2035	4,806,960	0.21
	Jersey			EUR 2,449,000	Koninklijke Ahold Delhaize 4.059% 11/3/2026	2,453,861	0.11
EUR 159,000	Aptiv 1.5% 10/3/2025	157,059	0.00	EUR 600,000	Linde Finance 0.55% 19/5/2032	496,322	0.02
	Luxembourg			EUR 4,055,000	Lseg Netherlands 0.75% 6/4/2033	3,276,819	0.14
EUR 4,725,000	Becton Dickinson Euro Finance 1.336% 13/8/2041	3,224,482	0.14				
EUR 7,575,000	Becton Dickinson Euro Finance 4.029% 7/6/2036	7,723,318	0.33				
EUR 3,159,000	GELF Bond Issuer I 1.625% 20/10/2026	3,036,020	0.13				
EUR 1,987,000	Heidelberg Materials Finance Luxembourg 4.875% 21/11/2033	2,146,467	0.09				

*All or a portion of this security represents a security on loan.

Euro Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 8,591,000	Lseg Netherlands 4.231% 29/9/2030	8,998,691	0.39		Portugal		
EUR 6,217,000	MSD Netherlands Capital 3.5% 30/5/2037	6,203,913	0.27	EUR 7,900,000	EDP 1.5% 14/3/2082	7,426,000	0.32
EUR 6,974,000	Novo Nordisk Finance Netherlands 3.375% 21/5/2034	7,038,893	0.30	EUR 3,400,000	EDP 1.875% 2/8/2081	3,267,400	0.14
EUR 3,900,000	Redexis Gas Finance 1.875% 28/5/2025	3,852,420	0.17	EUR 5,600,000	EDP 5.943% 23/4/2083*	5,892,600	0.26
EUR 4,320,000	RELX Finance 3.375% 20/3/2033	4,309,999	0.19			16,586,000	0.72
EUR 5,600,000	REWE International Finance 4.875% 13/9/2030	5,945,688	0.26		Romania		
EUR 2,204,000	Roche Finance Europe 3.564% 3/5/2044	2,213,114	0.09	EUR 8,390,000	Romanian Government International Bond 4.625% 3/4/2049	7,010,894	0.30
EUR 2,600,000	Sartorius Finance 4.5% 14/9/2032	2,706,717	0.12	EUR 1,785,000	Romanian Government International Bond 5.625% 22/2/2036	1,749,300	0.08
EUR 16,500,000	Sartorius Finance 4.875% 14/9/2035	17,579,113	0.76			8,760,194	0.38
EUR 4,400,000	Siemens Financieringsmaatschappij 3.625% 22/2/2044	4,362,226	0.19		South Korea		
EUR 2,920,000	Swisscom Finance 3.875% 29/5/2044	2,979,758	0.13	USD 1,000,000	Hanwha Life Insurance 3.379% 4/2/2032	864,837	0.04
EUR 485,000	TenneT 0.125% 9/12/2027	442,310	0.02	USD 1,000,000	KEB Hana Bank 3.5% 19/10/2026*	856,833	0.04
EUR 3,314,000	TenneT 0.5% 9/6/2031	2,794,912	0.12	USD 800,000	NongHyup Bank 6.17% 22/7/2027	723,802	0.03
EUR 765,000	TenneT 0.875% 16/6/2035	590,843	0.03	USD 605,000	POSCO 4.875% 23/1/2027*	548,181	0.02
EUR 4,347,000	TenneT 2.374% 22/7/2025	4,261,147	0.18	USD 414,000	Shinhan Financial 2.875% 12/5/2026*	354,806	0.01
EUR 686,000	TenneT 3.875% 28/10/2028*	706,282	0.03	USD 1,000,000	SK Hynix 5.5% 16/1/2027*	915,438	0.04
EUR 12,061,000	TenneT 4.5% 28/10/2034*	13,136,962	0.57	USD 1,700,000	SK Hynix 5.5% 16/1/2029	1,572,007	0.07
EUR 2,024,000	TenneT 4.875% 21/12/2031	2,039,180	0.09	USD 800,000	Woori Card 1.75% 23/3/2026	686,333	0.03
EUR 8,215,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030*	8,091,857	0.35			6,522,237	0.28
EUR 21,700,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031*	25,470,375	1.10		Spain		
EUR 6,253,000	Universal Music 3.75% 30/6/2032	6,359,027	0.28	EUR 12,600,000	Amadeus IT 3.5% 21/3/2029*	12,711,825	0.55
EUR 10,512,000	Universal Music 4% 13/6/2031	10,886,543	0.47	EUR 7,200,000	Banco de Sabadell 5.125% 27/6/2034*	7,438,392	0.32
EUR 4,800,000	Volkswagen International Finance 3.748% 28/12/2027	4,644,480	0.20	EUR 2,200,000	Banco Santander 3.625% 21/3/2029	1,889,910	0.08
EUR 15,000,000	Volkswagen International Finance 5.092% 16/11/2024	15,040,800	0.65	EUR 6,900,000	CaixaBank 0.75% 10/7/2026	6,754,410	0.29
EUR 6,100,000	Volkswagen International Finance 7.875% 6/9/2032*	6,964,461	0.30	EUR 12,200,000	CaixaBank 4.625% 16/5/2027	12,460,319	0.54
		309,718,910	13.39	EUR 6,500,000	Cellnex Finance 2% 15/2/2033	5,671,217	0.24
	New Zealand			EUR 3,499,000	EDP Servicios Financieros Espana 3.5% 16/7/2030	3,517,160	0.15
EUR 3,517,000	Chorus 0.875% 5/12/2026	3,339,075	0.14	EUR 6,400,000	Iberdrola Finanzas 4.875% 25/4/2028	6,591,152	0.29
EUR 15,063,000	Chorus 3.625% 7/9/2029	15,150,441	0.66	EUR 1,933,000	NorteGas Energia Distribucion 2.065% 28/9/2027*	1,843,463	0.08
		18,489,516	0.80	EUR 7,800,000	Telefonica Emisiones 4.183% 21/11/2033	8,074,536	0.35
	Norway					66,952,384	2.89
EUR 1,682,000	DNB Bank 3.125% 21/9/2027	1,681,580	0.07		Sweden		
EUR 11,500,000	DNB Bank 3.625% 16/2/2027	11,556,785	0.50	EUR 321,000	Lansforsakringar Bank 0.125% 19/2/2025	315,618	0.01
		13,238,365	0.57	EUR 2,199,000	Skandinaviska Enskilda Banken 5% 17/8/2033	2,292,700	0.10
	Philippines			EUR 14,479,000	Svenska Handelsbanken 0.125% 3/11/2026	13,598,894	0.59
USD 700,000	Rizal Commercial Banking 5.5% 18/1/2029	644,444	0.03	EUR 5,525,000	Svenska Handelsbanken 3.25% 27/8/2031	5,492,099	0.24

*All or a portion of this security represents a security on loan.

Euro Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 18,702,000	Svenska Handelsbanken 3.375% 17/2/2028*	18,928,266	0.82	United States			
EUR 12,275,000	Volvo Treasury 2.125% 1/9/2024	12,274,263	0.53	EUR 1,574,000	Air Products and Chemicals 0.8% 5/5/2032	1,312,700	0.06
		52,901,840	2.29	EUR 13,368,000	American Tower 0.95% 5/10/2030	11,517,334	0.50
Switzerland				EUR 6,708,000	American Tower 4.1% 16/5/2034	6,804,125	0.29
EUR 4,600,000	Raiffeisen Schweiz Genossenschaft 3.852% 3/9/2032	4,646,000	0.20	EUR 4,118,000	American Tower 4.625% 16/5/2031	4,352,438	0.19
EUR 10,500,000	Raiffeisen Schweiz Genossenschaft 5.23% 1/11/2027*	11,060,295	0.48	EUR 14,190,000	AT&T 1.8% 5/9/2026	13,846,707	0.60
EUR 16,323,000	UBS 2.875% 2/4/2032	15,592,546	0.67	EUR 8,120,000	AT&T 4.3% 18/11/2034	8,569,130	0.37
EUR 6,660,000	UBS 4.75% 17/3/2032	7,089,163	0.31	EUR 16,232,000	Bank of America 2.824% 27/4/2033	15,420,753	0.67
EUR 17,939,000	UBS 7.75% 1/3/2029	20,422,654	0.88	EUR 10,681,000	Becton Dickinson 3.828% 7/6/2032	10,861,123	0.47
USD 5,649,000	UBS 9.016% 15/11/2033*	6,363,730	0.28	EUR 4,803,000	Booking 3.625% 1/3/2032	4,881,745	0.21
		65,174,388	2.82	EUR 5,754,000	Booking 4.125% 12/5/2033	6,019,016	0.26
Thailand				EUR 2,650,000	Coca-Cola 3.375% 15/8/2037	2,639,943	0.11
USD 1,000,000	Minor International 2.7% 19/4/2026*	868,345	0.04	EUR 2,900,000	Coca-Cola 3.75% 15/8/2053	2,859,995	0.12
United Kingdom				EUR 1,280,000	Fiserv 4.5% 24/5/2031	1,348,550	0.06
EUR 11,950,000	Anglo American Capital 4.125% 15/3/2032	12,176,572	0.53	EUR 9,418,000	Ford Motor Credit 4.445% 14/2/2030	9,532,346	0.41
EUR 3,099,000	Anglo American Capital 4.75% 21/9/2032	3,281,562	0.14	EUR 6,419,000	General Mills 3.65% 23/10/2030	6,511,787	0.28
EUR 6,296,000	Anglo American Capital 5% 15/3/2031*	6,709,836	0.29	EUR 1,798,000	General Motors Financial 1.694% 26/3/2025*	1,777,862	0.08
EUR 6,130,000	Barclays 4.973% 31/5/2036	6,306,176	0.27	EUR 16,357,000	General Motors Financial 4% 10/7/2030	16,559,827	0.72
EUR 2,299,000	Barclays 5.262% 29/1/2034	2,505,232	0.11	EUR 16,680,000	Global Payments 4.875% 17/3/2031	17,610,427	0.76
GBP 6,400,000	Barclays 7.125% 15/6/2025*	7,614,830	0.33	EUR 9,653,000	International Business Machines 1.75% 31/1/2031	8,867,818	0.38
EUR 8,633,000	Cadent Finance 0.625% 19/3/2030	7,385,920	0.32	EUR 1,969,000	International Business Machines 3.625% 6/2/2031	2,015,875	0.09
EUR 13,736,000	Chanel Ceres 1% 31/7/2031	11,622,991	0.50	EUR 9,508,000	Johnson & Johnson 3.35% 1/6/2036*	9,627,848	0.42
EUR 4,898,000	Channel Link Enterprises Finance 2.706% 30/6/2050	4,640,267	0.20	EUR 20,220,000	JPMorgan Chase 3.761% 21/3/2034	20,451,216	0.88
EUR 14,238,000	DS Smith 4.375% 27/7/2027	14,688,620	0.64	EUR 15,300,000	Kraft Heinz Foods 4.069% 9/5/2025	15,326,851	0.66
EUR 15,628,000	DS Smith 4.5% 27/7/2030	16,427,685	0.71	USD 800,000	Kraton 5% 15/7/2027	730,639	0.03
EUR 3,828,000	HSBC 4.787% 10/3/2032	4,075,623	0.18	EUR 5,150,000	McDonald's 4.125% 28/11/2035	5,327,907	0.23
EUR 14,093,000	Lloyds Banking 3.5% 1/4/2026*	14,078,343	0.61	EUR 6,033,000	Medtronic 3.875% 15/10/2036	6,181,231	0.27
EUR 6,949,000	Lloyds Banking 4.482% 5/3/2027*	6,975,684	0.30	EUR 4,610,000	Medtronic 4.15% 15/10/2053	4,724,305	0.21
EUR 7,635,000	Mondi Finance 3.75% 31/5/2032	7,793,150	0.34	EUR 26,982,000	Morgan Stanley 0.497% 7/2/2031	23,065,410	1.00
EUR 703,000	Motability Operations 3.875% 24/1/2034	715,805	0.03	EUR 9,900,000	Morgan Stanley 2.95% 7/5/2032	9,573,952	0.41
EUR 8,267,000	National Grid Electricity Distribution East Midlands 3.949% 20/9/2032	8,408,470	0.36	USD 9,900,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	6,105,071	0.26
EUR 18,553,000	NatWest Markets 4.312% 9/1/2026	18,630,181	0.80	EUR 5,725,000	National Grid North America 4.061% 3/9/2036	5,731,012	0.25
EUR 27,113,000	NatWest Markets 4.665% 13/1/2026*	27,365,286	1.18	EUR 1,894,000	Prologis Euro Finance 1% 6/2/2035	1,445,323	0.06
EUR 180,809	Paragon Mortgages No 12 4.022% 15/11/2038	170,831	0.01	EUR 1,356,000	Prologis Euro Finance 4% 5/5/2034	1,374,828	0.06
EUR 16,579,000	Santander UK 0.603% 13/9/2029	14,810,104	0.64	EUR 15,268,000	Realty Income 5.125% 6/7/2034	16,766,325	0.73
EUR 6,361,000	SSE 2.875% 1/8/2029	6,262,591	0.27	USD 5,655,000	RWE Finance US 6.25% 16/4/2054*	5,303,250	0.23
EUR 3,957,000	SSE 4% 21/1/2028	3,939,342	0.17	USD 570,000	SK Battery America 4.875% 23/1/2027*	517,362	0.02
EUR 12,696,000	Virgin Money UK 4% 18/3/2028	12,857,747	0.56				
		219,442,848	9.49				

*All or a portion of this security represents a security on loan.

Euro Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 51,749	SLM Student Loan Trust 2003-7 4.269% 15/12/2033	49,678	0.00
EUR 9,629,000	Stryker 3.375% 11/12/2028	9,708,199	0.42
EUR 3,173,000	Thermo Fisher Scientific 1.875% 1/10/2049	2,167,918	0.09
EUR 4,248,000	Verizon Communications 0.75% 22/3/2032	3,517,085	0.15
EUR 1,919,000	Verizon Communications 1.125% 19/9/2035	1,484,532	0.07
EUR 11,213,000	Verizon Communications 4.75% 31/10/2034	12,274,080	0.53
EUR 8,800,000	Wells Fargo 3.9% 22/7/2032	8,904,676	0.39
		323,668,199	14.00
Total Bonds		2,147,101,923	92.85
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
		2,147,101,923	92.85
Total Portfolio		2,147,101,923	92.85
Other Net Assets		165,315,666	7.15
Total Net Assets (EUR)		2,312,417,589	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD	7,895,000	USD	5,263,873	BNP Paribas	18/9/2024	83,824
AUD	7,895,000	USD	5,257,067	Goldman Sachs	18/9/2024	89,964
EUR	10,758,909	GBP	9,100,000	Goldman Sachs	18/9/2024	(35,509)
EUR	3,787,401	USD	4,140,000	HSBC Bank	17/10/2024	57,294
EUR	83,782,271	USD	91,660,000	Standard Chartered Bank	17/10/2024	1,197,340
EUR	6,353,639	GBP	5,360,000	Morgan Stanley	17/10/2024	3,010
EUR	2,427,913	USD	2,660,000	JP Morgan	17/10/2024	31,274
EUR	482,939	USD	530,000	Deutsche Bank	17/10/2024	5,413
EUR	8,692,669	NOK	104,000,000	Morgan Stanley	18/9/2024	(166,559)
EUR	163,033	USD	180,000	Barclays	17/10/2024	855
GBP	9,100,000	EUR	10,823,292	Barclays	18/9/2024	(28,874)
GBP	7,670,000	USD	9,884,020	Citibank	18/9/2024	180,446
JPY	1,635,000,000	USD	10,433,018	Bank of America	18/9/2024	743,440
JPY	1,629,000,000	USD	10,234,309	HSBC Bank	18/9/2024	885,451
MXN	257,800,000	USD	13,984,858	Morgan Stanley	18/9/2024	(834,855)
MXN	135,300,000	USD	7,356,576	Citibank	18/9/2024	(453,461)
MXN	74,700,000	USD	3,906,315	Barclays	18/9/2024	(110,244)
NOK	206,100,000	SEK	200,640,477	Deutsche Bank	18/9/2024	(84,755)
NOK	210,900,000	SEK	206,045,526	JP Morgan	18/9/2024	(151,108)
NOK	104,000,000	EUR	8,670,185	Bank of America	18/9/2024	189,043
NOK	104,500,000	SEK	102,329,535	Citigroup	18/9/2024	(95,527)
SEK	206,282,503	NOK	210,600,000	Deutsche Bank	18/9/2024	197,499
SEK	106,126,094	NOK	108,100,000	JP Morgan	18/9/2024	122,675
USD	5,708,363	MXN	107,400,000	Goldman Sachs	18/9/2024	241,558
USD	10,556,436	AUD	15,790,000	Standard Chartered Bank	18/9/2024	(141,763)
USD	438,612	MXN	8,100,000	Barclays	18/9/2024	25,519
USD	3,921,161	ZAR	72,900,000	Citigroup	18/9/2024	(172,052)
USD	20,776,840	JPY	3,264,000,000	Société Générale	18/9/2024	(1,530,084)
USD	9,979,146	GBP	7,670,000	Barclays	18/9/2024	(94,620)
USD	30,000,000	EUR	27,429,874	State Street	17/10/2024	(400,112)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Euro Corporate Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	6,300,000	EUR	5,690,710	Morgan Stanley	17/10/2024	(14,460)
ZAR	72,900,000	USD	3,904,681	Deutsche Bank	18/9/2024	186,921
Net unrealised depreciation						(72,457)
CHF Hedged Share Class						
CHF	6,323,255	EUR	6,766,234	BNY Mellon	13/9/2024	(42,111)
EUR	46,604	CHF	43,929	BNY Mellon	13/9/2024	(111)
Net unrealised depreciation						(42,222)
GBP Hedged Share Class						
EUR	48	GBP	41	BNY Mellon	13/9/2024	-
GBP	478,224	EUR	554,998	BNY Mellon	13/9/2024	12,379
Net unrealised appreciation						12,379
JPY Hedged Share Class						
JPY	4,117,643,300	EUR	25,886,154	BNY Mellon	13/9/2024	(320,125)
Net unrealised depreciation						(320,125)
SEK Hedged Share Class						
EUR	6,951	SEK	79,802	BNY Mellon	13/9/2024	(66)
SEK	8,267,440	EUR	719,848	BNY Mellon	13/9/2024	7,042
Net unrealised appreciation						6,976
USD Hedged Share Class						
EUR	18,160	USD	20,216	BNY Mellon	13/9/2024	(84)
USD	13,977,764	EUR	12,774,431	BNY Mellon	13/9/2024	(160,385)
Net unrealised depreciation						(160,469)
Total net unrealised depreciation (EUR underlying exposure - EUR 580,056,669)						(575,918)

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
4,620	EUR	Euro BOBL	September 2024	543,450,600	7,072,035
(924)	EUR	Euro Bund	September 2024	123,677,400	(460,776)
303	EUR	Euro BUXL	September 2024	40,783,800	1,562,647
(1,805)	EUR	Euro Schatz	September 2024	191,709,050	(1,240,585)
(57)	EUR	Euro-BTP	September 2024	6,773,880	(29,372)
(38)	USD	US Treasury 10 Year Note (CBT)	December 2024	3,905,278	8,161
66	USD	US Ultra 10 Year Note	December 2024	7,019,343	(28,398)
(97)	USD	US Ultra Bond (CBT)	December 2024	11,650,488	83,047
7	USD	US Treasury 2 Year Note (CBT)	December 2024	1,311,942	(302)
(45)	USD	US Treasury 5 Year Note (CBT)	December 2024	4,449,460	9,253
Total				934,731,241	6,975,710

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 7,230,000	Fund receives default protection on Next; and pays Fixed 1%	Barclays	20/6/2029	(29,699)	(172,816)
CDS	USD 31,000,000	Fund receives default protection on CDX.EM.41.V1; and pays Fixed 1%	Goldman Sachs	20/6/2029	3,286	730,002
CDS	USD 6,297,000	Fund receives default protection on Ford Motor; and pays Fixed 5%	Goldman Sachs	20/6/2029	(29,277)	(834,022)
CDS	USD 3,121,000	Fund receives default protection on Ford Motor; and pays Fixed 5%	Goldman Sachs	20/6/2029	(7,485)	(413,369)

Euro Corporate Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 15,342,689	Fund receives default protection on Mercedes-Benz; and pays Fixed 1%	Goldman Sachs	20/6/2029	(16,115)	(375,723)
CDS	EUR 10,570,000	Fund receives default protection on Barclays Bank; and pays Fixed 1%	JP Morgan	20/6/2029	(127,275)	(20,402)
CDS	EUR 15,343,187	Fund receives default protection on Bayerische Motoren Werke Aktiengesellschaft; and pays Fixed 1%	JP Morgan	20/6/2029	(16,651)	(368,752)
CDS	EUR 87,303,146	Fund receives default protection on ITRAXX.EUR.41.V1; and pays Fixed 1%	Goldman Sachs	20/6/2029	(30,463)	(1,872,636)
CDS	EUR 10,327,287	Fund receives default protection on ITRAXX.XO.41.V1; and pays Fixed 5%	Goldman Sachs	20/6/2029	(20,168)	(897,650)
IFS	EUR 12,032,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.78%	Goldman Sachs	15/8/2025	(8,221)	(4,096)
IFS	USD 15,260,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.454%	Goldman Sachs	24/6/2029	(160,854)	(160,854)
IFS	EUR 12,255,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2%	Goldman Sachs	15/7/2029	(47,457)	(52,177)
IFS	EUR 4,487,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.28625%	Goldman Sachs	15/3/2036	106,900	112,279
IRS	EUR 830,392,886	Fund receives Fixed 3.96%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	12/12/2025	519,771	4,999,027
IRS	EUR 223,522,536	Fund receives Fixed 2.6%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	19/3/2029	1,450,263	1,231,690
IRS	EUR 427,840,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.512%	Goldman Sachs	12/4/2029	(118,837)	(118,837)
IRS	EUR 55,728,000	Fund receives Fixed 0.7996%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	23/2/2032	(3,199,678)	(3,195,509)
IRS	EUR 112,000,000	Fund receives Fixed 2.4985%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	6/9/2032	18,662	18,662
IRS	EUR 49,840,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.6687%	Goldman Sachs	15/2/2033	(307,009)	(307,009)
IRS	EUR 17,728,800	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.72%	Goldman Sachs	15/2/2033	(100,284)	(143,661)
IRS	USD 5,000,000	Fund receives Fixed 0.9775%; and pays Floating USD-Federal Funds-H.15-OIS-COMPOUND 1 Day	Goldman Sachs	20/10/2050	(909,472)	(909,472)
IRS	USD 5,000,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.903825%	Goldman Sachs	20/10/2050	966,912	966,912
IRS	EUR 19,880,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.79722%	Goldman Sachs	23/2/2052	3,141,202	3,124,391
IRS	EUR 44,000,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.19%	Goldman Sachs	6/9/2052	808,430	808,430
IRS	EUR 91,765,034	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.265%	Goldman Sachs	8/4/2064	(714,100)	(962,865)
Total (EUR underlying exposure - EUR 1,229,670,728)					1,172,381	1,181,543

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD 4,185,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/7/2027; and pays 3.87% Fixed annually from 3/7/2027	Bank of America	6/7/2036	107,916	280,413

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Euro Corporate Bond Fund continued

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD 4,185,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.87% Fixed annually from 3/7/2027; and pays Floating USD SOFR annually from 3/7/2027	Bank of America	6/7/2036	24,652	197,150
EUR 135,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024	Citibank	18/9/2024	(20,030)	31,270
Total (EUR underlying exposure - EUR 23,596,743)				112,538	508,833

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR (270,000,000)	Fund writes a call option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024	Citibank	18/9/2024	257	(33,493)
EUR (135,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 from 20/6/2024; and pays 1% Fixed	Citibank	18/9/2024	2,835	(17,415)
EUR (38,950,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/4/2025; and pays 2.534% Fixed annually from 29/10/2025	Barclays	25/10/2024	(22,591)	(71,668)
EUR (32,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed annually from 31/1/2026; and pays Floating EUR EURIBOR semi-annually from 31/7/2025	Barclays	29/1/2025	215,193	(64,807)
Total (EUR underlying exposure - EUR 59,837,753)				195,694	(187,383)

Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)⁽²⁾

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Ireland			
BONDS							
Belgium							
EUR 2,000,000	Belfius Bank 0.375% 8/6/2027	1,855,493	1.67	EUR 1,800,000	CRH SMW Finance 4% 11/7/2027	1,839,918	1.65
Cyprus				EUR 1,780,000	Fresenius Finance Ireland 2.125% 1/2/2027	1,748,079	1.57
EUR 187,000	Bank of Cyprus 2.5% 24/6/2027	181,667	0.16	EUR 1,000,000	Smurfit Kappa Treasury ULC 1.5% 15/9/2027	951,499	0.86
Denmark							
EUR 2,000,000	Carlsberg Breweries 0.375% 30/6/2027	1,854,048	1.67				
Finland				Italy			
EUR 1,500,000	Nordea Bank 1.125% 16/2/2027	1,432,170	1.29	EUR 1,304,000	A2A 1.625% 19/10/2027	1,250,993	1.12
EUR 750,000	OP Corporate Bank 0.6% 18/1/2027	705,579	0.63	EUR 1,500,000	Autostrade per l'Italia 1.75% 1/2/2027	1,449,885	1.30
				EUR 750,000	Azzurra Aeroporti 2.625% 30/5/2027	717,746	0.64
				EUR 346,000	Banca Monte dei Paschi di Siena 6.75% 5/9/2027	363,376	0.33
				EUR 950,000	Eni 3.625% 19/5/2027	962,649	0.87
				EUR 193,000	Mundys 1.875% 13/7/2027	184,031	0.17
				EUR 1,950,000	Terna - Rete Elettrica Nazionale 1.375% 26/7/2027	1,865,464	1.68
France				Japan			
EUR 2,000,000	Banque Federative du Credit Mutuel 1.625% 15/11/2027	1,887,970	1.70	EUR 753,000	SoftBank 2.875% 6/1/2027	731,363	0.66
EUR 1,900,000	BNP Paribas 2.25% 11/1/2027	1,855,322	1.67	Luxembourg			
EUR 2,000,000	BPCE 0.5% 24/2/2027	1,869,248	1.68	EUR 400,000	Aroundtown 1.625% 31/1/2028	364,047	0.33
EUR 2,100,000	Credit Agricole 0.125% 9/12/2027	1,899,458	1.71	EUR 2,000,000	Holcim Finance Luxembourg 0.125% 19/7/2027	1,845,690	1.66
EUR 1,800,000	Credit Mutuel Arkea 3.375% 19/9/2027	1,812,604	1.63	EUR 350,000	Matterhorn Telecom 4% 15/11/2027	348,968	0.31
EUR 2,100,000	Engie 0.375% 11/6/2027	1,954,735	1.76	EUR 920,000	SELP Finance 3.75% 10/8/2027	923,703	0.83
EUR 763,000	Forvia 2.375% 15/6/2027	729,836	0.66	EUR 1,900,000	Traton Finance Luxembourg 3.75% 27/3/2027	1,917,033	1.73
EUR 700,000	iliad 5.375% 14/6/2027	725,879	0.65				
EUR 1,000,000	Kering 3.625% 5/9/2027	1,015,835	0.91	Netherlands			
EUR 542,000	Loxam 4.5% 15/2/2027	544,981	0.49	EUR 2,000,000	ABN AMRO Bank 0.6% 15/1/2027	1,886,037	1.70
EUR 514,000	Paprec 6.5% 17/11/2027	540,132	0.48	EUR 1,950,000	Coloplast Finance 2.25% 19/5/2027	1,909,006	1.71
EUR 400,000	Renault 1.125% 4/10/2027	369,538	0.33	EUR 1,900,000	Daimler Truck International Finance 1.625% 6/4/2027	1,832,580	1.65
EUR 2,000,000	Societe Generale 0.75% 25/1/2027	1,882,593	1.69	EUR 1,950,000	Enel Finance International 0.25% 17/6/2027	1,810,713	1.63
EUR 720,000	Tereos Finance Groupe I 4.75% 30/4/2027	722,765	0.65	EUR 550,000	Q-Park I 2% 1/3/2027	523,694	0.47
EUR 500,000	Valeo 5.375% 28/5/2027	517,897	0.47	EUR 1,800,000	Rentokil Initial Finance 3.875% 27/6/2027	1,828,890	1.64
EUR 2,000,000	Veolia Environnement 1.25% 2/4/2027	1,912,900	1.72	EUR 2,000,000	Stellantis 0.625% 30/3/2027	1,880,273	1.69
				EUR 700,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	691,470	0.62
				EUR 1,400,000	Toyota Motor Finance Netherlands 4% 2/4/2027	1,433,992	1.29
				EUR 1,850,000	Universal Music 3% 30/6/2027	1,842,340	1.66
				EUR 1,000,000	Vesteda Finance 1.5% 24/5/2027	957,788	0.86

Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)⁽²⁾

continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,000,000	Volkswagen International Finance 1.875% 30/3/2027	966,702	0.87	United States			
EUR 800,000	ZF Europe Finance 2.5% 23/10/2027	759,732	0.68	EUR 1,400,000	American Honda Finance 3.75% 25/10/2027	1,426,227	1.28
		18,323,217	16.47	EUR 1,850,000	American Tower 4.125% 16/5/2027	1,886,259	1.70
Spain				EUR 371,000	Belden 3.375% 15/7/2027	368,488	0.33
EUR 2,000,000	Banco Santander 0.5% 4/2/2027	1,889,244	1.70	EUR 373,000	Chemours 4% 15/5/2026	368,699	0.33
EUR 2,000,000	Cellnex Finance 1% 15/9/2027	1,869,000	1.68	EUR 538,000	Coty 4.5% 15/5/2027	547,351	0.49
EUR 500,000	Food Service Project 5.5% 21/1/2027	501,540	0.45	EUR 374,000	Equinix 0.25% 15/3/2027	347,384	0.31
EUR 700,000	Lorca Telecom Bondco 4% 18/9/2027	698,775	0.63	EUR 1,950,000	Fidelity National Information Services 1.5% 21/5/2027	1,874,477	1.69
		4,958,559	4.46	EUR 2,000,000	Fiserv 1.125% 1/7/2027	1,899,169	1.71
Sweden				EUR 1,750,000	Ford Motor Credit 4.867% 3/8/2027	1,805,353	1.62
EUR 540,000	Fastighets Balder 1.25% 28/1/2028	490,925	0.44	EUR 1,700,000	General Motors Financial 4.5% 22/11/2027	1,761,072	1.59
EUR 2,000,000	Skandinaviska Enskilda Banken 0.75% 9/8/2027	1,867,585	1.68	EUR 184,000	Levi Strauss 3.375% 15/3/2027	182,852	0.17
EUR 750,000	Swedbank 1.3% 17/2/2027	716,736	0.65	EUR 950,000	McDonald's 3.625% 28/11/2027	967,912	0.87
EUR 569,000	Volvo Car 2.5% 7/10/2027	549,868	0.49	EUR 1,500,000	Metropolitan Life Global Funding I 0.55% 16/6/2027	1,402,811	1.26
EUR 1,800,000	Volvo Treasury 3.625% 25/5/2027	1,823,375	1.64	EUR 1,950,000	Morgan Stanley 1.875% 27/4/2027	1,890,910	1.70
		5,448,489	4.90	EUR 1,800,000	Netflix 3.625% 15/5/2027	1,822,563	1.64
United Kingdom				EUR 1,000,000	Wells Fargo 1% 2/2/2027	947,131	0.85
EUR 1,950,000	British Telecommunications 1.5% 23/6/2027	1,866,593	1.68			19,498,658	17.54
EUR 900,000	DS Smith 4.375% 27/7/2027	928,484	0.84	Total Bonds			
EUR 500,000	EC Finance 3% 15/10/2026	487,810	0.44			110,155,456	99.07
EUR 740,000	INEOS Finance 2.875% 1/5/2026	724,401	0.65	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
EUR 750,000	Intermediate Capital 1.625% 17/2/2027	709,756	0.64			110,155,456	99.07
EUR 1,850,000	Lloyds Bank Corporate Markets 4.125% 30/5/2027	1,899,840	1.71	Total Portfolio			
EUR 1,950,000	Nationwide Building Society 2% 28/4/2027	1,895,081	1.70			110,155,456	99.08
EUR 1,950,000	NatWest Markets 1.375% 2/3/2027	1,874,844	1.69	Other Net Assets			
EUR 1,900,000	SSE 1.375% 4/9/2027	1,812,037	1.63			1,027,337	0.92
		12,198,846	10.98	Total Net Assets (EUR)			
						111,182,793	100.00

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Euro Reserve Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets				
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market COMMERCIAL PAPER Finland EUR 1,000,000 Municipality Finance 0% 2/9/2024 999,604 0.44 EUR 1,000,000 Municipality Finance 0% 2/12/2024 991,730 0.43 EUR 1,000,000 Nordea Bank 0% 17/12/2024 989,606 0.43 EUR 2,000,000 Nordea Bank 0% 10/3/2025 1,964,987 0.86 4,945,927 2.16				Ireland							
				EUR 6,000,000	Matchpoint Finance 0% 4/11/2024	5,960,076	2.60				
				EUR 2,000,000	Matchpoint Finance 0% 12/11/2024	1,985,095	0.87				
						7,945,171	3.47				
				Luxembourg							
				EUR 1,000,000	Albion Capital 0% 22/10/2024	994,602	0.43				
				EUR 2,000,000	Clearstream Banking 0% 2/10/2024	1,993,448	0.87				
				EUR 500,000	Nestle Finance 0% 2/1/2025	494,043	0.22				
				EUR 1,500,000	Sunderland Receivables 0% 30/10/2024	1,490,634	0.65				
						4,972,727	2.17				
France EUR 4,000,000 Agence Centrale des Organismes de Securite Sociale 0% 16/9/2024 3,992,827 1.74 EUR 4,000,000 Agence Centrale des Organismes de Securite Sociale 0% 26/9/2024 3,988,853 1.74 EUR 1,000,000 Antalis 0% 2/9/2024 999,590 0.44 EUR 1,000,000 Antalis 0% 19/9/2024 997,849 0.43 EUR 2,000,000 Antalis 0% 26/9/2024 1,994,269 0.87 EUR 1,000,000 Antalis 0% 2/10/2024 996,910 0.43 EUR 500,000 AXA Banque 0% 16/1/2025 500,034 0.22 EUR 2,000,000 Banque Federative du Credit Mutuel 0% 6/1/2025 1,975,444 0.86 EUR 3,000,000 Banque Fédérative du Crédit Mutuel 4.194% 4/11/2024 3,000,779 1.31 EUR 2,000,000 BPCE 0% 1/10/2024 1,993,530 0.87 EUR 1,000,000 BPCE 0% 24/10/2024 994,578 0.43 EUR 1,000,000 BPCE 0% 8/11/2024 1,000,378 0.44 EUR 1,000,000 BPCE 0% 2/1/2025 988,075 0.43 EUR 1,000,000 HSBC Continental Europe 0% 2/1/2025 988,075 0.43 EUR 1,000,000 HSBC Continental Europe 0% 28/2/2025 983,179 0.43 EUR 1,500,000 HSBC Continental Europe 0% 4/3/2025 1,474,269 0.64 EUR 1,500,000 HSBC Continental Europe 0% 22/8/2025 1,500,085 0.65 28,368,724 12.36				Netherlands							
				EUR 2,000,000	ING Bank 0% 27/5/2025	2,000,292	0.87				
				EUR 2,000,000	Nederlandse Waterschapsbank 0% 15/11/2024	1,985,041	0.87				
				EUR 2,000,000	Nederlandse Waterschapsbank 0% 29/11/2024	1,982,492	0.86				
						5,967,825	2.60				
				Sweden							
				EUR 1,500,000	Svenska Handelsbanken 0% 1/11/2024	1,490,499	0.65				
				EUR 1,500,000	Svenska Handelsbanken 0% 30/1/2025	1,478,448	0.64				
						2,968,947	1.29				
				Switzerland							
				EUR 500,000	UBS (London Branch) 0% 13/1/2025	493,554	0.21				
				United Kingdom							
				EUR 1,000,000	HSBC Continental Europe 0% 24/10/2024	994,672	0.43				
				EUR 1,000,000	NTT Finance 0% 5/9/2024	999,350	0.44				
				EUR 1,000,000	NTT Finance 0% 13/9/2024	998,510	0.44				
				EUR 1,000,000	NTT Finance 0% 19/9/2024	997,875	0.43				
				EUR 5,000,000	NTT Finance 0% 20/9/2024	4,988,875	2.18				
				EUR 1,500,000	Santander UK 0% 2/1/2025	1,482,113	0.65				
				EUR 1,000,000	Standard Chartered Bank 0% 17/1/2025	986,758	0.43				
						11,448,153	5.00				
				Germany EUR 1,000,000 Deutsche Bahn Finance 0% 26/9/2024 997,231 0.43 EUR 1,500,000 Deutsche Bank 0% 7/10/2024 1,494,239 0.65 EUR 500,000 Deutsche Bank 0% 28/10/2024 497,072 0.22 EUR 500,000 Deutsche Bank 0% 2/1/2025 494,067 0.22 EUR 1,000,000 DZ Bank 0% 21/11/2024 991,978 0.43 EUR 1,500,000 DZ Bank 0% 25/11/2024 1,487,413 0.65 EUR 5,000,000 Landesbank Baden-Wuerttemberg 0% 2/9/2024 4,998,017 2.18 EUR 5,000,000 Landesbank Baden-Wuerttemberg 0% 12/9/2024 4,993,068 2.18 EUR 5,000,000 Landesbank Baden-Wuerttemberg 0% 16/9/2024 4,993,150 2.18 20,946,235 9.14				United States			
								EUR 5,000,000	Colgate-Palmolive 0% 19/9/2024	4,989,682	2.18
								EUR 1,000,000	Sheffield Receivables 0% 13/11/2024	992,354	0.43
										5,982,036	2.61
								Total Commercial Paper		94,039,299	41.01
								CERTIFICATES OF DEPOSIT			
								Australia			
								EUR 500,000	Commonwealth Bank of Australia 0% 5/6/2025	488,112	0.21
								EUR 1,000,000	National Australia Bank 0% 2/1/2025	988,200	0.43
								EUR 1,500,000	National Australia Bank 0% 3/2/2025	1,478,254	0.64

Euro Reserve Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,500,000	National Australia Bank 0% 5/3/2025	1,474,587	0.64	EUR 500,000	Sumitomo Mitsui Banking 0% 15/11/2024	496,194	0.22
EUR 2,000,000	National Australia Bank 0% 15/5/2025	1,954,805	0.85	EUR 2,000,000	Sumitomo Mitsui Trust Bank 0% 4/9/2024	1,998,792	0.87
EUR 1,000,000	National Australia Bank 4.231% 2/1/2025	1,000,429	0.44	EUR 1,500,000	Sumitomo Mitsui Trust Bank 0% 17/9/2024	1,497,135	0.65
		7,384,387	3.21			22,943,770	9.98
Canada				Netherlands			
EUR 2,000,000	Bank of Montreal 0% 9/9/2024	1,997,796	0.87	EUR 2,000,000	ABN AMRO Bank 0% 9/9/2024	1,997,778	0.87
EUR 500,000	Bank of Montreal 0% 11/10/2024	500,083	0.22	EUR 1,500,000	ABN AMRO Bank 0% 2/1/2025	1,482,129	0.65
EUR 1,500,000	Bank of Montreal 0% 25/10/2024	1,491,475	0.65	EUR 1,500,000	ABN AMRO Bank 0% 2/1/2025	1,482,129	0.65
EUR 1,000,000	Bank of Montreal 4.228% 4/10/2024	1,000,130	0.44			4,962,036	2.17
EUR 500,000	Bank of Nova Scotia 0% 16/9/2024	499,118	0.22	Norway			
EUR 500,000	Bank of Nova Scotia 0% 18/9/2024	499,018	0.22	EUR 4,000,000	DNB Bank 4.292% 4/11/2024	4,001,699	1.74
EUR 3,000,000	Royal Bank of Canada 0% 5/6/2025	2,927,347	1.28	South Korea			
EUR 2,000,000	Toronto Dominion Bank 0% 26/2/2025	1,966,695	0.86	EUR 500,000	Kookmin Bank 0% 24/10/2024	497,289	0.22
EUR 2,500,000	Toronto-Dominion Bank/The 0% 18/8/2025	2,501,525	1.09	EUR 1,500,000	Kookmin Bank 0% 9/1/2025	1,481,187	0.65
		13,383,187	5.85			1,978,476	0.87
France				Switzerland			
EUR 2,500,000	Credit Agricole 0% 2/1/2025	2,470,215	1.08	EUR 1,000,000	UBS 0% 11/7/2025	1,000,740	0.44
EUR 1,500,000	Credit Agricole 0% 3/1/2025	1,481,996	0.65	United Kingdom			
		3,952,211	1.73	EUR 500,000	KEB Hana Bank (London Branch) 0% 25/11/2024	495,626	0.22
Japan				EUR 3,500,000	KEB Hana Bank (London Branch) 0% 12/2/2025	3,442,756	1.50
EUR 2,000,000	Mitsubishi UFJ Trust and Banking 0% 3/9/2024	1,999,025	0.87			3,938,382	1.72
EUR 1,000,000	Mitsubishi UFJ Trust and Banking 0% 9/10/2024	996,018	0.43	United States			
EUR 1,000,000	Mizuho Bank 0% 16/9/2024	998,190	0.43	EUR 500,000	Citibank 0% 23/10/2024	497,336	0.22
EUR 1,000,000	Mizuho Bank 0% 18/9/2024	997,990	0.43	Total Certificates of Deposit		64,042,224	27.93
EUR 1,000,000	Mizuho Bank 0% 27/9/2024	997,088	0.43	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
EUR 500,000	Mizuho Bank 0% 27/9/2024	498,544	0.22			158,081,523	68.94
EUR 500,000	Mizuho Bank 0% 25/11/2024	495,723	0.22	Other Transferable Securities			
EUR 500,000	Sumitomo Mitsui Banking 0% 5/9/2024	499,648	0.22	CERTIFICATES OF DEPOSIT			
EUR 1,500,000	Sumitomo Mitsui Banking 0% 9/9/2024	1,498,340	0.65	Canada			
EUR 1,000,000	Sumitomo Mitsui Banking 0% 9/9/2024	998,893	0.44	EUR 3,000,000	Toronto-Dominion Bank/The 0% 19/9/2025**	3,000,000	1.31
EUR 2,000,000	Sumitomo Mitsui Banking 0% 11/9/2024	1,997,590	0.87	France			
EUR 2,000,000	Sumitomo Mitsui Banking 0% 20/9/2024	1,995,578	0.87	EUR 1,000,000	Credit Agricole 0% 6/1/2025**	1,000,000	0.43
EUR 1,000,000	Sumitomo Mitsui Banking 0% 23/9/2024	997,488	0.43	EUR 2,000,000	Credit Agricole 0% 3/3/2025**	2,000,000	0.87
EUR 2,500,000	Sumitomo Mitsui Banking 0% 14/10/2024	2,488,579	1.08			3,000,000	1.30
EUR 1,000,000	Sumitomo Mitsui Banking 0% 15/10/2024	995,335	0.43	Netherlands			
EUR 500,000	Sumitomo Mitsui Banking 0% 16/10/2024	497,620	0.22	EUR 1,000,000	Cooperatieve Rabobank 0% 29/7/2025**	1,000,000	0.44
				Total Certificates of Deposit		7,000,000	3.05
				Total Other Transferable Securities		7,000,000	3.05
				Total Portfolio		165,081,523	71.99
				Other Net Assets		64,240,369	28.01
				Total Net Assets (EUR)		229,321,892	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Euro Short Duration Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
BONDS							
Australia				Cyprus			
EUR 8,875,000	Commonwealth Bank of Australia 3.768% 31/8/2027	9,125,408	0.39	EUR 9,425,000	Cyprus Government International Bond 0% 9/2/2026*	9,033,768	0.39
AUD 5,905,000	La Trobe Financial Capital Markets Trust 2024-3 0% 13/11/2055	3,616,000	0.15	EUR 49,000,000	Cyprus Government International Bond 0.625% 3/12/2024	48,643,280	2.06
AUD 1,019,075	Liberty Series 2024-1Auto 5.495% 25/5/2032	624,018	0.03			57,677,048	2.45
EUR 20,307,000	National Australia Bank 0.625% 16/3/2027	19,216,514	0.81	Denmark			
AUD 5,890,000	Pepper Residential Trust No. 40 Mtge 5.622% 12/11/2065	3,607,499	0.15	EUR 17,498,000	Danske Bank 1% 15/5/2031	16,815,578	0.72
AUD 5,910,000	Resimac Bastille Trust Series 2024-2NC 5.662% 6/3/2056	3,619,568	0.16	EUR 8,425,000	Danske Bank 3.875% 9/1/2032	8,545,731	0.36
		39,809,007	1.69	EUR 13,600,000	Danske Bank 4% 12/1/2027	13,749,143	0.58
						39,110,452	1.66
Austria				Finland			
EUR 10,000,000	Republic of Austria Government Bond 0% 20/4/2025	9,802,500	0.42	EUR 12,400,000	Aktia Bank 3.375% 31/5/2027	12,605,530	0.53
EUR 15,000,000	Republic of Austria Government Bond 2% 15/7/2026	14,856,750	0.63	EUR 20,000,000	Finland Government Bond 0% 15/9/2024*	19,978,300	0.85
		24,659,250	1.05	EUR 16,000,000	Finland Government Bond 0.875% 15/9/2025*	15,693,680	0.66
Belgium				EUR 9,801,000	Finland Government Bond 2.95% 15/4/2055	9,601,011	0.41
EUR 6,400,000	Argenta Spaarbank 5.375% 29/11/2027	6,651,200	0.28	EUR 3,145,000	Nordea Bank 4.125% 29/5/2035	3,203,906	0.14
EUR 4,400,000	KBC 0.125% 10/9/2026	4,248,592	0.18	EUR 7,187,000	Nordea Bank 4.375% 6/9/2026	7,255,277	0.31
EUR 18,175,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025*	17,860,573	0.76	EUR 4,100,000	Oma Saastopankki 0.01% 25/11/2027	3,737,581	0.16
		28,760,365	1.22	EUR 7,898,000	OP Corporate Bank 1.625% 9/6/2030	7,738,065	0.33
Bulgaria				EUR 10,233,000	OP Mortgage Bank 3.125% 20/10/2028	10,382,299	0.44
EUR 10,021,000	Bulgaria Government International Bond 3.625% 5/9/2032	9,986,027	0.42			90,195,649	3.83
Canada				France			
EUR 14,835,000	Bank of Nova Scotia 0.01% 15/12/2027	13,560,303	0.57	EUR 19,500,000	Arkea Home Loans SFH 3% 30/3/2027	19,601,790	0.83
EUR 3,250,000	CPPIB Capital 3.125% 11/6/2029	3,311,913	0.14	EUR 4,400,000	Autoroutes du Sud de la France 2.75% 2/9/2032	4,217,796	0.18
EUR 9,300,000	Federation des Caisses Desjardins du Quebec 0.25% 8/2/2027*	8,734,746	0.37	EUR 4,800,000	Banque Federative du Credit Mutuel 1.375% 16/7/2028*	4,495,350	0.19
EUR 8,776,000	Royal Bank of Canada 0.125% 26/4/2027	8,189,614	0.35	EUR 10,200,000	Banque Federative du Credit Mutuel 4.125% 18/9/2030	10,640,487	0.45
		33,796,576	1.43	EUR 4,600,000	Banque Federative du Credit Mutuel 4.75% 10/11/2031	4,896,254	0.21
Cayman Islands				EUR 8,500,000	BNP Paribas 0.5% 4/6/2026*	8,299,910	0.35
GBP 900,000	Trafford Centre Finance 5.952% 28/7/2035	763,738	0.03	EUR 1,100,000	BNP Paribas 0.875% 11/7/2030	970,338	0.04
Chile				EUR 15,800,000	BNP Paribas 2.125% 23/1/2027	15,508,885	0.66
EUR 8,500,000	Chile Government International Bond 3.875% 9/7/2031	8,671,742	0.37	EUR 4,100,000	BPCE 4.125% 10/7/2028	4,239,154	0.18
				EUR 4,000,000	BPCE 4.125% 8/3/2033	4,086,520	0.17
				EUR 3,400,000	BPCE 4.375% 13/7/2028	3,509,514	0.15
				EUR 9,000,000	Caisse Francaise de Financement Local 3.125% 16/11/2027	9,100,758	0.39
				EUR 5,000,000	Caisse Francaise de Financement Local 3.625% 17/1/2029*	5,171,350	0.22
				EUR 900,000	Cars Alliance Auto Loans Germany V 2024-1 4.506% 18/1/2036	897,686	0.04
				EUR 23,500,000	Cie de Financement Foncier 3.125% 24/4/2027*	23,735,117	1.01

*All or a portion of this security represents a security on loan.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 4,900,000	Cie de Saint-Gobain 3.375% 8/4/2030	4,907,889	0.21	EUR 4,000,000	Deutsche Bahn Finance 0.95% 22/1/2025	3,921,200	0.16
EUR 8,200,000	Credit Agricole 3.375% 28/7/2027	8,252,940	0.35	EUR 6,225,000	DZ HYP 3% 31/5/2032	6,332,039	0.27
EUR 5,700,000	Credit Agricole Public Sector SCF 3.75% 13/7/2026	5,798,325	0.25	EUR 6,800,000	EnBW Energie Baden-Wuerttemberg 1.875% 29/6/2080	6,544,558	0.28
EUR 8,100,000	Credit Mutuel Home Loan SFH 3% 23/7/2029	8,170,916	0.35	EUR 5,000,000	Eurogrid 3.279% 5/9/2031	4,938,329	0.21
EUR 7,800,000	Engie 1.625% 8/4/2025	7,669,350	0.33	EUR 7,630,000	Landesbank Baden-Wuerttemberg 3.125% 13/11/2029	7,789,581	0.33
EUR 780,647	FCT Noria 2021 4.708% 25/10/2049	781,091	0.03	EUR 12,395,000	Porsche Automobil 3.75% 27/9/2029	12,407,643	0.53
EUR 334,563	FCT Noria 2021 5.108% 25/10/2049	335,185	0.01	EUR 800,000	Red & Black Auto Germany 10 UG 4.835% 15/9/2032	803,610	0.03
EUR 95,123	FCT Pixel 2021 5.291% 25/2/2038	95,377	0.00	EUR 200,000	Red & Black Auto Germany 10 UG 5.735% 15/9/2032	203,125	0.01
EUR 171,750,000	French Republic Government Bond OAT 0% 25/2/2025*	169,122,225	7.17	EUR 184,005	Red & Black Auto Germany 8 UG 4.385% 15/9/2030	184,234	0.01
EUR 40,000,000	French Republic Government Bond OAT 0% 25/3/2025*	39,288,000	1.67	EUR 184,005	Red & Black Auto Germany 8 UG 4.585% 15/9/2030	184,091	0.01
EUR 36,000,000	French Republic Government Bond OAT 0% 25/2/2027*	33,786,000	1.43	EUR 46,001	Red & Black Auto Germany 8 UG 4.985% 15/9/2030	45,947	0.00
EUR 20,830,000	French Republic Government Bond OAT 0.5% 25/5/2026*	20,098,862	0.85	EUR 2,600,000	Robert Bosch 4.375% 2/6/2043	2,703,051	0.11
EUR 37,570,000	French Republic Government Bond OAT 1.75% 25/11/2024*	37,421,598	1.59	EUR 11,800,000	Volkswagen Bank 4.25% 7/1/2026	11,927,052	0.51
EUR 89,105,000	French Republic Government Bond OAT 2.5% 24/9/2026*	88,934,580	3.77	EUR 3,000,000	Vonovia 0.375% 16/6/2027	2,776,494	0.12
EUR 1,942,440	Harmony French Home Loans FCT 2020-2 4.225% 27/8/2061	1,948,581	0.08			139,712,612	5.93
EUR 2,100,000	Harmony French Home Loans FCT 2020-2 4.875% 27/8/2061	2,112,834	0.09		Greece		
EUR 4,626,298	Harmony French Home Loans FCT 2021-1 4.225% 27/5/2061	4,645,256	0.20	EUR 9,979,000	Hellenic Republic Government Bond 4.125% 15/6/2054	10,170,896	0.43
EUR 600,000	Harmony French Home Loans FCT 2021-1 4.475% 27/5/2061	600,755	0.02		Hungary		
EUR 100,000	Noria DE 2024 5.258% 25/2/2043	100,183	0.00	EUR 7,425,000	Hungary Government International Bond 5.375% 12/9/2033	7,931,348	0.34
EUR 100,000	Noria DE 2024 7.158% 25/2/2043	100,249	0.01		International		
EUR 100,000	Noria DE 2024 8.108% 25/2/2043	100,249	0.01	EUR 8,633,000	Council Of Europe Development Bank 2.75% 16/4/2031	8,702,970	0.37
EUR 5,008,000	RCI Banque 4.125% 4/4/2031	5,071,176	0.21	EUR 11,550,000	European Union 3% 4/12/2034	11,687,041	0.50
EUR 15,100,000	Societe Generale 4.178% 19/1/2026	15,145,904	0.64	EUR 7,659,757	European Union 3% 4/3/2053	7,193,135	0.30
EUR 4,601,000	TotalEnergies 1.625% 25/10/2027	4,269,728	0.18	EUR 7,745,663	European Union 3.25% 4/2/2050	7,670,762	0.32
EUR 2,625,000	TotalEnergies 2.625% 26/2/2025	2,602,333	0.11	EUR 11,614,000	European Union 3.375% 5/10/2054	11,592,456	0.49
EUR 5,000,000	Veolia Environnement 1.625% 1/6/2026*	4,778,750	0.20			46,846,364	1.98
EUR 7,300,000	Veolia Environnement 2.25% 20/1/2026	7,104,725	0.30		Ireland		
		592,613,970	25.13	GBP 5,738,856	Agora UK 2021 6.227% 22/7/2031	6,782,561	0.29
	Germany			EUR 150,000	Avoca CLO XIV 8.404% 12/1/2031	150,592	0.01
EUR 7,600,000	Bayer 0.625% 12/7/2031	6,165,700	0.26	EUR 150,000	Avoca CLO XIV 10.054% 12/1/2031	149,399	0.01
EUR 7,013,000	Bayer 4.25% 26/8/2029	7,278,968	0.31	EUR 9,954,000	Bank of Ireland 0.375% 10/5/2027	9,490,589	0.40
EUR 39,020,000	Bundesschatzanweisungen 2.2% 12/12/2024*	38,900,014	1.65	EUR 3,870,000	Eaton Capital UnLtd 3.601% 21/5/2031*	3,939,467	0.17
EUR 26,395,000	Bundesschatzanweisungen 2.9% 18/6/2026	26,606,976	1.13	EUR 204,000	Finance Ireland Auto Receivables NO 1 5.892% 12/9/2033	206,326	0.01
				EUR 4,792,615	Haus European Loan Conduit No 39 4.286% 28/7/2051	4,510,393	0.19

*All or a portion of this security represents a security on loan.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,038,700	Haus European Loan Conduit No 39 4.736% 28/7/2051	953,473	0.04	EUR 231,000	Golden Bar Securitisation 2023-2 9.4% 22/9/2043	240,859	0.01
EUR 19,500,000	Ireland Government Bond 5.4% 13/3/2025	19,688,175	0.83	EUR 8,450,000	Intesa Sanpaolo 3.625% 30/6/2028*	8,650,054	0.36
GBP 1,051,000	Last Mile Logistics CMBS 2023-1 UK 8.48% 17/8/2033	1,252,511	0.05	EUR 18,552,000	Intesa Sanpaolo 4.342% 16/11/2025	18,657,468	0.79
GBP 908,000	Last Mile Logistics CMBS 2023-1 UK 9.48% 17/8/2033	1,082,041	0.05	EUR 12,529,000	Italy Buoni Poliennali Del Tesoro 1.8% 15/5/2036*	12,435,662	0.53
EUR 1,331,397	Last Mile Logistics Pan Euro Finance 4.949% 17/8/2033	1,314,424	0.06	EUR 6,000,000	Italy Buoni Poliennali Del Tesoro 2.95% 15/2/2027	6,019,514	0.25
EUR 795,304	Last Mile Logistics Pan Euro Finance 5.449% 17/8/2033	786,631	0.03	EUR 6,965,000	Italy Buoni Poliennali Del Tesoro 3.85% 15/9/2026*	7,107,937	0.30
EUR 6,169,730	Last Mile PE 2021 4.449% 17/8/2031	6,156,833	0.26	EUR 7,037,000	Mediobanca Banca di Credito Finanziario 3% 4/9/2031	7,012,511	0.30
EUR 1,987,582	Last Mile PE 2021 4.599% 17/8/2031	1,976,866	0.08	EUR 206,000	Red & Black Auto Italy 6.395% 28/7/2034	209,481	0.01
EUR 938,803	Last Mile PE 2021 4.749% 17/8/2031	931,066	0.04	EUR 283,070	Red & Black Auto Italy 6.445% 28/12/2031	284,198	0.01
EUR 1,060,777	Last Mile PE 2021 5.149% 17/8/2031	1,052,075	0.05	EUR 122,000	Red & Black Auto Italy 7.395% 28/7/2034	124,091	0.01
EUR 600,000	Lt Autorahoitus IV 5.656% 18/7/2031	617,263	0.02	EUR 4,542,000	Snam 0.75% 17/6/2030	3,928,147	0.17
EUR 305,242	SCF Rahoituspalvelut IX 4.575% 25/10/2030	305,724	0.01	EUR 2,453,000	Terna - Rete Elettrica Nazionale 3.625% 21/4/2029	2,488,798	0.10
GBP 1,478,000	Stark Financing 2023-1 8.08% 17/8/2033	1,759,383	0.08	EUR 177,751	Youni Italy 2024-1 5.308% 20/4/2034	179,367	0.01
GBP 855,715	Taurus 2021-1 UK 6.28% 17/5/2031	1,012,378	0.04			99,148,642	4.20
GBP 536,063	Taurus 2021-1 UK 6.63% 17/5/2031	631,681	0.03	Japan			
GBP 483,449	Taurus 2021-1 UK 7.58% 17/5/2031	574,718	0.02	EUR 15,450,000	Sumitomo Mitsui Trust Bank 3.629% 6/4/2026	15,572,866	0.66
GBP 279,427	Taurus 2021-4 UK 7.08% 17/8/2031	331,127	0.01	EUR 9,900,000	Sumitomo Mitsui Trust Bank 4.086% 19/4/2028	10,219,671	0.43
		65,655,696	2.78			25,792,537	1.09
Italy				Jersey			
EUR 361,273	AutoFlorence 2 4.358% 24/12/2044	359,613	0.01	GBP 1,008,000	Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	1,214,289	0.05
EUR 166,556	AutoFlorence 2 4.758% 24/12/2044	166,121	0.01	Latvia			
EUR 89,313	AutoFlorence 2 5.958% 24/12/2044	89,787	0.00	EUR 775,000	Latvia Government International Bond 3.5% 17/1/2028	790,120	0.03
EUR 641,776	AutoFlorence 3 5.968% 25/12/2046	651,490	0.03	EUR 1,350,000	Latvia Government International Bond 3.875% 22/5/2029	1,392,296	0.06
EUR 172,320	AutoFlorence 3 6.968% 25/12/2046	176,356	0.01			2,182,416	0.09
EUR 176,977	AutoFlorence 3 8.968% 25/12/2046	181,290	0.01	Lithuania			
EUR 14,065,000	Banca Monte dei Paschi di Siena 0.875% 8/10/2026	13,434,115	0.57	EUR 5,558,000	Lithuania Government International Bond 3.5% 3/7/2031	5,650,735	0.24
EUR 4,288,000	BPER Banca 2.875% 22/7/2029	4,272,027	0.18	Luxembourg			
EUR 2,025,000	BPER Banca 3.25% 22/1/2031	2,054,788	0.09	EUR 100,000	Auto1 Car Funding 5.135% 15/12/2033	100,710	0.00
EUR 814,966	Cassia 2022-1 7.038% 22/5/2034	798,774	0.03	EUR 100,000	Auto1 Car Funding 7.135% 15/12/2033	102,613	0.00
EUR 1,704,000	Eni 2% 11/2/2027	1,614,114	0.07	EUR 17,779,000	European Financial Stability Facility 2.875% 13/2/2034	17,878,207	0.76
EUR 7,841,000	Eni 2.625% 13/10/2025	7,713,054	0.33	EUR 900,000	FACT Master 4.545% 20/7/2028	902,082	0.04
EUR 291,000	Golden Bar Securitisation 2023-2 7.3% 22/9/2043	299,026	0.01	EUR 1,319,843	Germany Compartment Consumer 2020-1 4.775% 14/11/2034	1,326,811	0.06
				EUR 479,943	Germany Compartment Consumer 2020-1 5.375% 14/11/2034	483,061	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 263,968	Germany Compartment Consumer 2020-1 6.125% 14/11/2034	266,177	0.01	EUR 8,900,000	Sartorius Finance 4.5% 14/9/2032	9,265,300	0.39
EUR 500,000	Germany Compartment Consumer 2024-1 4.918% 14/1/2038	500,226	0.02	EUR 2,217,000	TenneT 0.125% 9/12/2027	2,021,859	0.09
EUR 181,000	Heidelberg Materials Finance Luxembourg 4.875% 21/11/2033	195,526	0.01	EUR 3,138,000	TenneT 3.875% 28/10/2028	3,230,777	0.14
EUR 2,350,000	John Deere Bank 3.3% 15/10/2029	2,367,567	0.10	EUR 2,005,000	TenneT 4.5% 28/10/2034	2,183,866	0.09
EUR 483,000	Segro Capital 1.25% 23/3/2026	467,899	0.02	EUR 2,510,000	TenneT 4.875% 21/12/2031	2,528,825	0.11
		24,590,879	1.04	EUR 8,707,000	Universal Music 4% 13/6/2031	9,017,230	0.38
						168,736,159	7.16
	Mexico				North Macedonia		
MXN 2,200,000	Mexican Bonos 7.75% 23/11/2034	8,802,606	0.37	EUR 9,713,000	North Macedonia Government International Bond 1.625% 10/3/2028	8,680,994	0.37
	Netherlands				Portugal		
EUR 7,100,000	ABN AMRO Bank 2.625% 30/8/2027	7,096,343	0.30	EUR 73,957	Ares Lusitani-STC / Pelican Finance 2 5.868% 25/1/2035	74,420	0.00
EUR 504,000	Aurorus 2023 4.895% 13/8/2049	507,016	0.02	EUR 480,723	Ares Lusitani-STC / Pelican Finance 2 7.868% 25/1/2035	484,892	0.02
EUR 241,000	Aurorus 2023 5.695% 13/8/2049	243,724	0.01	EUR 16,500,000	Banco Santander Totta 3.375% 19/4/2028	16,733,393	0.71
EUR 256,000	Aurorus 2023 6.795% 13/8/2049	261,423	0.01	EUR 2,105,000	Portugal Obrigacoes do Tesouro OT 3.625% 12/6/2054	2,134,417	0.09
EUR 4,700,000	Bumper NL 2023-1 4.257% 22/3/2035	4,715,745	0.20	EUR 496,010	TAGUS - Sociedade de Titularizacao de Creditos/Ulisses Finance No. 2 6.446% 23/9/2038	487,264	0.02
EUR 9,700,000	de Volksbank 0.01% 16/9/2024	9,686,129	0.41	EUR 100,797	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 4.545% 28/10/2040	99,568	0.00
EUR 4,100,000	de Volksbank 1.75% 22/10/2030	3,980,698	0.17	EUR 352,788	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 5.145% 28/10/2040	346,364	0.02
EUR 6,000,000	de Volksbank 2.375% 4/5/2027	5,868,557	0.25	EUR 200,000	Vasco Finance 6.595% 27/10/2040	202,729	0.01
EUR 290,000	Dutch Property Finance 2020-2 5.036% 28/1/2058	290,553	0.01	EUR 400,000	Vasco Finance 7.595% 27/10/2040	405,409	0.02
EUR 7,606,998	Dutch Property Finance 2021-1 4.336% 28/7/2058	7,616,583	0.32			20,968,456	0.89
EUR 739,000	Dutch Property Finance 2021-1 4.786% 28/7/2058	738,195	0.03		Romania		
EUR 820,000	Dutch Property Finance 2021-2 4.486% 28/4/2059	814,429	0.04	EUR 4,345,000	Romanian Government International Bond 2% 14/4/2033	3,324,186	0.14
EUR 504,000	Dutch Property Finance 2021-2 4.736% 28/4/2059	499,785	0.02	EUR 3,490,000	Romanian Government International Bond 3.75% 7/2/2034	3,042,844	0.13
EUR 2,889,027	Dutch Property Finance 2023-1 4.586% 28/4/2064	2,907,634	0.13	EUR 10,060,000	Romanian Government International Bond 5.25% 30/5/2032	9,984,550	0.43
EUR 3,875,000	EnBW International Finance 3.5% 22/7/2031	3,896,332	0.16	EUR 3,100,000	Romanian Government International Bond 5.375% 22/3/2031	3,138,750	0.13
EUR 19,800,000	Iberdrola International 1.874% 28/1/2026	19,161,450	0.81	EUR 3,390,000	Romanian Government International Bond 5.625% 30/5/2037	3,301,012	0.14
EUR 7,300,000	Iberdrola International 3.25% 12/11/2024	7,283,575	0.31	EUR 5,370,000	Romanian Government International Bond 6.375% 18/9/2033	5,685,487	0.24
EUR 20,500,000	ING Bank 2.625% 10/1/2028	20,450,595	0.87			28,476,829	1.21
EUR 7,000,000	ING Groep 0.25% 1/2/2030	6,074,382	0.26		Singapore		
EUR 4,100,000	ING Groep 3.5% 3/9/2030	4,094,363	0.17	EUR 8,765,000	Standard Chartered Bank Singapore 3.324% 28/5/2027	8,882,451	0.38
EUR 4,229,000	Koninklijke Ahold Delhaize 4.059% 11/3/2026	4,237,395	0.18				
EUR 103,092	Magoi 2019 4.508% 27/7/2039	103,263	0.01				
EUR 34,356	Magoi 2019 4.908% 27/7/2039	34,399	0.00				
EUR 17,220	Magoi 2019 5.308% 27/7/2039	17,227	0.00				
EUR 17,219	Magoi 2019 6.108% 27/7/2039	17,040	0.00				
EUR 25,000,000	Netherlands Government Bond 0.25% 15/7/2025*	24,438,750	1.04				
EUR 5,645,000	Netherlands Government Bond 0.5% 15/7/2026*	5,452,717	0.23				

*All or a portion of this security represents a security on loan.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Spain				EUR 13,457,000	UBS 4.664% 16/1/2026	13,591,166	0.58
EUR 6,900,000	Amadeus IT 3.5% 21/3/2029	6,961,237	0.29	EUR 800,000	UBS 4.75% 17/3/2032	851,551	0.04
EUR 88,255	Autonoria Spain 2019 4.558% 27/12/2035	88,458	0.01	EUR 19,975,000	UBS 7.75% 1/3/2029*	22,740,539	0.96
EUR 58,837	Autonoria Spain 2019 4.958% 27/12/2035	59,019	0.00	EUR 2,974,000	UBS Switzerland 3.146% 21/6/2031	3,031,175	0.13
EUR 29,397	Autonoria Spain 2019 5.458% 27/12/2035	29,488	0.00	EUR 1,117,000	Zuercher Kantonalbank 2.02% 13/4/2028*	1,077,961	0.05
EUR 29,418	Autonoria Spain 2019 6.458% 27/12/2035	29,492	0.00			45,713,943	1.94
EUR 29,418	Autonoria Spain 2019 7.608% 27/12/2035	29,719	0.00	United Kingdom			
EUR 966,028	Autonoria Spain 2021 FT 4.408% 31/1/2039	967,045	0.04	EUR 3,390,000	Anglo American Capital 4.125% 15/3/2032	3,454,275	0.14
EUR 845,274	Autonoria Spain 2021 FT 4.658% 31/1/2039	846,581	0.04	EUR 7,480,000	Anglo American Capital 4.5% 15/9/2028	7,734,058	0.33
EUR 322,009	Autonoria Spain 2021 FT 5.158% 31/1/2039	322,824	0.01	GBP 1,110,000	Asimi Funding 2024-1 6.201% 16/9/2031	1,320,389	0.06
EUR 201,256	Autonoria Spain 2021 FT 6.258% 31/1/2039	201,362	0.01	GBP 152,000	Asimi Funding 2024-1 6.551% 16/9/2031	181,022	0.01
EUR 80,502	Autonoria Spain 2021 FT 7.508% 31/1/2039	80,556	0.00	GBP 141,000	Asimi Funding 2024-1 7.151% 16/9/2031	168,179	0.01
EUR 178,908	Autonoria Spain 2023 FT 5.608% 30/9/2041	181,489	0.01	GBP 3,699,373	Atlas Funding 2023-1 6.11% 20/1/2061	4,421,406	0.19
EUR 178,908	Autonoria Spain 2023 FT 6.508% 30/9/2041	181,650	0.01	GBP 1,346,000	Atlas Funding 2023-1 6.86% 20/1/2061	1,618,591	0.07
EUR 6,300,000	Banco de Sabadell 1.125% 11/3/2027	6,110,344	0.26	GBP 227,000	Atlas Funding 2023-1 7.71% 20/1/2061	275,113	0.01
EUR 1,405,500	BBVA Consumer Auto 2020-1 FTA 4.438% 20/1/2036	1,408,210	0.06	GBP 204,000	Atlas Funding 2023-1 8.76% 20/1/2061	248,633	0.01
EUR 4,165,000	EDP Servicios Financieros Espana 3.5% 16/7/2030	4,186,616	0.18	EUR 7,750,000	Barclays 2.885% 31/1/2027	7,715,126	0.33
EUR 142,602	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	139,838	0.01	EUR 1,500,000	Barclays 5.262% 29/1/2034	1,634,558	0.07
EUR 213,903	FT Santander Consumer Spain Auto 2020-1 4.667% 21/3/2033	213,787	0.01	GBP 1,226,000	Barley Hill NO 2 6.36% 27/8/2058	1,454,829	0.06
EUR 71,301	FT Santander Consumer Spain Auto 2020-1 5.667% 21/3/2033	71,287	0.00	GBP 199,000	Barley Hill NO 2 6.66% 27/8/2058	236,310	0.01
EUR 147,195,000	Spain Government Bond 0% 31/5/2025	143,830,858	6.10	GBP 1,144,049	Brants Bridge 2022-1 6.387% 12/12/2064	1,364,328	0.06
EUR 77,000,000	Spain Government Bond 0% 31/1/2026	74,143,300	3.14	GBP 102,000	Canada Square Funding 2021-2 6.723% 17/6/2058	121,083	0.00
EUR 16,500,000	Spain Government Bond 0% 31/1/2027	15,507,443	0.66	GBP 318,000	Canada Square Funding 6 6.491% 17/1/2059	375,344	0.02
EUR 38,769,000	Spain Government Bond 2.8% 31/5/2026	38,862,821	1.65	GBP 178,000	Canada Square Funding 6 6.891% 17/1/2059	208,766	0.01
EUR 20,292,000	Spain Government Bond 3.45% 31/10/2034	20,892,440	0.89	GBP 400,000	Canary Wharf Finance II 6.502% 22/10/2037	374,197	0.02
		315,345,864	13.38	GBP 1,186,000	Canary Wharf Finance II 7.227% 22/10/2037	1,097,106	0.05
Sweden				GBP 807,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	961,190	0.04
EUR 2,850,000	Svenska Handelsbanken 3.25% 27/8/2031	2,833,028	0.12	EUR 16,337,000	Chanel Ceres 0.5% 31/7/2026	15,492,867	0.66
EUR 16,585,000	Swedbank 1.3% 17/2/2027*	15,849,435	0.67	EUR 3,375,000	Channel Link Enterprises Finance 2.706% 30/6/2050	3,197,407	0.13
EUR 11,034,000	Volvo Treasury 2.125% 1/9/2024	11,033,338	0.47	GBP 2,350,000	Channel Link Enterprises Finance 3.043% 30/6/2050	2,491,278	0.11
		29,715,801	1.26	GBP 4,794,000	Delamare Cards MTN Issuer 5.76% 19/4/2031	5,709,989	0.24
Switzerland				GBP 44,825	Dowson 2021-2 6.56% 20/10/2028	53,303	0.00
EUR 800,000	UBS 2.875% 2/4/2032	764,200	0.03	GBP 293,000	Dowson 2022-1 7.21% 20/1/2029	350,215	0.01
EUR 3,518,000	UBS 4.375% 11/1/2031	3,657,351	0.15				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 153,000	Dowson 2022-1 7.66% 20/1/2029	182,688	0.01	GBP 1,579,000	London Cards No 2 6.36% 28/3/2034	1,888,624	0.08
GBP 3,911,517	East One 2024-1 6.496% 27/12/2055	4,671,220	0.20	GBP 162,000	London Cards No 2 7.46% 28/3/2034	194,099	0.01
GBP 271,000	East One 2024-1 6.796% 27/12/2055	320,334	0.01	GBP 145,000	London Cards No 2 8.41% 28/3/2034	174,117	0.01
GBP 468,000	East One 2024-1 7.096% 27/12/2055	549,685	0.02	GBP 168,000	London Cards No 2 10.46% 28/3/2034	204,459	0.01
GBP 755,164	Elvet Mortgages 2021-1 5.397% 22/10/2063	895,314	0.04	GBP 2,000,000	Mitchells & Butlers Finance 6.469% 15/9/2030	2,223,122	0.09
GBP 1,713,000	Exmoor Funding 2024-1 6.082% 25/3/2094	2,037,062	0.09	GBP 805,000	Mitchells & Butlers Finance 7.488% 15/6/2036	814,276	0.04
GBP 1,045,000	Finsbury Square 2021-1 Green 6.375% 16/12/2067	1,230,743	0.05	GBP 3,971,101	Mortimer BTL 2021-1 5.81% 23/6/2053	4,713,176	0.20
GBP 370,000	Finsbury Square 2021-2 6.525% 16/12/2071	439,258	0.02	GBP 334,000	Mortimer BTL 2021-1 6.21% 23/6/2053	395,206	0.02
GBP 200,000	Finsbury Square 2021-2 6.825% 16/12/2071	234,723	0.01	GBP 108,000	Mortimer BTL 2021-1 6.56% 23/6/2053	128,215	0.01
GBP 535,973	Friary No 7 5.697% 21/10/2070	640,077	0.03	EUR 2,412,000	Nationwide Building Society 1.25% 3/3/2025	2,383,852	0.10
GBP 5,441,000	Funding VIII 6.14% 15/5/2028	6,500,138	0.28	EUR 3,946,000	NatWest 0.75% 15/11/2025	3,922,462	0.16
GBP 1,009,000	Funding VIII 7.46% 15/5/2028	1,226,587	0.05	EUR 5,164,000	NatWest 1.75% 2/3/2026	5,114,348	0.22
GBP 147,000	Funding VIII 8.46% 15/5/2028	179,091	0.01	GBP 2,221,000	NewDay Funding 6.14% 15/3/2032	2,641,136	0.11
GBP 1,508,149	Gemgarto 2021-1 5.715% 16/12/2067	1,790,839	0.08	GBP 261,000	NewDay Funding 6.61% 15/3/2032	311,267	0.01
GBP 218,000	Gemgarto 2021-1 6.425% 16/12/2067	258,759	0.01	GBP 184,000	NewDay Funding 7.36% 15/3/2032	220,962	0.01
GBP 1,066,250	Greene King Finance 3.593% 15/3/2035	1,156,723	0.05	GBP 677,000	Newday Funding Master Issuer - Series 2021-3 6.31% 15/11/2029	804,243	0.03
GBP 1,098,702	Greene King Finance 4.064% 15/3/2035	1,210,825	0.05	GBP 503,000	Newday Funding Master Issuer - Series 2023-1 7.66% 15/11/2031	610,779	0.03
GBP 741,000	Harben Finance 6.241% 28/9/2055	870,259	0.04	GBP 421,000	Newday Funding Master Issuer - Series 2023-1 8.66% 15/11/2031	518,322	0.02
GBP 441,000	Harben Finance 6.591% 28/9/2055	514,144	0.02	GBP 1,296,000	Newday Partnership Master Issuer 7.86% 15/7/2031	1,579,601	0.07
GBP 662,000	Hermitage 2023 7.41% 21/9/2033	798,217	0.03	EUR 158,124	Newgate Funding 4.065% 1/12/2050	149,317	0.01
GBP 2,774,000	Holmes Master Issuer 5.626% 15/10/2072	3,307,195	0.14	EUR 17,168,000	NGG Finance 1.625% 5/12/2079	17,090,744	0.73
GBP 5,049,765	Hops Hill No 3 6.66% 21/12/2055	6,040,197	0.26	GBP 1,360,000	Oat Hill NO 3 6.66% 29/5/2046	1,626,049	0.07
GBP 690,466	Hops Hill No 3 7.46% 21/12/2055	838,028	0.04	GBP 698,000	Oat Hill NO 3 7.46% 29/5/2046	843,615	0.04
GBP 249,000	Hops Hill NO 4 6.903% 21/4/2056	295,214	0.01	GBP 919,318	Parkmore Point RMBS 2022-1 6.519% 25/7/2045	1,092,948	0.05
GBP 257,000	Hops Hill NO 4 7.503% 21/4/2056	301,049	0.01	GBP 2,165,000	Polaris 2023-1 7.71% 23/2/2061	2,642,243	0.11
GBP 5,428,120	Hops Hill No2 6.26% 27/11/2054	6,508,523	0.28	GBP 375,000	Polaris 2023-1 8.61% 23/2/2061	461,651	0.02
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 7.387% 12/6/2057	439,754	0.02	GBP 283,000	Polaris 2023-1 9.31% 23/2/2061	346,972	0.01
GBP 266,000	Lanebrook Mortgage Transaction 2021-1 5.977% 20/7/2058	314,561	0.01	GBP 325,000	Polaris 2023-2 8.16% 27/9/2059	398,850	0.02
GBP 158,000	Lanebrook Mortgage Transaction 2021-1 6.277% 20/7/2058	186,106	0.01	GBP 471,000	Polaris 2023-2 9.21% 27/9/2059	579,676	0.02
GBP 103,000	Lanebrook Mortgage Transaction 2021-1 6.677% 20/7/2058	120,491	0.00	GBP 177,000	Polaris 2024-1 6.659% 26/2/2061	210,003	0.01
EUR 18,200,000	Lloyds Banking 3.5% 1/4/2026	18,181,072	0.77	GBP 129,000	Polaris 2024-1 7.659% 26/2/2061	154,245	0.01
GBP 205,000	London Cards No 1 8.71% 15/5/2033	253,110	0.01	GBP 100,000	Polaris 2024-1 8.959% 26/2/2061	119,373	0.00
				GBP 246,623	Polaris 2024-1 10.609% 26/2/2061	293,938	0.01
				GBP 115,000	Precise Mortgage Funding 2020-1B 6.41% 16/10/2056	136,788	0.01

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 100,000	Precise Mortgage Funding 2020-1B 6.66% 16/10/2056	118,816	0.00	GBP 1,382,175	Tower Bridge Funding 2023-1 6.527% 20/10/2064	1,651,429	0.07
GBP 100,000	Precise Mortgage Funding 2020-1B 6.91% 16/10/2056	118,833	0.00	GBP 225,000	Tower Bridge Funding 2023-1 7.227% 20/10/2064	269,838	0.01
GBP 2,876,041	Premiertel 6.175% 8/5/2032	3,254,773	0.14	GBP 172,000	Tower Bridge Funding 2023-1 8.177% 20/10/2064	207,402	0.01
EUR 1,294,838	RMAC No 1 3.993% 12/6/2044	1,261,673	0.05	GBP 193,000	Tower Bridge Funding 2023-1 9.327% 20/10/2064	232,912	0.01
GBP 3,345,000	Sage AR Funding No 1 6.23% 17/11/2030	3,974,755	0.17	GBP 765,000	Tower Bridge Funding 2023-2 7.315% 20/3/2065	914,336	0.04
GBP 915,000	Sage AR Funding No 1 6.93% 17/11/2030	1,087,990	0.05	GBP 145,000	Tower Bridge Funding 2023-2 8.315% 20/3/2065	173,836	0.01
GBP 535,000	Sage AR Funding No 1 7.13% 17/11/2030	633,966	0.03	GBP 234,000	Tower Bridge Funding 2023-2 9.415% 20/3/2065	281,253	0.01
EUR 5,455,000	Santander UK 0.603% 13/9/2029	4,872,979	0.21	GBP 1,175,000	Tower Bridge Funding 2024-2 6.098% 20/5/2066	1,399,119	0.06
EUR 11,750,000	Santander UK 3% 12/3/2029	11,846,702	0.50	GBP 296,000	Tower Bridge Funding 2024-2 6.15% 20/5/2066	351,820	0.01
EUR 3,424,000	Santander UK 3.125% 12/5/2031	3,476,576	0.15	GBP 150,000	Tower Bridge Funding 2024-2 6.553% 20/5/2066	178,082	0.01
EUR 3,561,000	Santander UK 3.53% 25/8/2028	3,573,586	0.15	GBP 3,086,278	Twin Bridges 2021-1 5.987% 12/3/2055	3,671,401	0.16
EUR 9,150,000	Santander UK 3.757% 12/5/2027	9,143,229	0.39	GBP 1,310,000	Twin Bridges 2021-1 6.537% 12/3/2055	1,563,220	0.07
GBP 122,000	Satus 2021-1 6.859% 17/8/2028	145,281	0.01	GBP 436,000	Twin Bridges 2021-1 6.737% 12/3/2055	520,271	0.02
GBP 247,000	Satus 2021-1 8.159% 17/8/2028	294,599	0.01	GBP 220,000	Twin Bridges 2021-1 7.237% 12/3/2055	261,011	0.01
GBP 551,000	Satus 2024-1 6.209% 17/1/2031	656,208	0.03	GBP 435,000	Twin Bridges 2021-2 6.287% 12/9/2055	512,658	0.02
GBP 161,000	Satus 2024-1 7.009% 17/1/2031	192,709	0.01	GBP 187,000	Twin Bridges 2021-2 6.637% 12/9/2055	220,189	0.01
GBP 100,000	Satus 2024-1 8.259% 17/1/2031	121,110	0.00	GBP 2,097,000	Twin Bridges 2022-1 6.137% 1/12/2055	2,472,705	0.10
GBP 100,000	Satus 2024-1 10.259% 17/1/2031	121,902	0.00	GBP 1,138,336	Twin Bridges 2023-1 6.087% 14/6/2055	1,356,781	0.06
EUR 4,141,000	SSE 4% 21/1/2028	4,122,521	0.17	GBP 452,000	Twin Bridges 2023-1 7.637% 14/6/2055	545,113	0.02
GBP 904,744	Stanlington No 2 6.087% 12/6/2045	1,076,014	0.05	GBP 435,000	Twin Bridges 2023-1 8.637% 14/6/2055	526,574	0.02
GBP 2,261,000	Stanlington No 2 6.637% 12/6/2045	2,686,670	0.11	GBP 228,000	Twin Bridges 2023-2 9.03% 15/5/2056	281,534	0.01
GBP 2,075,920	Stratton Mortgage Funding 2024-2 6.001% 28/6/2050	2,467,015	0.10	GBP 429,622	Unique Pub Finance 5.659% 30/6/2027	506,827	0.02
GBP 304,000	Stratton Mortgage Funding 2024-2 6.601% 28/6/2050	357,972	0.01			260,174,835	11.04
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 6.004% 12/7/2063	186,178	0.01	United States			
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 6.304% 12/7/2063	126,953	0.00	EUR 3,134,000	American Tower 0.45% 15/1/2027	2,938,593	0.12
GBP 2,818,630	Together Asset Backed Securitisation 2023-1ST2 6.19% 20/4/2065	3,376,715	0.14	EUR 5,200,000	American Tower 4.125% 16/5/2027	5,301,917	0.22
GBP 211,000	Together Asset Backed Securitisation 2023-1ST2 7.11% 20/4/2065	255,947	0.01	EUR 6,085,000	American Tower 4.625% 16/5/2031	6,439,012	0.27
GBP 157,000	Together Asset Backed Securitisation 2023-1ST2 8.11% 20/4/2065	193,527	0.01	EUR 3,952,000	Bank of America 0.583% 24/8/2028	3,662,101	0.16
GBP 119,000	Together Asset Backed Securitisation 2023-1ST2 9.36% 20/4/2065	149,199	0.01	EUR 23,572,000	Bank of America 4.7% 22/9/2026	23,726,514	1.01
GBP 1,482,193	Tower Bridge Funding 2021-2 5.76% 20/11/2063	1,761,307	0.07	EUR 6,958,000	Becton Dickinson 0.034% 13/8/2025*	6,734,474	0.29
GBP 140,999	Tower Bridge Funding 2021-2 6.48% 20/11/2063	167,629	0.01				
GBP 168,999	Tower Bridge Funding 2021-2 6.78% 20/11/2063	200,629	0.01				
GBP 264,000	Tower Bridge Funding 2022-1 6.365% 20/12/2063	312,335	0.01				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 6,639,000	Becton Dickinson 3.828% 7/6/2032	6,750,959	0.29	EUR 5,985,000	Verizon Communications 4.25% 31/10/2030	6,274,415	0.27
EUR 4,938,000	Citigroup 1.25% 6/7/2026	4,842,227	0.21	EUR 4,550,000	Wells Fargo 3.9% 22/7/2032	4,604,122	0.20
EUR 6,618,000	Kraft Heinz Foods 4.069% 9/5/2025	6,629,615	0.28			116,611,703	4.95
EUR 3,920,000	Medtronic 3.65% 15/10/2029	4,018,233	0.17		Total Bonds	2,367,049,879	100.40
EUR 9,690,000	Morgan Stanley 0.497% 7/2/2031	8,283,442	0.35		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	2,367,049,879	100.40
EUR 17,400,000	Morgan Stanley 4.367% 19/3/2027	17,455,158	0.74		Total Portfolio	2,367,049,879	100.40
EUR 5,525,000	National Grid North America 3.631% 3/9/2031	5,522,956	0.23		Other Net Liabilities	(9,331,015)	(0.40)
EUR 3,400,000	Stryker 3.375% 11/12/2028	3,427,965	0.14		Total Net Assets (EUR)	2,357,718,864	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD	10,070,000	USD	6,714,021	BNP Paribas	18/9/2024	106,917
AUD	10,070,000	USD	6,705,341	Goldman Sachs	18/9/2024	114,749
CAD	1,610,000	EUR	1,075,901	Barclays	17/10/2024	1,265
EUR	13,253,557	GBP	11,210,000	Goldman Sachs	18/9/2024	(43,743)
EUR	146,373	USD	160,000	HSBC Bank	17/10/2024	2,214
EUR	738,619	AUD	1,190,000	Westpac	17/10/2024	10,657
EUR	139,623	NZD	250,000	Toronto-Dominion	17/10/2024	(1,278)
EUR	6,955,833	MXN	136,880,000	HSBC Bank	17/10/2024	736,549
EUR	1,409,288	USD	1,540,000	Standard Chartered Bank	17/10/2024	21,760
EUR	149,772,822	GBP	126,350,000	Morgan Stanley	17/10/2024	70,950
EUR	1,483,001	GBP	1,250,000	Goldman Sachs	17/10/2024	1,978
EUR	236,735	GBP	200,000	Nomura	17/10/2024	(229)
EUR	8,985,210	NOK	107,500,000	Morgan Stanley	18/9/2024	(172,165)
EUR	7,139,413	ZAR	141,530,000	Nomura	17/10/2024	(35,550)
EUR	400,373	USD	440,000	Barclays	17/10/2024	3,936
EUR	3,461,279	AUD	5,760,000	Standard Chartered Bank	17/10/2024	(62,302)
EUR	3,568,138	AUD	5,910,000	Société Générale	17/10/2024	(47,203)
GBP	11,210,000	EUR	13,332,869	Barclays	18/9/2024	(35,569)
GBP	7,840,000	USD	10,103,092	Citibank	18/9/2024	184,445
JPY	2,066,000,000	USD	13,183,251	Bank of America	18/9/2024	939,417
JPY	1,465,000,000	USD	9,203,967	HSBC Bank	18/9/2024	796,308
MXN	295,500,000	USD	15,979,430	Morgan Stanley	18/9/2024	(911,346)
MXN	139,100,000	USD	7,563,191	Citibank	18/9/2024	(466,197)
MXN	73,100,000	USD	3,822,646	Barclays	18/9/2024	(107,883)
MXN	140,000,000	EUR	6,690,217	State Street	17/10/2024	(329,172)
NOK	213,200,000	SEK	207,552,651	Deutsche Bank	18/9/2024	(87,697)
NOK	213,400,000	SEK	208,490,304	JP Morgan	18/9/2024	(153,103)
NOK	107,500,000	EUR	8,961,970	Bank of America	18/9/2024	195,405
NOK	105,600,000	SEK	103,406,688	Citigroup	18/9/2024	(96,533)
SEK	108,285,922	NOK	110,300,000	JP Morgan	18/9/2024	125,172
SEK	209,134,799	NOK	213,500,000	Deutsche Bank	18/9/2024	201,252
USD	7,297,563	MXN	137,300,000	Goldman Sachs	18/9/2024	308,807
USD	13,464,637	AUD	20,140,000	Standard Chartered Bank	18/9/2024	(180,817)
USD	563,156	MXN	10,400,000	Barclays	18/9/2024	32,766
USD	4,292,300	ZAR	79,800,000	Citigroup	18/9/2024	(188,336)
USD	22,476,416	JPY	3,531,000,000	Société Générale	18/9/2024	(1,655,247)
USD	10,200,326	GBP	7,840,000	Barclays	18/9/2024	(96,717)

Euro Short Duration Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
ZAR	79,800,000	USD	4,274,260	Deutsche Bank	18/9/2024	204,613
ZAR	120,000,000	EUR	6,053,279	RBS	17/10/2024	30,206
Net unrealised depreciation						(581,721)
CHF Hedged Share Class						
CHF	18,421,176	EUR	19,713,098	BNY Mellon	13/9/2024	(124,102)
EUR	158,457	CHF	150,358	BNY Mellon	13/9/2024	(1,431)
Net unrealised depreciation						(125,533)
GBP Hedged Share Class						
EUR	4,316	GBP	3,692	BNY Mellon	13/9/2024	(65)
GBP	11,831,693	EUR	13,730,345	BNY Mellon	13/9/2024	307,080
Net unrealised appreciation						307,015
USD Hedged Share Class						
EUR	222,596	USD	246,619	BNY Mellon	13/9/2024	37
USD	52,209,239	EUR	47,716,043	BNY Mellon	13/9/2024	(600,512)
Net unrealised depreciation						(600,475)
Total net unrealised depreciation (EUR underlying exposure - EUR 709,224,321)						(1,000,714)

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
(730)	EUR	Euro BOBL	September 2024	85,869,900	(301,866)
(1,326)	EUR	Euro Bund	September 2024	177,485,100	(1,231,382)
(86)	EUR	Euro BUXL	September 2024	11,575,600	23,093
5,903	EUR	Euro Schatz	September 2024	626,957,630	4,801,629
258	EUR	Euro-BTP	September 2024	30,660,720	(112,672)
(162)	EUR	Euro-OAT	September 2024	20,413,620	58,916
2,180	EUR	Short-Term Euro-BTP	September 2024	231,319,800	2,268,180
(71)	USD	US Ultra 10 Year Note	December 2024	7,551,111	5,008
Total				1,191,833,481	5,510,906

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 49,079,577	Fund receives default protection on ITRAXX.EUR.41.V1; and pays Fixed 1%	Goldman Sachs	20/6/2029	3,228	(1,052,748)
IFS	EUR 24,764,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.78%	Goldman Sachs	15/8/2025	(16,920)	(8,430)
IFS	USD 38,550,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.454%	Goldman Sachs	24/6/2029	(406,351)	(406,351)
IFS	EUR 25,330,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2%	Goldman Sachs	15/7/2029	(98,089)	(107,846)
IFS	EUR 11,973,500	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.28625%	Goldman Sachs	15/3/2036	285,260	299,616
IRS	BRL 19,360,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(69,720)	(69,720)
IRS	EUR 13,833,170	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.53058%	Goldman Sachs	4/2/2050	(132,028)	(129,599)
IRS	EUR 17,720,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.32257%	Goldman Sachs	12/2/2064	(353,866)	(309,404)
IRS	EUR 25,520,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.23244%	Goldman Sachs	15/4/2064	(224,107)	(161,250)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Euro Short Duration Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	KRW 77,314,020,000	Fund receives Fixed 3.645%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	25/8/2026	206,860	206,860
IRS	KRW 35,979,060,000	Fund receives Fixed 3.52%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	17/9/2026	82,022	82,022
IRS	KRW 35,979,060,000	Fund receives Fixed 3.71%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	17/9/2026	103,980	103,980
IRS	EUR 10,000,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.3187%	Goldman Sachs	17/1/2029	(163,484)	(163,484)
IRS	EUR 16,210,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.7247%	Goldman Sachs	23/7/2029	(80,803)	(80,803)
IRS	GBP 88,520,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 3.69%	Goldman Sachs	21/8/2029	94,342	86,363
IRS	EUR 100,400,000	Fund receives Fixed 2.44%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	23/8/2029	(113,222)	(109,413)
IRS	EUR 7,000,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.79943%	Goldman Sachs	12/5/2031	(61,294)	(65,419)
IRS	EUR 5,950,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.79943%	Goldman Sachs	21/6/2031	(52,512)	(55,932)
IRS	EUR 12,203,100	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.80268%	Goldman Sachs	31/5/2032	(132,820)	(127,867)
IRS	EUR 29,640,000	Fund receives Fixed 2.68451%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	12/2/2044	371,764	320,424
IRS	EUR 45,220,000	Fund receives Fixed 2.62503%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/4/2044	382,943	291,965
IRS	EUR 7,219,432	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5%	Goldman Sachs	4/3/2053	(110,699)	(99,846)
IRS	EUR 7,900,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.51035%	Goldman Sachs	4/3/2053	(147,706)	(118,136)
IRS	GBP 22,240,000	Fund receives Fixed 3.7285%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	21/8/2054	(101,404)	(97,875)
IRS	EUR 21,430,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.25%	Goldman Sachs	23/8/2054	203,411	201,428
IRS	EUR 13,100,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49679%	Goldman Sachs	5/10/2054	(231,736)	(220,238)
IRS	EUR 7,230,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.52181%	Goldman Sachs	5/10/2054	(147,430)	(141,135)
IRS	EUR 18,210,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.46982%	Goldman Sachs	15/4/2055	(189,127)	(276,668)
Total (EUR underlying exposure - EUR 447,488,849)					(1,099,508)	(2,209,506)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation EUR	Market Value EUR
USD 8,965,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/7/2027; and pays 3.87% Fixed annually from 3/7/2027	Bank of America	6/7/2036	231,174	600,694
USD 8,965,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.87% Fixed annually from 3/7/2027; and pays Floating USD SOFR annually from 3/7/2027	Bank of America	6/7/2036	52,809	422,329
Total (EUR underlying exposure - EUR 8,072,846)				283,983	1,023,023

Euro Short Duration Bond Fund continued

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR (80,505,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/4/2025; and pays 2.534% Fixed annually from 29/10/2025	Barclays	25/10/2024	(46,692)	(148,128)
EUR (46,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed annually from 31/1/2026; and pays Floating EUR EURIBOR semi-annually from 31/7/2025	Barclays	29/1/2025	309,340	(93,160)
Total (EUR underlying exposure - EUR 45,156,162)				262,648	(241,288)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Euro-Markets Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				146,371	Nemetschek	13,802,785	0.98
				410,786	SAP	81,220,608	5.78
				312,125	Siemens	53,298,465	3.79
						356,120,763	25.32
COMMON STOCKS (SHARES)				Ireland			
Belgium				4,821,020	AIB	26,226,349	1.86
314,217	Azelis	5,966,981	0.42	108,868	Linde	46,669,127	3.32
345,945	KBC	24,278,420	1.73			72,895,476	5.18
130,084	UCB	21,385,809	1.52	Italy			
		51,631,210	3.67	298,157	Moncler	16,547,713	1.18
Denmark				1,549,138	UniCredit	57,844,813	4.11
105,039	DSV	17,068,597	1.21			74,392,526	5.29
Finland				Netherlands			
1,789,474	Metso*	16,388,003	1.17	297,568	Airbus	41,439,320	2.95
France				72,595	ASM International	44,326,507	3.15
38,806	Capgemini*	7,301,349	0.52	154,190	ASML	125,926,973	8.96
420,106	Cie de Saint-Gobain	33,221,982	2.36	159,094	BE Semiconductor Industries	18,868,548	1.34
20,775	Hermes International	45,227,175	3.21	93,710	Ferrari	41,935,225	2.98
68,647	Legrand	6,971,103	0.50	191,862	IMCD	28,462,728	2.02
63,235	L'Oreal	25,259,221	1.80	327,406	STMicroelectronics	9,468,581	0.67
110,284	LVMH Moët Hennessy Louis Vuitton	74,684,325	5.31			310,427,882	22.07
228,518	Safran	45,589,341	3.24	Spain			
221,692	Sanofi	22,523,907	1.60	2,233,835	Banco Bilbao Vizcaya Argentaria	21,342,060	1.52
62,157	Sartorius Stedim Biotech	11,433,780	0.81	6,133,365	CaixaBank	33,304,172	2.37
345,576	Schneider Electric	79,758,941	5.67			54,646,232	3.89
123,888	Thales	18,892,920	1.34	Sweden			
539,519	TotalEnergies	33,568,872	2.39	435,155	Beijer Ref	6,716,041	0.48
		404,432,916	28.75	United Kingdom			
Germany				806,862	RELX	34,024,387	2.42
140,826	adidas	33,051,862	2.35	Total Common Stocks (Shares)			
187,644	Beiersdorf	24,590,746	1.75			1,398,744,033	99.45
1,331,924	Commerzbank	17,807,824	1.27	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
171,645	CTS Eventim	14,564,079	1.03			1,398,744,033	99.45
143,609	Merck	25,368,530	1.80	Total Portfolio			
201,041	MTU Aero Engines	54,301,174	3.86			1,398,744,033	99.45
77,992	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	38,114,690	2.71	Other Net Assets			
						7,723,338	0.55
				Total Net Assets (EUR)			
						1,406,467,371	100.00

* All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
CHF Hedged Share Class						
CHF	18,644,189	EUR	19,932,340	BNY Mellon	13/9/2024	(106,208)
EUR	428,587	CHF	405,124	BNY Mellon	13/9/2024	(2,215)
Net unrealised depreciation						(108,423)

Euro-Markets Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
GBP Hedged Share Class						
EUR	53,502	GBP	45,669	BNY Mellon	13/9/2024	(682)
GBP	3,462,247	EUR	4,021,457	BNY Mellon	13/9/2024	86,241
Net unrealised appreciation						85,559
HKD Hedged Share Class						
EUR	8,561	HKD	73,626	BNY Mellon	13/9/2024	38
HKD	5,492,779	EUR	644,620	BNY Mellon	13/9/2024	(8,709)
Net unrealised depreciation						(8,671)
SGD Hedged Share Class						
EUR	8,642	SGD	12,543	BNY Mellon	13/9/2024	(46)
SGD	949,952	EUR	656,410	BNY Mellon	13/9/2024	1,626
Net unrealised appreciation						1,580
USD Hedged Share Class						
EUR	1,222,684	USD	1,355,928	BNY Mellon	13/9/2024	(962)
USD	37,784,627	EUR	34,508,808	BNY Mellon	13/9/2024	(410,565)
Net unrealised depreciation						(411,527)
Total net unrealised depreciation						
(EUR underlying exposure - EUR 61,054,006)						(441,482)

Sector Breakdown as at 31 August 2024

	% of Net Assets
Industrial	26.57
Technology	21.40
Consumer Cyclical	18.50
Financials	15.57
Consumer Non-cyclical	11.70
Basic Materials	3.32
Energy	2.39
Other Net Assets	0.55
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

European Equity Income Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON STOCKS (SHARES)							
Belgium				Jersey			
473,857	KBC	33,255,284	2.19	511,052	CVC Capital Partners	9,794,312	0.64
Denmark				764,083	Experian	33,480,972	2.20
621,149	Novo Nordisk	77,791,793	5.11				
390,633	Novonosis (Novozymes) B	24,484,721	1.61	Netherlands			
2,111,480	Tryg	42,379,262	2.79	161,446	Airbus	22,482,970	1.48
				63,928	ASML	52,209,998	3.43
				556,964	ASR Nederland	24,645,657	1.62
				785,199	Ferrovial	29,554,890	1.94
				Spain			
				5,875,517	CaixaBank	31,904,057	2.10
				628,795	Industria de Diseno Textil	30,873,835	2.03
				Sweden			
				1,102,079	Assa Abloy	32,012,623	2.10
				2,287,471	Hexagon	21,116,085	1.39
				2,251,337	Tele2	23,029,017	1.51
				1,252,800	Volvo	29,969,451	1.97
				Switzerland			
				150,254	Cie Financiere Richemont	21,506,770	1.42
				211,379	Novartis	23,005,313	1.51
				28,190	Partners	36,875,224	2.42
				United Kingdom			
				354,056	AstraZeneca	55,837,686	3.67
				3,896,577	HSBC*	30,800,185	2.02
				329,438	London Stock Exchange*	40,057,283	2.63
				860,771	RELX	36,297,663	2.39
				2,147,033	Segro	22,322,285	1.47
				14,231,649	Taylor Wimpey	27,202,686	1.79
				834,209	Unilever	48,731,785	3.20
				983,388	Weir	23,342,681	1.53

European Equity Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD Hedged Share Class						
AUD	43,508,286	EUR	26,093,742	BNY Mellon	13/9/2024	543,595
EUR	656,665	AUD	1,083,115	BNY Mellon	13/9/2024	(6,456)
Net unrealised appreciation						537,139
CAD Hedged Share Class						
CAD	7,352,127	EUR	4,891,311	BNY Mellon	13/9/2024	30,231
EUR	12,252	CAD	18,529	BNY Mellon	13/9/2024	(151)
Net unrealised appreciation						30,080
CNH Hedged Share Class						
CNY	19,762,837	EUR	2,524,591	BNY Mellon	13/9/2024	(2,361)
EUR	229,222	CNY	1,812,745	BNY Mellon	13/9/2024	(2,126)
Net unrealised depreciation						(4,487)
GBP Hedged Share Class						
EUR	87,732	GBP	74,883	BNY Mellon	13/9/2024	(1,111)
GBP	24,885,690	EUR	28,899,074	BNY Mellon	13/9/2024	625,940
Net unrealised appreciation						624,829
HKD Hedged Share Class						
EUR	97,873	HKD	846,954	BNY Mellon	13/9/2024	(180)
HKD	483,234,115	EUR	56,721,012	BNY Mellon	13/9/2024	(775,906)
Net unrealised depreciation						(776,086)
NZD Hedged Share Class						
EUR	160,181	NZD	290,174	BNY Mellon	13/9/2024	(3,609)
NZD	8,807,143	EUR	4,827,358	BNY Mellon	13/9/2024	143,901
Net unrealised appreciation						140,292
SGD Hedged Share Class						
EUR	876,237	SGD	1,273,058	BNY Mellon	13/9/2024	(5,617)
SGD	144,643,157	EUR	99,948,855	BNY Mellon	13/9/2024	246,230
Net unrealised appreciation						240,613
USD Hedged Share Class						
EUR	2,793,017	USD	3,083,932	BNY Mellon	13/9/2024	9,952
USD	186,033,810	EUR	169,933,088	BNY Mellon	13/9/2024	(2,049,317)
Net unrealised depreciation						(2,039,365)
Total net unrealised depreciation (EUR underlying exposure - EUR 397,603,781)						(1,246,985)

Sector Breakdown as at 31 August 2024

	% of Net Assets
Industrial	24.96
Financials	24.94
Consumer Non-cyclical	23.29
Consumer Cyclical	9.59
Technology	4.92
Basic Materials	4.61
Utilities	3.92
Communications	3.50
Other Net Assets	0.27
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

European Equity Transition Fund⁽⁵⁾

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				26,825	Ferrari	12,004,188	3.47
				71,972	IMCD*	10,677,046	3.09
				128,949	STMicroelectronics	3,729,205	1.08
						66,702,144	19.29
COMMON STOCKS (SHARES)				Sweden			
Denmark				524,302	Atlas Copco	8,573,595	2.48
256,593	Novo Nordisk	32,135,332	9.29	Switzerland			
Finland				221,180	ABB	11,406,113	3.30
24,246	Kone	1,178,841	0.34	56,106	Cie Financiere Richemont	8,030,793	2.32
France				119,137	Holcim	10,360,813	3.00
131,459	Cie de Saint-Gobain*	10,395,778	3.00	17,342	Lonza	10,234,971	2.96
4,393	Hermes International	9,563,561	2.76	6,918	Partners	9,049,408	2.62
20,523	L'Oreal	8,197,912	2.37	18,435	Sika	5,379,293	1.55
18,059	LVMH Moet Hennessy Louis Vuitton	12,229,555	3.54	38,291	Straumann	5,139,035	1.48
58,875	Schneider Electric	13,588,350	3.93			59,600,426	17.23
		53,975,156	15.60	United Kingdom			
Germany				779,332	Auto Trader	7,884,275	2.28
57,967	MTU Aero Engines	15,656,887	4.53	2,533,306	JD Sports Fashion*	4,143,170	1.20
Ireland				108,332	London Stock Exchange*	13,172,389	3.81
2,048,178	AIB	11,142,088	3.22	1,058,546	Melrose Industries*	6,112,172	1.76
88,593	Kingspan	6,972,269	2.02	295,638	RELX	12,466,694	3.60
38,201	Linde	16,375,862	4.73	187,564	Weir	4,452,207	1.29
		34,490,219	9.97			48,230,907	13.94
Italy				Total Common Stocks (Shares)			
317,007	UniCredit	11,837,041	3.42			339,087,282	98.03
Jersey				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
349,947	CVC Capital Partners	6,706,734	1.94			339,087,282	98.03
Netherlands				Total Portfolio			
12,103	ASM International	7,390,092	2.14			339,087,282	98.03
30,356	ASML	24,791,745	7.17	Other Net Assets			
68,380	BE Semiconductor Industries	8,109,868	2.34			6,813,131	1.97
				Total Net Assets (EUR)			
						345,900,413	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
SGD Hedged Share Class						
EUR	114	SGD	166	BNY Mellon	13/9/2024	(1)
SGD	12,418	EUR	8,581	BNY Mellon	13/9/2024	21
Net unrealised appreciation						20
USD Hedged Share Class						
EUR	72,822	USD	80,646	BNY Mellon	13/9/2024	44
USD	5,976,771	EUR	5,458,838	BNY Mellon	13/9/2024	(65,179)
Net unrealised depreciation						(65,135)
Total net unrealised depreciation (EUR underlying exposure - EUR 5,477,672)						(65,115)

⁽⁵⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

European Equity Transition Fund⁽⁵⁾ continued

Sector Breakdown as at 31 August 2024

	% of Net Assets
Industrial	27.20
Consumer Non-cyclical	19.70
Consumer Cyclical	16.38
Financials	15.01
Technology	12.73
Basic Materials	4.73
Communications	2.28
Other Net Assets	1.97
	100.00

⁽⁵⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

European Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				111,585	Ferrari	49,934,288	3.40
				301,474	IMCD	44,723,668	3.04
				562,634	STMicroelectronics	16,271,375	1.11
						275,054,972	18.72
COMMON STOCKS (SHARES)				Sweden			
Denmark				2,243,444	Atlas Copco	36,685,689	2.50
1,090,808	Novo Nordisk	136,611,199	9.30	Switzerland			
Finland				942,941	ABB	48,626,874	3.31
102,756	Kone	4,995,997	0.34	239,134	Cie Financiere Richemont	34,228,705	2.33
France				498,427	Holcim	43,345,970	2.95
550,221	Cie de Saint-Gobain	43,511,476	2.96	71,545	Lonza	42,224,713	2.87
18,645	Hermes International	40,590,165	2.77	29,058	Partners*	38,010,652	2.59
85,739	L'Oreal	34,248,443	2.33	78,606	Sika	22,937,061	1.56
77,068	LVMH Moet Hennessy Louis Vuitton	52,190,450	3.55	158,637	Straumann	21,290,673	1.45
246,911	Schneider Electric	56,987,059	3.88			250,664,648	17.06
		227,527,593	15.49	United Kingdom			
Germany				3,337,063	Auto Trader	33,760,096	2.30
244,947	MTU Aero Engines	66,160,185	4.50	10,336,868	JD Sports Fashion	16,905,734	1.15
Ireland				453,390	London Stock Exchange*	55,128,952	3.75
8,566,992	AIB	46,604,437	3.17	4,772,637	Melrose Industries	27,557,779	1.87
366,599	Kingspan	28,851,341	1.97	1,333,911	RELX	56,249,400	3.83
163,459	Linde	70,070,993	4.77	755,503	Weir	17,933,375	1.22
		145,526,771	9.91			207,535,336	14.12
Italy				Total Common Stocks (Shares)			
1,351,645	UniCredit	50,470,424	3.43			1,429,095,159	97.27
Jersey				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
1,453,814	CVC Capital Partners	27,862,345	1.90			1,429,095,159	97.27
Netherlands				Total Portfolio			
39,130	ASM International	23,892,778	1.63			1,429,095,159	97.27
129,890	ASML	106,081,163	7.22	Other Net Assets			
287,957	BE Semiconductor Industries*	34,151,700	2.32			40,171,093	2.73
				Total Net Assets (EUR)			
						1,469,266,252	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD Hedged Share Class						
AUD	3,264,417	EUR	1,958,126	BNY Mellon	13/9/2024	40,467
EUR	66,248	AUD	109,627	BNY Mellon	13/9/2024	(869)
Net unrealised appreciation						39,598
CAD Hedged Share Class						
CAD	1,132,013	EUR	753,134	BNY Mellon	13/9/2024	4,641
EUR	10,206	CAD	15,380	BNY Mellon	13/9/2024	(90)
Net unrealised appreciation						4,551
CNH Hedged Share Class						
CNY	835,674	EUR	106,790	BNY Mellon	13/9/2024	(138)
EUR	42,975	CNY	335,621	BNY Mellon	13/9/2024	143
Net unrealised appreciation						5

European Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
GBP Hedged Share Class						
EUR	95,454	GBP	81,048	BNY Mellon	13/9/2024	(703)
GBP	3,279,924	EUR	3,810,222	BNY Mellon	13/9/2024	81,162
Net unrealised appreciation						80,459
HKD Hedged Share Class						
EUR	306,169	HKD	2,645,954	BNY Mellon	13/9/2024	(159)
HKD	85,797,694	EUR	10,069,707	BNY Mellon	13/9/2024	(136,715)
Net unrealised depreciation						(136,874)
NZD Hedged Share Class						
EUR	13,403	NZD	24,231	BNY Mellon	13/9/2024	(275)
NZD	1,478,121	EUR	810,258	BNY Mellon	13/9/2024	24,078
Net unrealised appreciation						23,803
SGD Hedged Share Class						
EUR	157,392	SGD	228,457	BNY Mellon	13/9/2024	(860)
SGD	15,379,095	EUR	10,626,793	BNY Mellon	13/9/2024	26,387
Net unrealised appreciation						25,527
USD Hedged Share Class						
EUR	2,183,382	USD	2,418,305	BNY Mellon	13/9/2024	1,004
USD	109,106,507	EUR	99,651,976	BNY Mellon	13/9/2024	(1,190,236)
Net unrealised depreciation						(1,189,232)
Total net unrealised depreciation (EUR underlying exposure - EUR 129,560,853)						(1,152,163)

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation EUR	Market Value EUR
TRS	EUR 15,173	The Fund receives the total return on ASM International. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), plus or minus a spread of 40 basis points.	JP Morgan	10/2/2025	725,269	9,264,634
Total (EUR underlying exposure - EUR 9,264,634)					725,269	9,264,634

TRS: Total Return Swaps

Sector Breakdown as at 31 August 2024

	% of Net Assets
Industrial	27.06
Consumer Non-cyclical	19.78
Consumer Cyclical	16.24
Financials	14.84
Technology	12.28
Basic Materials	4.77
Communications	2.30
Other Net Assets	2.73
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

European High Yield Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				EUR 2,445,000	Bertrand Franchise Finance 7.489% 18/7/2030	2,472,140	0.44
FUNDS				EUR 400,000	BNP Paribas 6.875% 6/12/2029	420,010	0.07
	Ireland			EUR 200,000	BNP Paribas 7.375% 11/6/2030	214,750	0.04
287,122	BlackRock ICS Euro Liquidity Fund [~]	29,976,170	5.32	GBP 2,100,000	Clariane 13.168% 15/6/2025 [*]	2,407,245	0.43
Total Funds		29,976,170	5.32	EUR 2,019,000	Constellium 5.375% 15/8/2032 [*]	2,040,684	0.36
BONDS				EUR 1,439,000	Crown European SACA 4.5% 15/1/2030	1,467,111	0.26
	Austria			EUR 800,000	Electricite de France 2.875% 15/12/2026	767,000	0.14
EUR 400,000	ams-OSRAM 0% 5/3/2025	386,435	0.07	EUR 3,800,000	Electricite de France 3.375% 15/6/2030	3,465,600	0.62
EUR 600,000	ams-OSRAM 2.125% 3/11/2027	472,514	0.08	EUR 300,000	Electricite de France 5.375% 29/1/2025	301,800	0.05
EUR 976,000	ams-OSRAM 10.5% 30/3/2029 [*]	1,026,908	0.18	GBP 800,000	Electricite de France 5.875% 22/1/2029	918,147	0.16
		1,885,857	0.33	GBP 3,500,000	Electricite de France 6% 29/1/2026	4,122,820	0.73
	Belgium			EUR 1,948,000	Elior 3.75% 15/7/2026	1,917,670	0.34
EUR 1,800,000	KBC 8% 5/9/2028	1,953,900	0.35	EUR 1,300,000	Forvia 2.75% 15/2/2027 [*]	1,258,543	0.22
	Cyprus			EUR 563,000	Forvia 3.75% 15/6/2028 [*]	551,709	0.10
EUR 842,000	Bank of Cyprus 2.5% 24/6/2027	817,986	0.15	EUR 1,232,000	Forvia 5.5% 15/6/2031	1,259,726	0.22
EUR 1,332,000	Bank of Cyprus 5% 2/5/2029	1,352,919	0.24	EUR 2,433,000	Goldstory 6.75% 1/2/2030	2,473,801	0.44
		2,170,905	0.39	EUR 1,238,000	Goldstory 7.631% 1/2/2030 [*]	1,240,773	0.22
	Denmark			EUR 2,500,000	iliad 5.375% 14/6/2027 [*]	2,592,425	0.46
GBP 1,800,000	Orsted 2.5% 18/2/3021	1,574,475	0.28	EUR 1,500,000	iliad 5.375% 15/2/2029	1,566,173	0.28
EUR 1,250,000	Orsted 5.125% 14/3/3024	1,277,950	0.23	EUR 700,000	iliad 5.375% 2/5/2031	732,806	0.13
EUR 2,145,000	SGL ApS 8.438% 22/4/2030	2,158,406	0.38	EUR 500,000	iliad 5.625% 15/2/2030	524,183	0.09
		5,010,831	0.89	USD 316,000	Iliad 6.5% 15/10/2026	288,298	0.05
	Finland			EUR 5,148,000	Iliad 6.875% 15/4/2031	5,370,445	0.95
EUR 670,000	Ahlstrom 3 Oy 3.625% 4/2/2028 [*]	641,344	0.11	EUR 1,000,000	Loxam 6.375% 15/5/2028 [*]	1,043,120	0.19
USD 1,577,000	Ahlstrom 3 Oy 4.875% 4/2/2028	1,342,749	0.24	EUR 1,177,000	Loxam 6.375% 31/5/2029	1,237,521	0.22
EUR 993,000	Balder Finland 1% 20/1/2029 [*]	859,794	0.15	EUR 2,148,000	Nova Alexandre III 8.914% 15/7/2029 [*]	2,178,588	0.39
EUR 1,415,000	Citycon 3.625% 10/6/2026	996,797	0.18	EUR 935,000	Paprec 6.5% 17/11/2027	982,535	0.17
EUR 1,400,000	Finnair 4.75% 24/5/2029	1,388,534	0.25	EUR 2,608,000	Paprec 7.25% 17/11/2029	2,761,043	0.49
		5,229,218	0.93	EUR 834,000	Picard Groupe 6.375% 1/7/2029 [*]	862,214	0.15
	France			EUR 5,900,000	RCI Banque 2.625% 18/2/2030 [*]	5,877,875	1.04
EUR 600,000	Accor 2.625% 30/1/2025	597,606	0.11	EUR 3,100,000	RCI Banque 5.5% 9/10/2034	3,168,045	0.56
EUR 1,400,000	Accor 4.875% 6/6/2030	1,406,272	0.25	EUR 600,000	Societe Generale 7.875% 18/1/2029 [*]	622,704	0.11
EUR 400,000	Accor 7.25% 11/1/2029 [*]	439,356	0.08	EUR 138,000	Tereos Finance Groupe I 4.75% 30/4/2027	138,530	0.02
EUR 1,965,000	Afflelou 6% 25/7/2029	2,018,841	0.36	EUR 476,000	Tereos Finance Groupe I 5.875% 30/4/2030 [*]	489,804	0.09
EUR 700,000	Air France-KLM 4.625% 23/5/2029 [*]	698,565	0.12	EUR 825,000	Tereos Finance Groupe I 7.25% 15/4/2028	869,699	0.15
EUR 643,000	Altice France 3.375% 15/1/2028	458,703	0.08	EUR 39,431	Worldline 0% 30/7/2026	3,690,998	0.66
USD 451,000	Altice France 5.5% 15/1/2028	289,279	0.05			73,707,858	13.08
EUR 187,000	Altice France 5.875% 1/2/2027	143,195	0.03	Germany			
EUR 1,160,000	Altice France 11.5% 1/2/2027	949,750	0.17	EUR 1,400,000	ADLER Real Estate 3% 27/4/2026	1,309,378	0.23
EUR 700,000	Atos 0% 6/11/2024	57,750	0.01	EUR 1,800,000	Bayer 4.5% 25/3/2082	1,784,790	0.32
EUR 800,000	Atos 1% 12/11/2029	68,520	0.01	EUR 900,000	Bayer 5.375% 25/3/2082	897,210	0.16
EUR 1,100,000	Atos 1.75% 7/5/2025	93,500	0.02	EUR 2,700,000	Bayer 6.625% 25/9/2083	2,818,705	0.50
EUR 700,000	Atos 2.5% 7/11/2028	59,143	0.01	EUR 1,100,000	Bayer 7% 25/9/2083	1,183,749	0.21
EUR 1,506,000	AXA 6.375% 16/7/2033	1,572,663	0.28				
EUR 1,949,000	Banijay Entertainment 7% 1/5/2029	2,056,819	0.37				
EUR 488,000	Bertrand Franchise Finance 6.5% 18/7/2030 [*]	501,361	0.09				

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

European High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,600,000	BRANICKS 2.25% 22/9/2026	783,360	0.14	EUR 600,000	ZF Finance 2% 6/5/2027*	566,328	0.10
EUR 2,731,000	Cheplapharm Arzneimittel 4.375% 15/1/2028*	2,635,661	0.47	EUR 600,000	ZF Finance 2.25% 3/5/2028	555,054	0.10
EUR 573,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	599,490	0.11	EUR 700,000	ZF Finance 2.75% 25/5/2027	673,379	0.12
EUR 800,000	Commerzbank 4.25% 9/10/2027*	729,520	0.13	EUR 200,000	ZF Finance 3.75% 21/9/2028	193,743	0.03
EUR 3,000,000	Commerzbank 6.125% 9/10/2025	3,009,750	0.53	EUR 1,200,000	ZF Finance 5.75% 3/8/2026	1,229,178	0.22
EUR 1,600,000	Commerzbank 6.5% 9/10/2029	1,612,720	0.29			64,380,793	11.43
EUR 800,000	Commerzbank 7.875% 9/10/2031*	834,784	0.15		Greece		
GBP 200,000	Commerzbank 8.625% 28/2/2033	256,618	0.05	EUR 1,250,000	Alpha Bank 5% 12/5/2030	1,290,344	0.23
EUR 1,400,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	1,176,168	0.21	EUR 925,000	Eurobank 4.875% 30/4/2031	957,329	0.17
EUR 1,400,000	Deutsche Bank 4.5% 30/11/2026	1,288,420	0.23	EUR 2,625,000	National Bank of Greece 5.875% 28/6/2035	2,737,284	0.49
EUR 1,400,000	Deutsche Bank 4.625% 30/10/2027	1,258,950	0.22			4,984,957	0.89
USD 3,200,000	Deutsche Bank 4.789% 30/4/2025	2,773,561	0.49		Ireland		
EUR 600,000	Deutsche Bank 8.125% 30/10/2029	616,011	0.11	EUR 2,428,000	AIB 5.25% 9/10/2024*	2,426,179	0.43
EUR 1,268,000	Gruenthal 6.75% 15/5/2030*	1,346,210	0.24	EUR 966,000	AIB 6.25% 23/6/2025	974,935	0.17
EUR 1,272,000	HT Troplast 9.375% 15/7/2028*	1,288,854	0.23	EUR 1,500,000	AIB 7.125% 30/10/2029	1,547,250	0.28
EUR 1,035,909	IHO Verwaltungs 3.75% 15/9/2026	1,037,204	0.18	EUR 800,000	Arbour CLO XI 7.584% 15/5/2038	808,111	0.14
EUR 149,000	IHO Verwaltungs 3.875% 15/5/2027	146,810	0.02	EUR 502,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	415,245	0.07
EUR 1,614,000	IHO Verwaltungs 8.75% 15/5/2028	1,726,253	0.31	EUR 753,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	622,501	0.11
EUR 280,000	INEOS Styrolution Ludwigshafen 2.25% 16/1/2027	266,925	0.05	EUR 370,000	Arini European CLO I 9.725% 15/7/2036	380,252	0.07
EUR 2,000,000	Mahle 2.375% 14/5/2028	1,784,830	0.32	EUR 1,000,000	Arini European CLO II 8.061% 15/4/2038	1,005,112	0.18
EUR 1,934,000	Mahle 6.5% 2/5/2031	1,964,944	0.35	EUR 250,000	Aurium CLO VIII 6.7% 23/6/2034	249,071	0.04
EUR 3,172,000	Nidda Healthcare 7% 21/2/2030*	3,263,766	0.58	EUR 200,000	Avoca CLO XV 7.815% 15/4/2031	198,203	0.04
EUR 3,873,550	PCF 4.75% 15/4/2029*	3,378,433	0.60	EUR 581,000	Bank of Ireland 6% 1/9/2025	583,400	0.10
EUR 1,593,000	PrestigeBidCo 7.459% 1/7/2029	1,614,896	0.29	EUR 1,680,000	Bank of Ireland 7.5% 19/5/2025	1,707,770	0.30
EUR 628,000	ProGroup 5.125% 15/4/2029*	617,946	0.11	EUR 800,000	BlueMountain Fuji Eur CLO IV 9.751% 25/2/2034	802,840	0.14
EUR 1,770,000	ProGroup 5.375% 15/4/2031*	1,728,830	0.31	EUR 194,000	Cairn CLO XVI 8.885% 15/1/2037	198,584	0.04
EUR 200,000	Schaeffler 4.5% 14/8/2026	202,682	0.03	EUR 250,000	CIFC European Funding CLO I 6.885% 15/7/2032	250,505	0.04
EUR 600,000	Schaeffler 4.5% 28/3/2030*	604,365	0.11	EUR 600,000	CIFC European Funding CLO III 9.295% 15/1/2034	602,189	0.11
EUR 400,000	Schaeffler 4.75% 14/8/2029	408,476	0.07	EUR 200,000	Contego CLO VII 7.648% 14/5/2032	202,127	0.04
EUR 1,494,636	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	1,500,077	0.26	EUR 800,000	Contego CLO VIII 9.745% 25/1/2034	811,540	0.14
EUR 747,000	Techem Verwaltungsgesellschaft 675 mbH 5.375% 15/7/2029	762,646	0.13	EUR 333,000	Cumulus Static CLO 2024-1 7.525% 15/11/2033	335,058	0.06
EUR 3,791,930	Tele Columbus 10% 1/1/2029	2,996,876	0.53	EUR 1,400,000	CVC Cordatus Loan Fund XXVII 10.265% 15/4/2035	1,429,442	0.25
EUR 1,773,900	TK Elevator Holdco 6.625% 15/7/2028*	1,743,673	0.31	EUR 629,087	Fair Oaks Loan Funding III 9.795% 15/10/2034	632,164	0.11
EUR 2,300,000	TK Elevator Midco 4.375% 15/7/2027	2,265,362	0.40	EUR 484,000	Henley CLO X 7.491% 20/7/2037	494,368	0.09
EUR 1,400,000	TUI 1.95% 26/7/2031	1,401,612	0.25	EUR 699,000	Neuberger Berman Loan Advisers Euro CLO 2 9.745% 15/4/2034	703,619	0.12
EUR 1,116,000	TUI 5.875% 15/3/2029*	1,136,043	0.20	EUR 588,000	Neuberger Berman Loan Advisers Euro CLO 6 7.494% 15/7/2037	595,660	0.11
EUR 550,000	TUI Cruises 6.25% 15/4/2029	563,049	0.10				
EUR 871,023	TUI Cruises 6.5% 15/5/2026	880,099	0.16				
EUR 948,000	WEPA Hygieneprodukte 5.625% 15/1/2031*	963,405	0.17				

* All or a portion of this security represents a security on loan.

European High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 372,000	Palmer Square European CLO 2022-2 7.685% 15/1/2038	378,266	0.07	EUR 1,278,000	Optics Bidco 1.625% 18/1/2029*	1,163,120	0.21
EUR 690,000	Palmer Square European CLO 2023-1 9.885% 15/7/2036	699,633	0.12	EUR 600,000	Optics Bidco 5.25% 17/3/2055	587,766	0.10
EUR 500,000	Providus CLO V 6.492% 15/2/2035	498,531	0.09	USD 483,000	Optics Bidco 6% 30/9/2034	427,347	0.07
EUR 1,000,000	Rockfield Park CLO 6.664% 16/7/2034	1,002,398	0.18	EUR 939,000	Optics Bidco 6.875% 15/2/2028	1,024,026	0.18
EUR 829,000	Texas Debt Capital Euro CLO 2024-1 7.298% 16/7/2038	835,220	0.15	USD 341,000	Optics Bidco 7.2% 18/7/2036	323,149	0.06
GBP 2,082,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	2,283,521	0.41	USD 326,000	Optics Bidco 7.721% 4/6/2038	319,463	0.06
		23,673,694	4.20	EUR 400,000	Optics Bidco 7.75% 24/1/2033	484,176	0.08
	Italy			EUR 430,000	Optics Bidco 7.875% 31/7/2028*	486,940	0.09
EUR 2,525,000	A2A 5% 11/6/2029	2,544,203	0.45	EUR 732,000	Pachelbel Bidco 7.125% 17/5/2031	770,613	0.14
EUR 1,208,000	Azzurra Aeroporti 2.625% 30/5/2027	1,156,050	0.21	EUR 1,179,000	Pachelbel Bidco 8.066% 17/5/2031	1,183,916	0.21
EUR 1,100,000	Banca Monte dei Paschi di Siena 4.75% 15/3/2029	1,124,618	0.20	EUR 700,000	Salini 4% 30/5/2028	759,419	0.13
EUR 1,221,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	1,232,221	0.22	EUR 2,029,000	TeamSystem 7.127% 31/7/2031	2,036,720	0.36
EUR 1,120,000	Banca Monte dei Paschi di Siena 7.708% 18/1/2028	1,216,600	0.22	EUR 363,000	Telecom Italia 1.625% 18/1/2029*	327,662	0.06
EUR 1,347,000	Banco BPM 2.875% 29/6/2031	1,309,351	0.23	EUR 929,000	Telecom Italia 2.75% 15/4/2025	921,271	0.16
EUR 1,283,000	Banco BPM 3.375% 19/1/2032*	1,252,015	0.22	EUR 478,000	Telecom Italia 6.875% 15/2/2028	516,233	0.09
EUR 2,324,000	Cedacri Mergeco 8.167% 15/5/2028*	2,325,395	0.42	EUR 197,000	Telecom Italia 7.875% 31/7/2028*	220,594	0.04
EUR 737,000	Cedacri Mergeco 9.042% 15/5/2028	741,230	0.13	EUR 2,100,000	Terna - Rete Elettrica Nazionale 4.75% 11/1/2030	2,121,000	0.38
EUR 1,828,000	Duomo Bidco 7.803% 15/7/2031	1,852,276	0.33	EUR 802,000	UniCredit 2% 23/9/2029	800,757	0.14
EUR 1,774,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028*	1,792,423	0.32	EUR 431,000	UniCredit 2.731% 15/1/2032	416,303	0.07
EUR 2,833,000	Fiber Bidco 6.125% 15/6/2031	2,814,019	0.50	EUR 350,000	UniCredit 7.5% 3/6/2026	360,255	0.06
EUR 963,000	Fiber Bidco 7.695% 15/1/2030	970,184	0.17	EUR 2,300,000	UnipolSai Assicurazioni 4.9% 23/5/2034	2,316,226	0.41
EUR 622,000	Fiber Midco 10% 15/6/2029	624,737	0.11			63,692,367	11.31
EUR 3,225,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	3,181,946	0.56		Japan		
EUR 2,059,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	2,083,728	0.37	EUR 1,839,000	SoftBank 3.125% 19/9/2025*	1,815,452	0.32
EUR 756,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028*	703,817	0.12	EUR 1,538,000	SoftBank 3.375% 6/7/2029	1,428,494	0.25
EUR 2,731,000	Infrastrutture Wireless Italiane 1.75% 19/4/2031	2,457,559	0.44	EUR 1,774,000	SoftBank 3.875% 6/7/2032	1,615,821	0.29
EUR 2,280,197	Inter Media and Communication 6.75% 9/2/2027*	2,283,890	0.41	EUR 920,000	SoftBank 4% 19/9/2029	881,167	0.16
GBP 1,630,000	Intesa Sanpaolo 5.148% 10/6/2030	1,845,305	0.33	EUR 320,000	SoftBank 5% 15/4/2028	321,992	0.06
EUR 3,450,000	Intesa Sanpaolo 5.5% 1/3/2028*	3,417,225	0.61	EUR 1,530,000	SoftBank 5.375% 8/1/2029*	1,537,122	0.27
GBP 1,675,000	Intesa Sanpaolo 8.505% 20/9/2032*	2,222,197	0.40	EUR 2,823,000	SoftBank 5.75% 8/7/2032	2,826,642	0.50
EUR 755,000	Intesa Sanpaolo Vita 2.375% 22/12/2030	668,860	0.12			10,426,690	1.85
EUR 414,000	Lottomatica 5.375% 1/6/2030*	422,771	0.07		Jersey		
EUR 627,000	Lottomatica 6.755% 1/6/2031*	633,743	0.11	EUR 2,826,000	Ardonagh Finco 6.875% 15/2/2031	2,839,381	0.50
EUR 1,036,000	Lottomatica 7.505% 15/12/2030	1,045,226	0.19	USD 250,000	Aston Martin Capital 10% 31/3/2029	229,971	0.04
EUR 4,100,000	Nexi 0% 24/2/2028	3,544,040	0.63	GBP 2,162,000	Aston Martin Capital 10.375% 31/3/2029	2,581,263	0.46
EUR 706,000	Nexi 2.125% 30/4/2029*	659,782	0.12	GBP 1,211,000	CPUK Finance 3.588% 28/8/2025	1,412,431	0.25
				GBP 525,000	CPUK Finance 4.5% 28/8/2027	588,453	0.10
				GBP 601,000	CPUK Finance 7.875% 28/8/2029	724,130	0.13
				GBP 3,542,000	Galaxy Bidco 6.5% 31/7/2026	4,174,732	0.74
						12,550,361	2.22
					Luxembourg		
				EUR 800,000	ADLER 21% 31/7/2025	948,376	0.17
				EUR 1,100,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028*	1,029,787	0.18

*All or a portion of this security represents a security on loan.

European High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 3,166,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	3,452,265	0.61	USD 2,400,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	2,103,340	0.37
EUR 269,000	Altice Financing 2.25% 15/1/2025	264,572	0.05			48,865,149	8.68
EUR 547,000	Altice Financing 4.25% 15/8/2029	425,139	0.08	USD 1,700,000	Marshall Islands Danaos 8.5% 1/3/2028*	1,581,879	0.28
USD 534,000	Altice Financing 5% 15/1/2028	388,864	0.07		Netherlands		
USD 400,000	Altice Financing 5.75% 15/8/2029	278,583	0.05	EUR 1,500,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	1,473,300	0.26
USD 1,525,000	Altice Financing 9.625% 15/7/2027	1,319,357	0.23	EUR 1,525,000	Boels Topholding 5.75% 15/5/2030	1,569,644	0.28
EUR 400,000	Aroundtown 0% 16/7/2026	370,240	0.07	EUR 1,117,000	Boels Topholding 6.25% 15/2/2029	1,162,551	0.21
EUR 500,000	Aroundtown 0.375% 15/4/2027	451,843	0.08	EUR 767,000	Citycon Treasury 1.625% 12/3/2028*	675,029	0.12
EUR 4,650,000	Aroundtown Finance 7.125% 16/1/2030	3,909,720	0.69	EUR 1,020,000	Citycon Treasury 2.375% 15/1/2027*	960,162	0.17
EUR 2,653,000	Cidron Aida Finco 5% 1/4/2028*	2,530,829	0.45	EUR 1,200,000	Cooperatieve Rabobank 4.375% 29/6/2027	1,169,400	0.21
GBP 795,000	Cidron Aida Finco 6.25% 1/4/2028*	885,754	0.16	EUR 600,000	Davide Campari-Milano 2.375% 17/1/2029	599,040	0.10
EUR 377,000	Cirsa Finance International 6.5% 15/3/2029*	390,666	0.07	EUR 2,681,000	Global Switch Finance 1.375% 7/10/2030	2,436,624	0.43
EUR 342,000	Cirsa Finance International 7.875% 31/7/2028	362,523	0.06	EUR 1,727,000	Goodyear Europe 2.75% 15/8/2028*	1,585,092	0.28
EUR 745,000	Cirsa Finance International 8.136% 31/7/2028	753,567	0.13	EUR 199,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	191,159	0.04
GBP 1,464,000	CK Hutchison Telecom Finance 2.625% 17/10/2034	1,294,900	0.23	EUR 432,000	Heimstaden Bostad Treasury 1% 13/4/2028*	376,629	0.07
EUR 476,000	Dana Financing Luxembourg 3% 15/7/2029	432,467	0.08	EUR 199,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	182,479	0.03
EUR 708,000	Dana Financing Luxembourg 8.5% 15/7/2031*	765,058	0.14	USD 1,648,000	ING Groep 3.875% 16/5/2027	1,308,809	0.23
EUR 2,002,000	Ephios Subco 3 7.875% 31/1/2031	2,147,816	0.38	USD 829,000	ING Groep 5.75% 16/11/2026	737,328	0.13
EUR 1,200,000	European TopSoho 4% 21/9/2021***	383,031	0.07	USD 1,000,000	ING Groep 8% 16/5/2030*	963,799	0.17
GBP 1,619,000	Garfunkelux Holdco 3 7.75% 1/11/2025	1,324,670	0.24	EUR 1,500,000	LEG Properties 1% 4/9/2030	1,528,575	0.27
USD 1,223,000	Herens Holdco 4.75% 15/5/2028	965,442	0.17	EUR 1,331,000	Nobian Finance 3.625% 15/7/2026	1,314,389	0.23
EUR 1,498,000	Herens Midco 5.25% 15/5/2029	1,160,770	0.21	EUR 2,051,000	Odido 5.5% 15/1/2030	1,972,077	0.35
EUR 717,000	Kleopatra 2 6.5% 1/9/2026	532,222	0.09	EUR 1,099,000	OI European 5.25% 1/6/2029*	1,118,919	0.20
EUR 2,230,000	Kleopatra Finco 4.25% 1/3/2026*	2,083,623	0.37	EUR 1,255,000	OI European 6.25% 15/5/2028*	1,300,802	0.23
EUR 992,000	Lion/Polaris Lux 4 7.334% 1/7/2029	1,000,065	0.18	EUR 400,000	Q-Park I 2% 1/3/2027	380,868	0.07
EUR 1,724,000	Lune 5.625% 15/11/2028*	1,492,984	0.27	EUR 491,000	Q-Park I 5.125% 1/3/2029*	504,331	0.09
EUR 1,420,000	Monitchem HoldCo 3 8.75% 1/5/2028	1,423,536	0.25	EUR 1,409,000	Q-Park I 5.125% 15/2/2030	1,433,552	0.25
EUR 1,843,000	Motion Finco 7.375% 15/6/2030	1,859,698	0.33	EUR 866,000	Repsol International Finance 4.247% 11/9/2028	868,381	0.15
EUR 2,702,000	Rossini 6.75% 31/12/2029*	2,804,676	0.50	EUR 547,472	Summer BidCo 10% 15/2/2029*	562,870	0.10
EUR 2,712,000	Rossini 7.549% 31/12/2029	2,732,882	0.48	USD 1,834,000	Sunrise FinCo I 4.875% 15/7/2031	1,544,625	0.27
EUR 3,216,000	SES 2.875% 27/5/2026*	3,070,154	0.54	EUR 1,500,000	Telefonica Europe 3.875% 22/6/2026	1,494,675	0.27
USD 1,839,000	Stena International 7.25% 15/1/2031	1,712,613	0.31	EUR 1,200,000	Telefonica Europe 5.752% 15/1/2032	1,249,482	0.22
USD 550,000	Stena International 7.625% 15/2/2031*	514,138	0.09	EUR 3,000,000	Telefonica Europe 6.135% 3/2/2030	3,185,820	0.57
EUR 1,302,000	Summer BC Holdco B 5.75% 31/10/2026	1,298,979	0.23	EUR 200,000	Telefonica Europe 6.75% 7/6/2031	220,610	0.04
				EUR 1,200,000	Telefonica Europe 7.125% 23/8/2028	1,317,780	0.23

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

European High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,000,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	985,010	0.18	EUR 1,800,000	Banco de Credito Social Cooperativo 7.5% 14/9/2029	2,035,710	0.36
EUR 2,311,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	2,596,986	0.46	EUR 1,200,000	Banco de Sabadell 5.75% 15/3/2026*	1,193,142	0.21
EUR 1,018,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	1,194,878	0.21	EUR 900,000	Banco de Sabadell 6% 16/8/2033*	956,295	0.17
EUR 845,000	Titan II 5.125% 15/7/2029	857,675	0.15	EUR 800,000	Bankinter 6.25% 17/1/2026	809,528	0.14
EUR 775,000	Trivium Packaging Finance 7.292% 15/8/2026	777,720	0.14	EUR 800,000	Bankinter 7.375% 15/8/2028*	838,144	0.15
EUR 1,233,000	United 3.125% 15/2/2026	1,216,305	0.22	EUR 800,000	CaixaBank 5.25% 23/3/2026	790,128	0.14
EUR 382,000	United 6.75% 15/2/2031	402,697	0.07	EUR 2,000,000	CaixaBank 5.875% 9/10/2027	2,005,100	0.36
EUR 995,000	United 7.792% 15/2/2031	1,003,706	0.18	EUR 200,000	CaixaBank 7.5% 16/1/2030	212,627	0.04
EUR 1,800,000	VZ Secured Financing 3.5% 15/1/2032*	1,639,224	0.29	EUR 1,500,000	Cellnex Telecom 0.75% 20/11/2031	1,294,105	0.23
EUR 982,000	VZ Vendor Financing II 2.875% 15/1/2029	895,996	0.16	EUR 2,400,000	Cellnex Telecom 2.125% 11/8/2030	2,514,256	0.45
EUR 800,000	ZF Europe Finance 2.5% 23/10/2027*	759,732	0.14	EUR 955,000	Food Service Project 5.5% 21/1/2027	957,942	0.17
EUR 700,000	ZF Europe Finance 3% 23/10/2029	648,998	0.12	EUR 1,852,000	Kaixo Bondco Telecom 5.125% 30/9/2029	1,866,908	0.33
EUR 300,000	ZF Europe Finance 4.75% 31/1/2029*	301,556	0.05	EUR 1,107,000	Lorca Telecom Bondco 4% 18/9/2027	1,105,063	0.20
EUR 1,500,000	ZF Europe Finance 6.125% 13/3/2029	1,582,845	0.28	EUR 3,035,000	Lorca Telecom Bondco 5.75% 30/4/2029*	3,171,302	0.56
EUR 1,545,000	Ziggo 2.875% 15/1/2030	1,413,351	0.25	EUR 1,900,000	Naturgy Finance Iberia 2.374% 23/11/2026	1,816,400	0.32
USD 527,000	Ziggo Bond 6% 15/1/2027	476,431	0.08			26,683,692	4.74
		52,141,911	9.25		Sweden		
	Norway			EUR 1,200,000	Fastighets Balder 1.125% 29/1/2027*	1,116,716	0.20
EUR 1,716,000	Var Energi 7.862% 15/11/2083	1,889,316	0.34	EUR 700,000	Heimstaden Bostad 1.125% 21/1/2026	664,990	0.12
	Panama			EUR 1,150,000	Heimstaden Bostad 2.625% 1/2/2027	861,982	0.15
EUR 700,000	Carnival 5.75% 15/1/2030*	736,666	0.13	EUR 1,193,000	Heimstaden Bostad 3.248% 19/11/2024	1,056,223	0.19
USD 742,000	Carnival 7% 15/8/2029	708,283	0.13	EUR 1,277,000	Heimstaden Bostad 3.375% 15/1/2026*	1,038,903	0.19
		1,444,949	0.26	EUR 3,513,000	Intrum 3% 15/9/2027	2,445,505	0.43
	Portugal			EUR 1,631,000	Intrum 9.25% 15/3/2028	1,148,876	0.20
EUR 600,000	Banco Espirito Santo 4% 21/1/2019***	174,000	0.03	EUR 709,000	Verisure 7.125% 1/2/2028*	742,862	0.13
EUR 200,000	Banco Espirito Santo 4.75% 15/1/2018***	58,000	0.01	EUR 2,029,000	Verisure 9.25% 15/10/2027	2,141,508	0.38
EUR 600,000	EDP 1.7% 20/7/2080	588,450	0.10			11,217,565	1.99
EUR 1,800,000	EDP 1.875% 2/8/2081	1,729,800	0.31		Switzerland		
EUR 700,000	EDP 1.875% 14/3/2082	625,625	0.11	EUR 2,399,000	Julius Baer 6.625% 15/8/2029*	2,418,432	0.43
EUR 1,000,000	EDP 4.75% 29/5/2054	1,006,910	0.18	USD 412,000	UBS 6.875% 7/8/2025	372,792	0.07
EUR 300,000	EDP 5.943% 23/4/2083	315,675	0.06	USD 1,062,000	UBS 7% 19/2/2025	960,289	0.17
		4,498,460	0.80			3,751,513	0.67
	Romania				United Kingdom		
EUR 700,000	RCS & RDS 2.5% 5/2/2025	694,750	0.12	EUR 1,900,000	Agps Bondco 5% 14/1/2029	612,180	0.11
EUR 1,100,000	RCS & RDS 3.25% 5/2/2028*	1,056,688	0.19	EUR 1,200,000	Agps Bondco 5.5% 13/11/2026	389,376	0.07
		1,751,438	0.31	EUR 400,000	Agps Bondco 6% 5/8/2025	130,020	0.02
	Spain			EUR 3,519,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	3,732,339	0.66
EUR 800,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026	807,480	0.14	EUR 2,929,000	Amber Finco 6.625% 15/7/2029	3,042,792	0.54
EUR 1,200,000	Banco Bilbao Vizcaya Argentaria 6.875% 13/12/2030	1,217,472	0.22	GBP 338,000	Barclays 5.875% 15/9/2024	401,187	0.07
EUR 1,000,000	Banco Bilbao Vizcaya Argentaria 8.375% 21/6/2028	1,087,650	0.19	GBP 600,000	Barclays 6.375% 15/12/2025	706,769	0.13
EUR 2,000,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	2,004,440	0.36	GBP 600,000	Barclays 7.125% 15/6/2025	713,890	0.13

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

European High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

		Market Value (EUR)	% of Net Assets			Market Value (EUR)	% of Net Assets
Holding	Description			Holding	Description		
USD 425,000	Barclays 9.625% 15/12/2029*	423,181	0.08	GBP 879,000	Pinewood Finco 3.625% 15/11/2027	984,131	0.17
EUR 1,536,000	BCP V Modular Services Finance II 4.75% 30/11/2028	1,480,704	0.26	GBP 2,062,000	Pinewood Finco 6% 27/3/2030	2,451,616	0.43
GBP 1,329,000	BCP V Modular Services Finance II 6.125% 30/11/2028	1,483,268	0.26	EUR 313,000	Pinnacle Bidco 8.25% 11/10/2028*	335,890	0.06
GBP 3,733,000	Bellis Acquisition 8.125% 14/5/2030	4,314,144	0.77	GBP 664,000	Pinnacle Bidco 10% 11/10/2028*	846,701	0.15
GBP 1,500,000	Bellis Finco 4% 16/2/2027	1,615,635	0.29	GBP 889,000	Premier Foods Finance 3.5% 15/10/2026*	1,025,250	0.18
GBP 1,616,000	Boparan Finance 7.625% 30/11/2025*	1,849,670	0.33	GBP 312,000	Sherwood Financing 6% 15/11/2026*	335,982	0.06
EUR 337,000	British Telecommunications 1.874% 18/8/2080	331,035	0.06	EUR 2,412,000	Stonegate Pub Financing 2019 10.173% 31/7/2029	2,454,813	0.44
EUR 1,000,000	British Telecommunications 5.125% 3/10/2054	1,026,250	0.18	GBP 1,316,000	Stonegate Pub Financing 2019 10.75% 31/7/2029	1,620,466	0.29
GBP 1,021,000	British Telecommunications 8.375% 20/12/2083	1,313,260	0.23	EUR 1,023,000	Thames Water Utilities Finance 4% 18/4/2027	780,081	0.14
EUR 1,089,000	Carnival 1% 28/10/2029	918,294	0.16	GBP 51,567	Unique Pub Finance 5.659% 30/6/2027	60,834	0.01
GBP 2,083,000	CD&R Firefly Bidco 8.625% 30/4/2029	2,509,316	0.45	GBP 476,000	Unique Pub Finance 6.464% 30/3/2032	589,214	0.11
GBP 1,047,000	Centrica 6.5% 21/5/2055	1,270,137	0.22	GBP 500,000	Virgin Media Secured Finance 4.125% 15/8/2030	513,675	0.09
EUR 177,721	Codere New Topco 7.5% 30/11/2027	2,163	0.00	GBP 100,000	Virgin Media Secured Finance 4.25% 15/1/2030	105,056	0.02
GBP 352,000	Constellation Automotive Financing 4.875% 15/7/2027*	356,326	0.06	GBP 460,000	Virgin Media Secured Finance 5.25% 15/5/2029	509,280	0.09
GBP 2,114,000	Deuce Finco 5.5% 15/6/2027	2,432,903	0.43	GBP 2,300,000	Vmed O2 UK Financing I 4% 31/1/2029	2,430,792	0.43
GBP 1,773,000	Gatwick Airport Finance 4.375% 7/4/2026	2,047,417	0.36	GBP 2,378,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,426,427	0.43
GBP 1,194,000	Heathrow Finance 3.875% 1/3/2027	1,342,581	0.24	EUR 1,121,000	Vmed O2 UK Financing I 5.625% 15/4/2032	1,122,601	0.20
GBP 421,000	Heathrow Finance 4.125% 1/9/2029	455,209	0.08	EUR 1,147,000	Vodafone 2.625% 27/8/2080*	1,119,931	0.20
GBP 256,000	Heathrow Finance 5.75% 3/3/2025*	302,583	0.06	EUR 696,000	Vodafone 3% 27/8/2080	648,463	0.11
GBP 1,157,000	Heathrow Finance 6.625% 1/3/2031*	1,367,329	0.24	USD 1,000,000	Vodafone 4.125% 4/6/2081	815,304	0.14
EUR 2,781,000	HSBC 4.75% 4/7/2029	2,665,630	0.47	GBP 2,373,000	Vodafone 4.875% 3/10/2078	2,805,974	0.50
EUR 1,937,000	INEOS Finance 6.375% 15/4/2029*	2,008,437	0.36	EUR 250,000	Vodafone 6.5% 30/8/2084*	272,944	0.05
EUR 564,000	INEOS Quattro Finance 2 2.5% 15/1/2026	552,336	0.10	GBP 1,977,000	Vodafone 8% 30/8/2086	2,565,838	0.46
EUR 2,390,000	INEOS Quattro Finance 2 8.5% 15/3/2029	2,542,518	0.45	EUR 2,721,000	Zegona Finance 6.75% 15/7/2029	2,791,746	0.50
USD 1,801,000	International Game Technology 5.25% 15/1/2029	1,611,291	0.29				
GBP 1,020,000	Iron Mountain UK 3.875% 15/11/2025	1,193,203	0.21	EUR 1,288,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	1,147,968	0.21
GBP 1,950,000	Jerrold Finco 5.25% 15/1/2027	2,250,516	0.40	EUR 635,000	Catalent Pharma Solutions 2.375% 1/3/2028	618,306	0.11
EUR 1,269,000	Lloyds Banking 4.947% 27/6/2025	1,267,414	0.23	EUR 2,500,000	Chemours 4% 15/5/2026	2,471,175	0.44
GBP 727,000	Lloyds Banking 5.125% 27/12/2024	857,439	0.15	EUR 1,635,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	1,712,777	0.30
GBP 1,260,000	Market Bidco Finco Reg-S 5.5% 4/11/2027	1,399,155	0.25	GBP 362,000	Encore Capital 4.25% 1/6/2028*	383,037	0.07
GBP 1,056,000	Marks & Spencer 3.75% 19/5/2026	1,232,007	0.22	GBP 600,000	Encore Capital 5.375% 15/2/2026	708,072	0.12
GBP 2,214,000	Mobico 4.25% 26/11/2025	2,430,872	0.43	EUR 2,963,000	Helios Software / ION Corporate Solutions Finance 7.875% 1/5/2029	3,044,882	0.54
GBP 1,450,000	Nationwide Building Society 5.75% 20/6/2027	1,653,309	0.29	EUR 246,000	Kronos International 3.75% 15/9/2025	244,241	0.04
USD 1,880,000	Phoenix 8.5% 12/12/2029*	1,742,745	0.31				

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 420,000	Kronos International 9.5% 15/3/2029*	456,540	0.08	Other Transferable Securities			
EUR 1,371,000	Kronos International 9.5% 15/3/2029	1,489,112	0.27	COMMON STOCKS (SHARES)			
EUR 1,300,000	Olympus Water US 5.375% 1/10/2029*	1,202,071	0.21	United Kingdom			
EUR 2,671,000	Olympus Water US 9.625% 15/11/2028	2,866,036	0.51	6,177	New Topco**	1	0.00
EUR 1,200,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	1,146,636	0.20	Total Common Stocks (Shares)			
EUR 100,000	SCIL IV / SCIL USA 8.006% 1/11/2026	100,667	0.02	1 0.00			
EUR 895,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	971,174	0.17	BONDS			
EUR 1,640,000	UGI International 2.5% 1/12/2029	1,482,232	0.26	Ireland			
		20,044,926	3.55	EUR 1,310,000	Sona Fios CLO III 0% 20/4/2037**	1,310,000	0.23
Total Bonds		533,128,068	94.65	Luxembourg			
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		563,104,238	99.97	EUR 740,000	Opus-Chartered Issuances 2.5% 4/7/2025**	740,000	0.13
				Total Bonds			
				Total Other Transferable Securities			
				Total Portfolio			
				Other Net Liabilities			
				Total Net Assets (EUR)			

*All or a portion of this security represents a security on loan.

** Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

						Unrealised appreciation/ (depreciation) EUR
Currency	Purchases	Currency	Sales	Counterparty	Maturity date	
EUR	850,104	GBP	730,000	RBS	16/9/2024	(15,885)
EUR	25,794,964	USD	28,480,000	Bank of America	16/9/2024	96,957
EUR	78,509,412	GBP	67,360,000	JP Morgan	16/9/2024	(1,398,843)
EUR	791,137	USD	880,000	HSBC Bank	16/9/2024	(2,903)
EUR	47,064	GBP	40,000	BNY Mellon	16/9/2024	(387)
EUR	4,348,571	GBP	3,680,000	UBS	16/9/2024	(16,963)
EUR	2,218,684	GBP	1,870,000	BNP Paribas	16/9/2024	329
GBP	290,000	EUR	339,992	JP Morgan	16/9/2024	4,031
Net unrealised depreciation						(1,333,664)
CHF Hedged Share Class						
CHF	2,689,902	EUR	2,877,815	BNY Mellon	13/9/2024	(17,386)
EUR	52,467	CHF	49,200	BNY Mellon	13/9/2024	148
Net unrealised depreciation						(17,238)
GBP Hedged Share Class						
EUR	21,772	GBP	18,497	BNY Mellon	13/9/2024	(174)
GBP	1,154,069	EUR	1,342,185	BNY Mellon	13/9/2024	27,032
Net unrealised appreciation						26,858
SEK Hedged Share Class						
EUR	338	SEK	3,904	BNY Mellon	13/9/2024	(5)
SEK	1,070,570,916	EUR	93,706,157	BNY Mellon	13/9/2024	420,754
Net unrealised appreciation						420,749
USD Hedged Share Class						
USD	391,138	EUR	357,432	BNY Mellon	13/9/2024	(4,455)
Net unrealised depreciation						(4,455)
Total net unrealised depreciation (EUR underlying exposure - EUR 213,071,446)						(907,750)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

European High Yield Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (180,404)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	40,783	(5,270)
CDS	EUR (507,082)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	114,634	(14,813)
CDS	EUR (745,000)	Fund provides default protection on Forvia SE; and receives Fixed 5%	Barclays	20/6/2029	(15,465)	79,327
CDS	EUR (1,500,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	Barclays	20/6/2029	289	68,338
CDS	EUR (300,134)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	67,183	(8,767)
CDS	EUR (441,640)	Fund provides default protection on Sunrise Holdco; and receives Fixed 5%	Bank of America	20/6/2029	15,086	56,904
CDS	EUR (147,139)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	34,367	(4,298)
CDS	EUR (185,185)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	43,253	(5,410)
CDS	EUR (278,360)	Fund provides default protection on Sunrise Holdco; and receives Fixed 5%	Deutsche Bank	20/6/2029	10,164	35,866
CDS	EUR (400,000)	Fund provides default protection on Adler Real Estate GmbH; and receives Fixed 5%	Goldman Sachs	20/6/2026	(958)	(13,181)
CDS	EUR (408,130)	Fund provides default protection on Elevator Holdcogmbh; and receives Fixed 5%	Goldman Sachs	20/12/2026	9,049	23,696
CDS	EUR (692,000)	Fund provides default protection on Forvia SE; and receives Fixed 5%	Goldman Sachs	20/6/2029	(1,107)	73,683
CDS	EUR 1,490,000	Fund receives default protection on Matterhorn Telecom; and pays Fixed 5%	Goldman Sachs	20/6/2029	(18,293)	(181,345)
CDS	EUR (394,771)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2027	87,380	(11,532)
CDS	EUR (1,452,724)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2027	97,023	150,106
CDS	EUR (583,333)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	6,931	26,576
CDS	EUR (416,667)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	5,460	18,983
CDS	EUR (223,265)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	49,418	(6,522)
Total (EUR underlying exposure - EUR 10,392,861)					545,197	282,341

CDS: Credit Default Swaps

European Special Situations Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				283,226	BE Semiconductor Industries*	33,590,604	2.68
COMMON STOCKS (SHARES)				102,090	Ferrari	45,685,275	3.64
Denmark				260,663	IMCD*	38,669,356	3.08
939,429	Novo Nordisk	117,652,715	9.38	476,291	STMicroelectronics	13,774,336	1.10
Finland						268,774,651	21.43
87,689	Kone	4,263,439	0.34	Sweden			
France				2,112,115	Atlas Copco	34,538,145	2.75
498,027	Cie de Saint-Gobain*	39,383,975	3.14	885,139	Epiroc	15,407,961	1.23
18,094	Hermes International	39,390,638	3.14			49,946,106	3.98
78,375	L'Oreal	31,306,894	2.50	Switzerland			
85,082	LVMH Moet Hennessy Louis Vuitton	57,617,530	4.60	278,267	Cie Financiere Richemont	39,830,049	3.18
239,725	Schneider Electric	55,328,530	4.41	62,508	Lonza	36,891,220	2.94
				25,910	Partners*	33,892,766	2.70
				67,570	Sika	19,716,780	1.57
				138,805	Straumann*	18,629,020	1.49
						148,959,835	11.88
				United Kingdom			
				2,841,169	Auto Trader	28,743,281	2.29
				9,347,315	JD Sports Fashion*	15,287,340	1.22
				410,349	London Stock Exchange	49,895,477	3.98
				3,875,468	Melrose Industries	22,377,418	1.78
				1,203,602	RELX	50,754,429	4.05
						167,057,945	13.32
						1,221,476,790	97.40
				Total Common Stocks (Shares)			
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
						1,221,476,790	97.40
				Total Portfolio			
						1,221,476,790	97.40
						32,616,858	2.60
						1,254,093,648	100.00
				Total Net Assets (EUR)			

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD Hedged Share Class						
AUD	1,065,105	EUR	638,915	BNY Mellon	13/9/2024	13,180
EUR	8,958	AUD	14,801	BNY Mellon	13/9/2024	(104)
Net unrealised appreciation						13,076
CAD Hedged Share Class						
CAD	776,679	EUR	516,716	BNY Mellon	13/9/2024	3,195
EUR	7,337	CAD	11,057	BNY Mellon	13/9/2024	(64)
Net unrealised appreciation						3,131
CNH Hedged Share Class						
CNY	577,016	EUR	73,722	BNY Mellon	13/9/2024	(79)
EUR	1,184	CNY	9,342	BNY Mellon	13/9/2024	(9)
Net unrealised depreciation						(88)

European Special Situations Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
GBP Hedged Share Class						
EUR	405,150	GBP	345,532	BNY Mellon	13/9/2024	(4,796)
GBP	2,420,800	EUR	2,813,338	BNY Mellon	13/9/2024	58,760
Net unrealised appreciation						53,964
HKD Hedged Share Class						
EUR	27,291	HKD	234,871	BNY Mellon	13/9/2024	101
HKD	4,637,631	EUR	543,235	BNY Mellon	13/9/2024	(6,326)
Net unrealised depreciation						(6,225)
USD Hedged Share Class						
EUR	2,878,569	USD	3,188,866	BNY Mellon	13/9/2024	805
USD	142,475,679	EUR	130,115,899	BNY Mellon	13/9/2024	(1,540,580)
Net unrealised depreciation						(1,539,775)
Total net unrealised depreciation (EUR underlying exposure - EUR 136,624,240)						(1,475,917)

Sector Breakdown as at 31 August 2024

	% of Net Assets
Industrial	22.29
Consumer Non-cyclical	22.26
Consumer Cyclical	18.86
Financials	14.36
Technology	12.81
Basic Materials	4.53
Communications	2.29
Other Net Assets	2.60
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

European Sustainable Equity Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Netherlands			
				479	ASM International	292,477	4.28
				492	ASML	401,816	5.88
				766	BE Semiconductor Industries	90,848	1.33
				1,500	STMicroelectronics	43,380	0.64
						828,521	12.13
				Spain			
				6,083	Banco Bilbao Vizcaya Argentaria	58,117	0.85
				40,215	CaixaBank	218,367	3.20
						276,484	4.05
				Sweden			
				5,592	Alfa Laval	226,837	3.32
				13,564	Atlas Copco	221,804	3.25
				6,243	Beijer Ref [*]	96,352	1.41
				7,979	Hexagon	73,656	1.08
						618,649	9.06
				Switzerland			
				162	Belimo	98,381	1.44
				203	Lonza	119,807	1.75
				349	Sika	101,838	1.49
				907	SKAN	77,586	1.14
						397,612	5.82
				United Kingdom			
				2,043	AstraZeneca	322,199	4.72
				29,512	Haleon	134,501	1.97
				5,526	Halma	171,768	2.52
				5,287	RELX	222,946	3.26
				1,036	Spirax	94,800	1.39
				16,112	Volusion	108,234	1.58
						1,054,448	15.44
				Total Common Stocks (Shares)		6,676,053	97.73
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		6,676,053	97.73
				Total Portfolio		6,676,053	97.73
				Other Net Assets		155,224	2.27
				Total Net Assets (EUR)		6,831,277	100.00
COMMON STOCKS (SHARES)							
				Belgium			
778	UCB	127,903	1.87				
				Denmark			
4,838	Novo Nordisk	605,904	8.87				
2,315	Novonesis (Novozymes) B	145,103	2.12				
		751,007	10.99				
				Finland			
8,462	Metso	77,495	1.13				
12,054	Nordea Bank	128,759	1.89				
		206,254	3.02				
				France			
657	Sanofi	66,751	0.98				
193	Sartorius Stedim Biotech	35,503	0.52				
1,484	Schneider Electric	342,507	5.01				
		444,761	6.51				
				Germany			
775	Merck	136,904	2.01				
950	MTU Aero Engines	256,595	3.76				
369	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	180,330	2.64				
972	SAP	192,184	2.81				
1,009	Siemens	172,297	2.52				
683	Symrise	81,482	1.19				
		1,019,792	14.93				
				Ireland			
26,690	AIB	145,193	2.12				
1,598	Kingspan	125,763	1.84				
706	Linde	302,645	4.43				
		573,601	8.39				
				Italy			
3,050	Amplifon	89,457	1.31				
1,882	Prysmian	119,695	1.75				
		209,152	3.06				
				Jersey			
3,831	Experian	167,869	2.46				

^{*} All or a portion of this security represents a security on loan.

European Sustainable Equity Fund continued

Sector Breakdown as at 31 August 2024

	% of Net Assets
Industrial	33.50
Consumer Non-cyclical	30.86
Technology	14.93
Financials	10.70
Basic Materials	7.74
Other Net Assets	2.27
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

European Value Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				187,682	ASR Nederland*	8,304,928	1.04
						17,524,079	2.19
COMMON STOCKS (SHARES)				Spain			
	Belgium			2,752,304	CaixaBank*	14,945,011	1.87
82,161	UCB	13,507,268	1.69	291,041	Industria de Diseno Textil	14,290,113	1.78
Denmark						29,235,124	3.65
277,402	FLSmidth*	12,831,378	1.60	Sweden			
145,506	Novo Nordisk	18,222,959	2.27	1,068,589	Hexagon	9,864,351	1.23
		31,054,337	3.87	612,041	Lindab International	14,291,476	1.78
Finland				435,158	Volvo	10,409,839	1.30
1,693,178	Nordea Bank	18,086,203	2.26			34,565,666	4.31
326,068	UPM-Kymmene	9,974,420	1.24	Switzerland			
		28,060,623	3.50	164,307	Holcim	14,289,046	1.78
France				194,084	Novartis	21,123,022	2.64
71,631	Capgemini	13,477,373	1.68			35,412,068	4.42
352,617	Cie de Saint-Gobain*	27,884,952	3.48	United Kingdom			
313,600	Sanofi	31,861,760	3.98	91,350	AstraZeneca*	14,406,683	1.80
65,217	Schneider Electric	15,052,084	1.88	338,429	Bellway	12,298,966	1.53
350,337	SPIE	12,857,368	1.60	5,050,373	BP	25,750,375	3.21
126,963	Thales	19,361,857	2.42	1,947,199	Great Portland Estates	7,799,737	0.97
178,749	Vinci	19,403,204	2.42	3,600,242	Haleon	16,408,117	2.04
		139,898,598	17.46	992,051	Howden Joinery	11,273,756	1.41
Germany				3,000,020	HSBC	23,713,421	2.96
910,921	Commerzbank	12,179,014	1.52	5,472,232	JD Sports Fashion*	8,949,722	1.12
131,645	GEA	5,594,912	0.70	478,199	JET2	8,388,396	1.05
89,286	Merck	15,772,372	1.97	125,668	London Stock Exchange	15,280,322	1.91
43,933	MTU Aero Engines	11,866,303	1.48	1,694,777	Melrose Industries	9,785,846	1.22
32,589	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	15,926,244	1.98	351,745	RELX	14,832,658	1.85
133,802	Siemens	22,848,030	2.85	916,143	Segro	9,524,961	1.19
		84,186,875	10.50	1,669,421	St James's Place	14,404,431	1.80
Ireland				7,311,031	Taylor Wimpey	13,974,465	1.74
3,025,714	AIB	16,459,884	2.05	997,612	Travis Perkins	10,786,384	1.35
181,052	CRH	14,517,399	1.81	463,352	Unilever	27,067,521	3.38
		30,977,283	3.86	2,356,148	Volution	15,827,592	1.98
Italy				655,501	Weir*	15,559,627	1.94
2,776,632	Enel	19,111,558	2.39			276,032,980	34.45
715,665	UniCredit	26,722,931	3.33	Total Common Stocks (Shares)			
		45,834,489	5.72			788,741,221	98.42
Jersey				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
524,250	CVC Capital Partners	10,047,251	1.25			788,741,221	98.42
283,090	Experian	12,404,580	1.55	Total Portfolio			
		22,451,831	2.80			788,741,221	98.43
Netherlands				Other Net Assets			
66,201	Airbus	9,219,151	1.15			12,615,717	1.57
				Total Net Assets (EUR)			
						801,356,938	100.00

* All or a portion of this security represents a security on loan.

European Value Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD Hedged Share Class						
AUD	1,285,025	EUR	770,718	BNY Mellon	13/9/2024	16,021
EUR	11,215	AUD	18,304	BNY Mellon	13/9/2024	8
Net unrealised appreciation						16,029
CNH Hedged Share Class						
CNY	523,858	EUR	66,929	BNY Mellon	13/9/2024	(71)
Net unrealised depreciation						(71)
HKD Hedged Share Class						
HKD	9,606,057	EUR	1,127,458	BNY Mellon	13/9/2024	(15,343)
Net unrealised depreciation						(15,343)
USD Hedged Share Class						
EUR	2,211,291	USD	2,443,545	BNY Mellon	13/9/2024	6,136
USD	59,196,324	EUR	54,064,896	BNY Mellon	13/9/2024	(643,946)
Net unrealised depreciation						(637,810)
Total net unrealised depreciation (EUR underlying exposure - EUR 57,628,735)						(637,195)

Sector Breakdown as at 31 August 2024

	% of Net Assets
Industrial	31.33
Financials	24.13
Consumer Non-cyclical	23.17
Consumer Cyclical	11.28
Energy	3.21
Utilities	2.39
Technology	1.68
Basic Materials	1.24
Other Net Assets	1.57
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

FinTech Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets		
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				104,640	Axos Financial*	7,223,299	3.15		
				80,036	Block	5,303,185	2.31		
				89,120	Bread Financial	5,234,018	2.28		
				49,981	Capital One Financial	7,317,718	3.19		
COMMON STOCKS (SHARES)				143,921	Charles Schwab	9,400,920	4.09		
				74,425	Discover Financial Services	10,323,492	4.49		
Brazil				67,939	Fidelity National Information Services	5,549,937	2.42		
1,666,544	B3 - Brasil Bolsa Balcao	3,663,963	1.59	49,448	Fiserv	8,592,085	3.74		
Cayman Islands				101,479	Global Payments	11,266,198	4.90		
665,334	Inter BDR	4,842,979	2.11	96,274	Live Oak Bancshares*	4,156,148	1.81		
531,096	NU	7,732,758	3.37	5,288	Mastercard	2,552,412	1.11		
515,435	Pagseguro Digital*	5,816,684	2.53	614,117	Payoneer Global*	4,572,101	1.99		
345,989	XP	6,520,163	2.84	482,431	Payoneer Global I Usd Npv	3,591,699	1.56		
		24,912,584	10.85	146,943	PayPal	10,671,001	4.64		
France				774,805	Repay	6,632,331	2.89		
936,376	Worldline*	8,624,740	3.75	71,262	Shift4 Payments*	5,974,606	2.60		
Israel				125,749	Synchrony Financial	6,303,797	2.74		
79,818	Pagaya Technologies	1,189,687	0.52	8,807	Visa	2,430,380	1.06		
Italy				46,413	WEX*	8,903,870	3.88		
227,501	FinecoBank Banca Fineco	3,889,298	1.70			131,711,228	57.34		
819,639	Nexi*	5,748,371	2.50	Total Common Stocks (Shares)			226,707,359	98.70	
		9,637,669	4.20	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				226,707,359	98.70
Japan									
385,600	Rakuten Bank	8,808,189	3.83	Other Transferable Securities					
Kazakhstan				COMMON STOCKS (SHARES)					
63,588	Kaspi.KZ JSC ADR	8,272,163	3.60	United Kingdom					
Netherlands				1,692,947	Finablr**	22	0.00		
2,157	Adyen*	3,182,738	1.39	Total Common Stocks (Shares)				22	0.00
South Korea				Total Other Transferable Securities				22	0.00
75,851	KIWOOM	7,671,123	3.34	Total Portfolio				226,707,381	98.70
Switzerland				Other Net Assets				2,989,132	1.30
78,356	Temenos*	5,436,494	2.37	Total Net Assets (USD)				229,696,513	100.00
United Kingdom									
3,032,252	Airtel Africa	4,651,717	2.03						
2,638,462	Cab Payments	3,952,577	1.72						
1,989,454	Direct Line Insurance	4,992,487	2.17						
		13,596,781	5.92						
United States									
21,907	American Express	5,712,031	2.49						

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	37,320,097	USD	40,877,441	BNY Mellon	13/9/2024	476,908
USD	988,386	EUR	887,712	BNY Mellon	13/9/2024	4,706
Net unrealised appreciation						481,614
GBP Hedged Share Class						
GBP	5,064,039	USD	6,444,731	BNY Mellon	13/9/2024	212,804
USD	377,622	GBP	287,573	BNY Mellon	13/9/2024	(442)
Net unrealised appreciation						212,362

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	6,708,571	USD	5,076,705	BNY Mellon	13/9/2024	72,684
USD	197,558	SGD	258,844	BNY Mellon	13/9/2024	(1,127)
Net unrealised appreciation						71,557
Total net unrealised appreciation						
(USD underlying exposure - USD 54,696,630)						765,533

Sector Breakdown as at 31 August 2024

	% of Net Assets
Financials	51.61
Consumer Non-cyclical	30.85
Technology	12.65
Communications	2.03
Consumer Discretionary	1.56
Other Net Assets	1.30
	100.00

Fixed Income Global Opportunities Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Italy			
				210,965	Intesa Sanpaolo	880,913	0.01
				42,015	UniCredit	1,737,641	0.03
						2,618,554	0.04
FUNDS				Netherlands			
	Ireland			710	ASML	642,247	0.01
1,986,000	iShares India INR Govt Bond UCITS ETF [~]	10,110,527	0.15	345	ASML [*]	311,794	0.01
69,478	iShares JP Morgan EM Local Government Bond UCITS ETF ^{*,~}	3,088,297	0.05	35,052	ING Groep	635,928	0.01
		13,198,824	0.20	18,411	ING Groep ADR	334,344	0.00
	Luxembourg			526	NXP Semiconductors	134,193	0.00
122,600	BlackRock Strategic Funds - Emerging Markets Short Duration Bond Fund [~]	16,688,312	0.26	13,980	Universal Music [*]	369,762	0.01
						2,428,268	0.04
Total Funds		29,887,136	0.46	Panama			
COMMON STOCKS (SHARES) & WARRANTS				8,138	Carnival	136,393	0.00
	Belgium			Spain			
41,477	Azelis	872,396	0.01	13,198	Banco Bilbao Vizcaya Argentaria	139,661	0.00
	British Virgin Islands			Sweden			
4,553	Capri	163,863	0.00	7,782	Atlas Copco	140,946	0.00
	Canada			8,989	Skandinaviska Enskilda Banken [*]	138,605	0.00
183,624	Algoma Steel	1,951,005	0.03	5,331	Volvo	143,274	0.01
126,867	First Quantum Minerals	1,576,712	0.02			422,825	0.01
100,912	Lions Gate Entertainment [*]	788,123	0.01	Switzerland			
8,633	Lions Gate Entertainment	59,827	0.00	1,462	Alcon	142,820	0.00
101,131	Lionsgate Studios	697,804	0.01	419,219	Transocean [*]	1,974,522	0.03
92,613	Northern Graphite	5,494	0.00			2,117,342	0.03
		5,078,965	0.07	Taiwan			
	Cayman Islands			1,490	Taiwan Semiconductor Manufacturing ADR [*]	255,878	0.00
35,616	Lavoro (Wts 27/12/2027)	11,041	0.00	United Kingdom			
461	PDD ADR	44,265	0.00	5,339	Antofagasta [*]	130,121	0.00
		55,306	0.00	46,129	Barclays	138,529	0.00
	Denmark			524,089	Mobico	479,159	0.01
1,048	Novo Nordisk	145,372	0.00	90,000	ReNew Energy Global	508,500	0.01
	France					1,256,309	0.02
3,601	Accor [*]	152,359	0.00	United States			
2,403	Casino Guichard Perrachon	9,450	0.00	1,556	Adobe	891,261	0.01
130,880	Constellium	2,201,401	0.04	58,825	AES	1,024,143	0.02
575	Schneider Electric	146,989	0.00	63,498	Albertsons	1,237,576	0.02
		2,510,199	0.04	127,604	Altice USA	241,172	0.00
	Germany			15,871	Amazon.com	2,782,504	0.04
25,422	Covestro	1,562,730	0.03	34,467	AMC Networks	357,078	0.01
5,312	Deutsche Telekom	151,325	0.00	6,311	Apple	1,445,724	0.02
58,540	Evonik Industries	1,296,773	0.02	1,595	Applied Materials	315,140	0.01
63,557	K+S [*]	754,640	0.01	11,763	Aurora Innovation (Wts 3/11/2026)	4,676	0.00
232,076	TUI [*]	1,541,250	0.02	56,122	Bank of America	2,262,278	0.04
		5,306,718	0.08	2,227	Block	147,561	0.00
	Guernsey			5,569	Boyd Gaming [*]	334,084	0.00
223,687	Genius Sports [*]	1,735,811	0.03	3,660	Broadcom	596,104	0.01
	Ireland			48,501	Caesars Entertainment [*]	1,811,512	0.03
991	Trane Technologies	352,241	0.01	5,211	Carrier Global [*]	375,505	0.01
				12,868	Centuri	218,756	0.00
				7,429	Cheniere Energy	1,366,267	0.02

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets	
Holding	Description			Holding	Description			
23,035	Citigroup	1,433,007	0.02	160,178	United States Steel	6,155,640	0.09	
1,399	Colgate-Palmolive	148,602	0.00	11,119	Valero Energy	1,585,458	0.02	
4,271	Comerica*	242,251	0.01	28,629	Vistra	2,455,509	0.04	
25,597	Concentra Parent	615,608	0.01	22,306	Walmart	1,704,624	0.03	
169	Costco Wholesale	150,425	0.00	10,371	Walt Disney	932,457	0.02	
1,405	Crowdstrike	394,805	0.01	90,339	Warner Bros Discovery*	699,224	0.01	
26,074	Delta Air Lines	1,106,320	0.02	16,837	Wells Fargo	970,653	0.02	
75,439	DiamondRock Hospitality*	655,565	0.01	7,265	Wynn Resorts	550,760	0.01	
918	Digital Realty Trust*	138,389	0.00			67,485,653	1.03	
2,340	Eli Lilly	2,207,205	0.04	Total Common Stocks (Shares) & Warrants			93,081,754	1.41
15,854	EOG Resources	2,033,434	0.03	BONDS				
55,823	EVgo (Wts 1/7/2026)	20,096	0.00		Argentina			
732	First Citizens BancShares	1,459,637	0.02	USD 431,872	Argentine Republic Government International Bond 1% 9/7/2029	258,609	0.00	
47,830	First Horizon	793,978	0.01	USD 802,334	Argentine Republic Government International Bond 3.5% 9/7/2041	335,657	0.01	
21,286	Forestar*	660,505	0.01	USD 865,175	Argentine Republic Government International Bond 4.125% 9/7/2035*	385,626	0.01	
36,242	Freeport-McMoRan	1,597,185	0.03	USD 558,031	Argentine Republic Government International Bond 5% 9/1/2038	272,319	0.00	
14,827	Golden Entertainment*	476,688	0.01	USD 1,066,443	Generacion Mediterranea SA / Central Termica Roca 9.875% 1/12/2027	923,198	0.02	
55,528	Green Plains*	786,277	0.01	USD 834,000	YPF 6.95% 21/7/2027	808,980	0.01	
37,944	Halliburton	1,180,058	0.02	USD 3,096,000	YPF 9.5% 17/1/2031	3,243,060	0.05	
213	Intuit	133,500	0.00			6,227,449	0.10	
29,739	Kinder Morgan	637,009	0.01		Australia			
25,149	Kroger	1,323,592	0.02	AUD 130,000	AGI Finance 6.109% 28/6/2030	92,213	0.00	
1,704	Lam Research	1,397,348	0.02	AUD 1,240,000	Arc Infrastructure Wa 6.018% 27/5/2031	862,531	0.01	
47,445	Landsea Homes	564,595	0.01	AUD 520,000	Aurizon Network 6.1% 12/9/2031	364,745	0.01	
128,640	Latch (Wts 4/6/2026)	26	0.00	USD 1,000,000	Australia & New Zealand Banking 2.57% 25/11/2035	856,665	0.01	
2,475	Lineage*	208,271	0.00	EUR 5,183,000	Australia & New Zealand Banking 3.951% 21/5/2027	5,742,735	0.09	
267,356	Lumen Technologies*	1,394,261	0.02	USD 800,000	Australia & New Zealand Banking 6.05% 16/7/2027	801,176	0.01	
3,572	Meta Platforms	1,856,833	0.03	AUD 1,500,000	Australian Gas Networks 2.82% 28/4/2031	872,636	0.01	
1,306	Microchip Technology*	107,301	0.00	EUR 1,300,000	BHP Billiton Finance 5.625% 22/10/2079	1,447,650	0.02	
11,771	Micron Technology	1,153,676	0.02	USD 2,500,000	CIMIC Finance USA 7% 25/3/2034*	2,666,909	0.04	
143	Morgan Stanley	14,702	0.00	USD 1,000,000	Commonwealth Bank of Australia 2.688% 11/3/2031	868,951	0.01	
1,104	NetApp	131,586	0.00	USD 1,133,000	FMG Resources August 2006 4.375% 1/4/2031	1,040,050	0.02	
10,833	New York Community Bancorp*	118,892	0.00	USD 191,000	FMG Resources August 2006 4.5% 15/9/2027	185,080	0.00	
18,696	NRG Energy	1,572,895	0.02	USD 278,000	FMG Resources August 2006 5.875% 15/4/2030	277,258	0.00	
26,602	NVIDIA	3,216,714	0.05	USD 256,000	FMG Resources August 2006 6.125% 15/4/2032	255,987	0.00	
88,510	Offerpad Solutions (Wts 1/9/2026)	1,292	0.00					
24,760	Palladyne AI	41,101	0.00					
360,750	Palladyne AI (Wts 24/9/2026)	9,019	0.00					
15,566	Paramount Global*	163,287	0.00					
40,277	Park Hotels & Resorts	614,627	0.01					
647	Progressive	161,440	0.00					
1,080	Prologis	135,929	0.00					
4,121	RXO*	117,366	0.00					
3,584	Salesforce	915,640	0.01					
1,731	Sempra*	141,613	0.00					
139,271	Service Properties Trust*	664,323	0.01					
16,264	Sonder	127,510	0.00					
421	Stryker	151,404	0.00					
44,944	Sunstone Hotel Investors	466,968	0.01					
9,890	Tesla*	2,074,922	0.03					
10,942	Texas Capital Bancshares	733,661	0.01					
3,988	Toll Brothers	568,649	0.01					

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
AUD 5,505,000	La Trobe Financial Capital Markets Trust 2024-3 0% 13/11/2055	3,733,766	0.05	GBP 700,000	KBC 1.25% 21/9/2027	853,462	0.02
AUD 843,787	Liberty Series 2024-1Auto 5.495% 25/5/2032	572,275	0.01	EUR 1,200,000	KBC 8% 5/9/2028*	1,442,754	0.02
USD 1,000,000	Macquarie 2.871% 14/1/2033	858,624	0.01	EUR 4,150,020	Kingdom of Belgium Government Bond 3.3% 22/6/2054	4,481,065	0.07
AUD 1,380,000	Macquarie Bank 6.219% 20/2/2035	938,489	0.02	EUR 2,250,000	Lonza Finance International 3.5% 4/9/2034	2,467,282	0.04
USD 300,000	Mineral Resources 8% 1/11/2027	304,958	0.01	EUR 1,300,000	UCB 4.25% 20/3/2030	1,459,694	0.02
USD 176,000	Mineral Resources 8.5% 1/5/2030	183,285	0.00			17,038,365	0.26
USD 2,261,000	Mineral Resources 9.25% 1/10/2028	2,392,120	0.04		Benin		
USD 1,000,000	National Australia Bank 3.347% 12/1/2037*	876,735	0.01	USD 299,000	Benin Government International Bond 7.96% 13/2/2038	286,813	0.00
AUD 905,000	National Australia Bank 6.342% 6/6/2039	637,776	0.01		Bermuda		
AUD 2,500,000	NBN 5% 28/8/2031	1,694,718	0.03	USD 816,553	Digicel 0% 31/12/2030	250,327	0.00
EUR 3,277,000	Origin Energy Finance 1% 17/9/2029	3,187,497	0.05	USD 1,536,000	NCL 8.125% 15/1/2029	1,644,956	0.03
AUD 5,540,000	Pepper Residential Trust No. 40 Mtge 5.622% 12/11/2065	3,758,218	0.06	USD 216,000	NCL 8.375% 1/2/2028	228,093	0.00
AUD 5,515,000	Resimac Bastille Trust Series 2024-2NC 5.662% 6/3/2056	3,741,072	0.06	USD 3,000,000	OHA Credit Funding 19 6.994% 20/7/2037	3,014,239	0.04
AUD 860,000	Volkswagen Financial Services Australia 5.55% 14/6/2028	591,522	0.01	USD 12,008,908	PFP 2022-9 7.613% 19/8/2035	12,037,456	0.19
USD 1,000,000	Westpac Banking 2.668% 15/11/2035	862,732	0.01	USD 8,032,000	PFP 2024-11 7.172% 17/9/2039	8,019,532	0.12
AUD 700,000	Westpac Banking 5.754% 3/4/2034	484,218	0.01	USD 2,000,000	RR 24 7.701% 15/1/2036	2,006,409	0.03
USD 1,655,000	Westpac Banking 6.18% 16/4/2029	1,652,030	0.03	USD 247,665	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 3.25% 14/4/2029	234,903	0.00
		42,804,621	0.65	USD 1,750,000	Symphony CLO 38 11.283% 24/4/2036	1,757,143	0.03
	Austria			USD 650,000	Symphony CLO 40 10.301% 14/1/2034	663,157	0.01
EUR 1,400,000	ams-OSRAM 0% 5/3/2025	1,498,048	0.03	USD 832,000	Viking Cruises 7% 15/2/2029	843,497	0.01
EUR 1,700,000	ams-OSRAM 2.125% 3/11/2027	1,482,838	0.02	USD 100,000	Viking Cruises 9.125% 15/7/2031	109,873	0.00
EUR 1,124,000	ams-OSRAM 10.5% 30/3/2029*	1,309,873	0.02			30,809,585	0.46
EUR 1,700,000	Erste Bank 3.25% 27/8/2032	1,866,437	0.03		Brazil		
EUR 3,800,000	Lenzing 5.75% 7/9/2025	4,066,815	0.06	USD 1,398,000	Banco Votorantim 4.5% 24/9/2024*	1,398,965	0.02
USD 332,000	Suzano Austria 5% 15/1/2030	326,273	0.01	BRL 148,540	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	2,612,814	0.04
		10,550,284	0.17	BRL 478,450	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	8,278,785	0.13
	Bahamas			USD 1,340,000	Brazilian Government International Bond 7.125% 13/5/2054*	1,385,989	0.02
USD 753,000	Intercorp Peru 3.875% 15/8/2029*	694,040	0.01	USD 4,477,520	Samarco Mineracao 9% 30/6/2031*	4,173,004	0.06
	Bahrain					17,849,557	0.27
USD 782,000	Bahrain Government International Bond 5.45% 16/9/2032*	744,667	0.01		British Virgin Islands		
	Belgium			EUR 3,900,000	ANLLIAN Capital 0% 5/2/2025	4,262,496	0.07
EUR 2,390,000	Anheuser-Busch InBev 3.95% 22/3/2044	2,657,147	0.04	USD 1,127,000	CAS Capital No 1 4% 12/7/2026*	1,079,790	0.02
GBP 666,000	Anheuser-Busch InBev 4% 24/9/2025	868,022	0.01	USD 1,300,000	Celestial Dynasty 6.375% 22/8/2028	1,291,451	0.02
EUR 593,000	Azelis Finance 5.75% 15/3/2028	678,275	0.01	EUR 2,000,000	Cheung Kong Infrastructure Finance BVI 1% 12/12/2024	2,196,218	0.03
EUR 1,900,000	Elia Transmission Belgium 3.75% 16/1/2036	2,130,664	0.03	AUD 1,500,000	CLP Power Hong Kong Financing 5.1% 19/7/2027	1,030,524	0.02
				AUD 1,140,000	CLP Power Hong Kong Financing 5.315% 19/7/2027	772,266	0.01
				EUR 200,000	Fortune Star BVI 3.95% 2/10/2026	201,701	0.00

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 338,000	Fortune Star BVI 5% 18/5/2026	315,756	0.00	USD 788,000	Dye & Durham 8.625% 15/4/2029	824,045	0.02
USD 400,000	Fortune Star BVI 5.95% 19/10/2025	388,308	0.01	USD 184,000	Emera 6.75% 15/6/2076	184,887	0.00
USD 1,000,000	Huarong Finance 2017 4.25% 7/11/2027*	950,500	0.01	USD 928,000	Enbridge 5.75% 15/7/2080	892,019	0.01
USD 300,000	Huarong Finance 2019 4.25% 30/9/2025*	293,325	0.00	USD 1,063,000	First Quantum Minerals 9.375% 1/3/2029	1,127,434	0.02
HKD 8,000,000	Link CB 4.5% 12/12/2027	1,025,855	0.02	USD 319,000	Garda World Security 7.75% 15/2/2028	334,340	0.00
USD 800,000	NWD Finance BVI 4.125% 10/3/2028*	532,144	0.01	USD 494,000	Garda World Security 9.5% 1/11/2027	498,930	0.01
USD 800,000	NWD MTN 8.625% 8/2/2028*	776,248	0.01	USD 942,000	GFL Environmental 4% 1/8/2028*	899,335	0.01
USD 1,957,500	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	1,993,929	0.03	USD 672,000	GFL Environmental 4.375% 15/8/2029	637,498	0.01
USD 1,000,000	Studio City 7% 15/2/2027	1,007,155	0.01	USD 240,000	GFL Environmental 6.75% 15/1/2031	251,005	0.00
USD 2,773,000	Studio City Finance 5% 15/1/2029*	2,480,102	0.04	USD 1,948,000	Mattamy 4.625% 1/3/2030	1,842,057	0.03
USD 300,000	Studio City Finance 5% 15/1/2029	268,312	0.00	USD 1,217,000	Mattamy 5.25% 15/12/2027	1,204,927	0.02
USD 1,000,000	Studio City Finance 6% 15/7/2025	998,750	0.02	USD 360,000	Methanex 5.125% 15/10/2027	354,685	0.00
USD 514,000	Studio City Finance 6.5% 15/1/2028	495,207	0.01	USD 48,000	Methanex 5.25% 15/12/2029	47,406	0.00
USD 800,000	Studio City Finance 6.5% 15/1/2028*	770,750	0.01	USD 701,000	NOVA Chemicals 4.25% 15/5/2029	641,024	0.01
		23,130,787	0.35	USD 381,000	NOVA Chemicals 9% 15/2/2030*	409,696	0.01
Bulgaria				USD 144,000	Open Text 3.875% 15/2/2028*	136,813	0.00
USD 624,000	Bulgaria Government International Bond 5% 5/3/2037	620,889	0.01	USD 96,000	Parkland 4.5% 1/10/2029	90,663	0.00
Cameroon				USD 530,000	Parkland 4.625% 1/5/2030	496,230	0.01
USD 2,301,000	Republic of Cameroon International Bond 9.5% 31/7/2031	2,208,960	0.03	USD 96,000	Parkland 5.875% 15/7/2027	95,925	0.00
Canada				USD 189,000	Rogers Communications 5.25% 15/3/2082	184,971	0.00
USD 264,000	1011778 BC ULC / New Red Finance 3.5% 15/2/2029	246,577	0.00	EUR 5,300,000	Toronto-Dominion Bank 2.776% 3/9/2027	5,873,574	0.09
USD 264,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	252,907	0.00	GBP 666,000	Toronto-Dominion Bank 2.875% 5/4/2027	832,553	0.01
USD 1,882,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	1,725,473	0.03	EUR 9,725,000	Toronto-Dominion Bank 3.191% 16/2/2029*	10,933,639	0.17
USD 984,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	954,719	0.01			44,836,197	0.68
USD 2,606,000	Bausch + Lomb 8.375% 1/10/2028	2,740,861	0.04	Cayman Islands			
USD 308,000	Baytex Energy 8.5% 30/4/2030	328,666	0.01	USD 500,000	522 Funding CLO 2018-3A 7.594% 20/10/2031	501,218	0.01
USD 1,196,000	Bombardier 7.25% 1/7/2031	1,256,789	0.02	USD 1,763,015	ABRA Global Finance 11.5% 2/3/2028	1,860,430	0.03
USD 1,511,000	Bombardier 7.5% 1/2/2029	1,593,395	0.03	USD 477,210	ACAS CLO 2015-1 6.431% 18/10/2028	477,422	0.01
USD 1,296,000	Bombardier 8.75% 15/11/2030	1,414,275	0.02	USD 500,000	ACAS CLO 2015-1 7.141% 18/10/2028	500,509	0.01
USD 471,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	439,285	0.01	USD 3,620,000	ACAS CLO 2015-1 7.741% 18/10/2028	3,628,145	0.06
USD 722,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	678,588	0.01	USD 837,000	ACEN Finance 4% 8/3/2025	547,377	0.01
USD 1,196,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	1,193,679	0.02	USD 250,000	AGL CLO 11 11.923% 15/4/2034	251,020	0.00
EUR 2,900,000	Daimler Truck Finance Canada 4.215% 18/3/2025	3,217,327	0.05	USD 375,000	AGL CLO 3 8.863% 15/1/2033	378,406	0.01
				USD 160,000	AGL CLO 5 6.944% 20/7/2034	160,970	0.00
				USD 4,200,000	AGL CLO 5 7.244% 20/7/2034	4,206,560	0.06
				USD 1,210,000	AGL CLO 7 8.663% 15/7/2034	1,218,714	0.02
				USD 1,750,000	AGL CLO 9 7.282% 20/4/2037	1,759,277	0.03
				USD 1,750,000	AGL CLO 9 7.732% 20/4/2037	1,772,844	0.03
				USD 1,000,000	AGL Core CLO 2 6.793% 20/7/2037	1,004,574	0.02

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,000,000	AGL Core CLO 2 7.083% 20/7/2037	2,001,376	0.03	USD 4,000,000	Benefit Street Partners CLO XIV 7.294% 20/4/2031	4,005,813	0.06
USD 3,500,000	AGL Core CLO 31 6.88% 20/7/2037	3,508,866	0.05	USD 7,678,031	Benefit Street Partners CLO XIX 6.481% 15/1/2033	7,687,245	0.12
USD 400,000	Ahli United Sukuk 3.875% 17/6/2026	379,863	0.01	USD 689,877	BlueMountain CLO 2013-2 6.724% 22/10/2030	690,803	0.01
USD 250,000	AIMCO CLO Series 2015-A 7.147% 17/10/2034	251,020	0.00	USD 363,966	BlueMountain CLO 2015-3 6.544% 20/4/2031	364,209	0.01
USD 250,000	AIMCO CLO Series 2017-A 8.694% 20/4/2034	251,550	0.00	USD 2,790,742	BlueMountain CLO XXII 6.643% 15/7/2031	2,792,137	0.04
USD 955,116	Allegro CLO VI 6.677% 17/1/2031	955,619	0.01	USD 380,000	C&W Senior Finance 6.875% 15/9/2027	374,513	0.01
USD 120,777	AMMC CLO 21 6.753% 2/11/2030	120,822	0.00	USD 227,631	Canyon CLO 2018-1 6.633% 15/7/2031	227,900	0.00
USD 1,280,460	Antares CLO 2019-2 7.233% 23/1/2036	1,285,372	0.02	USD 310,547	Carbone CLO 6.684% 20/1/2031	310,626	0.00
USD 526,741	Apidos CLO XV 6.554% 20/4/2031	527,900	0.01	USD 1,051,978	Carlyle Global Market Strategies CLO 2014-1 6.517% 17/4/2031	1,052,398	0.02
USD 250,000	Apidos CLO XXXI 7.113% 15/4/2031	250,695	0.00	USD 1,869,112	CARLYLE US CLO 2017-4 6.743% 15/1/2030	1,870,181	0.03
USD 375,000	Apidos CLO XXXV 11.294% 20/4/2034	374,134	0.01	USD 750,000	CarVal CLO I 8.438% 16/7/2031	751,202	0.01
USD 820,000	Apidos CLO XXXVII 11.844% 22/10/2034	823,104	0.01	USD 350,000	Cayuga Park CLO 7.197% 17/7/2034	350,723	0.01
USD 750,000	Apidos Loan Fund 2024-1 6.59% 25/4/2035	751,029	0.01	USD 2,202,365	CBAM 2017-1 6.794% 20/7/2030	2,202,737	0.03
USD 1,000,000	Apidos Loan Fund 2024-1 6.82% 25/4/2035	997,681	0.02	USD 750,000	CBAM 2017-1 7.944% 20/7/2030	752,859	0.01
USD 1,000,000	Apidos Loan Fund 2024-1 7.07% 25/4/2035	1,001,143	0.02	USD 850,000	CIFC Funding 2013-III-R 7.395% 24/4/2031	853,591	0.01
USD 1,000,000	Apidos Loan Fund 2024-1 7.52% 25/4/2035	1,004,142	0.02	USD 151,821	CIFC Funding 2014 6.641% 18/1/2031	152,017	0.00
USD 1,000,000	Apidos Loan Fund 2024-1 8.52% 25/4/2035	1,003,381	0.02	USD 615,582	CIFC Funding 2014-III 6.744% 22/10/2031	616,397	0.01
USD 1,435,739	Arbor Realty Commercial Real Estate Notes 2022-FL2 7.187% 15/5/2037	1,428,709	0.02	USD 250,000	CIFC Funding 2014-II-R 8.345% 24/4/2030	250,013	0.00
USD 8,349,858	AREIT 2024-CRE9 7.028% 17/5/2041	8,332,034	0.13	USD 610,509	CIFC Funding 2017-II 6.494% 20/4/2030	610,415	0.01
USD 375,000	ARES XLV CLO 7.613% 15/10/2030	375,329	0.01	USD 250,000	CIFC Funding 2017-IV 7.095% 24/10/2030	249,984	0.00
USD 104,778	ASSURANT CLO II 6.584% 20/4/2031	104,820	0.00	USD 4,192,569	CIFC Funding 2018-II 6.584% 20/4/2031	4,195,654	0.06
USD 3,839,015	Bain Capital Credit CLO 2020-1 6.529% 18/4/2033	3,843,180	0.06	USD 250,000	CIFC Funding 2018-II 7.144% 20/4/2031	250,378	0.00
USD 2,490,000	Bain Capital Credit CLO 2021-3 8.645% 24/7/2034	2,480,391	0.04	USD 405,000	CK Hutchison International 23 4.875% 21/4/2033*	407,404	0.01
USD 430,000	Bain Capital Credit CLO 2021-4 6.714% 20/10/2034	429,878	0.01	USD 55,533	Clear Creek CLO 6.744% 20/10/2030	55,591	0.00
USD 1,351,000	Bain Capital Credit CLO 2024-3 7.093% 16/7/2037	1,355,769	0.02	USD 1,400,000	Clear Creek CLO 8.494% 20/10/2030	1,405,318	0.02
USD 250,000	Ballyrock CLO 14 6.679% 20/7/2037	250,250	0.00	USD 887,247	Deer Creek CLO 2017-1 6.724% 20/10/2030	887,839	0.01
USD 1,410,000	Ballyrock CLO 2020-2 11.694% 20/10/2031	1,409,379	0.02	USD 500,000	Deer Creek CLO 2017-1 7.194% 20/10/2030	500,981	0.01
USD 810,000	Bardot CLO 8.544% 22/10/2032	811,378	0.01	USD 2,476,191	Deer Creek CLO 2017-1 7.494% 20/10/2030	2,481,243	0.04
USD 473,627	Barings CLO 2015-II 6.734% 20/10/2030	473,856	0.01	USD 500,000	Deer Creek CLO 2017-1 11.894% 20/10/2030	499,927	0.01
USD 1,027,392	Benefit Street Partners CLO VIII 6.644% 20/1/2031	1,028,777	0.02	USD 1,600,000	DIB Sukuk 5.243% 4/3/2029	1,638,400	0.02
				USD 714,000	DP World Salaam 6% 1/10/2025*	712,917	0.01
				USD 8,478,954	Dryden 53 CLO 6.683% 15/1/2031	8,488,281	0.13

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,623,457	Dryden 55 CLO 6.583% 15/4/2031	1,625,515	0.02	USD 591,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	638,318	0.01
USD 307,602	Dryden XXVI Senior Loan Fund 6.463% 15/4/2029	307,997	0.00	USD 2,202,303	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	1,805,371	0.03
USD 200,000	eHi Car Services 7% 21/9/2026	148,502	0.00	USD 480,000	MAF Global 6.375% 20/3/2026	481,277	0.01
USD 925,000	Fantasia 6.95% 17/12/2021***	16,188	0.00	USD 1,000,000	Melco Resorts Finance 4.875% 6/6/2025*	988,620	0.01
USD 1,781,000	Fantasia 7.95% 5/7/2022***	31,167	0.00	USD 225,000	Melco Resorts Finance 4.875% 6/6/2025*	222,440	0.00
USD 794,000	Fantasia 9.25% 28/7/2023***	13,895	0.00	USD 200,000	Melco Resorts Finance 5.25% 26/4/2026	195,343	0.00
USD 2,580,000	Fantasia 11.75% 17/4/2022***	45,150	0.00	USD 456,000	Melco Resorts Finance 5.375% 4/12/2029	417,306	0.01
USD 411,000	Fantasia 11.875% 1/6/2023***	7,809	0.00	USD 500,000	Melco Resorts Finance 5.375% 4/12/2029*	457,572	0.01
USD 1,000,000	Flatiron CLO 28 6.587% 15/7/2036	1,003,652	0.02	USD 400,000	Melco Resorts Finance 5.625% 17/7/2027	386,138	0.01
USD 1,000,000	Flatiron CLO 28 6.817% 15/7/2036	985,056	0.01	USD 200,000	Melco Resorts Finance 5.625% 17/7/2027	193,069	0.00
USD 1,000,000	Flatiron CLO 28 6.917% 15/7/2036	1,003,483	0.02	USD 200,000	Melco Resorts Finance 5.75% 21/7/2028	190,875	0.00
USD 750,000	Flatiron CLO 28 7.367% 15/7/2036	752,586	0.01	USD 1,000,000	Melco Resorts Finance 5.75% 21/7/2028	954,375	0.01
USD 1,000,000	Flatiron CLO 28 8.267% 15/7/2036	1,001,709	0.02	USD 1,284,000	Melco Resorts Finance 7.625% 17/4/2032*	1,286,407	0.02
USD 850,000	Flatiron CLO 28 11.017% 15/7/2036	852,106	0.01	USD 315,000	Melco Resorts Finance 7.625% 17/4/2032	315,591	0.00
USD 268,000	FWD 8.4% 5/4/2029	277,648	0.00	USD 6,227,000	MF1 2024-FL15 7.03% 18/8/2041	6,204,820	0.09
USD 5,828,000	FWD 8.4% 5/4/2029	6,037,808	0.09	USD 1,948,000	MGM China 4.75% 1/2/2027*	1,885,732	0.03
USD 250,000	Galaxy XXII CLO 6.748% 16/4/2034	250,173	0.00	USD 1,373,000	MGM China 7.125% 26/6/2031	1,409,991	0.02
USD 1,700,000	Geely Automobile 4% 9/12/2024	1,690,905	0.03	USD 850,000	Neuberger Berman Loan Advisers CLO 34 7.032% 20/1/2035	848,659	0.01
USD 500,000	Goldentree Loan Management US CLO 1 6.564% 20/4/2034	500,811	0.01	USD 239,938	Neuberger Berman Loan Advisers CLO 46 7.194% 20/1/2036	240,408	0.00
USD 2,360,000	Goldentree Loan Management US CLO 11 10.894% 20/10/2034	2,352,978	0.04	USD 1,500,000	Neuberger Berman Loan Advisers CLO 56 7.069% 24/7/2037	1,499,505	0.02
USD 1,050,000	Goldentree Loan Management US CLO 9 6.782% 20/4/2037	1,051,328	0.02	USD 1,000,000	Neuberger Berman Loan Advisers CLO 56 7.419% 24/7/2037	1,005,895	0.02
USD 6,670,289	Golub Capital Partners CLO 52B 6.832% 20/4/2037	6,704,802	0.10	USD 1,000,000	Neuberger Berman Loan Advisers CLO 56 8.419% 24/7/2037	1,003,463	0.02
USD 1,750,000	Golub Capital Partners CLO 52B 7.282% 20/4/2037	1,757,872	0.03	USD 250,000	Ocean Trails CLO X 7.363% 15/10/2034	250,422	0.00
USD 2,300,000	Golub Capital Partners CLO 55B 12.104% 20/7/2034	2,303,004	0.03	USD 273,638	OCP CLO 2014-5 6.621% 26/4/2031	274,026	0.00
USD 6,000,000	Great Lakes CLO VIII 7.103% 15/7/2037	6,010,626	0.09	USD 1,070,000	OCP CLO 2014-5 8.441% 26/4/2031	1,067,979	0.02
USD 5,167,412	Greenwood Park CLO 6.573% 15/4/2031	5,169,437	0.08	USD 1,170,000	OCP CLO 2014-7 5.106% 20/7/2029	1,092,199	0.02
USD 34,626	Grippen Park CLO 6.804% 20/1/2030	34,712	0.00	USD 1,100,000	OCP CLO 2014-7 7.194% 20/7/2029	1,101,250	0.02
USD 1,000,000	Haidilao International 2.15% 14/1/2026	957,500	0.02	USD 157,607	Octagon Investment Partners 18-R 6.508% 16/4/2031	157,681	0.00
USD 1,351,000	HPS Loan Management 2024-20 7.086% 25/7/2037	1,356,507	0.02				
USD 1,000,000	HPS Loan Management 2024-20 7.436% 25/7/2037	1,009,300	0.02				
USD 2,500,000	HPS Loan Management 2024-20 8.536% 25/7/2037	2,548,325	0.04				
USD 789,361	HPS Loan Management 6-2015 6.504% 5/2/2031	790,620	0.01				
USD 2,106,000	IHS 6.25% 29/11/2028	1,940,152	0.03				
USD 389,808	LCM XIV 6.584% 20/7/2031	390,099	0.01				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Octagon Loan Funding 7.063% 18/11/2031	250,341	0.00	USD 2,454,000	Shelf Drilling 9.625% 15/4/2029	2,329,815	0.03
USD 4,823,933	OHA Loan Funding 2013-2 6.403% 23/5/2031	4,837,595	0.07	USD 145,543	Steele Creek CLO 2017-1 6.813% 15/10/2030	145,734	0.00
USD 1,000,000	Orion CLO 2024-3 6.89% 25/7/2037	1,005,007	0.02	USD 2,213,000	Strata CLO I 0% 15/1/2118	187,552	0.00
USD 2,000,000	Orion CLO 2024-3 7.23% 25/7/2037	2,000,515	0.03	USD 490,000	Symphony CLO XXIII 7.563% 15/1/2034	490,424	0.01
USD 500,000	Orion CLO 2024-3 7.63% 25/7/2037	504,689	0.01	USD 490,000	Symphony CLO XXIII 11.713% 15/1/2034	489,566	0.01
USD 3,200,000	OZLM VI 0% 17/4/2031	106,543	0.00	USD 750,000	TCI-Flatiron CLO 2017-1 11.713% 18/11/2030	750,270	0.01
USD 815,000	OZLM VIII 8.697% 17/10/2029	819,517	0.01	USD 126,127	Tiaa CLO III 6.698% 16/1/2031	126,239	0.00
USD 250,000	OZLM XX 7.194% 20/4/2031	250,540	0.00	USD 750,000	Tiaa CLO III 7.048% 16/1/2031	750,161	0.01
USD 98,554	Palmer Square CLO 2014-1 6.677% 17/1/2031	99,424	0.00	USD 743,002	TICP CLO X 6.544% 20/4/2031	743,654	0.01
USD 7,500,000	Park Blue CLO 2024-V 6.798% 25/7/2037	7,517,250	0.11	GBP 750,000	Trafford Centre Finance 5.952% 28/7/2035	704,927	0.01
USD 358,439	Pikes Peak CLO 1 6.725% 24/7/2031	358,972	0.01	USD 1,110,000	Transocean 8.25% 15/5/2029	1,124,731	0.02
USD 375,000	Pikes Peak CLO 4 8.813% 15/7/2034	368,927	0.01	USD 73,950	Transocean 8.75% 15/2/2030	78,151	0.00
USD 250,000	Pikes Peak CLO 6 11.793% 18/5/2034	249,883	0.00	USD 565,000	Transocean Titan Financing 8.375% 1/2/2028	586,072	0.01
USD 364,937	Prima Capital CRE Securitization 2015-IV 4% 24/8/2049	352,887	0.01	USD 2,750,000	TRESTLES CLO 2017-1 6.728% 25/7/2037	2,759,350	0.04
USD 8,507,156	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	8,220,566	0.12	USD 1,000,000	TRESTLES CLO 2017-1 7.368% 25/7/2037	1,010,069	0.02
USD 250,000	Regatta XVI Funding 7.613% 15/1/2033	250,479	0.00	USD 2,500,000	TRESTLES CLO 2017-1 8.418% 25/7/2037	2,512,253	0.04
USD 250,000	Regatta XVI Funding 9.463% 15/1/2033	253,172	0.00	USD 6,718,277	TRESTLES CLO II 6.893% 25/7/2037	6,734,057	0.10
USD 4,899,554	Rockford Tower CLO 2017-3 6.734% 20/10/2030	4,901,838	0.07	USD 1,351,000	TRESTLES CLO II 7.273% 25/7/2037	1,356,532	0.02
USD 750,000	Rockford Tower CLO 2018-1 7.11% 20/5/2031	751,134	0.01	USD 1,000,000	TRESTLES CLO II 7.723% 25/7/2037	1,013,572	0.02
USD 241,790	Rockford Tower CLO 2018-2 6.704% 20/10/2031	241,709	0.00	USD 1,000,000	TRESTLES CLO II 8.823% 25/7/2037	1,002,519	0.02
USD 1,500,000	RR 19 12.063% 15/10/2035	1,505,022	0.02	USD 11,538,000	Triaxx Prime CDO 2006-1 6.058% 3/3/2039	13,641	0.00
USD 101,427	RR 3 6.653% 15/1/2030	101,568	0.00	USD 700,000	TRINITAS CLO IV 6.941% 18/10/2031	698,890	0.01
USD 1,750,000	RR 4 7.113% 15/4/2030	1,751,534	0.03	USD 3,000,000	Trinitas CLO XIV 6.625% 25/1/2034	2,999,794	0.05
USD 2,750,000	RR 5 7.273% 15/7/2039	2,763,304	0.04	USD 590,000	Trinitas CLO XIV 7.235% 25/1/2034	591,444	0.01
USD 4,750,000	RR 8 6.675% 15/7/2037	4,762,892	0.07	USD 625,000	Trinitas CLO XIV 7.685% 25/1/2034	626,875	0.01
USD 4,750,000	RR 8 7.025% 15/7/2037	4,756,778	0.07	USD 5,000,000	Trinitas CLO XXIX 6.799% 23/7/2037	5,022,264	0.08
USD 520,000	Sands China 3.8% 8/1/2026	508,050	0.01	USD 1,000,000	Trinitas CLO XXIX 8.709% 23/7/2037	992,609	0.02
USD 400,000	Sands China 5.125% 8/8/2025	397,790	0.01	USD 2,000,000	Trinitas CLO XXVIII 7.426% 25/4/2037	2,010,987	0.03
USD 1,146,000	Sands China 5.4% 8/8/2028*	1,146,384	0.02	USD 2,000,000	Trinitas CLO XXVIII 7.826% 25/4/2037	2,016,191	0.03
USD 72,000	Seagate HDD Cayman 4.875% 1/6/2027	71,689	0.00	USD 1,427,000	Trip.com 0.75% 15/6/2029	1,409,886	0.02
USD 1,363,000	Seagate HDD Cayman 8.25% 15/12/2029*	1,480,433	0.02	EUR 900,000	UPCB Finance VII 3.625% 15/6/2029*	962,924	0.01
USD 973,000	Seagate HDD Cayman 8.5% 15/7/2031	1,060,667	0.02	USD 543,000	Vale Overseas 6.4% 28/6/2054	557,189	0.01
USD 3,771,194	Seagate HDD Cayman 9.625% 1/12/2032	4,346,448	0.07	USD 295,000	VLL International 9.375% 29/7/2029	296,752	0.00
USD 794,064	Shackleton 2013-III CLO 6.683% 15/7/2030	795,101	0.01	USD 1,138,002	Voya CLO 2013-2 6.516% 25/4/2031	1,138,471	0.02

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,040,000	Voya CLO 2016-1 8.194% 20/1/2031	1,033,201	0.02	COP 10,621,300,000	Colombian TES 7% 26/3/2031	2,250,082	0.03
USD 2,920,000	Wynn Macau 4.5% 7/3/2029	2,867,440	0.04	USD 856,000	Ecopetrol 8.375% 19/1/2036	868,840	0.01
USD 800,000	Wynn Macau 5.125% 15/12/2029*	736,888	0.01	USD 1,338,000	Ecopetrol 8.875% 13/1/2033	1,426,308	0.02
USD 480,000	Wynn Macau 5.5% 15/1/2026	474,888	0.01	USD 1,024,000	Oleoducto Central 4% 14/7/2027*	981,985	0.02
USD 1,107,000	Wynn Macau 5.5% 15/1/2026	1,095,211	0.02	USD 321,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	295,681	0.01
USD 782,000	Wynn Macau 5.625% 26/8/2028*	749,148	0.01			39,738,959	0.61
USD 1,600,000	Wynn Macau 5.625% 26/8/2028*	1,532,784	0.02		Costa Rica		
HKD 4,000,000	Zhongsheng 0% 21/5/2025	575,761	0.01	USD 2,140,000	Costa Rica Government International Bond 6.125% 19/2/2031*	2,211,690	0.03
		293,360,297	4.46	USD 492,000	Costa Rica Government International Bond 6.55% 3/4/2034	519,306	0.01
	Chile			USD 655,000	Costa Rica Government International Bond 7.3% 13/11/2054	711,657	0.01
USD 737,000	AES Andes 6.3% 15/3/2029	762,169	0.01			3,442,653	0.05
USD 2,570,000	AES Andes 8.15% 10/6/2055*	2,639,986	0.04		Cote d'Ivoire (Ivory Coast)		
USD 341,000	Banco de Credito e Inversiones 8.75% 8/5/2029	366,575	0.00	EUR 1,698,000	Ivory Coast Government International Bond 5.25% 22/3/2030*	1,777,184	0.03
USD 454,000	Banco del Estado de Chile 2.704% 9/1/2025	449,119	0.01	EUR 1,262,000	Ivory Coast Government International Bond 5.875% 17/10/2031*	1,309,152	0.02
USD 1,084,000	Chile Government International Bond 4.34% 7/3/2042*	980,749	0.01	USD 2,482,000	Ivory Coast Government International Bond 6.125% 15/6/2033*	2,276,317	0.03
USD 485,000	Empresa Nacional del Petroleo 5.95% 30/7/2034	504,254	0.01	USD 1,153,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	1,150,481	0.02
USD 438,000	Empresa Nacional del Petroleo 6.15% 10/5/2033*	460,995	0.01	USD 453,000	Ivory Coast Government International Bond 8.25% 30/1/2037*	453,745	0.01
USD 858,000	Engie Energia Chile 3.4% 28/1/2030	779,982	0.01			6,966,879	0.11
		6,943,829	0.10		Cyprus		
	China			EUR 1,125,000	Bank of Cyprus 2.5% 24/6/2027	1,210,508	0.02
USD 1,616,000	China Development Bank Financial Leasing 2.875% 28/9/2030	1,572,061	0.02	EUR 1,500,000	Bank of Cyprus 5% 2/5/2029	1,687,486	0.02
USD 1,700,000	Ping An Insurance of China 0.875% 22/7/2029	1,755,675	0.03			2,897,994	0.04
		3,327,736	0.05		Czech Republic		
	Colombia			CZK 123,590,000	Czech Republic Government Bond 2.75% 23/7/2029	5,267,177	0.08
USD 322,000	Bancolombia 4.625% 18/12/2029	319,183	0.00	CZK 61,280,000	Czech Republic Government Bond 4.5% 11/11/2032	2,849,554	0.05
USD 2,287,000	Bancolombia 8.625% 24/12/2034	2,395,632	0.04	CZK 155,760,000	Czech Republic Government Bond 5% 30/9/2030	7,399,232	0.11
EUR 358,000	Colombia Government International Bond 3.875% 22/3/2026	395,375	0.01			15,515,963	0.24
USD 899,000	Colombia Government International Bond 4.5% 28/1/2026	887,762	0.01		Denmark		
USD 763,000	Colombia Government International Bond 8% 20/4/2033	813,549	0.01	EUR 1,960,000	AP Moller - Maersk 3.75% 5/3/2032	2,199,978	0.03
USD 4,031,000	Colombia Government International Bond 8% 14/11/2035*	4,293,015	0.07	EUR 2,879,000	Danske Bank 1.375% 17/2/2027	3,097,424	0.05
USD 338,000	Colombia Government International Bond 8.75% 14/11/2053	369,350	0.01	GBP 3,839,000	Danske Bank 2.25% 14/1/2028	4,726,416	0.07
USD 1,758,000	Colombia Telecomunicaciones 4.95% 17/7/2030	1,498,108	0.02	EUR 4,069,000	Danske Bank 4.349% 10/4/2027	4,518,750	0.07
COP 39,511,700,000	Colombian TES 5.75% 3/11/2027	8,735,892	0.13	EUR 1,900,000	Danske Bank 4.5% 9/11/2028	2,175,578	0.03
COP 64,919,300,000	Colombian TES 6% 28/4/2028	14,208,197	0.22	GBP 1,603,000	Orsted 2.5% 18/2/3021	1,553,024	0.02

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 325,000	Orsted 5.125% 14/3/2024	368,017	0.01		Finland		
EUR 2,731,000	SGL ApS 8.438% 22/4/2030	3,043,749	0.05	EUR 1,759,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	1,864,934	0.03
		21,682,936	0.33	USD 2,700,000	Ahlstrom 3 Oy 4.875% 4/2/2028	2,546,293	0.04
	Dominican Republic			EUR 841,000	Balder Finland 1% 20/1/2029*	806,534	0.01
USD 1,547,000	Dominican Republic International Bond 4.5% 30/1/2030	1,465,202	0.02	EUR 2,700,000	Finnair 4.75% 24/5/2029*	2,966,016	0.04
USD 1,648,000	Dominican Republic International Bond 4.875% 23/9/2032	1,550,768	0.03	EUR 2,399,000	Nordea Bank 4.375% 6/9/2026	2,682,365	0.04
USD 3,624,000	Dominican Republic International Bond 4.875% 23/9/2032*	3,410,184	0.05	EUR 4,382,000	OP Mortgage Bank 3.375% 15/2/2027	4,922,258	0.08
USD 1,220,000	Dominican Republic International Bond 5.95% 25/1/2027	1,233,572	0.02			15,788,400	0.24
USD 203,000	Dominican Republic International Bond 6.875% 29/1/2026	206,654	0.00		France		
USD 1,161,000	Dominican Republic International Bond 7.05% 3/2/2031	1,248,174	0.02	EUR 800,000	Accor 2.625% 30/1/2025	882,541	0.01
DOP 183,400,000	Dominican Republic International Bond 10.75% 1/6/2036	3,237,336	0.05	EUR 700,000	Accor 4.875% 6/6/2030	778,791	0.01
		12,351,890	0.19	EUR 2,052,000	Afflelou 6% 25/7/2029	2,335,061	0.04
	Egypt			EUR 1,600,000	Air Liquide Finance 3.375% 29/5/2034	1,793,623	0.03
USD 2,452,000	Egypt Government International Bond 3.875% 16/2/2026*	2,321,198	0.03	EUR 313,000	Altice France 2.5% 15/1/2025*	328,345	0.01
EUR 3,503,000	Egypt Government International Bond 4.75% 16/4/2026	3,737,903	0.06	EUR 1,107,000	Altice France 4.25% 15/10/2029	862,384	0.01
EUR 712,000	Egypt Government International Bond 5.625% 16/4/2030	654,241	0.01	EUR 698,000	Altice France 5.875% 1/2/2027	592,003	0.01
USD 1,203,000	Egypt Government International Bond 5.8% 30/9/2027*	1,110,676	0.02	EUR 257,000	Altice France 11.5% 1/2/2027	233,059	0.00
USD 293,000	Egypt Government International Bond 7.5% 16/2/2061*	203,631	0.00	EUR 700,000	Arkema 1.5% 21/10/2025	748,065	0.01
USD 885,000	Egypt Government International Bond 7.5% 16/2/2061	615,062	0.01	EUR 1,600,000	Atos 0% 6/11/2024	146,203	0.00
USD 6,671,000	Egypt Government International Bond 7.625% 29/5/2032*	5,751,703	0.09	EUR 400,000	Atos 1% 12/11/2029	37,946	0.00
USD 592,000	Egypt Government International Bond 8.5% 31/1/2047	460,147	0.01	EUR 1,300,000	Atos 1.75% 7/5/2025	122,389	0.00
EGP 52,975,000	Egypt Treasury Bills 0% 17/9/2024	1,073,010	0.02	EUR 300,000	Atos 2.5% 7/11/2028	28,074	0.00
EGP 29,475,000	Egypt Treasury Bills 0% 1/10/2024	592,416	0.01	EUR 1,600,000	AXA 5.5% 11/7/2043	1,917,648	0.03
EGP 165,600,000	Egypt Treasury Bills 0% 18/2/2025	3,014,813	0.04	EUR 1,575,000	AXA 6.375% 16/7/2033	1,821,682	0.03
EGP 221,300,000	Egypt Treasury Bills 0% 18/3/2025	3,958,728	0.06	EUR 3,069,000	Banijay Entertainment 7% 1/5/2029	3,587,256	0.06
		23,493,528	0.36	EUR 1,800,000	Banque Federative du Credit Mutuel 3% 11/9/2025	1,983,711	0.03
	El Salvador			EUR 900,000	Banque Federative du Credit Mutuel 3.75% 3/2/2034	1,010,832	0.02
USD 1,179,000	El Salvador Government International Bond 7.65% 15/6/2035*	927,284	0.01	EUR 3,000,000	Banque Federative du Credit Mutuel 4.422% 5/3/2027	3,337,723	0.05
	Estonia			GBP 4,200,000	Banque Federative du Credit Mutuel 4.875% 25/9/2025	5,505,785	0.08
EUR 2,045,000	Eesti Energia 7.875% 15/7/2029	2,305,464	0.03	EUR 1,700,000	Banque Stellantis France SACA 3.5% 19/7/2027	1,890,774	0.03
				EUR 840,000	Bertrand Franchise Finance 6.5% 18/7/2030*	955,854	0.02
				EUR 2,473,000	Bertrand Franchise Finance 7.489% 18/7/2030	2,769,488	0.04
				EUR 4,500,000	BNP Paribas 0.25% 13/4/2027	4,741,326	0.07
				EUR 3,500,000	BNP Paribas 1.125% 15/1/2032	3,622,708	0.06
				GBP 700,000	BNP Paribas 1.875% 14/12/2027	838,002	0.01
				GBP 1,666,000	BNP Paribas 3.375% 23/1/2026	2,146,546	0.03
				USD 324,000	BNP Paribas 4.625% 12/1/2027	298,593	0.00
				EUR 1,000,000	BNP Paribas 6.875% 6/12/2029*	1,163,003	0.02
				USD 400,000	BNP Paribas 7.375% 19/8/2025*	404,646	0.01
				EUR 2,800,000	BPCE 0.5% 15/9/2027	2,927,969	0.04
				GBP 1,400,000	BPCE 2.5% 30/11/2032	1,657,370	0.03
				EUR 2,700,000	BPCE 4% 29/11/2032	3,114,940	0.05
				EUR 5,600,000	BPCE 4.125% 8/3/2033	6,336,697	0.10
				EUR 4,500,000	BPCE 4.162% 6/3/2026	4,987,695	0.08
				EUR 1,100,000	BPCE 4.375% 13/7/2028	1,257,599	0.02

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,383,000	BPCE 4.5% 15/3/2025	1,374,150	0.02	EUR 1,764,000	Forvia 2.75% 15/2/2027	1,891,492	0.03
EUR 800,000	Cars Alliance Auto Leases France V 2023-1 4.884% 21/10/2038	895,523	0.01	EUR 1,217,000	Forvia 3.75% 15/6/2028	1,320,911	0.02
EUR 200,000	Cars Alliance Auto Loans Germany V 2024-1 4.506% 18/1/2036	220,950	0.00	EUR 3,233,000	Forvia 5.5% 15/6/2031	3,661,444	0.05
EUR 1,500,000	Cie Generale des Etablissements Michelin 3.375% 16/5/2036	1,651,286	0.03	EUR 4,252,726	French Republic Government Bond OAT 3% 25/5/2054	4,259,325	0.06
GBP 1,600,000	Clariane 13.168% 15/6/2025	2,031,432	0.03	EUR 654,895	Ginkgo Sales Finance 2022 4.308% 25/11/2049	727,861	0.01
EUR 3,107,000	Constellium 5.375% 15/8/2032*	3,478,259	0.05	EUR 801,000	Goldstory 6.75% 1/2/2030	902,062	0.01
EUR 3,900,000	Credit Agricole 1.625% 5/6/2030	4,239,624	0.06	EUR 1,143,000	Goldstory 7.631% 1/2/2030	1,268,818	0.02
EUR 2,000,000	Credit Agricole 2.625% 17/3/2027	2,173,118	0.03	EUR 300,000	Harmony French Home Loans FCT 2021-1 4.475% 27/5/2061	332,697	0.01
EUR 1,200,000	Credit Agricole 3.75% 22/1/2034	1,359,352	0.02	EUR 1,400,000	Holding d'Infrastructures des Metiers de l'Environnement 0.125% 16/9/2025	1,492,633	0.02
GBP 4,200,000	Credit Agricole 5.75% 29/11/2027	5,592,384	0.08	EUR 3,841,000	Holding d'Infrastructures des Metiers de l'Environnement 0.625% 16/9/2028	3,665,058	0.06
EUR 1,600,000	Credit Agricole Assurances 5.875% 25/10/2033	1,962,970	0.03	EUR 2,000,000	iliad 5.375% 14/6/2027	2,297,087	0.04
EUR 709,000	Crown European SACA 3.375% 15/5/2025	782,977	0.01	EUR 4,100,000	iliad 5.375% 15/2/2029	4,741,475	0.07
EUR 1,249,000	Crown European SACA 4.5% 15/1/2030	1,410,411	0.02	EUR 3,300,000	iliad 5.625% 15/2/2030	3,831,843	0.06
EUR 1,400,000	Danone 1% 16/9/2026	1,462,116	0.02	EUR 169,000	Iliad 5.125% 15/10/2026	189,533	0.00
EUR 2,400,000	Electricite de France 2.625% 1/12/2027	2,482,122	0.04	EUR 100,000	Iliad 5.625% 15/10/2028	112,520	0.00
EUR 3,800,000	Electricite de France 2.875% 15/12/2026	4,035,248	0.06	EUR 1,561,000	Iliad 6.875% 15/4/2031	1,803,665	0.03
EUR 200,000	Electricite de France 3% 3/9/2027	210,775	0.00	USD 1,338,000	Iliad 7% 15/10/2028	1,358,027	0.02
EUR 2,200,000	Electricite de France 3.375% 15/6/2030	2,222,280	0.03	USD 3,355,000	Iliad 8.5% 15/4/2031*	3,564,023	0.05
EUR 400,000	Electricite de France 5% 22/1/2026	446,029	0.01	GBP 3,400,000	Kering 5.125% 23/11/2026	4,497,181	0.07
EUR 2,000,000	Electricite de France 5.375% 29/1/2025	2,228,483	0.03	EUR 1,389,866	La Financiere Atalian 8.5% 30/6/2028	879,773	0.01
GBP 6,300,000	Electricite de France 6% 29/1/2026	8,219,552	0.13	EUR 2,657,000	Loxam 3.75% 15/7/2026	2,930,286	0.05
GBP 1,700,000	Electricite de France 6.125% 2/6/2034	2,322,550	0.04	EUR 203,000	Loxam 4.5% 15/2/2027*	226,079	0.00
EUR 2,400,000	Electricite de France 7.5% 6/9/2028	2,921,395	0.04	EUR 400,000	Loxam 4.5% 15/4/2027	431,014	0.01
USD 200,000	Electricite de France 9.125% 15/3/2033	226,452	0.00	EUR 200,000	Loxam 5.75% 15/7/2027*	221,603	0.00
EUR 1,125,000	Elior 3.75% 15/7/2026	1,226,644	0.02	EUR 1,421,000	Loxam 6.375% 15/5/2028*	1,641,760	0.03
EUR 700,000	Elis 3.75% 21/3/2030*	778,100	0.01	EUR 500,000	Loxam 6.375% 31/5/2029*	582,274	0.01
EUR 800,000	Engie 3.875% 6/12/2033	905,300	0.01	EUR 800,000	Noria DE 2024 4.558% 25/2/2043	887,893	0.01
EUR 2,100,000	Engie 4.25% 6/3/2044	2,337,674	0.04	EUR 500,000	Noria DE 2024 4.858% 25/2/2043	554,975	0.01
EUR 1,100,000	Engie 5.125% 14/3/2033	1,246,365	0.02	EUR 500,000	Noria DE 2024 5.258% 25/2/2043	554,812	0.01
EUR 400,000	Eutelsat 1.5% 13/10/2028*	366,313	0.01	EUR 500,000	Noria DE 2024 7.158% 25/2/2043	555,178	0.01
EUR 111,521	FCT Noria 2021 4.308% 25/10/2049	123,465	0.00	EUR 300,000	Noria DE 2024 8.108% 25/2/2043	333,106	0.01
EUR 111,521	FCT Noria 2021 4.708% 25/10/2049	123,591	0.00	EUR 2,353,000	Nova Alexandre III 8.914% 15/7/2029*	2,643,285	0.04
EUR 334,563	FCT Noria 2021 5.108% 25/10/2049	371,250	0.01	EUR 1,480,000	Paprec 6.5% 17/11/2027	1,722,581	0.03
EUR 95,123	FCT Pixel 2021 5.291% 25/2/2038	105,639	0.00	EUR 2,476,000	Paprec 7.25% 17/11/2029	2,903,337	0.04
				EUR 1,677,000	Picard Groupe 6.375% 1/7/2029	1,920,275	0.03
				EUR 9,500,000	RCI Banque 2.625% 18/2/2030*	10,482,701	0.16
				EUR 1,254,000	RCI Banque 4.125% 1/12/2025	1,397,630	0.02
				EUR 1,400,000	RCI Banque 5.5% 9/10/2034	1,584,671	0.02
				EUR 3,100,000	Societe Generale 1.125% 21/4/2026	3,377,511	0.05
				EUR 1,600,000	Societe Generale 1.125% 30/6/2031	1,676,817	0.03

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 700,000	Societe Generale 1.875% 3/10/2024	916,983	0.01	EUR 14,200,000	Deutsche Bahn Finance 0.95% 22/1/2025	15,418,021	0.23
EUR 2,900,000	Societe Generale 4.178% 19/1/2026	3,221,792	0.05	USD 1,461,000	Deutsche Bank 4.5% 1/4/2025	1,451,561	0.02
EUR 1,200,000	Societe Generale 5.625% 2/6/2033	1,414,940	0.02	EUR 1,000,000	Deutsche Bank 4.5% 30/11/2026	1,019,320	0.02
USD 760,000	Societe Generale 9.375% 22/11/2027	791,440	0.01	EUR 1,000,000	Deutsche Bank 4.625% 30/10/2027	996,005	0.02
EUR 1,300,000	Teleperformance 5.25% 22/11/2028*	1,494,734	0.03	USD 3,000,000	Deutsche Bank 4.789% 30/4/2025	2,879,985	0.04
EUR 1,355,000	Tereos Finance Groupe I 5.875% 30/4/2030*	1,544,315	0.03	USD 2,133,000	Deutsche Bank 6.119% 14/7/2026	2,146,120	0.03
EUR 3,935,000	TotalEnergies 1.625% 25/10/2027	4,044,585	0.06	EUR 1,400,000	Deutsche Bank 8.125% 30/10/2029	1,592,013	0.02
EUR 8,463,000	TotalEnergies 2.625% 26/2/2025	9,292,642	0.14	EUR 11,048,920	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026*	15,186,436	0.23
EUR 2,100,000	TotalEnergies 3.369% 6/10/2026	2,300,802	0.04	EUR 1,000,000	Deutsche Lufthansa 2% 17/11/2025	1,088,971	0.02
GBP 700,000	TotalEnergies Capital International 1.66% 22/7/2026	874,682	0.01	EUR 1,382,000	E.ON 4.125% 25/3/2044	1,558,349	0.02
EUR 3,900,000	Veolia Environnement 2% 15/11/2027	4,017,250	0.06	EUR 3,100,000	EnBW Energie Baden-Wuerttemberg 1.125% 5/11/2079	3,416,379	0.05
EUR 1,200,000	Veolia Environnement 2.25% 20/1/2026	1,293,561	0.02	EUR 1,400,000	EnBW Energie Baden-Wuerttemberg 1.625% 5/8/2079*	1,439,037	0.02
EUR 12,037	Worldline 0% 30/7/2025	1,521,539	0.02	EUR 5,100,000	EnBW Energie Baden-Wuerttemberg 2.125% 31/8/2081	4,689,957	0.07
EUR 31,415	Worldline 0% 30/7/2026	3,257,050	0.05	EUR 900,000	Eurogrid 3.598% 1/2/2029	1,006,884	0.02
		244,111,641	3.71	EUR 2,700,000	Eurogrid 3.722% 27/4/2030	3,029,185	0.05
	Gabon			EUR 800,000	Eurogrid 3.915% 1/2/2034	898,836	0.01
USD 1,192,000	Gabon Government International Bond 7% 24/11/2031*	914,014	0.01	EUR 267,283	FCT Autonoria DE 2023 4.758% 26/1/2043	297,668	0.01
	Germany			EUR 200,150	FCT Autonoria DE 2023 5.708% 26/1/2043	224,603	0.01
USD 3,400,000	Allianz 3.2% 30/10/2027	2,875,581	0.04	EUR 66,842	FCT Autonoria DE 2023 6.658% 26/1/2043	75,389	0.00
EUR 13,100,000	Bayer 2.375% 12/11/2079	14,370,213	0.22	EUR 66,736	FCT Autonoria DE 2023 9.108% 26/1/2043	75,864	0.00
EUR 3,400,000	Bayer 4.5% 25/3/2082	3,734,004	0.06	EUR 2,677,000	Fraport Frankfurt Airport Services Worldwide 4.25% 11/6/2032	3,043,207	0.05
EUR 600,000	Bayer 5.375% 25/3/2082	662,497	0.01	EUR 1,006,000	Gruenenthal 4.125% 15/5/2028	1,099,143	0.02
EUR 2,500,000	Bayer 6.625% 25/9/2083	2,890,728	0.04	EUR 1,381,000	Gruenenthal 6.75% 15/5/2030*	1,623,935	0.03
EUR 1,900,000	Bayer 7% 25/9/2083*	2,264,653	0.03	EUR 1,846,000	HT Troplast 9.375% 15/7/2028*	2,071,713	0.03
EUR 1,400,000	Bertelsmann 3.5% 23/4/2075	1,527,064	0.02	EUR 1,455,000	IHO Verwaltungs 3.75% 15/9/2026	1,613,566	0.02
EUR 900,000	BRANICKS 2.25% 22/9/2026	488,051	0.01	EUR 1,507,715	IHO Verwaltungs 3.875% 15/5/2027	1,645,391	0.03
EUR 16,637,651	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032	17,810,289	0.27	USD 200,000	IHO Verwaltungs 6% 15/5/2027	197,921	0.00
EUR 1,059,000	Cheplapharm Arzneimittel 3.5% 11/2/2027	1,135,715	0.02	EUR 1,046,000	IHO Verwaltungs 8.75% 15/5/2028	1,239,122	0.02
EUR 3,131,000	Cheplapharm Arzneimittel 4.375% 15/1/2028*	3,346,819	0.05	EUR 1,500,000	Jefferies 4.558% 22/7/2026	1,665,547	0.03
EUR 385,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	446,138	0.01	EUR 2,300,000	Mahle 2.375% 14/5/2028	2,273,401	0.03
EUR 1,600,000	Commerzbank 4.25% 9/10/2027	1,616,027	0.03	EUR 1,420,000	Mahle 6.5% 2/5/2031	1,597,951	0.02
EUR 3,000,000	Commerzbank 4.443% 12/3/2027	3,336,477	0.05	EUR 600,000	Merck 3.875% 27/8/2054	662,833	0.01
EUR 4,400,000	Commerzbank 6.125% 9/10/2025	4,889,260	0.07	EUR 4,259,000	Nidda Healthcare 7% 21/2/2030	4,853,720	0.07
EUR 2,400,000	Commerzbank 6.5% 9/10/2029	2,679,363	0.04	EUR 2,161,470	PCF 4.75% 15/4/2029	2,088,029	0.03
EUR 1,200,000	Commerzbank 7.875% 9/10/2031*	1,386,905	0.02	EUR 1,167,560	PCF 8.435% 15/4/2029	1,144,701	0.02
GBP 3,300,000	Commerzbank 8.625% 28/2/2033	4,689,785	0.07	EUR 1,423,000	PrestigeBidCo 7.459% 1/7/2029	1,597,772	0.02
EUR 3,700,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	3,442,899	0.05				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,847,000	ProGroup 5.125% 15/4/2029	2,012,977	0.03	USD 1,500,000	AIA 5.375% 5/4/2034*	1,531,282	0.02
EUR 2,305,000	ProGroup 5.375% 15/4/2031*	2,493,625	0.04	USD 3,300,000	Far East Horizon 5.875% 5/3/2028	3,270,045	0.05
EUR 200,000	Red & Black Auto Germany 10 UG 4.835% 15/9/2032	222,519	0.00	USD 1,435,000	Far East Horizon 6.625% 16/4/2027*	1,456,525	0.02
EUR 100,000	Red & Black Auto Germany 10 UG 5.735% 15/9/2032	112,490	0.00	HKD 7,000,000	Hong Kong Mortgage 4.1% 28/2/2029	927,801	0.01
EUR 92,002	Red & Black Auto Germany 8 UG 4.385% 15/9/2030	102,029	0.00	HKD 2,500,000	Hong Kong Mortgage 4.2% 28/2/2034	340,656	0.01
EUR 184,005	Red & Black Auto Germany 8 UG 4.585% 15/9/2030	203,898	0.00			9,451,309	0.14
EUR 46,001	Red & Black Auto Germany 8 UG 4.985% 15/9/2030	50,890	0.00		Hungary		
EUR 1,600,000	Schaeffler 4.5% 14/8/2026	1,795,918	0.03	HUF 425,600,000	Hungary Government Bond 7% 24/10/2035	1,262,369	0.02
EUR 1,763,671	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	1,960,545	0.03	EUR 1,500,000	Hungary Government International Bond 1.625% 28/4/2032*	1,403,421	0.02
EUR 4,272,615	Tele Columbus 10% 1/1/2029	3,740,103	0.06	EUR 7,505,000	Hungary Government International Bond 4% 25/7/2029*	8,402,946	0.13
EUR 2,235,000	TK Elevator Midco 4.375% 15/7/2027	2,438,196	0.04	USD 1,076,000	Hungary Government International Bond 5.25% 16/6/2029	1,090,214	0.02
EUR 500,000	TUI 1.95% 26/7/2031	554,436	0.01	EUR 839,000	Hungary Government International Bond 5.375% 12/9/2033*	992,645	0.01
EUR 191,752	TUI Cruises 6.5% 15/5/2026	214,596	0.00	USD 397,000	Hungary Government International Bond 5.5% 26/3/2036	401,133	0.01
EUR 2,803,000	Volkswagen Financial Services Overseas 4.535% 10/6/2027	3,118,220	0.05	EUR 1,189,000	Magyar Export-Import Bank Zrt 6% 16/5/2029	1,408,293	0.02
EUR 400,000	ZF Finance 2% 6/5/2027	418,175	0.01	USD 484,000	MVM Energetika Zrt 7.5% 9/6/2028	512,745	0.01
EUR 400,000	ZF Finance 2.25% 3/5/2028	409,850	0.01			15,473,766	0.24
EUR 700,000	ZF Finance 2.75% 25/5/2027	745,832	0.01		India		
EUR 1,900,000	ZF Finance 3% 21/9/2025	2,078,610	0.03	USD 1,000,000	Adani Green Energy 4.375% 8/9/2024	999,650	0.01
EUR 2,700,000	ZF Finance 5.75% 3/8/2026	3,063,223	0.05	USD 481,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.7% 12/3/2042	468,526	0.01
		186,237,135	2.83	USD 2,000,000	Adani Ports & Special Economic Zone 4.2% 4/8/2027*	1,920,000	0.03
	Greece			USD 1,208,000	Adani Transmission Step-One 4.25% 21/5/2036	1,058,135	0.02
EUR 850,000	Eurobank 4.875% 30/4/2031	974,360	0.02	USD 1,000,000	Axis Bank 4.1% 8/9/2026	950,000	0.02
EUR 6,900,000	Hellenic Republic Government Bond 4.125% 15/6/2054	7,789,374	0.12	USD 533,000	Continuum Green Energy India Pvt / Co-Issuers 7.5% 26/6/2033*	548,031	0.01
EUR 2,967,000	National Bank of Greece 5.875% 28/6/2035	3,426,806	0.05	USD 3,000,000	Delhi International Airport 6.125% 31/10/2026	3,016,875	0.05
		12,190,540	0.19	USD 3,000,000	GMR Hyderabad International Airport 4.25% 27/10/2027*	2,855,370	0.04
	Guatemala			USD 375,000	GMR Hyderabad International Airport 4.75% 2/2/2026	368,934	0.00
USD 680,000	Guatemala Government Bond 4.65% 7/10/2041	562,319	0.01	USD 2,000,000	HDFC Bank 3.7% 25/8/2026*	1,897,620	0.03
USD 5,381,000	Guatemala Government Bond 4.875% 13/2/2028	5,314,222	0.08	USD 1,000,000	HPCL-Mittal Energy 5.45% 22/10/2026	987,750	0.01
USD 393,000	Guatemala Government Bond 5.25% 10/8/2029	388,850	0.00	INR 971,600,000	India Government Bond 6.54% 17/1/2032	11,364,319	0.17
USD 446,000	Guatemala Government Bond 5.25% 10/8/2029	441,290	0.01				
USD 1,536,000	Guatemala Government Bond 6.6% 13/6/2036*	1,607,232	0.02				
USD 1,032,000	Guatemala Government Bond 7.05% 4/10/2032	1,115,231	0.02				
USD 365,000	Guatemala Government Bond 7.05% 4/10/2032	394,437	0.01				
		9,823,581	0.15				
	Honduras						
USD 369,000	Honduras Government International Bond 5.625% 24/6/2030	329,333	0.00				
	Hong Kong						
USD 2,000,000	AIA 2.7% 7/4/2026*	1,925,000	0.03				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
INR 41,480,000	India Government Bond 7.1% 8/4/2034	502,666	0.01	USD 1,000,000	Indonesia Government International Bond 5.1% 10/2/2054	1,003,890	0.02
INR 2,035,000,000	India Government Bond 7.18% 14/8/2033	24,721,351	0.38	USD 200,000	Indonesia Government International Bond 5.65% 11/1/2053	214,706	0.00
INR 970,800,000	India Government Bond 7.18% 24/7/2037	11,841,107	0.18	IDR 198,749,000,000	Indonesia Treasury Bond 6.625% 15/2/2034	12,866,971	0.20
INR 2,433,710,000	India Government Bond 7.37% 23/10/2028	29,622,949	0.45	IDR 99,505,000,000	Indonesia Treasury Bond 6.875% 15/4/2029	6,533,436	0.10
USD 651,320	JSW Hydro Energy 4.125% 18/5/2031*	591,027	0.01	IDR 20,190,000,000	Indonesia Treasury Bond 6.875% 15/7/2054	1,314,146	0.02
USD 1,800,000	Manappuram Finance 7.375% 12/5/2028*	1,821,375	0.03	IDR 41,929,000,000	Indonesia Treasury Bond 7% 15/5/2027	2,755,253	0.04
USD 571,000	Muthoot Finance 7.125% 14/2/2028	583,491	0.01	IDR 40,331,000,000	Indonesia Treasury Bond 7% 15/2/2033	2,670,901	0.04
USD 1,173,000	Muthoot Finance 7.125% 14/2/2028*	1,198,659	0.02	IDR 91,506,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	6,152,643	0.09
USD 2,000,000	NTPC 4.375% 26/11/2024	1,994,590	0.03	IDR 38,315,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	2,787,289	0.04
USD 400,000	Oil India 5.125% 4/2/2029	407,562	0.01	USD 200,000	Pakuwon Jati 4.875% 29/4/2028*	192,500	0.00
USD 1,550,000	Piramal Capital & Housing Finance 7.8% 29/1/2028*	1,570,464	0.02	USD 1,000,000	Pelabuhan Indonesia Persero 4.875% 1/10/2024	1,000,035	0.01
USD 1,500,000	Power Finance 3.95% 23/4/2030	1,429,185	0.02	USD 510,000	Pertamina Geothermal Energy 5.15% 27/4/2028	516,309	0.01
USD 400,000	Power Finance 4.5% 18/6/2029	392,944	0.01	USD 878,000	Pertamina Persero 3.65% 30/7/2029*	837,615	0.01
USD 1,500,000	REC 5.625% 11/4/2028	1,534,178	0.02	USD 600,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050*	489,936	0.01
USD 2,000,000	ReNew Pvt 5.875% 5/3/2027	1,960,670	0.03	USD 377,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	379,648	0.01
USD 1,000,000	ReNew Wind Energy AP2 / ReNew Power Pvt other 9 Subsidiaries 4.5% 14/7/2028*	927,670	0.01	EUR 1,200,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 1.875% 5/11/2031	1,131,555	0.02
USD 200,000	Sammaan Capital 9.7% 3/7/2027	200,084	0.00	USD 1,000,000	PT Tower Bersama Infrastructure 4.25% 21/1/2025*	996,075	0.02
USD 1,375,000	Shriram Finance 6.625% 22/4/2027*	1,390,352	0.02	USD 2,000,000	Sarana Multi Infrastruktur Perusahaan Perseroan Persero 2.05% 11/5/2026	1,885,620	0.03
		109,125,534	1.66	USD 1,017,000	Sorik Marapi Geothermal Power 7.75% 5/8/2031	1,015,729	0.02
	Indonesia					59,409,026	0.91
USD 300,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	291,527	0.00		International		
USD 2,500,000	Bank Negara Indonesia Persero 4.3% 24/3/2027	2,385,650	0.04	EUR 5,490,000	European Union 3.375% 5/10/2054	6,069,421	0.09
USD 2,000,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	1,987,020	0.03		Ireland		
USD 2,000,000	Cikarang Listrindo 4.95% 14/9/2026	1,962,090	0.03	GBP 899,664	Agora UK 2021 6.227% 22/7/2031	1,177,687	0.02
USD 810,000	Freeport Indonesia 4.763% 14/4/2027*	810,757	0.01	EUR 3,455,000	AIB 3.625% 4/7/2026	3,826,399	0.06
USD 2,000,000	Freeport Indonesia 5.315% 14/4/2032	2,010,620	0.03	EUR 1,200,000	AIB 4.625% 20/5/2035	1,348,921	0.02
USD 2,000,000	Hutama Karya Persero 3.75% 11/5/2030	1,899,780	0.03	EUR 520,000	AIB 5.25% 9/10/2024*	575,518	0.01
USD 2,000,000	Indofood CBP Sukses Makmur 3.398% 9/6/2031	1,805,730	0.03	EUR 5,354,000	AIB 6.25% 23/6/2025*	5,984,921	0.09
USD 1,116,000	Indonesia Government International Bond 4.1% 24/4/2028	1,107,726	0.02	EUR 838,000	Anchorage Capital Europe CLO 2 5.285% 15/4/2034	927,033	0.01
USD 200,000	Indonesia Government International Bond 4.55% 11/1/2028	201,230	0.00	EUR 1,000,000	Aqueduct European CLO 5-2020 5.688% 20/4/2034	1,107,577	0.02
USD 200,000	Indonesia Government International Bond 4.85% 11/1/2033	202,639	0.00	EUR 923,000	Aqueduct European CLO 7-2022 4.886% 15/8/2037	1,024,510	0.02
				EUR 2,000,000	Arbour CLO 5.784% 15/5/2038	2,219,856	0.03

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 2,000,000	Arbour CLO 6.434% 15/5/2038	2,236,714	0.03	EUR 300,000	Bridgepoint CLO 1 7.935% 15/1/2034	333,033	0.00
EUR 1,550,000	Arbour CLO 7.584% 15/5/2038	1,734,180	0.03	EUR 2,200,000	Bridgepoint CLO IV 5.888% 20/1/2037	2,448,042	0.04
EUR 350,000	Arbour CLO XI 7.584% 15/5/2038	391,589	0.01	EUR 500,000	Bridgepoint CLO VI 5.308% 14/11/2036	555,019	0.01
EUR 2,084,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	1,909,321	0.03	EUR 400,000	Cabinteely Park CLO 6.892% 15/8/2034	444,079	0.01
EUR 900,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	824,080	0.01	EUR 480,000	Cairn CLO XVI 7.535% 15/1/2037	541,989	0.01
USD 6,981,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	5,979,405	0.09	EUR 320,000	Cairn CLO XVI 8.885% 15/1/2037	362,806	0.01
GBP 209,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	150,918	0.00	EUR 126,000	Cairn CLO XVI 8.885% 15/1/2037	142,855	0.00
EUR 1,100,000	Ares European CLO VII 5.185% 15/10/2030	1,220,541	0.02	EUR 1,417,000	Capital Four CLO V 5.525% 25/4/2036	1,576,134	0.02
EUR 2,150,000	Ares European CLO X 6.485% 15/10/2031	2,382,316	0.04	EUR 100,000	CIFC European Funding CLO I 6.885% 15/7/2032	110,984	0.00
EUR 858,000	Ares European CLO XII 5.388% 20/4/2032	949,476	0.01	EUR 400,000	CIFC European Funding CLO I 9.545% 15/7/2032	446,119	0.01
EUR 875,000	Ares European CLO XII 6.688% 20/4/2032	971,759	0.01	EUR 400,000	CIFC European Funding CLO II 5.285% 15/4/2033	441,973	0.01
EUR 500,000	Arini European CLO I 5.585% 15/7/2036	557,305	0.01	EUR 500,000	CIFC European Funding CLO III 6.185% 15/1/2034	556,142	0.01
EUR 240,000	Arini European CLO I 9.725% 15/7/2036	273,189	0.00	EUR 1,500,000	CIFC European Funding CLO IV 4.624% 18/8/2035	1,660,389	0.03
EUR 772,000	Arini European CLO II 8.061% 15/4/2038	859,040	0.01	EUR 615,244	Citizen Irish Auto Receivables Trust 2023 4.362% 15/12/2032	684,257	0.01
EUR 350,000	Arini European CLO II 8.061% 15/4/2038	389,640	0.01	EUR 203,000	Citizen Irish Auto Receivables Trust 2023 4.992% 15/12/2032	226,320	0.00
EUR 1,850,000	Armada Euro CLO III 6.985% 15/7/2031	2,060,792	0.03	EUR 2,200,000	Contego CLO VI 4.475% 15/4/2034	2,420,963	0.04
USD 883,000	ASG Finance Designated Activity 9.75% 15/5/2029	889,622	0.01	EUR 100,000	Contego CLO VII 7.648% 14/5/2032	111,937	0.00
EUR 497,949	Aurium CLO IV 4.394% 16/1/2031	550,526	0.01	EUR 800,000	Contego CLO VIII 9.745% 25/1/2034	898,859	0.01
EUR 900,000	Aurium CLO VIII 4.55% 23/6/2034	993,343	0.01	EUR 117,000	Cumulus Static CLO 2024-1 7.525% 15/11/2033	130,390	0.00
EUR 250,000	Aurium CLO VIII 6.7% 23/6/2034	275,869	0.00	EUR 330,000	CVC Cordatus Loan Fund IV 4.838% 22/2/2034	361,596	0.01
EUR 550,000	Avoca CLO XIV 0% 12/1/2031	319,879	0.00	EUR 400,000	CVC Cordatus Loan Fund V 5.188% 21/7/2030	442,494	0.01
EUR 150,000	Avoca CLO XIV 8.404% 12/1/2031	166,795	0.00	EUR 400,000	CVC Cordatus Loan Fund XIX 7.5% 23/12/2033	447,687	0.01
EUR 150,000	Avoca CLO XIV 10.054% 12/1/2031	165,473	0.00	EUR 250,000	CVC Cordatus Loan Fund XXIV 10.205% 23/10/2034	276,962	0.00
EUR 380,000	Avoca CLO XV 7.815% 15/4/2031	417,106	0.01	EUR 250,000	CVC Cordatus Loan Fund XXX 5.347% 15/5/2037	278,659	0.00
EUR 350,000	Avoca CLO XVIII 5.435% 15/4/2031	388,103	0.01	EUR 767,000	CVC Cordatus Loan Fund XXX 7.867% 15/5/2037	853,589	0.01
EUR 290,000	Avoca CLO XXII 4.985% 15/4/2035	317,443	0.00	EUR 350,000	CVC Cordatus Loan Fund XXX 7.867% 15/5/2037	395,523	0.01
EUR 1,000,000	Avoca CLO XXIII 6.735% 15/4/2034	1,108,104	0.02	EUR 1,750,000	CVC Cordatus Loan Fund XXXI 6.56% 20/5/2036	1,959,203	0.03
EUR 1,400,000	Bank of Ireland 1.875% 5/6/2026	1,530,049	0.02	EUR 650,000	CVC Cordatus Opportunity Loan Fund 7.542% 15/8/2033	721,872	0.01
EUR 959,000	Bank of Ireland 7.5% 19/5/2025	1,079,742	0.02	EUR 2,295,000	Dilosk Rmbs NO 9 4.47% 25/1/2063	2,546,631	0.04
EUR 250,000	BlueMountain Euro 2021-2 CLO 5.435% 15/10/2035	277,070	0.00	EUR 1,100,000	Eaton Capital UnLtd 3.601% 21/5/2031	1,240,225	0.02
EUR 900,000	BlueMountain Fuji CLO III 6.585% 15/1/2031	998,568	0.02				
EUR 800,000	BlueMountain Fuji Eur CLO IV 9.751% 25/2/2034	889,222	0.01				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 250,000	Euro-Galaxy III CLO 6.055% 24/4/2034	277,260	0.00	EUR 1,429,000	Henley CLO X 5.841% 20/7/2037	1,584,842	0.02
EUR 510,000	Euro-Galaxy III CLO 6.955% 24/4/2034	566,073	0.01	EUR 700,000	Henley CLO X 6.391% 20/7/2037	779,301	0.01
EUR 2,000,000	Euro-Galaxy V CLO 5.142% 15/2/2034	2,226,220	0.03	EUR 169,000	Henley CLO X 7.491% 20/7/2037	191,194	0.00
EUR 800,000	Fernhill Park CLO 5.894% 15/4/2037	894,949	0.01	EUR 1,502,000	Henley CLO X 7.491% 20/7/2037	1,677,294	0.03
EUR 1,000,000	Fernhill Park CLO 6.444% 15/4/2037	1,112,821	0.02	EUR 3,000,000	Henley CLO X 10.391% 20/7/2037	3,322,787	0.05
EUR 1,067,000	Fernhill Park CLO 7.544% 15/4/2037	1,198,760	0.02	EUR 625,000	Invesco Euro CLO IV 5.385% 15/4/2033	689,816	0.01
EUR 1,000,000	Fernhill Park CLO 10.474% 15/4/2037	1,124,051	0.02	EUR 1,600,000	Invesco Euro CLO IX 5.338% 20/4/2036	1,776,662	0.03
EUR 1,510,000	Fidelity Grand Harbour CLO 2021-1 7.285% 15/10/2034	1,674,769	0.03	EUR 750,000	Invesco Euro CLO X 11.495% 15/7/2036	848,645	0.01
EUR 650,000	Fidelity Grand Harbour CLO 2021-1 7.285% 15/10/2034	720,927	0.01	EUR 28,339,002	Ireland Government Bond 2.6% 18/10/2034	31,268,883	0.48
EUR 2,600,000	Fidelity Grand Harbour CLO 2023-1 5.442% 15/8/2036	2,895,068	0.04	USD 650,000	Jazz 4.375% 15/1/2029	619,791	0.01
EUR 149,000	Fidelity Grand Harbour CLO 2023-1 9.442% 15/8/2036	167,213	0.00	GBP 1,616,000	Last Mile Logistics CMBS 2023-1 UK 8.48% 17/8/2033	2,133,053	0.03
EUR 470,000	Fidelity Grand Harbour CLO 2023-2 8.018% 15/4/2038	528,710	0.01	GBP 1,469,000	Last Mile Logistics CMBS 2023-1 UK 9.48% 17/8/2033	1,938,925	0.03
EUR 100,000	Fidelity Grand Harbour CLO 2023-2 8.018% 15/4/2038	111,775	0.00	EUR 565,547	Last Mile Logistics Pan Euro Finance 4.299% 17/8/2033	623,194	0.01
EUR 101,000	Finance Ireland Auto Receivables NO 1 5.892% 12/9/2033	113,143	0.00	EUR 344,631	Last Mile Logistics Pan Euro Finance 4.599% 17/8/2033	377,166	0.01
EUR 1,100,000	Fortuna Consumer Loan ABS 2024-1 4.956% 18/2/2034	1,216,769	0.02	EUR 1,233,211	Last Mile Logistics Pan Euro Finance 4.949% 17/8/2033	1,348,486	0.02
EUR 900,000	Fortuna Consumer Loan ABS 2024-1 5.906% 18/2/2034	1,004,920	0.02	EUR 1,030,949	Last Mile Logistics Pan Euro Finance 5.449% 17/8/2033	1,129,423	0.02
GBP 448,457	Frost CMBS 2021-1 6.33% 20/11/2033	586,582	0.01	EUR 660,864	Last Mile PE 2021 4.449% 17/8/2031	730,440	0.01
EUR 1,500,000	Glencore Capital Finance 1.125% 10/3/2028	1,538,629	0.02	EUR 938,803	Last Mile PE 2021 4.749% 17/8/2031	1,031,245	0.01
EUR 700,000	Harvest CLO XVIII 4.885% 15/10/2030	774,964	0.01	EUR 1,060,777	Last Mile PE 2021 5.149% 17/8/2031	1,165,274	0.02
EUR 390,000	Harvest CLO XXIII 6.688% 20/10/2032	432,454	0.01	EUR 371,450	Lt Autorahoitus IV 4.296% 18/7/2033	413,279	0.01
EUR 2,222,000	Harvest CLO XXXII 6.198% 25/7/2037	2,461,711	0.04	EUR 1,000,000	Lt Autorahoitus IV 5.656% 18/7/2033	1,139,464	0.02
EUR 192,000	Harvest CLO XXXII 7.298% 25/7/2037	213,860	0.00	EUR 1,250,000	Madison Park Euro Funding XVI 6.885% 25/5/2034	1,389,927	0.02
EUR 1,038,000	Harvest CLO XXXII 7.298% 25/7/2037	1,156,183	0.02	EUR 1,050,000	Man GLG Euro CLO VI 7.185% 15/10/2032	1,160,720	0.02
EUR 426,877	Haus European Loan Conduit No 39 4.286% 28/7/2051	444,965	0.01	EUR 1,606,000	Margay CLO I 5.635% 15/7/2036	1,787,109	0.03
EUR 210,939	Haus European Loan Conduit No 39 4.736% 28/7/2051	214,465	0.00	EUR 142,000	Margay CLO I 10.085% 15/7/2036	159,892	0.00
EUR 130,000	Henley CLO IV 5.035% 25/4/2034	143,151	0.00	EUR 150,000	Marino Park CLO 9.334% 16/1/2034	166,871	0.00
EUR 250,000	Henley CLO IV 6.685% 25/4/2034	279,656	0.00	EUR 920,000	Marlay Park CLO 8.185% 15/10/2030	1,026,523	0.02
EUR 1,400,000	Henley CLO V 9.585% 25/10/2034	1,570,024	0.02	EUR 188,000	Neuberger Berman Loan Advisers Euro CLO 9.182% 17/4/2034	209,913	0.00
EUR 1,000,000	Henley CLO X 0% 20/7/2037	995,729	0.02	EUR 699,000	Neuberger Berman Loan Advisers Euro CLO 2 9.745% 15/4/2034	779,325	0.01
EUR 2,000,000	Henley CLO X 5.221% 20/7/2037	2,226,148	0.03				

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 920,000	Neuberger Berman Loan Advisers Euro CLO 3 4.605% 25/10/2034	1,010,295	0.02	EUR 976,000	RRE 5 Loan Management 5.435% 15/1/2037	1,083,407	0.02
EUR 200,000	Neuberger Berman Loan Advisers Euro CLO 6 7.494% 15/7/2037	224,405	0.00	EUR 430,000	RRE 9 Loan Management 5.385% 15/10/2036	475,843	0.01
EUR 250,000	Northwoods Capital 19 Euro 6.041% 25/11/2033	277,185	0.00	EUR 2,700,000	SCF Rahoituspalvelut XIII 4.188% 25/6/2034	3,000,439	0.05
EUR 425,000	OAK Hill European Credit Partners V Designated Activity 5.588% 21/1/2035	472,173	0.01	EUR 500,000	SCF Rahoituspalvelut XIII 4.608% 25/6/2034	554,774	0.01
EUR 450,000	OAK Hill European Credit Partners VI 4.888% 20/1/2032	497,902	0.01	EUR 400,000	SCF Rahoituspalvelut XIII 5.008% 25/6/2034	443,591	0.01
EUR 630,000	OCP Euro CLO 8.488% 20/7/2036	711,660	0.01	EUR 250,000	Sound Point Euro CLO III Funding 5.985% 15/4/2033	277,393	0.00
EUR 700,000	OCP Euro CLO 2017-2 5.035% 15/1/2032	776,133	0.01	EUR 337,000	Sound Point Euro CLO X Funding 7.829% 20/4/2038	377,738	0.01
EUR 250,000	OCP Euro CLO 2019-3 5.988% 20/4/2033	278,179	0.00	EUR 1,375,000	St Paul's CLO VI 6.86% 20/5/2034	1,514,413	0.02
EUR 250,000	OCP Euro CLO 2019-3 6.988% 20/4/2033	278,362	0.00	EUR 1,250,000	St Paul's CLO XII 5.285% 15/4/2033	1,380,460	0.02
EUR 5,000,000	Ocp Euro CLO 2023-7 5.435% 25/4/2036	5,602,646	0.09	GBP 2,343,000	Stark Financing 2023-1 8.08% 17/8/2033	3,089,153	0.05
EUR 1,500,000	Ocp Euro CLO 2023-7 8.785% 25/4/2036	1,698,920	0.03	EUR 650,000	Sutton Park CLO 5.242% 15/11/2031	720,826	0.01
EUR 372,000	Palmer Square European CLO 2022-2 7.685% 15/1/2038	418,966	0.01	EUR 750,000	Sutton Park CLO 5.892% 15/11/2031	832,272	0.01
EUR 2,500,000	Palmer Square European CLO 2023-1 5.585% 15/7/2036	2,777,630	0.04	GBP 879,540	Taurus 2021-1 UK 6.28% 17/5/2031	1,152,524	0.02
EUR 300,000	Palmer Square European CLO 2023-1 9.885% 15/7/2036	336,917	0.01	GBP 536,063	Taurus 2021-1 UK 6.63% 17/5/2031	699,647	0.01
EUR 920,000	Palmer Square European CLO 2024-2 4.844% 15/10/2037	1,020,973	0.02	GBP 546,983	Taurus 2021-1 UK 7.58% 17/5/2031	720,210	0.01
EUR 4,650,000	Penta CLO 17 5.353% 15/8/2038	5,148,657	0.08	GBP 2,966,174	Taurus 2021-4 UK 6.73% 17/8/2031	3,910,952	0.06
EUR 4,650,000	Penta CLO 17 5.703% 15/8/2038	5,148,624	0.08	GBP 1,049,931	Taurus 2021-4 UK 7.08% 17/8/2031	1,378,059	0.02
EUR 2,410,000	Penta CLO 17 6.703% 15/8/2038	2,668,366	0.04	EUR 2,000,000	Texas Debt Capital Euro CLO 2024-1 5.148% 16/7/2038	2,226,358	0.03
EUR 211,000	Penta CLO 17 6.703% 15/8/2038	234,692	0.00	EUR 2,000,000	Texas Debt Capital Euro CLO 2024-1 5.798% 16/7/2038	2,228,088	0.03
EUR 2,000,000	Penta CLO 2021-2 4.648% 4/11/2034	2,215,427	0.03	EUR 1,500,000	Texas Debt Capital Euro CLO 2024-1 6.248% 16/7/2038	1,657,036	0.03
EUR 500,000	Penta CLO 6 5.385% 25/7/2034	552,559	0.01	EUR 350,000	Texas Debt Capital Euro CLO 2024-1 7.298% 16/7/2038	390,567	0.01
EUR 500,000	Penta CLO 6 5.985% 25/7/2034	557,073	0.01	EUR 1,500,000	Texas Debt Capital Euro CLO 2024-1 7.298% 16/7/2038	1,675,582	0.03
USD 709,754	Prodigy Finance CM2021-1 6.64% 25/7/2051	706,342	0.01	EUR 2,200,000	Tikehau CLO VII 5.688% 20/10/2035	2,438,519	0.04
USD 245,792	Prodigy Finance CM2021-1 7.89% 25/7/2051	246,382	0.00	EUR 920,000	Tikehau CLO XII 4.71% 20/10/2038	1,023,784	0.02
USD 117,807	Prodigy Finance CM2021-1 9.14% 25/7/2051	119,000	0.00	EUR 700,000	Tikehau CLO XII 6.62% 20/10/2038	777,764	0.01
USD 122,882	Prodigy Finance CM2021-1 11.29% 25/7/2051	123,569	0.00	GBP 202,000	UK Logistics 2024-1 6.63% 17/5/2034	266,400	0.00
EUR 200,000	Providus CLO V 6.492% 15/2/2035	220,868	0.00	GBP 557,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	676,645	0.01
EUR 350,000	Providus CLO VI 6.76% 20/5/2034	388,617	0.01	EUR 250,000	Voya Euro CLO II 5.355% 15/7/2035	277,144	0.00
EUR 400,000	Rockfield Park CLO 6.664% 16/7/2034	444,101	0.01	EUR 500,000	Voya Euro CLO II 5.835% 15/7/2035	555,821	0.01
EUR 2,380,000	Rockford Tower Europe CLO 2019-1 5.288% 20/1/2033	2,634,057	0.04	EUR 439,000	Voya Euro CLO III 5.335% 15/4/2033	485,075	0.01
EUR 506,000	RRE 19 Loan Management 5.108% 15/7/2037	562,686	0.01				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 200,000	Voya Euro CLO IV 6.785% 15/10/2034	221,131	0.00	EUR 2,010,000	Cedacri Mergeco 8.167% 15/5/2028	2,227,603	0.04
EUR 1,320,000	Voya Euro CLO VI 7.535% 15/4/2038	1,467,485	0.02	EUR 798,000	Cedacri Mergeco 9.042% 15/5/2028	888,935	0.01
		241,740,191	3.68	EUR 849,000	doValue 3.375% 31/7/2026	904,851	0.01
Isle of Man				EUR 778,000	Duomo Bidco 7.803% 15/7/2031	873,153	0.01
USD 653,000	AngloGold Ashanti 3.75% 1/10/2030	594,014	0.01	EUR 2,800,000	Enel 1.375% 8/6/2027	2,849,290	0.04
Italy				EUR 1,400,000	Enel 3.5% 24/2/2025	1,542,881	0.02
EUR 1,875,000	A2A 5% 11/6/2029	2,092,536	0.03	EUR 2,624,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028*	2,936,514	0.05
EUR 3,875,000	Auto ABS Italian Stella Loans 2024-1 4.314% 29/12/2036	4,301,534	0.07	EUR 6,879,000	Eni 2.625% 13/10/2025	7,494,826	0.11
EUR 1,677,000	Auto ABS Italian Stella Loans 2024-1 4.784% 29/12/2036	1,860,549	0.03	EUR 4,895,000	Eni 2.75% 11/2/2030	4,931,019	0.08
EUR 504,000	Auto ABS Italian Stella Loans 2024-1 5.284% 29/12/2036	560,045	0.01	EUR 3,320,000	Fiber Bidco 6.125% 15/6/2031	3,652,580	0.05
EUR 482,000	Auto ABS Italian Stella Loans 2024-1 5.884% 29/12/2036	536,723	0.01	EUR 1,790,000	Fiber Bidco 7.695% 15/1/2030	1,997,387	0.03
EUR 454,000	Auto ABS Italian Stella Loans 2024-1 8.084% 29/12/2036	505,725	0.01	EUR 415,000	Fiber Midco 10% 15/6/2029	461,675	0.01
EUR 129,141	AutoFlorence 2 4.358% 24/12/2044	142,379	0.00	EUR 3,747,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	4,094,757	0.06
EUR 166,556	AutoFlorence 2 4.758% 24/12/2044	183,995	0.00	EUR 547,000	Golden Bar Securitisation 2023-2 6.6% 22/9/2043	620,403	0.01
EUR 89,313	AutoFlorence 2 5.958% 24/12/2044	99,447	0.00	EUR 668,000	Golden Bar Securitisation 2023-2 7.3% 22/9/2043	760,279	0.01
EUR 1,448,421	AutoFlorence 3 4.568% 25/12/2046	1,614,209	0.02	EUR 563,000	Golden Bar Securitisation 2023-2 9.4% 22/9/2043	650,190	0.01
EUR 133,199	AutoFlorence 3 5.968% 25/12/2046	149,764	0.00	EUR 5,877,000	Iccrea Banca 4% 8/11/2027	6,681,480	0.10
EUR 173,252	AutoFlorence 3 6.968% 25/12/2046	196,387	0.00	EUR 1,594,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	1,706,116	0.02
EUR 121,090	AutoFlorence 3 8.968% 25/12/2046	137,387	0.00	EUR 2,951,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	3,307,770	0.05
EUR 4,443,000	Azzurra Aeroporti 2.625% 30/5/2027	4,709,418	0.07	EUR 3,092,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	3,188,297	0.05
EUR 5,913,000	Banca Monte dei Paschi di Siena 3.5% 23/4/2029	6,674,860	0.10	EUR 1,264,000	Infrastrutture Wireless Italiane 1.75% 19/4/2031	1,259,826	0.02
EUR 2,300,000	Banca Monte dei Paschi di Siena 4.75% 15/3/2029	2,604,482	0.04	EUR 1,600,000	Intesa Sanpaolo 0.625% 24/2/2026	1,703,553	0.03
EUR 1,658,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	1,853,270	0.03	EUR 950,000	Intesa Sanpaolo 1.625% 21/4/2025	1,039,689	0.02
EUR 1,005,000	Banca Monte dei Paschi di Siena 7.708% 18/1/2028*	1,209,141	0.02	USD 2,015,000	Intesa Sanpaolo 4.198% 1/6/2032	1,770,511	0.03
EUR 850,000	Banco BPM 2.875% 29/6/2031	915,143	0.01	EUR 2,320,000	Intesa Sanpaolo 4.264% 16/4/2027	2,574,877	0.04
EUR 2,200,000	Banco BPM 3.25% 14/1/2031*	2,396,505	0.04	GBP 3,075,000	Intesa Sanpaolo 5.148% 10/6/2030	3,855,732	0.06
EUR 1,350,000	Banco BPM 3.375% 19/1/2032	1,459,144	0.02	EUR 1,500,000	Intesa Sanpaolo 5.5% 1/3/2028*	1,645,610	0.02
EUR 9,349,000	Banco BPM 3.875% 18/9/2026	10,527,581	0.16	USD 200,000	Intesa Sanpaolo 5.71% 15/1/2026	200,730	0.00
EUR 1,400,000	Banco BPM 5% 18/6/2034*	1,583,430	0.02	EUR 1,019,000	Intesa Sanpaolo 5.875% 20/1/2025	1,130,615	0.02
EUR 3,934,543	Brignole 4.388% 24/2/2042	4,369,877	0.07	EUR 600,000	Intesa Sanpaolo 7.75% 11/1/2027	694,662	0.01
EUR 785,610	Brignole 4.808% 24/2/2042	873,098	0.01	GBP 1,000,000	Intesa Sanpaolo 8.505% 20/9/2032	1,469,430	0.02
EUR 416,457	Brignole 5.608% 24/2/2042	464,053	0.01	EUR 375,000	Intesa Sanpaolo 9.125% 7/9/2029	469,551	0.01
EUR 575,990	Brignole 7.608% 24/2/2042	641,182	0.01	EUR 1,150,000	Intesa Sanpaolo Vita 2.375% 22/12/2030	1,128,411	0.02
EUR 5,357,440	Cassia 2022-1 6.038% 22/5/2034	5,933,551	0.09	EUR 1,400,000	Intesa Sanpaolo Vita 4.75% 17/12/2024	1,553,224	0.02
EUR 2,556,074	Cassia 2022-1 7.038% 22/5/2034	2,774,850	0.04				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 564,028	Koromo Italy 4.398% 26/2/2035	626,544	0.01	EUR 4,257,003	Youni Italy 2024-1 4.488% 20/4/2034	4,738,033	0.07
EUR 903,000	Lottomatica 5.375% 1/6/2030	1,021,347	0.02	EUR 1,066,506	Youni Italy 2024-1 5.308% 20/4/2034	1,191,994	0.02
EUR 1,271,000	Lottomatica 6.755% 1/6/2031	1,422,895	0.02			197,396,094	3.00
EUR 1,162,000	Lottomatica 7.505% 15/12/2030	1,298,487	0.02		Jamaica		
EUR 1,304,335	Marzio Finance 4.685% 28/2/2048	1,456,806	0.02	USD 1,293,171	Digicel Intermediate / Digicel International Finance / Difi US 12% 25/5/2027	1,293,970	0.02
EUR 2,837,000	Miltonia Mortgage Finance 4.986% 28/4/2062	3,089,196	0.05	USD 715,000	Jamaica Government International Bond 6.75% 28/4/2028*	754,225	0.01
EUR 6,700,000	Nexi 0% 24/2/2028	6,414,619	0.10			2,048,195	0.03
EUR 1,869,000	Optics Bidco 1.625% 18/1/2029	1,884,015	0.03		Japan		
EUR 400,000	Optics Bidco 2.875% 28/1/2026	438,298	0.01	JPY 120,000,000	Daiwa House Industry 0% 30/3/2029	834,600	0.01
USD 661,000	Optics Bidco 6% 30/9/2034	647,763	0.01	EUR 3,503,000	East Japan Railway 4.11% 22/2/2043	4,000,461	0.06
EUR 1,286,000	Optics Bidco 6.875% 15/2/2028	1,553,345	0.02	JPY 2,945,200,000	Japan Government Twenty Year Bond 1.3% 20/12/2043	18,919,005	0.29
EUR 1,431,000	Optics Bidco 7.875% 31/7/2028*	1,794,851	0.03	JPY 3,488,000,000	Japan Government Twenty Year Bond 1.5% 20/9/2043	23,266,033	0.35
EUR 2,477,000	Pachelbel Bidco 8.066% 17/5/2031	2,754,955	0.04	JPY 238,000,000	Japan Government Twenty Year Bond 1.6% 20/3/2044	1,604,134	0.03
EUR 2,447,000	Poste Italiane 2.625% 24/3/2029*	2,465,141	0.04	JPY 200,000,000	Kansai Paint 0% 8/3/2029	1,507,104	0.02
EUR 76,600	Progetto Quinto 4.204% 27/10/2036	84,918	0.00	JPY 120,000,000	Kansai Paint 0% 7/3/2031	901,278	0.01
EUR 5,526,000	Quarzo 4.49% 15/6/2041	6,142,455	0.09	JPY 90,000,000	Kobe Steel 0% 14/12/2028	643,575	0.01
EUR 714,643	Quarzo 4.669% 15/12/2039	795,343	0.01	JPY 90,000,000	Kobe Steel 0% 13/12/2030	650,994	0.01
EUR 1,463,000	Quarzo 5.3% 15/6/2041	1,620,652	0.03	JPY 120,000,000	Koei Tecmo 0% 20/12/2024	821,105	0.01
EUR 446,000	Quarzo 6% 15/6/2041	499,275	0.01	JPY 190,000,000	Nagoya Railroad 0% 17/6/2033	1,357,999	0.02
EUR 363,000	Quarzo 7.4% 15/6/2041	403,628	0.01	JPY 260,000,000	Nagoya Railroad 0% 16/6/2034	1,857,644	0.03
EUR 427,179	Red & Black Auto Italy 4.595% 28/7/2034	476,126	0.01	EUR 820,000	Nissan Motor 2.652% 17/3/2026*	896,381	0.02
EUR 188,000	Red & Black Auto Italy 5.395% 28/7/2034	210,436	0.00	USD 2,000,000	Nomura 6.621% 2/7/2027	2,016,079	0.03
EUR 205,000	Red & Black Auto Italy 6.395% 28/7/2034	230,895	0.00	EUR 1,800,000	Rakuten 4.25% 22/4/2027	1,736,987	0.03
EUR 283,070	Red & Black Auto Italy 6.445% 28/12/2031	314,777	0.01	USD 500,000	Rakuten 5.125% 22/4/2026	474,065	0.01
EUR 100,000	Red & Black Auto Italy 7.395% 28/7/2034	112,658	0.00	USD 3,636,000	Rakuten 9.75% 15/4/2029*	3,921,881	0.06
EUR 1,354,000	Rekeep 7.25% 1/2/2026	1,365,823	0.02	USD 860,000	Rakuten 9.75% 15/4/2029*	927,618	0.01
EUR 500,000	Salini 4% 30/5/2028	600,807	0.01	JPY 240,000,000	Rohm 0% 5/12/2024	1,652,927	0.03
EUR 3,350,000	Snam 4.085% 15/4/2026*	3,719,796	0.06	JPY 700,000,000	Rohm 0% 24/4/2029	4,781,963	0.07
EUR 576,000	Sunrise SPV 50 4.595% 27/7/2048	641,869	0.01	EUR 2,105,000	SoftBank 3.125% 19/9/2025	2,301,634	0.03
EUR 561,000	TeamSystem 7.127% 31/7/2031	623,725	0.01	EUR 4,392,000	SoftBank 3.375% 6/7/2029	4,518,204	0.07
EUR 363,000	Telecom Italia 1.625% 18/1/2029*	362,917	0.01	EUR 2,415,000	SoftBank 3.875% 6/7/2032	2,436,341	0.04
EUR 599,000	Telecom Italia 2.75% 15/4/2025	657,930	0.01	USD 800,000	SoftBank 4% 6/7/2026	779,234	0.01
EUR 200,000	Telecom Italia 3% 30/9/2025	220,047	0.00	EUR 400,000	SoftBank 4.5% 20/4/2025	442,994	0.01
EUR 707,000	Telecom Italia 6.875% 15/2/2028	845,704	0.01	EUR 481,000	SoftBank 4.75% 30/7/2025	534,576	0.01
EUR 724,000	Telecom Italia 7.875% 31/7/2028*	897,939	0.01	EUR 1,177,000	SoftBank 5% 15/4/2028	1,311,755	0.02
EUR 2,500,000	UniCredit 2.2% 22/7/2027	2,715,951	0.04	EUR 3,271,000	SoftBank 5.375% 8/1/2029	3,639,810	0.06
EUR 2,200,000	UniCredit 4.2% 11/6/2034	2,444,587	0.04	EUR 1,843,000	SoftBank 5.75% 8/7/2032	2,043,932	0.03
USD 282,000	UniCredit 5.459% 30/6/2035	275,934	0.00	USD 300,000	SoftBank 6% 30/7/2025	299,588	0.00
USD 587,000	UniCredit 5.861% 19/6/2032	586,105	0.01	USD 700,000	SoftBank 7% 8/7/2031	705,814	0.01
USD 2,950,000	UniCredit 7.296% 2/4/2034	3,106,947	0.05			91,785,715	1.40
EUR 900,000	UnipolSai Assicurazioni 4.9% 23/5/2034	1,003,869	0.02		Jersey		
				USD 1,198,000	Adient Global 8.25% 15/4/2031	1,274,893	0.02
				USD 3,500,000	APIDOS CLO XLVIII 11.065% 25/7/2037	3,505,021	0.05

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 4,647,000	Ardonagh Finco 6.875% 15/2/2031	5,171,368	0.08	USD 2,355,000	Jordan Government International Bond 5.85% 7/7/2030*	2,228,419	0.03
USD 1,692,000	Aston Martin Capital 10% 31/3/2029*	1,723,909	0.03			2,897,293	0.04
GBP 3,474,000	Aston Martin Capital 10.375% 31/3/2029*	4,593,965	0.07	USD 2,635,000	Kenya		
USD 3,000,000	Canyon CLO 2023-2 7.37% 15/5/2037	3,016,642	0.05		Republic of Kenya Government International Bond 8% 22/5/2032*	2,340,315	0.04
USD 7,006,203	Captree Park CLO 7.233% 20/7/2037	7,043,145	0.11	USD 783,000	Republic of Kenya Government International Bond 9.75% 16/2/2031	763,135	0.01
USD 3,350,000	Captree Park CLO 7.633% 20/7/2037	3,387,770	0.05			3,103,450	0.05
USD 3,071,212	Captree Park CLO 8.583% 20/7/2037	3,102,456	0.05		Latvia		
USD 1,300,000	Captree Park CLO 11.333% 20/7/2037	1,305,311	0.02	EUR 1,393,000	Air Baltic 14.5% 14/8/2029	1,663,102	0.02
GBP 1,744,000	CPUK Finance 3.588% 28/8/2025	2,252,946	0.04		Luxembourg		
GBP 148,000	CPUK Finance 7.875% 28/8/2029	197,508	0.00	USD 3,127,000	3R Lux 9.75% 5/2/2031*	3,377,160	0.05
GBP 4,423,000	Galaxy Bidco 6.5% 31/7/2026	5,774,020	0.09	EUR 800,000	ADLER 21% 31/7/2025	1,050,417	0.02
EUR 1,000,000	Glencore Finance Europe 1.5% 15/10/2026	1,067,184	0.01	EUR 2,932,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028	3,040,185	0.04
GBP 1,400,000	Glencore Finance Europe 3.125% 26/3/2026	1,794,205	0.03	USD 200,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	185,172	0.00
USD 1,000,000	Goldentree Loan Management US CLO 15 12.782% 20/10/2036	994,677	0.02	GBP 4,074,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	4,920,344	0.07
USD 820,000	GoldenTree Loan Management US CLO 19 11.282% 20/4/2037	827,073	0.01	EUR 941,000	Altice Financing 2.25% 15/1/2025	1,025,092	0.02
USD 1,000,000	GoldenTree Loan Management US CLO 21 7.425% 20/7/2037	1,009,917	0.02	EUR 672,000	Altice Financing 4.25% 15/8/2029	578,488	0.01
USD 1,000,000	GoldenTree Loan Management US CLO 21 8.375% 20/7/2037	1,008,521	0.02	USD 739,000	Altice Financing 9.625% 15/7/2027	708,138	0.01
USD 1,500,000	Golub Capital Partners CLO 66B 7.235% 25/4/2036	1,501,549	0.02	EUR 600,000	Aroundtown 0.375% 15/4/2027	600,552	0.01
GBP 1,469,898	Intu Jersey 2 2.875% 1/11/2022***	299,664	0.00	EUR 4,355,000	Aroundtown Finance 7.125% 16/1/2030	4,055,665	0.06
USD 920,000	Juniper Valley Park CLO 10.782% 20/7/2036	924,271	0.01	GBP 1,281,000	Aroundtown Finance 8.625% 7/5/2029	1,398,090	0.02
USD 2,000,000	Midocean Credit CLO XV 6.827% 21/7/2037	2,018,760	0.03	EUR 1,034,881	Auto1 Car Funding 4.335% 15/12/2033	1,149,641	0.02
USD 1,840,000	OCP CLO 2024-34 9.67% 15/10/2037	1,848,341	0.03	EUR 300,000	Auto1 Car Funding 5.135% 15/12/2033	334,639	0.00
USD 270,000	Pikes Peak CLO 12 14.432% 20/4/2036	279,507	0.00	EUR 300,000	Auto1 Car Funding 7.135% 15/12/2033	340,960	0.01
USD 1,000,000	Pikes Peak CLO 16 6.775% 25/7/2037	1,001,400	0.02	EUR 1,070,000	Cidron Aida Finco 5% 1/4/2028*	1,130,552	0.02
USD 390,000	PPM CLO 6-R 8.732% 20/1/2037	400,925	0.01	GBP 3,215,000	Cidron Aida Finco 6.25% 1/4/2028	3,967,419	0.06
USD 310,000	PPM CLO 6-R 10.932% 20/1/2037	323,041	0.00	EUR 686,000	Cirsa Finance International 6.5% 15/3/2029*	787,354	0.01
GBP 4,216,000	Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	5,625,269	0.09	EUR 771,000	Cirsa Finance International 7.875% 31/7/2028	905,202	0.01
		63,273,258	0.98	EUR 1,049,000	Cirsa Finance International 8.136% 31/7/2028	1,175,229	0.02
	Jordan			GBP 3,552,000	CK Hutchison Telecom Finance 2.625% 17/10/2034	3,479,760	0.05
USD 678,000	Jordan Government International Bond 4.95% 7/7/2025	668,874	0.01	EUR 222,000	Compartment BL Consumer Credit 2024 4.508% 25/9/2041	245,884	0.00
				USD 3,480,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	3,458,019	0.05
				USD 700,000	Cosan Luxembourg 7.25% 27/6/2031*	721,175	0.01

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 363,000	CSN Resources 5.875% 8/4/2032	301,834	0.00	USD 519,000	Millicom International Cellular 7.375% 2/4/2032*	526,162	0.01
EUR 462,000	Dana Financing Luxembourg 3% 15/7/2029	464,911	0.01	EUR 800,000	Monitchem HoldCo 3 8.75% 1/5/2028*	888,283	0.01
EUR 2,093,000	Dana Financing Luxembourg 8.5% 15/7/2031	2,505,022	0.04	EUR 2,650,000	Motion Finco 7.375% 15/6/2030	2,961,721	0.04
USD 597,000	EIG Pearl 3.545% 31/8/2036*	524,557	0.01	EUR 615,000	Picard Bondco 5.375% 1/7/2027*	667,051	0.01
USD 510,000	EIG Pearl 4.387% 30/11/2046	415,579	0.01	EUR 300,000	Pony Compartment German Auto Loans 2024-1 4.475% 14/1/2033	331,591	0.00
EUR 3,080,000	Ephios Subco 3 7.875% 31/1/2031	3,659,864	0.06	EUR 400,000	Pony Compartment German Auto Loans 2024-1 4.825% 14/1/2033	442,575	0.01
EUR 2,300,000	European TopSoho 4% 21/9/2021***	813,132	0.01	EUR 300,000	Pony Compartment German Auto Loans 2024-1 5.275% 14/1/2033	331,232	0.00
EUR 400,000	FACT Master 4.545% 20/7/2028	444,063	0.01	USD 936,000	Raizen Fuels Finance 6.45% 5/3/2034	986,596	0.01
EUR 2,123,000	Garfunkelux Holdco 3 6.75% 1/11/2025	1,620,332	0.03	USD 412,000	Raizen Fuels Finance 6.95% 5/3/2054	440,016	0.01
GBP 895,000	Garfunkelux Holdco 3 7.75% 1/11/2025	811,083	0.01	EUR 2,800,000	Repsol Europe Finance 3.625% 5/9/2034	3,096,647	0.05
EUR 935,889	Germany Compartment Consumer 2020-1 5.375% 14/11/2034	1,043,321	0.02	EUR 2,103,000	Rossini 6.75% 31/12/2029	2,417,786	0.04
EUR 311,963	Germany Compartment Consumer 2020-1 6.125% 14/11/2034	348,419	0.01	EUR 2,269,000	Rossini 7.549% 31/12/2029	2,532,486	0.04
EUR 300,000	Germany Compartment Consumer 2024-1 4.618% 14/1/2038	333,702	0.00	EUR 11,082,000	SES 2.875% 27/5/2026*	11,717,733	0.18
EUR 3,700,000	Germany Compartment Consumer 2024-1 4.918% 14/1/2038	4,099,959	0.06	USD 4,300,000	Stena International 7.25% 15/1/2031	4,435,344	0.07
EUR 200,000	Germany Compartment Leasing 2023-1 5.625% 14/12/2032	223,007	0.00	USD 1,375,000	Stena International 7.625% 15/2/2031*	1,423,640	0.02
EUR 200,000	Germany Compartment Leasing 2023-1 6.625% 14/12/2032	224,722	0.00	EUR 1,624,000	Summer BC Holdco B 5.75% 31/10/2026	1,794,562	0.03
USD 1,177,914	Gol Finance 15.701% 29/1/2025	1,266,258	0.02	USD 1,400,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	1,358,963	0.02
USD 871,000	Greensaif Pipelines Bidco 5.853% 23/2/2036*	898,812	0.01	EUR 1,600,000	Traton Finance Luxembourg 4.688% 21/1/2026	1,783,300	0.03
USD 1,021,000	Greensaif Pipelines Bidco 6.103% 23/8/2042*	1,045,249	0.02	EUR 912,596	TREVA Equipment Finance - Compartment 2024-1 4.495% 20/1/2035	1,012,047	0.02
USD 2,930,000	Intelsat Jackson 6.5% 15/3/2030	2,832,293	0.04	EUR 526,661	Vivion Investments 7.9% 28/2/2029	539,625	0.01
EUR 1,400,000	KBC IFIMA 4.135% 4/3/2026	1,552,177	0.02			117,818,900	1.79
USD 1,676,000	Kenbourne Invest 4.7% 22/1/2028****	930,180	0.01	Malaysia			
USD 4,707,000	Kenbourne Invest 6.875% 26/11/2024***	2,633,121	0.04	MYR 28,874,000	Malaysia Government Bond 4.642% 7/11/2033	7,118,325	0.11
USD 1,859,000	Kenbourne Invest 6.875% 26/11/2024***	1,031,745	0.02	USD 2,000,000	Petronas Capital 3.5% 18/3/2025	1,983,560	0.03
EUR 144,000	Kleopatra 2 6.5% 1/9/2026	118,391	0.00	USD 2,400,000	TNB Global Ventures Capital 3.244% 19/10/2026	2,328,840	0.04
EUR 2,236,000	Kleopatra Finco 4.25% 1/3/2026*	2,314,021	0.04			11,430,725	0.18
EUR 1,681,000	Lion/Polaris Lux 4 7.334% 1/7/2029	1,877,005	0.03	Malta			
EUR 622,000	Lune 5.625% 15/11/2028*	596,608	0.01	USD 960,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	790,543	0.01
USD 1,243,671	MC Brazil Downstream Trading 7.25% 30/6/2031	1,125,522	0.02	USD 384,000	VistaJet Malta Finance / Vista Management 7.875% 1/5/2027*	358,465	0.01
USD 1,074,292	MC Brazil Downstream Trading 7.25% 30/6/2031*	972,234	0.01	USD 212,000	VistaJet Malta Finance / Vista Management 9.5% 1/6/2028	198,728	0.00
EUR 1,080,000	Medtronic Global 2.625% 15/10/2025*	1,186,670	0.02			1,347,736	0.02
USD 1,757,000	MHP Lux 6.25% 19/9/2029	1,282,610	0.02				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Marshall Islands				USD 1,381,000	Petroleos Mexicanos 4.25% 15/1/2025*	1,370,090	0.02
USD 3,307,000	Danaos 8.5% 1/3/2028	3,408,316	0.05	USD 957,000	Petroleos Mexicanos 5.95% 28/1/2031*	796,702	0.01
USD 368,000	Seaspan 5.5% 1/8/2029	348,796	0.01	USD 11,716,000	Petroleos Mexicanos 6.5% 13/3/2027	11,358,193	0.17
		3,757,112	0.06	USD 872,000	Petroleos Mexicanos 6.7% 16/2/2032	753,513	0.01
Mauritius				MXN 622,560	Petroleos Mexicanos 7.19% 12/9/2024	3,155,554	0.05
USD 592,663	Azure Power Energy 3.575% 19/8/2026*	557,948	0.01	USD 1,049,342	Petroleos Mexicanos 8.75% 2/6/2029*	1,043,361	0.02
USD 1,000,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024*	998,355	0.01	USD 888,000	Petroleos Mexicanos 10% 7/2/2033*	910,200	0.02
USD 2,416,000	CA Magnum 5.375% 31/10/2026*	2,359,369	0.04			55,993,533	0.85
USD 426,300	Clean Renewable Power Mauritius 4.25% 25/3/2027*	405,855	0.01	Mongolia			
USD 592,000	Diamond II 7.95% 28/7/2026*	599,008	0.01	USD 1,500,000	Mongolia Government International Bond 3.5% 7/7/2027*	1,377,652	0.02
USD 4,000,000	Diamond II 7.95% 28/7/2026*	4,047,352	0.06	Montenegro			
USD 1,500,000	Greenko Solar Mauritius 5.55% 29/1/2025	1,496,610	0.02	EUR 742,000	Montenegro Government International Bond 2.875% 16/12/2027	766,198	0.01
USD 1,000,000	Greenko Solar Mauritius 5.95% 29/7/2026*	999,065	0.02	Morocco			
USD 2,000,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	1,992,340	0.03	USD 649,000	Morocco Government International Bond 5.95% 8/3/2028*	668,691	0.01
USD 1,970,400	India Cleantech Energy 4.7% 10/8/2026*	1,901,436	0.03	USD 303,000	Morocco Government International Bond 6.5% 8/9/2033	324,696	0.00
USD 2,139,124	India Green Power 4% 22/2/2027	2,026,852	0.03	USD 860,000	OCP 4.5% 22/10/2025	853,120	0.01
USD 300,000	India Vehicle Finance 5.85% 25/3/2029	299,250	0.00	USD 500,000	OCP 5.125% 23/6/2051*	402,600	0.01
USD 2,000,000	Network i2i 3.975% 3/3/2026	1,929,220	0.03	USD 2,727,000	OCP 6.75% 2/5/2034	2,917,031	0.04
USD 481,000	Network i2i 5.65% 15/1/2025	479,797	0.01	USD 979,000	OCP 7.5% 2/5/2054*	1,052,474	0.02
		20,092,457	0.31			6,218,612	0.09
Mexico				Netherlands			
USD 934,000	Banco Mercantil del Norte 5.875% 24/1/2027	916,389	0.01	EUR 2,100,000	ABN AMRO Bank 3% 1/6/2032	2,241,158	0.03
USD 883,000	Braskem Idesa SAPI 6.99% 20/2/2032	690,948	0.01	EUR 6,100,000	ABN AMRO Bank 4.375% 20/10/2028	7,005,035	0.11
USD 755,100	Grupo Posadas 7% 30/12/2027*	685,253	0.01	EUR 943,000	Aurorus 2023 4.895% 13/8/2049	1,050,713	0.02
MXN 930,989	Mexican Bonos 7% 3/9/2026	4,465,269	0.07	EUR 187,000	Aurorus 2023 5.695% 13/8/2049	209,461	0.00
MXN 1,182,199	Mexican Bonos 7.5% 26/5/2033	5,226,540	0.08	EUR 271,000	Aurorus 2023 6.795% 13/8/2049	306,517	0.01
MXN 217,370	Mexican Bonos 7.75% 23/11/2034	963,317	0.01	USD 266,000	Axalta Coating Systems Dutch B 7.25% 15/2/2031	281,870	0.00
MXN 943,902	Mexican Bonos 8% 7/11/2047	3,912,082	0.06	EUR 7,400,000	BMW International Investment 3.942% 5/6/2026	8,196,495	0.12
MXN 160,052	Mexican Bonos 8.5% 1/3/2029	775,535	0.01	EUR 3,008,000	Boels Topholding 5.75% 15/5/2030	3,429,182	0.05
MXN 573,035	Mexican Bonos 8.5% 31/5/2029	2,775,486	0.04	EUR 685,000	Boels Topholding 6.25% 15/2/2029	789,643	0.01
MXN 25,070,000	Mexico Cetes 0% 28/11/2024	12,408,026	0.19	USD 914,000	Braskem Netherlands Finance 8.5% 12/1/2031	957,369	0.01
USD 1,353,000	Mexico Government International Bond 2.659% 24/5/2031	1,153,446	0.02	USD 586,000	Braskem Netherlands Finance 8.5% 23/1/2081	592,760	0.01
USD 696,000	Mexico Government International Bond 3.75% 11/1/2028*	676,359	0.01	EUR 700,000	Bumper NL 2023-1 4.257% 22/3/2035	777,914	0.01
USD 807,000	Mexico Government International Bond 6.338% 4/5/2053*	795,432	0.01	EUR 1,474,000	Citycon Treasury 2.375% 15/1/2027*	1,536,820	0.02
USD 973,000	Mexico Government International Bond 6.35% 9/2/2035*	1,014,537	0.02				
EUR 137,000	Petroleos Mexicanos 3.625% 24/11/2025	147,301	0.00				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 700,000	Cooperatieve Rabobank 1.875% 12/7/2028	849,338	0.01	EUR 35,580	Magoi 2019 4.908% 27/7/2039	39,457	0.00
EUR 1,800,000	Cooperatieve Rabobank 4.375% 29/6/2027	1,942,834	0.03	EUR 17,220	Magoi 2019 5.308% 27/7/2039	19,081	0.00
EUR 600,000	Davide Campari-Milano 2.375% 17/1/2029	663,494	0.01	EUR 17,219	Magoi 2019 6.108% 27/7/2039	18,874	0.00
EUR 429,940	Domi 2021-1 4.349% 15/6/2053	476,424	0.01	USD 1,082,000	MEGlobal 2.625% 28/4/2028	1,000,980	0.02
EUR 492,783	Domi 2023-1 4.662% 15/2/2055	553,331	0.01	USD 443,000	MEGlobal 2.625% 28/4/2028	409,828	0.01
EUR 167,000	Domi 2023-1 5.242% 15/2/2055	187,597	0.00	USD 652,000	MEGlobal 4.25% 3/11/2026	643,491	0.01
EUR 1,004,000	Dufry One 4.75% 18/4/2031	1,137,536	0.02	EUR 4,900,000	Mercedes-Benz International Finance 3.902% 9/4/2026	5,428,142	0.08
EUR 290,000	Dutch Property Finance 2020-2 5.036% 28/1/2058	321,815	0.01	USD 1,411,000	Metinvest 7.65% 1/10/2027	994,755	0.02
EUR 740,000	Dutch Property Finance 2021-1 4.786% 28/7/2058	818,729	0.01	EUR 530,000	Mila 2024-1 4.277% 16/9/2041	589,169	0.01
EUR 438,244	Dutch Property Finance 2021-2 4.386% 28/4/2059	486,238	0.01	EUR 289,000	Mila 2024-1 4.537% 16/9/2041	320,783	0.01
EUR 720,000	Dutch Property Finance 2021-2 4.486% 28/4/2059	792,051	0.01	EUR 268,000	Mila 2024-1 5.037% 16/9/2041	296,864	0.00
EUR 504,000	Dutch Property Finance 2021-2 4.736% 28/4/2059	553,559	0.01	EUR 188,000	Mila 2024-1 5.587% 16/9/2041	208,730	0.00
USD 307,000	Embraer Netherlands Finance 6.95% 17/1/2028	322,551	0.01	USD 1,719,200	Minejesa Capital 4.625% 10/8/2030	1,683,114	0.03
USD 792,000	Embraer Netherlands Finance 7% 28/7/2030	849,994	0.01	USD 1,000,000	Minejesa Capital 5.625% 10/8/2037	954,065	0.01
EUR 2,810,000	EnBW International Finance 4% 22/7/2036	3,172,003	0.05	USD 1,000,131	Mong Duong Finance 5.125% 7/5/2029	966,797	0.01
EUR 5,269,000	EnBW International Finance 4.3% 23/5/2034	6,151,645	0.09	EUR 2,280,000	MSD Netherlands Capital 3.75% 30/5/2054	2,472,602	0.04
EUR 4,673,000	Global Switch Finance 1.375% 7/10/2030	4,704,016	0.07	EUR 1,499,000	Nobian Finance 3.625% 15/7/2026	1,639,566	0.02
EUR 1,900,000	Goodyear Europe 2.75% 15/8/2028*	1,931,511	0.03	EUR 1,232,000	OI European 6.25% 15/5/2028*	1,414,357	0.02
USD 273,000	Greenko Dutch 3.85% 29/3/2026*	263,274	0.00	EUR 1,000,000	Phoenix PIB Dutch Finance 4.875% 10/7/2029	1,134,931	0.02
EUR 168,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	178,744	0.00	EUR 3,700,000	Pluxee 3.5% 4/9/2028	4,112,243	0.06
EUR 504,000	Heimstaden Bostad Treasury 1% 13/4/2028*	486,677	0.01	EUR 1,247,000	Q-Park I 2% 1/3/2027	1,315,110	0.02
EUR 1,022,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	1,037,989	0.02	EUR 761,000	Q-Park I 5.125% 1/3/2029*	865,765	0.01
EUR 200,000	Hill FL 2024-1BV 5.649% 18/2/2032	224,277	0.00	EUR 1,886,000	Q-Park I 5.125% 15/2/2030	2,125,325	0.03
EUR 100,000	Hill FL 2024-1BV 6.799% 18/2/2032	112,681	0.00	EUR 6,212,000	Repsol International Finance 2.5% 22/12/2026*	6,622,370	0.10
EUR 1,355,000	IMCD 2.125% 31/3/2027	1,447,537	0.02	EUR 1,200,000	REWE International Finance 4.875% 13/9/2030	1,411,161	0.02
EUR 3,877,000	IMCD 4.875% 18/9/2028	4,479,334	0.07	USD 1,300,000	Royal Capital 5% 5/2/2026	1,296,094	0.02
EUR 900,000	ING Groep 2% 22/3/2030*	982,880	0.02	EUR 800,000	Sartorius Finance 4.25% 14/9/2026	902,974	0.01
GBP 700,000	ING Groep 3% 18/2/2026	897,066	0.01	EUR 1,800,000	Sartorius Finance 4.375% 14/9/2029	2,068,136	0.03
USD 2,295,000	ING Groep 3.875% 16/5/2027	2,018,752	0.03	EUR 1,800,000	Sartorius Finance 4.875% 14/9/2035	2,124,060	0.03
EUR 1,200,000	ING Groep 4.25% 26/8/2035	1,331,042	0.02	USD 300,000	Sensata Technologies 4% 15/4/2029	283,376	0.00
USD 1,301,000	ING Groep 5.75% 16/11/2026*	1,281,637	0.02	EUR 1,700,000	Siemens Financieringsmaatschappij 3.625% 22/2/2044	1,866,748	0.03
USD 600,000	ING Groep 6.5% 16/4/2025	599,986	0.01	EUR 157,032	Summer BidCo 10% 15/2/2029	178,820	0.00
USD 1,800,000	ING Groep 8% 16/5/2030*	1,921,500	0.03	EUR 2,700,000	Telefonica Europe 3.875% 22/6/2026	2,979,892	0.05
EUR 1,400,000	JDE Peet's 0.625% 9/2/2028	1,417,878	0.02	EUR 2,900,000	Telefonica Europe 6.135% 3/2/2030*	3,410,981	0.05
EUR 1,400,000	Koninklijke KPN 2% 8/11/2024	1,535,981	0.02	EUR 1,900,000	TenneT 1% 13/6/2026	2,028,502	0.03
EUR 1,600,000	LEG Properties 1% 4/9/2030	1,805,913	0.03	EUR 800,000	TenneT 1.375% 5/6/2028	834,534	0.01
EUR 708,000	Louis Dreyfus Finance 2.375% 27/11/2025	772,733	0.01	EUR 300,000	TenneT 2% 5/6/2034*	297,471	0.00
				EUR 4,000,000	TenneT 2.374% 22/7/2025	4,342,883	0.07
				EUR 882,000	TenneT 4.75% 28/10/2042	1,054,474	0.02

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 900,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027*	942,519	0.02	EUR 400,000	ZF Europe Finance 2% 23/2/2026	428,619	0.01
EUR 1,242,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	1,358,872	0.02	EUR 500,000	ZF Europe Finance 2.5% 23/10/2027*	525,922	0.01
EUR 787,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	858,611	0.01	EUR 2,600,000	ZF Europe Finance 4.75% 31/1/2029	2,894,680	0.04
EUR 1,136,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	1,413,935	0.02	EUR 650,000	Ziggo 2.875% 15/1/2030	658,591	0.01
EUR 2,250,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	2,925,091	0.05	USD 576,000	Ziggo 4.875% 15/1/2030	539,229	0.01
USD 1,630,000	Teva Pharmaceutical Finance Netherlands III 5.125% 9/5/2029	1,619,812	0.03			213,192,573	3.23
USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	208,144	0.00		Nigeria		
EUR 1,500,000	Titan II 5.125% 15/7/2029	1,686,315	0.03	USD 3,118,000	Nigeria Government International Bond 7.143% 23/2/2030*	2,834,246	0.04
EUR 3,916,000	Toyota Motor Finance Netherlands 4.055% 30/4/2026	4,342,333	0.07	USD 488,000	Nigeria Government International Bond 7.625% 28/11/2047*	370,129	0.01
EUR 281,000	Trivium Packaging Finance 3.75% 15/8/2026	306,445	0.00	USD 2,665,000	Nigeria Government International Bond 7.875% 16/2/2032*	2,383,696	0.04
USD 777,000	Trivium Packaging Finance 5.5% 15/8/2026	768,193	0.01	USD 541,000	Nigeria Government International Bond 8.375% 24/3/2029	525,460	0.01
EUR 217,000	Trivium Packaging Finance 7.292% 15/8/2026	241,192	0.00	USD 272,000	Nigeria Government International Bond 9.248% 21/1/2049	243,939	0.00
USD 324,000	Trivium Packaging Finance 8.5% 15/8/2027	324,291	0.01			6,357,470	0.10
EUR 982,000	United 3.125% 15/2/2026	1,072,932	0.02		North Macedonia		
EUR 1,148,000	United 4% 15/11/2027	1,249,001	0.02	EUR 449,000	North Macedonia Government International Bond 6.96% 13/3/2027	518,491	0.01
EUR 1,170,000	United 6.75% 15/2/2031	1,366,098	0.02		Norway		
EUR 984,000	United 7.792% 15/2/2031	1,099,411	0.02	EUR 2,231,000	Var Energi 7.862% 15/11/2083	2,720,622	0.04
EUR 2,877,000	Viterra Finance 0.375% 24/9/2025	3,081,240	0.05		Oman		
EUR 3,081,000	Viterra Finance 1% 24/9/2028	3,104,763	0.05	USD 622,000	Oman Government International Bond 6.5% 8/3/2047*	659,469	0.01
GBP 300,000	Volkswagen Financial Services 1.875% 3/12/2024	390,997	0.01	USD 1,205,000	Oman Government International Bond 6.75% 17/1/2048	1,312,233	0.02
GBP 300,000	Volkswagen Financial Services 4.25% 9/10/2025	389,897	0.00			1,971,702	0.03
GBP 4,600,000	Volkswagen Financial Services 5.5% 7/12/2026	6,088,019	0.09		Panama		
GBP 3,200,000	Volkswagen Financial Services 6.5% 18/9/2027	4,359,847	0.07	USD 528,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	415,800	0.01
EUR 1,200,000	Volkswagen International Finance 3.5% 17/6/2025	1,321,871	0.02	USD 4,037,000	Carnival 7% 15/8/2029*	4,268,179	0.07
EUR 300,000	Volkswagen International Finance 3.748% 28/12/2027	321,513	0.00	USD 1,746,000	Panama Government International Bond 6.4% 14/2/2035	1,747,833	0.02
EUR 5,700,000	Volkswagen International Finance 4.348% 27/3/2026	6,338,549	0.10	USD 1,115,000	Panama Government International Bond 7.5% 1/3/2031*	1,194,723	0.02
USD 3,099,000	VZ Secured Financing 5% 15/1/2032	2,806,799	0.04	USD 485,000	Panama Government International Bond 8% 1/3/2038	535,319	0.01
EUR 3,480,000	VZ Vendor Financing II 2.875% 15/1/2029	3,516,862	0.05			8,161,854	0.13
EUR 4,300,000	Wintershall Dea Finance 1.332% 25/9/2028	4,371,935	0.07		Paraguay		
EUR 1,900,000	Wintershall Dea Finance 1.823% 25/9/2031	1,827,893	0.03	USD 483,000	Paraguay Government International Bond 2.739% 29/1/2033*	408,391	0.00
EUR 10,600,000	Wintershall Dea Finance 2 2.499% 20/4/2026	11,279,700	0.17	USD 565,000	Paraguay Government International Bond 5.6% 13/3/2048*	530,606	0.01
EUR 700,000	Wintershall Dea Finance 2 3% 20/7/2028	720,463	0.01			938,997	0.01

* All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Peru				USD 1,035,000	Republic of Poland Government International Bond 5.5% 4/4/2053*	1,059,333	0.02
USD 2,010,000	Financiera de Desarrollo 4.75% 15/7/2025	2,005,166	0.03			40,971,163	0.62
USD 1,690,000	Peruvian Government International Bond 1.862% 1/12/2032*	1,348,451	0.02	Portugal			
USD 1,089,000	Peruvian Government International Bond 2.783% 23/1/2031	966,455	0.01	EUR 110,936	Ares Lusitani-STC / Pelican Finance 2 5.868% 25/1/2035	123,641	0.00
PEN 38,394,000	Peruvian Government International Bond 6.95% 12/8/2031	10,855,645	0.17	EUR 406,765	Ares Lusitani-STC / Pelican Finance 2 7.868% 25/1/2035	454,439	0.01
PEN 10,594,000	Peruvian Government International Bond 7.6% 12/8/2039	3,004,291	0.05	EUR 200,000	Banco Espirito Santo 2.625% 8/5/2017***	64,241	0.00
USD 880,000	Pluspetrol Camisea SA / Pluspetrol Lote 56 6.24% 3/7/2036	923,285	0.01	EUR 20,500,000	Banco Espirito Santo 4% 21/1/2019***	6,584,657	0.10
		19,103,293	0.29	EUR 2,000,000	Banco Espirito Santo 4.75% 15/1/2018***	642,405	0.01
Philippines				EUR 700,000	EDP 1.5% 14/3/2082	728,798	0.01
USD 1,800,000	Development Bank of the Philippines 2.375% 11/3/2031	1,559,250	0.02	EUR 3,300,000	EDP 1.7% 20/7/2080	3,584,706	0.06
USD 1,800,000	Globe Telecom 4.2% 2/8/2026	1,751,067	0.03	EUR 2,700,000	EDP 1.875% 2/8/2081*	2,873,879	0.04
USD 2,500,000	Petron 5.95% 19/4/2026	2,495,325	0.04	EUR 1,200,000	EDP 4.75% 29/5/2054*	1,338,299	0.02
PHP 492,740,000	Philippine Government Bond 6.25% 28/2/2029	8,842,198	0.13	EUR 496,010	TAGUS - Sociedade de Titularizacao de Creditos/Ulisses Finance No. 2 6.446% 23/9/2038	539,692	0.01
PHP 437,340,000	Philippine Government Bond 6.25% 25/1/2034	7,890,258	0.12	EUR 100,797	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 4.545% 28/10/2040	110,281	0.00
PHP 55,090,000	Philippine Government Bond 6.625% 17/8/2033	1,017,261	0.02	EUR 352,788	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 5.145% 28/10/2040	383,631	0.01
USD 400,000	Philippine Government International Bond 2.65% 10/12/2045	276,502	0.00	EUR 300,000	Vasco Finance 6.595% 27/10/2040	336,813	0.00
USD 1,000,000	Rizal Commercial Banking 5.5% 18/1/2029	1,019,690	0.02	EUR 400,000	Vasco Finance 7.595% 27/10/2040	449,029	0.01
USD 2,000,000	Rizal Commercial Banking 6.5% 27/8/2025	1,994,760	0.03			18,214,511	0.28
USD 591,000	San Miguel Global Power 5.95% 5/5/2025	590,262	0.01	Puerto Rico			
USD 500,000	San Miguel Global Power 7% 21/10/2025	499,690	0.00	USD 548,000	Puerto Rico Sales Tax Financing Sales Tax Revenue 4.75% 1/7/2053	543,891	0.01
USD 2,000,000	Security Bank 5.5% 14/5/2029	2,060,000	0.03	Romania			
		29,996,263	0.45	EUR 1,600,000	RCS & RDS 2.5% 5/2/2025	1,758,862	0.02
Poland				EUR 4,200,000	RCS & RDS 3.25% 5/2/2028	4,468,733	0.07
PLN 13,482,000	Republic of Poland Government Bond 2% 25/8/2036	3,240,565	0.05	EUR 1,384,000	Romanian Government International Bond 2.124% 16/7/2031*	1,272,356	0.02
PLN 27,936,000	Republic of Poland Government Bond 2.75% 25/10/2029*	6,480,373	0.10	EUR 1,188,000	Romanian Government International Bond 2.125% 7/3/2028*	1,238,269	0.02
PLN 23,780,000	Republic of Poland Government Bond 4.75% 25/7/2029	6,032,468	0.09	EUR 1,212,000	Romanian Government International Bond 2.5% 8/2/2030*	1,196,124	0.02
PLN 23,122,000	Republic of Poland Government Bond 5% 25/10/2034*	5,793,477	0.09	USD 294,000	Romanian Government International Bond 5.25% 25/11/2027	295,191	0.00
PLN 67,954,000	Republic of Poland Government Bond 5.75% 25/4/2029	18,057,405	0.27			10,229,535	0.15
USD 304,000	Republic of Poland Government International Bond 4.875% 4/10/2033*	307,542	0.00	Saint Lucia			
				USD 870,439	Digicel Midco / Difi US II 10.5% 25/11/2028	715,936	0.01

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Saudi Arabia				ZAR 103,018,035	Republic of South Africa Government Bond 8.75% 31/1/2044	4,664,669	0.07
USD 666,000	Saudi Arabian Oil 5.875% 17/7/2064	675,157	0.01	ZAR 85,098,000	Republic of South Africa Government Bond 8.75% 28/2/2048	3,840,641	0.06
USD 1,880,000	Saudi Government International Bond 3.45% 2/2/2061	1,308,198	0.02	ZAR 29,200,000	Republic of South Africa Government Bond 8.875% 28/2/2035*	1,472,883	0.02
USD 771,000	Saudi Government International Bond 4.5% 17/4/2030	770,368	0.01	ZAR 43,839,815	Republic of South Africa Government Bond 9% 31/1/2040*	2,079,581	0.03
USD 717,000	Saudi Government International Bond 5% 18/1/2053	667,175	0.01	USD 689,000	Republic of South Africa Government International Bond 5% 12/10/2046	521,056	0.01
		3,420,898	0.05	USD 822,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	801,553	0.01
Senegal						30,628,993	0.47
USD 748,000	Senegal Government International Bond 6.25% 23/5/2033*	653,322	0.01	South Korea			
Serbia				USD 1,300,000	Hanwha Life Insurance 3.379% 4/2/2032*	1,245,257	0.02
USD 793,000	Serbia International Bond 6% 12/6/2034	803,904	0.01	USD 1,025,000	Hyundai Capital Services 5.125% 5/2/2027	1,034,230	0.02
USD 689,000	Serbia International Bond 6.5% 26/9/2033	722,220	0.01	USD 925,000	Hyundai Capital Services 5.125% 5/2/2029*	939,670	0.02
		1,526,124	0.02	USD 1,720,000	Hyundai Card 5.75% 24/4/2029*	1,779,134	0.03
Singapore				USD 643,000	KB Capital 1.5% 28/10/2025	616,827	0.01
USD 343,000	ABJA Investment 5.45% 24/1/2028	349,323	0.01	USD 2,000,000	KB Kookmin Card 4% 9/6/2025	1,983,030	0.03
USD 200,000	Clifford Capital 1.733% 10/9/2024	199,830	0.00	USD 800,000	KEB Hana Bank 3.5% 19/10/2026*	759,220	0.01
USD 2,500,000	Continuum Energy Aura 9.5% 24/2/2027	2,601,637	0.04	USD 2,000,000	KEB Hana Bank 4.375% 30/9/2024	1,996,360	0.03
USD 1,600,000	DBS 3.3% 27/2/2025*	1,581,856	0.02	USD 1,723,000	KODIT Global 2022-1 3.619% 27/5/2025	1,708,466	0.03
EUR 5,088,000	DBS Bank 3.209% 19/8/2026	5,677,234	0.09	USD 2,000,000	Korea Development Bank 2.125% 1/10/2024	1,994,390	0.03
USD 500,000	GLP 3.875% 4/6/2025	465,470	0.01	USD 1,793,000	Korea East-West Power 1.75% 6/5/2025	1,757,723	0.03
USD 1,209,440	LLPL Capital 6.875% 4/2/2039	1,251,468	0.02	USD 1,035,000	Korea East-West Power 3.6% 6/5/2025	1,026,290	0.02
USD 1,500,000	Medco Laurel Tree 6.95% 12/11/2028*	1,502,363	0.02	USD 2,000,000	Korea Electric Power 3.625% 14/6/2025	1,984,110	0.03
USD 1,296,000	Medco Maple Tree 8.96% 27/4/2029*	1,375,652	0.02	AUD 1,300,000	Korea Housing Finance 4.475% 6/4/2026	875,853	0.01
USD 1,500,000	Medco Maple Tree 8.96% 27/4/2029*	1,592,190	0.03	USD 1,083,000	Korea Hydro & Nuclear Power 1.25% 27/4/2026	1,025,899	0.01
USD 3,000,000	Oil India International 4% 21/4/2027*	2,946,270	0.05	USD 658,000	Korea Hydro & Nuclear Power 3.25% 15/6/2025*	650,489	0.01
USD 1,300,000	Oversea-Chinese Banking 1.832% 10/9/2030*	1,260,149	0.02	USD 200,000	Korea National Oil 4.75% 3/4/2026	200,375	0.00
SGD 3,804,000	Singapore Government Bond 3.375% 1/5/2034	3,087,611	0.05	USD 200,000	Korea National Oil 4.875% 3/4/2028	202,687	0.01
USD 1,300,000	SMIC SG 5.375% 24/7/2029	1,320,475	0.02	USD 1,300,000	Korea National Oil 4.875% 3/4/2029*	1,321,131	0.02
SGD 500,000	Straits Trading 3.25% 13/2/2028	373,495	0.00	USD 587,000	Korea South-East Power 2.125% 3/2/2025	580,499	0.01
SGD 1,000,000	STT GDC 5.7% 15/1/2030	805,484	0.01	USD 2,000,000	Korea Southern Power 5.375% 21/9/2026	2,029,240	0.03
USD 1,000,000	TML 4.35% 9/6/2026	985,830	0.01				
USD 200,000	Trafigura 5.875% 24/6/2027*	193,405	0.00				
USD 1,300,000	United Overseas Bank 2% 14/10/2031	1,226,160	0.02				
		28,795,902	0.44				
South Africa							
ZAR 155,189,203	Republic of South Africa Government Bond 7% 28/2/2031*	7,682,021	0.12				
ZAR 178,166,120	Republic of South Africa Government Bond 8% 31/1/2030	9,566,589	0.15				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
KRW 3,071,280,000	Korea Treasury Bond 3.25% 10/3/2029	2,323,366	0.04	EUR 1,500,000	Banco Bilbao Vizcaya Argentaria 4.875% 8/2/2036	1,709,333	0.03
USD 232,000	Korea Western Power 4.125% 28/6/2025	230,932	0.00	EUR 2,000,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026*	2,235,904	0.03
USD 200,000	Korean Air Lines 4.75% 23/9/2025	199,875	0.00	EUR 600,000	Banco Bilbao Vizcaya Argentaria 6.875% 13/12/2030	674,233	0.01
USD 1,468,000	KT 4% 8/8/2025	1,458,128	0.02	EUR 1,000,000	Banco Bilbao Vizcaya Argentaria 8.375% 21/6/2028	1,204,676	0.02
USD 360,000	LG Chem 2.375% 7/7/2031	307,136	0.00	EUR 900,000	Banco de Credito Social Cooperativo 1.75% 9/3/2028	948,893	0.02
USD 1,491,000	LG Electronics 5.625% 24/4/2027*	1,522,222	0.02	EUR 700,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	777,038	0.01
USD 550,000	LG Electronics 5.625% 24/4/2029	570,455	0.01	EUR 1,400,000	Banco de Credito Social Cooperativo 7.5% 14/9/2029	1,753,690	0.03
USD 455,000	LOTTE Property & Development 4.5% 1/8/2025	453,568	0.01	EUR 500,000	Banco de Sabadell 2% 17/1/2030*	549,492	0.01
USD 1,600,000	NongHyup Bank 6.17% 22/7/2027	1,603,360	0.02	EUR 1,200,000	Banco de Sabadell 2.5% 15/4/2031	1,305,995	0.02
USD 725,000	POSCO 4.875% 23/1/2027	727,592	0.01	EUR 800,000	Banco de Sabadell 5.25% 7/2/2029	935,834	0.01
USD 492,000	POSCO 5.625% 17/1/2026	496,701	0.01	EUR 700,000	Banco de Sabadell 5.5% 8/9/2029	830,632	0.01
USD 411,000	POSCO 5.75% 17/1/2028	423,971	0.01	EUR 1,100,000	Banco de Sabadell 6% 16/8/2033	1,294,563	0.02
USD 1,000,000	Shinhan Bank 3.75% 20/9/2027	969,800	0.01	GBP 2,300,000	Banco Santander 3.125% 6/10/2026	2,956,792	0.05
USD 1,000,000	Shinhan Bank 3.875% 24/3/2026	982,855	0.01	EUR 1,800,000	Banco Santander 3.125% 28/5/2029	2,022,720	0.03
USD 400,000	Shinhan Card 2.5% 27/1/2027	380,092	0.01	EUR 5,200,000	Banco Santander 3.625% 27/9/2026	5,775,365	0.09
USD 1,000,000	SK Hynix 5.5% 16/1/2027	1,013,935	0.02	EUR 7,200,000	Banco Santander 4.625% 18/10/2027	8,178,959	0.12
USD 900,000	SK Hynix 5.5% 16/1/2029	921,784	0.01	EUR 1,400,000	Bankinter 5% 25/6/2034	1,579,352	0.02
USD 1,000,000	Tongyang Life Insurance 5.25% 22/9/2025*	990,000	0.01	EUR 1,600,000	Bankinter 6.25% 17/1/2026*	1,793,260	0.03
USD 1,000,000	Woori Bank 4.25% 4/10/2024	997,055	0.02	EUR 1,000,000	Bankinter 7.375% 15/8/2028	1,160,406	0.02
USD 846,000	Woori Card 1.75% 23/3/2026	803,890	0.01	EUR 2,400,000	CaixaBank 2.25% 17/4/2030	2,621,294	0.04
		43,087,597	0.66	EUR 1,200,000	CaixaBank 5.25% 23/3/2026	1,312,714	0.02
	Spain			EUR 2,000,000	CaixaBank 5.875% 9/10/2027	2,220,840	0.03
EUR 1,200,000	Amadeus IT 3.5% 21/3/2029*	1,340,911	0.02	EUR 600,000	CaixaBank 7.5% 16/1/2030	706,514	0.01
EUR 161,005	Autonoria Spain 2021 FT 4.408% 31/1/2039	178,516	0.00	EUR 900,000	Cellnex Finance 2% 15/2/2033	869,734	0.01
EUR 684,270	Autonoria Spain 2021 FT 4.658% 31/1/2039	759,065	0.01	EUR 2,600,000	Cellnex Finance 3.625% 24/1/2029	2,892,895	0.05
EUR 362,260	Autonoria Spain 2021 FT 5.158% 31/1/2039	402,253	0.01	EUR 3,500,000	Cellnex Telecom 0.75% 20/11/2031	3,344,472	0.05
EUR 201,256	Autonoria Spain 2021 FT 6.258% 31/1/2039	223,028	0.00	EUR 700,000	Cellnex Telecom 1.875% 26/6/2029	719,200	0.01
EUR 80,502	Autonoria Spain 2021 FT 7.508% 31/1/2039	89,223	0.00	EUR 2,300,000	Cellnex Telecom 2.125% 11/8/2030	2,668,747	0.04
EUR 191,791	Autonoria Spain 2022 FT 6.408% 27/1/2040	218,398	0.00	EUR 9,400,000	Deutsche Bank Espanola 3.625% 23/11/2026	10,573,037	0.16
EUR 63,930	Autonoria Spain 2022 FT 7.808% 28/1/2040	73,842	0.00	EUR 826,000	Food Service Project 5.5% 21/1/2027	917,692	0.01
EUR 319,652	Autonoria Spain 2022 FT 10.608% 29/1/2040	377,789	0.01	EUR 142,602	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	154,884	0.00
EUR 805,084	Autonoria Spain 2023 FT 4.308% 30/9/2041	894,547	0.02	EUR 213,903	FT Santander Consumer Spain Auto 2020-1 4.667% 21/3/2033	236,790	0.01
EUR 89,454	Autonoria Spain 2023 FT 4.758% 30/9/2041	99,694	0.00	EUR 71,301	FT Santander Consumer Spain Auto 2020-1 5.667% 21/3/2033	78,957	0.00
EUR 357,815	Autonoria Spain 2023 FT 5.608% 30/9/2041	402,033	0.01				
EUR 89,454	Autonoria Spain 2023 FT 6.508% 30/9/2041	100,597	0.00				
EUR 1,200,000	Banco Bilbao Vizcaya Argentaria 4.125% 10/5/2026	1,334,365	0.02				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 2,900,000	Iberdrola Finanzas 1.575% 16/8/2027	2,978,642	0.04	EUR 7,263,000	UBS 2.125% 13/10/2026	7,927,462	0.12
EUR 515,000	Kaixo Bondco Telecom 5.125% 30/9/2029	575,004	0.01	USD 2,677,000	UBS 2.193% 5/6/2026	2,618,746	0.04
EUR 2,572,000	Lorca Telecom Bondco 4% 18/9/2027	2,843,751	0.04	GBP 1,500,000	UBS 2.25% 9/6/2028	1,824,920	0.03
EUR 5,045,000	Lorca Telecom Bondco 5.75% 30/4/2029	5,838,769	0.09	USD 1,327,000	UBS 2.593% 11/9/2025	1,326,145	0.02
EUR 1,600,000	Naturgy Finance Iberia 2.374% 23/11/2026	1,694,178	0.03	USD 1,370,000	UBS 2.95% 9/4/2025	1,353,979	0.02
EUR 18,490,000	Spain Government Bond 0% 31/5/2025	20,011,387	0.30	USD 4,625,000	UBS 3.7% 21/2/2025	4,592,072	0.07
EUR 27,924,000	Spain Government Bond 2.55% 31/10/2032	30,129,775	0.46	USD 1,298,000	UBS 3.875% 2/6/2026	1,222,907	0.02
EUR 17,730,000	Spain Government Bond 2.8% 31/5/2026	19,685,196	0.30	EUR 4,300,000	UBS 4.054% 12/4/2026	4,764,876	0.07
EUR 9,036,000	Spain Government Bond 2.9% 31/10/2046*	8,945,344	0.14	USD 1,073,000	UBS 4.488% 12/5/2026	1,067,548	0.02
EUR 5,930,000	Spain Government Bond 3.15% 30/4/2033	6,658,944	0.10	USD 338,000	UBS 4.875% 12/2/2027	322,978	0.00
EUR 14,269,000	Spain Government Bond 3.25% 30/4/2034	16,052,648	0.24	USD 493,000	UBS 4.875% 12/2/2027	471,089	0.01
EUR 21,058,000	Spain Government Bond 3.45% 31/10/2034	24,013,901	0.37	USD 1,562,000	UBS 5.125% 29/7/2026	1,520,459	0.02
EUR 7,820,000	Spain Government Bond 3.45% 30/7/2066	8,046,534	0.12	USD 579,000	UBS 6.875% 7/8/2025	580,269	0.01
EUR 4,563,000	Spain Government Bond 3.9% 30/7/2039	5,315,325	0.08	USD 1,560,000	UBS 7% 19/2/2025	1,562,367	0.02
EUR 1,400,000	Telefonica Emisiones 3.698% 24/1/2032	1,561,543	0.02	USD 2,000,000	UBS 7.95% 9/1/2025	2,016,509	0.03
GBP 5,242,000	Telefonica Emisiones 5.375% 2/2/2026	6,943,718	0.11	USD 200,000	UBS 9.25% 13/11/2028	220,844	0.00
		234,793,827	3.57	EUR 4,694,000	UBS Switzerland 3.304% 5/3/2029	5,307,949	0.08
	Sweden					44,411,597	0.67
EUR 273,000	Fastighets Balder 1.125% 29/1/2027	281,388	0.01		Thailand		
EUR 168,000	Heimstaden Bostad 1.125% 21/1/2026*	176,770	0.00	USD 1,300,000	Bangkok Bank 3.733% 25/9/2034*	1,195,500	0.02
EUR 3,676,000	Heimstaden Bostad 2.625% 1/2/2027	3,051,809	0.05	USD 1,700,000	Bangkok Bank 5.3% 21/9/2028	1,737,944	0.03
EUR 1,000,000	Heimstaden Bostad 3.375% 15/1/2026*	901,085	0.01	USD 1,061,000	Bangkok Bank 5.5% 21/9/2033	1,096,395	0.02
EUR 1,320,000	Intrum 3% 15/9/2027	1,017,760	0.02	USD 1,000,000	Export Import Bank of Thailand 3.902% 2/6/2027	981,280	0.02
EUR 209,000	Intrum 3.5% 15/7/2026	161,907	0.00	USD 500,000	Kasikornbank 3.343% 2/10/2031	475,553	0.01
EUR 202,000	Intrum 9.25% 15/3/2028	157,598	0.00	USD 1,790,000	Krung Thai Bank 4.4% 25/3/2026*	1,746,387	0.03
EUR 3,206,000	Skandinaviska Enskilda Banken 4.018% 3/5/2027	3,555,870	0.06	USD 800,000	Minor International 2.7% 19/4/2026	769,420	0.01
EUR 4,319,000	Svenska Handelsbanken 4.205% 8/3/2027	4,797,220	0.07	THB 159,205,000	Thailand Government Bond 2.4% 17/3/2029	4,724,171	0.07
GBP 666,000	Swedbank 1.375% 8/12/2027	812,182	0.01	THB 332,253,000	Thailand Government Bond 2.8% 17/6/2034	10,032,871	0.15
EUR 1,398,000	Verisure 3.875% 15/7/2026	1,540,676	0.02	THB 208,500,000	Thailand Government Bond 3.39% 17/6/2037	6,620,621	0.10
EUR 1,840,000	Volvo Treasury 3.918% 22/5/2026	2,040,452	0.03	THB 182,918,000	Thailand Government Bond 3.45% 17/6/2043	5,777,495	0.09
GBP 2,534,000	Volvo Treasury 4.75% 15/6/2026	3,335,767	0.05	THB 24,202,000	Thailand Government Bond 4% 17/6/2055	826,923	0.01
		21,830,484	0.33	USD 2,800,000	TMBThanachart Bank 4.9% 2/12/2024*	2,789,500	0.04
	Switzerland					38,774,060	0.60
EUR 3,029,000	Julius Baer 6.625% 15/8/2029	3,382,082	0.05		Trinidad and Tobago		
EUR 2,687,000	UBS 0.625% 18/1/2033	2,328,396	0.04	USD 983,000	Trinidad & Tobago Government International Bond 6.4% 26/6/2034	1,008,135	0.02
					Turkey		
				USD 705,000	Eregli Demir ve Celik Fabrikalari TAS 8.375% 23/7/2029	719,981	0.01
				USD 200,000	Hyundai Assan Otomotiv Sanayi ve Ticaret 1.625% 12/7/2026	188,759	0.00
				USD 783,463	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/3/2027	759,151	0.01

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
TRY 179,513,000	Turkiye Government Bond 26.2% 5/10/2033	5,167,884	0.08	GBP 3,072,000	Atlas Funding 2024-1 6.056% 20/9/2061	4,044,916	0.06
TRY 52,368,000	Turkiye Government Bond 31.08% 8/11/2028	1,565,240	0.02	GBP 490,000	Atlas Funding 2024-1 6.501% 20/9/2061	644,860	0.01
TRY 147,786,000	Turkiye Government Bond 37% 18/2/2026	4,270,243	0.07	GBP 788,000	Atlas Funding 2024-1 6.751% 20/9/2061	1,028,624	0.02
USD 290,000	Turkiye Varlik Fonu Yonetimi 8.25% 14/2/2029	302,054	0.01	GBP 365,000	Atlas Funding 2024-1 7.401% 20/9/2061	474,601	0.01
		12,973,312	0.20	GBP 835,718	Auburn 15 6.06% 20/7/2045	1,101,349	0.02
	Ukraine			USD 823,143	Avianca Midco 2 9% 1/12/2028	802,519	0.01
USD 6,217,000	Ukraine Government International Bond 7.253% 15/3/2035	1,921,053	0.03	EUR 400,000	Babcock International 1.375% 13/9/2027	416,731	0.01
USD 1,139,000	Ukraine Government International Bond 7.75% 1/9/2025	419,152	0.01	GBP 1,800,000	Babcock International 1.875% 5/10/2026	2,219,266	0.03
USD 6,801,000	Ukraine Government International Bond 7.75% 1/8/2041	4,709,692	0.07	EUR 1,650,000	Barclays 1.125% 22/3/2031	1,748,459	0.03
USD 1,157,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	1,035,515	0.02	GBP 666,000	Barclays 3% 8/5/2026	849,208	0.01
		8,085,412	0.13	GBP 666,000	Barclays 3.25% 12/2/2027	838,450	0.01
	United Arab Emirates			GBP 1,000,000	Barclays 3.75% 22/11/2030	1,281,796	0.02
USD 283,000	Abu Dhabi Commercial Bank 8% 27/11/2028	302,449	0.01	EUR 4,511,000	Barclays 4.323% 8/5/2028	5,010,629	0.08
USD 1,421,000	Alpha Star VIII 8.375% 12/4/2027*	1,473,406	0.02	EUR 1,750,000	Barclays 4.347% 8/5/2035	1,987,308	0.03
USD 906,000	MDGH GMTN RSC 4.375% 22/11/2033	883,468	0.01	USD 324,000	Barclays 4.375% 15/3/2028*	286,682	0.00
		2,659,323	0.04	EUR 4,079,000	Barclays 5.262% 29/1/2034	4,923,160	0.07
	United Kingdom			GBP 600,000	Barclays 6.375% 15/12/2025	782,815	0.01
EUR 1,200,000	Agps Bondco 5% 14/1/2029	428,241	0.01	GBP 1,158,000	Barclays 7.125% 15/6/2025	1,526,055	0.02
EUR 2,000,000	Agps Bondco 5.5% 13/11/2026	718,785	0.01	GBP 1,500,000	Barclays 9.25% 15/9/2028	2,070,732	0.03
EUR 5,300,000	Agps Bondco 6% 5/8/2025	1,908,127	0.03	USD 450,000	Barclays 9.625% 15/12/2029	496,284	0.01
EUR 4,218,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	4,955,069	0.08	GBP 520,000	Barley Hill NO 2 6.66% 27/8/2058	683,933	0.01
EUR 1,714,000	Amber Finco 6.625% 15/7/2029	1,972,173	0.03	EUR 1,280,000	BAT International Finance 4.125% 12/4/2032	1,423,868	0.02
EUR 1,680,000	Anglo American Capital 4.125% 15/3/2032	1,896,041	0.03	EUR 600,000	BCP V Modular Services Finance II 4.75% 30/11/2028	640,633	0.01
EUR 710,000	Anglo American Capital 4.5% 15/9/2028	813,103	0.01	GBP 1,066,000	BCP V Modular Services Finance II 6.125% 30/11/2028	1,317,750	0.02
EUR 2,106,000	Anglo American Capital 4.75% 21/9/2032*	2,470,010	0.04	GBP 3,575,000	Bellis Acquisition 8.125% 14/5/2030	4,576,083	0.07
EUR 3,871,000	Anglo American Capital 5% 15/3/2031	4,569,321	0.07	GBP 1,181,000	BG Energy Capital 5.125% 1/12/2025	1,554,646	0.02
GBP 987,000	Asimi Funding 2024-1 6.201% 16/9/2031	1,300,401	0.02	EUR 8,192,000	BP Capital Markets 3.25% 22/3/2026	8,944,468	0.13
GBP 606,000	Asimi Funding 2024-1 6.551% 16/9/2031	799,357	0.01	USD 6,200,000	BP Capital Markets 6.45% 1/12/2033	6,433,876	0.10
GBP 562,000	Asimi Funding 2024-1 7.151% 16/9/2031	742,457	0.01	GBP 500,000	Brants Bridge 2022-1 7.537% 12/12/2064	664,698	0.01
GBP 835,071	Atlas Funding 2023-1 6.11% 20/1/2061	1,105,444	0.02	GBP 516,376	Brants Bridge 2023-1 6.037% 14/6/2066	680,652	0.01
GBP 304,000	Atlas Funding 2023-1 6.86% 20/1/2061	404,899	0.01	EUR 9,214,000	British Telecommunications 1.874% 18/8/2080	10,024,752	0.15
GBP 200,000	Atlas Funding 2023-1 7.71% 20/1/2061	268,470	0.00	USD 800,000	British Telecommunications 4.25% 23/11/2081	776,298	0.01
GBP 103,000	Atlas Funding 2023-1 8.76% 20/1/2061	139,042	0.00	USD 3,800,000	British Telecommunications 4.25% 23/11/2081	3,687,414	0.06
				USD 800,000	British Telecommunications 4.875% 23/11/2081*	734,248	0.01
				GBP 4,629,000	British Telecommunications 8.375% 20/12/2083	6,594,675	0.10
				GBP 225,000	Canada Square Funding 2021-2 6.323% 17/6/2058	295,759	0.00

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 102,000	Canada Square Funding 2021-2 6.723% 17/6/2058	134,111	0.00	GBP 454,000	Exmoor Funding 2024-1 7.1% 25/3/2094	597,029	0.01
GBP 790,000	Canada Square Funding 6 6.491% 17/1/2059	1,032,788	0.02	GBP 196,000	Exmoor Funding 2024-1 8% 25/3/2094	257,781	0.00
GBP 178,000	Canada Square Funding 6 6.891% 17/1/2059	231,228	0.00	GBP 163,782	Finsbury Square 2021-1 Green 5.775% 16/12/2067	215,270	0.00
GBP 1,000,000	Canary Wharf Finance II 6.502% 22/10/2037	1,036,147	0.02	GBP 544,000	Finsbury Square 2021-1 Green 6.125% 16/12/2067	712,324	0.01
GBP 1,070,000	Canary Wharf Finance II 7.227% 22/10/2037	1,096,299	0.02	GBP 895,000	Finsbury Square 2021-1 Green 6.375% 16/12/2067	1,167,496	0.02
GBP 755,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	996,011	0.02	GBP 178,572	Finsbury Square 2021-2 5.925% 16/12/2071	235,070	0.00
GBP 1,769,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	2,333,931	0.04	GBP 435,000	Finsbury Square 2021-2 6.375% 16/12/2071	573,242	0.01
GBP 1,340,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	1,770,328	0.03	GBP 371,000	Finsbury Square 2021-2 6.525% 16/12/2071	487,835	0.01
GBP 3,405,000	CD&R Firefly Bidco 8.625% 30/4/2029	4,543,228	0.07	GBP 201,000	Finsbury Square 2021-2 6.825% 16/12/2071	261,278	0.00
GBP 800,000	Centrica 6.5% 21/5/2055	1,074,918	0.02	GBP 11,625,000	Funding IX 5.86% 16/7/2029	15,316,911	0.23
EUR 1,071,000	Chanel Ceres 0.5% 31/7/2026	1,124,942	0.02	GBP 975,000	Funding IX 6.26% 16/7/2029	1,286,576	0.02
EUR 2,304,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,417,620	0.04	GBP 151,000	Funding IX 7.11% 16/7/2029	199,251	0.00
GBP 1,850,000	Channel Link Enterprises Finance 3.043% 30/6/2050	2,172,237	0.03	GBP 1,036,000	Funding VIII 6.14% 15/5/2028	1,370,834	0.02
GBP 1,855,000	Deuce Finco 5.5% 15/6/2027	2,364,531	0.04	GBP 229,000	Funding VIII 7.46% 15/5/2028	308,336	0.00
GBP 37,929	Dowson 2021-2 6.56% 20/10/2028	49,956	0.00	GBP 145,000	Funding VIII 8.46% 15/5/2028	195,661	0.00
GBP 943,000	Dowson 2022-1 7.21% 20/1/2029	1,248,419	0.02	GBP 2,907,000	Gatwick Airport Finance 4.375% 7/4/2026	3,718,124	0.06
GBP 625,000	Dowson 2022-1 7.66% 20/1/2029	826,572	0.01	GBP 218,000	Gemgarto 2021-1 6.425% 16/12/2067	286,600	0.00
GBP 451,000	Dowson 2022-2 8.66% 20/8/2029	601,646	0.01	GBP 237,000	Gemgarto 2023-1 7.125% 16/12/2073	315,354	0.01
GBP 245,000	Dowson 2022-2 10.21% 20/8/2029	327,528	0.01	GBP 226,000	Gemgarto 2023-1 7.625% 16/12/2073	299,323	0.00
GBP 623,998	East One 2024-1 6.496% 27/12/2055	825,372	0.01	GBP 160,000	Gemgarto 2023-1 9.625% 16/12/2073	216,841	0.00
GBP 339,000	East One 2024-1 6.796% 27/12/2055	443,828	0.01	GBP 1,780,000	Great Hall Mortgages No 1 5.54% 18/6/2039	2,297,623	0.04
GBP 446,000	East One 2024-1 7.096% 27/12/2055	580,209	0.01	GBP 2,147,001	Greene King Finance 3.593% 15/3/2035	2,579,788	0.04
EUR 1,892,000	EC Finance 3% 15/10/2026	2,044,481	0.03	GBP 910,353	Greene King Finance 4.064% 15/3/2035	1,111,201	0.02
GBP 1,209,000	Edenbrook Mortgage Funding 6.07% 22/3/2057	1,591,758	0.02	GBP 300,000	Greene King Finance 7.044% 15/12/2034	350,427	0.00
GBP 1,650,000	Edenbrook Mortgage Funding 7.15% 22/3/2057	2,170,693	0.03	GBP 300,000	Greene King Finance 7.324% 15/3/2036	327,058	0.00
GBP 953,000	Edenbrook Mortgage Funding 7.75% 22/3/2057	1,251,671	0.02	GBP 741,000	Harben Finance 6.241% 28/9/2055	963,895	0.01
GBP 316,944	Elstree Funding No 4 6.08% 21/10/2055	419,749	0.01	GBP 441,000	Harben Finance 6.591% 28/9/2055	569,464	0.01
USD 388,000	EnQuest 11.625% 1/11/2027*	402,293	0.01	GBP 974,000	Heathrow Finance 3.875% 1/3/2027	1,213,043	0.02
GBP 2,015,000	Exmoor Funding 2024-1 6.082% 25/3/2094	2,654,013	0.04	GBP 405,000	Heathrow Finance 4.125% 1/9/2029	485,026	0.01
GBP 766,000	Exmoor Funding 2024-1 6.7% 25/3/2094	1,007,509	0.02	GBP 318,000	Heathrow Finance 5.75% 3/3/2025*	416,307	0.01
				GBP 1,821,000	Heathrow Finance 6.625% 1/3/2031	2,383,586	0.03
				GBP 183,000	Hermitage 2023 7.41% 21/9/2033	244,397	0.00

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 1,875,628	Hermitage 2024 5.86% 21/4/2033	2,470,701	0.04	GBP 173,000	Lanebrook Mortgage Transaction 2021-1 5.977% 20/7/2058	226,595	0.00
GBP 562,689	Hermitage 2024 6.21% 21/4/2033	740,307	0.01	GBP 158,000	Lanebrook Mortgage Transaction 2021-1 6.277% 20/7/2058	206,130	0.00
GBP 754,003	Hermitage 2024 6.56% 21/4/2033	992,192	0.02	GBP 102,000	Lanebrook Mortgage Transaction 2021-1 6.677% 20/7/2058	132,159	0.00
GBP 468,907	Hermitage 2024 7.31% 21/4/2033	617,123	0.01	GBP 303,000	Lanebrook Mortgage Transaction 2024-1 6.01% 15/3/2061	398,524	0.01
GBP 762,443	Hermitage 2024 8.86% 21/4/2033	1,003,880	0.02	GBP 6,145,000	Lloyds Banking 1.875% 15/1/2026	7,977,097	0.12
GBP 1,000,883	Hops Hill No 3 5.96% 21/12/2055	1,324,230	0.02	GBP 1,359,000	Lloyds Banking 2.25% 16/10/2024	1,778,354	0.03
GBP 825,164	Hops Hill No 3 6.66% 21/12/2055	1,093,205	0.02	USD 558,000	Lloyds Banking 2.438% 5/2/2026	551,146	0.01
GBP 938,914	Hops Hill No 3 7.46% 21/12/2055	1,262,186	0.02	EUR 3,200,000	Lloyds Banking 4.947% 27/6/2025	3,539,876	0.05
GBP 266,000	Hops Hill NO 4 6.507% 21/4/2056	349,306	0.01	GBP 311,000	Lloyds Banking 5.125% 27/12/2024	406,266	0.01
GBP 1,690,000	Hops Hill NO 4 6.903% 21/4/2056	2,219,245	0.03	GBP 299,000	London Cards No 1 8.71% 15/5/2033	408,892	0.01
GBP 1,595,000	Hops Hill NO 4 7.503% 21/4/2056	2,069,406	0.03	GBP 253,000	London Cards No 2 6.36% 28/3/2034	335,170	0.01
GBP 900,000	Hops Hill No2 7.21% 27/11/2054	1,204,120	0.02	GBP 312,000	London Cards No 2 7.46% 28/3/2034	414,042	0.01
GBP 264,000	Hops Hill No2 7.81% 27/11/2054	355,357	0.01	GBP 326,000	London Cards No 2 8.41% 28/3/2034	433,583	0.01
USD 1,337,000	HSBC 1.645% 18/4/2026	1,306,628	0.02	GBP 378,000	London Cards No 2 10.46% 28/3/2034	509,531	0.01
GBP 7,172,000	HSBC 1.75% 24/7/2027	8,874,159	0.13	GBP 346,644	London Wall Mortgage Capital 5.73% 15/5/2051	456,090	0.01
GBP 4,415,000	HSBC 2.256% 13/11/2026	5,605,434	0.09	GBP 177,104	London Wall Mortgage Capital 5.78% 15/5/2052	233,211	0.00
USD 4,414,000	HSBC 2.999% 10/3/2026	4,362,698	0.07	USD 1,123,000	Magellan Capital 8.375% 8/7/2029	1,122,787	0.02
EUR 3,992,000	HSBC 3.019% 15/6/2027	4,396,320	0.07	GBP 2,858,000	Market Bidco Finco Reg-S 5.5% 4/11/2027	3,515,109	0.05
EUR 2,975,000	HSBC 4.7% 24/9/2026	3,317,224	0.05	GBP 1,423,000	Mitchells & Butlers Finance 7.488% 15/6/2036	1,594,271	0.02
EUR 3,000,000	HSBC 4.75% 4/7/2029	3,184,941	0.05	GBP 1,993,000	Mobico 4.25% 26/11/2025	2,423,668	0.04
AUD 790,000	HSBC 6.211% 21/3/2034	547,935	0.01	EUR 2,233,000	Mobico 4.875% 26/9/2031*	2,449,345	0.04
EUR 4,506,000	INEOS Finance 6.375% 15/4/2029	5,174,888	0.08	GBP 616,078	Molossus Btl 2024-1 5.988% 18/4/2061	810,406	0.01
EUR 5,803,000	INEOS Quattro Finance 2 8.5% 15/3/2029	6,837,541	0.10	GBP 536,690	Mortimer BTL 2021-1 5.81% 23/6/2053	705,517	0.01
EUR 5,077,000	Informa 2.125% 6/10/2025	5,543,498	0.08	GBP 198,000	Mortimer BTL 2021-1 6.21% 23/6/2053	259,492	0.00
GBP 3,278,000	Informa 3.125% 5/7/2026	4,158,308	0.06	GBP 111,000	Mortimer BTL 2021-1 6.56% 23/6/2053	145,956	0.00
USD 200,000	International Game Technology 4.125% 15/4/2026	196,631	0.00	GBP 140,000	Mortimer Btl 2023-1 7.105% 22/12/2056	186,664	0.00
USD 1,000,000	International Game Technology 6.25% 15/1/2027	1,018,099	0.02	GBP 153,000	Mortimer Btl 2023-1 8.105% 22/12/2056	206,165	0.00
GBP 1,382,000	Iron Mountain UK 3.875% 15/11/2025	1,790,620	0.03	GBP 139,000	Mortimer Btl 2023-1 9.155% 22/12/2056	188,302	0.00
EUR 121,000	ITV 1.375% 26/9/2026	128,892	0.00	GBP 1,948,536	Mortimer Btl 2023-1 11.785% 22/12/2056	2,583,492	0.04
USD 200,000	Jaguar Land Rover Automotive 4.5% 1/10/2027	195,750	0.00	EUR 1,273,000	Motability Operations 0.125% 20/7/2028	1,260,261	0.02
GBP 1,225,000	Jerrold Finco 5.25% 15/1/2027	1,565,903	0.02	EUR 2,645,000	Motability Operations 3.5% 17/7/2031	2,949,816	0.04
GBP 5,202,000	Jupiter Mortgage NO 1 6.727% 20/7/2055	6,896,159	0.11				
GBP 1,710,000	Jupiter Mortgage NO 1 7.277% 20/7/2055	2,282,874	0.04				
GBP 1,166,000	Jupiter Mortgage NO 1 8.027% 20/7/2055	1,554,880	0.02				
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 7.387% 12/6/2057	487,070	0.01				
GBP 231,290	Lanebrook Mortgage Transaction 2021-1 5.677% 20/7/2058	303,744	0.00				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 3,829,000	Motability Operations 3.625% 24/7/2029	4,296,371	0.07	GBP 1,000,000	Pinewood Finco 3.625% 15/11/2027	1,240,068	0.02
EUR 2,611,000	Motability Operations 4.25% 17/6/2035	2,992,977	0.05	GBP 4,692,000	Pinewood Finco 6% 27/3/2030	6,178,786	0.09
GBP 619,000	National Grid Electricity Distribution South West 5.875% 25/3/2027	828,506	0.01	GBP 1,342,000	Pinnacle Bidco 10% 11/10/2028*	1,895,377	0.03
EUR 2,879,000	Nationwide Building Society 1.5% 8/3/2026	3,160,484	0.05	GBP 293,865	PMF 2024-1 5.94% 16/7/2060	388,279	0.01
GBP 1,800,000	Nationwide Building Society 5.75% 20/6/2027	2,273,211	0.03	GBP 421,000	Polaris 2022-1 6.46% 23/10/2059	554,930	0.01
GBP 567,000	Nationwide Building Society 5.875% 20/12/2024	742,696	0.01	GBP 307,000	Polaris 2022-1 6.96% 23/10/2059	401,116	0.01
EUR 1,867,000	NatWest 1.043% 14/9/2032	1,903,117	0.03	GBP 538,000	Polaris 2022-1 8.36% 23/10/2059	701,968	0.01
EUR 4,779,000	NatWest 1.75% 2/3/2026	5,242,306	0.08	GBP 878,392	Polaris 2023-1 6.21% 23/2/2061	1,162,766	0.02
GBP 2,646,000	NatWest 2.875% 19/9/2026	3,394,661	0.05	GBP 488,000	Polaris 2023-1 7.71% 23/2/2061	659,654	0.01
GBP 666,000	NatWest 3.125% 28/3/2027	851,049	0.01	GBP 361,000	Polaris 2023-1 8.61% 23/2/2061	492,234	0.01
USD 700,000	NatWest 6% 29/12/2025	696,541	0.01	GBP 223,000	Polaris 2023-1 9.31% 23/2/2061	302,826	0.00
GBP 350,000	NewDay Funding 6.14% 15/3/2032	460,990	0.01	GBP 991,120	Polaris 2023-2 6.21% 27/9/2059	1,312,127	0.02
GBP 604,000	NewDay Funding 6.61% 15/3/2032	797,830	0.01	GBP 469,000	Polaris 2023-2 7.21% 27/9/2059	629,407	0.01
GBP 572,000	NewDay Funding 7.36% 15/3/2032	760,811	0.01	GBP 434,000	Polaris 2023-2 8.16% 27/9/2059	589,925	0.01
GBP 595,000	Newday Funding Master Issuer - Series 2021-3 5.86% 15/11/2029	782,676	0.01	GBP 270,000	Polaris 2023-2 9.21% 27/9/2059	368,053	0.01
GBP 677,000	Newday Funding Master Issuer - Series 2021-3 6.31% 15/11/2029	890,776	0.01	GBP 301,000	Polaris 2024-1 6.659% 26/2/2061	395,549	0.01
GBP 1,112,000	Newday Funding Master Issuer - Series 2022-2 9.96% 15/7/2030	1,502,551	0.02	GBP 102,000	Polaris 2024-1 7.659% 26/2/2061	135,084	0.00
GBP 841,000	Newday Funding Master Issuer - Series 2023-1 7.66% 15/11/2031	1,131,080	0.02	GBP 100,000	Polaris 2024-1 8.959% 26/2/2061	132,217	0.00
GBP 967,000	Newday Funding Master Issuer - Series 2023-1 8.66% 15/11/2031	1,318,638	0.02	GBP 115,000	Precise Mortgage Funding 2020-1B 6.41% 16/10/2056	151,505	0.00
GBP 3,184,000	Newday Funding Master Issuer - Series 2024-2 6.1% 15/7/2032	4,192,825	0.06	GBP 100,000	Precise Mortgage Funding 2020-1B 6.91% 16/10/2056	131,618	0.00
GBP 683,000	Newday Funding Master Issuer - Series 2024-2 6.351% 15/7/2032	896,529	0.01	GBP 1,535,000	Premier Foods Finance 3.5% 15/10/2026	1,960,730	0.03
GBP 813,000	Newday Funding Master Issuer - Series 2024-2 7.1% 15/7/2032	1,065,806	0.02	EUR 34,300	RMAC No 1 3.993% 12/6/2044	37,018	0.00
GBP 1,715,000	Newday Funding Master Issuer - Series 2024-2 7.85% 15/7/2032	2,239,708	0.03	EUR 421,173	RMAC No 1 4.013% 12/6/2044	447,667	0.01
EUR 454,606	Newgate Funding 4.065% 1/12/2050	475,477	0.01	GBP 224,801	RMAC No 1 5.406% 12/6/2044	287,627	0.00
EUR 10,211,000	NGG Finance 1.625% 5/12/2079	11,258,767	0.17	USD 1,869,000	Rolls-Royce 3.625% 14/10/2025*	1,833,209	0.03
GBP 900,000	NIE Finance 2.5% 27/10/2025	1,147,059	0.02	USD 200,000	Rolls-Royce 5.75% 15/10/2027	205,192	0.00
EUR 190,854	Paragon Mortgages No 12 4.022% 15/11/2038	199,724	0.00	GBP 1,500,000	Rolls-Royce 5.75% 15/10/2027	2,011,587	0.03
GBP 1,682,621	Parkmore Point RMBS 2022-1 6.519% 25/7/2045	2,215,651	0.03	GBP 535,000	Sage AR Funding No 1 7.13% 17/11/2030	702,179	0.01
USD 780,000	Phoenix 8.5% 12/12/2029	800,851	0.01	GBP 666,000	Santander UK 3.625% 14/1/2026	862,468	0.01
GBP 405,053	Pierpont BTL 2021-1 5.91% 22/12/2053	533,113	0.01	GBP 108,088	Satus 2021-1 6.559% 17/8/2028	142,363	0.00
GBP 702,000	Pierpont BTL 2021-1 6.36% 22/12/2053	920,429	0.01	GBP 122,000	Satus 2021-1 6.859% 17/8/2028	160,913	0.00
GBP 773,558	Pierpont Btl 2023-1 6.21% 21/9/2054	1,022,398	0.02	GBP 247,000	Satus 2021-1 8.159% 17/8/2028	326,297	0.01
GBP 458,000	Pierpont Btl 2023-1 7.01% 21/9/2054	607,363	0.01	GBP 927,000	Satus 2024-1 6.209% 17/1/2031	1,222,787	0.02
				GBP 929,000	Satus 2024-1 7.009% 17/1/2031	1,231,610	0.02
				GBP 560,000	Satus 2024-1 8.259% 17/1/2031	751,188	0.01
				GBP 550,000	Satus 2024-1 10.259% 17/1/2031	742,600	0.01
				USD 3,297,015	SCC Power 4% 17/5/2032	494,552	0.01
				USD 6,028,542	SCC Power 8% 31/12/2028*	2,462,660	0.04
				USD 1,008,000	Sisecam UK 8.25% 2/5/2029*	1,044,933	0.01
				USD 885,000	Sisecam UK 8.625% 2/5/2032	918,187	0.01
				GBP 900,000	SP Distribution 5.875% 17/7/2026	1,203,232	0.02
				GBP 2,111,000	SSE 8.375% 20/11/2028	3,145,840	0.05

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,000,000	ST Engineering RHQ 1.5% 29/4/2025	1,959,400	0.03	GBP 479,000	Together Asset Backed Securitisation 2024-2nd1 6.66% 20/8/2055	636,080	0.01
EUR 1,600,000	Standard Chartered 1.625% 3/10/2027	1,711,694	0.03	GBP 152,000	Together Asset Backed Securitisation 2024-2nd1 7.46% 20/8/2055	203,354	0.00
USD 1,500,000	Standard Chartered 7.875% 8/3/2030*	1,551,570	0.02	GBP 193,000	Together Asset Backed Securitisation 2024-2nd1 8.46% 20/8/2055	260,840	0.00
GBP 535,000	Stanlington No 2 6.887% 12/6/2045	704,122	0.01	GBP 375,643	Tower Bridge Funding 2022-1 5.835% 20/12/2063	494,044	0.01
GBP 329,000	Stanlington No 2 7.337% 12/6/2045	432,224	0.01	GBP 264,000	Tower Bridge Funding 2022-1 6.365% 20/12/2063	345,941	0.01
GBP 450,000	Stanlington No 2 8.437% 12/6/2045	589,191	0.01	GBP 312,000	Tower Bridge Funding 2023-1 7.227% 20/10/2064	414,435	0.01
EUR 301,000	Stonegate Pub Financing 2019 10.173% 31/7/2029	339,304	0.00	GBP 211,000	Tower Bridge Funding 2023-1 8.177% 20/10/2064	281,805	0.00
GBP 278,000	Stonegate Pub Financing 2019 10.75% 31/7/2029	379,149	0.01	GBP 237,000	Tower Bridge Funding 2023-1 9.327% 20/10/2064	316,785	0.01
GBP 206,000	Stratton Mortgage Funding 2024-2 6.451% 28/6/2050	270,406	0.00	GBP 158,000	Tower Bridge Funding 2023-2 7.315% 20/3/2065	209,162	0.00
GBP 472,000	Stratton Mortgage Funding 2024-2 6.601% 28/6/2050	615,599	0.01	GBP 234,000	Tower Bridge Funding 2023-2 8.315% 20/3/2065	310,719	0.00
GBP 2,232,564	Stratton Mortgage Funding 2024-3 5.994% 25/6/2049	2,942,241	0.05	GBP 201,000	Tower Bridge Funding 2023-2 9.415% 20/3/2065	267,583	0.00
GBP 3,764,000	Stratton Mortgage Funding 2024-3 6.369% 25/6/2049	4,950,743	0.08	GBP 144,000	Tower Bridge Funding 2024-1 8.027% 20/1/2066	192,784	0.00
GBP 842,000	Stratton Mortgage Funding 2024-3 6.519% 25/6/2049	1,105,386	0.02	GBP 160,000	Tower Bridge Funding 2024-1 9.027% 20/1/2066	214,875	0.00
EUR 194,000	Synthomer 3.875% 1/7/2025	213,388	0.00	GBP 1,371,000	Tower Bridge Funding 2024-2 6.098% 20/5/2066	1,808,155	0.03
GBP 792,108	Tesco Property Finance 1 7.623% 13/7/2039	1,185,242	0.02	GBP 271,000	Tower Bridge Funding 2024-2 6.15% 20/5/2066	356,763	0.01
GBP 1,884,699	Tesco Property Finance 3 5.744% 13/4/2040	2,509,502	0.04	GBP 123,000	Tower Bridge Funding 2024-2 6.553% 20/5/2066	161,739	0.00
GBP 896,910	Tesco Property Finance 4 5.801% 13/10/2040	1,195,985	0.02	USD 654,000	Trident Energy Finance 12.5% 30/11/2029	685,065	0.01
GBP 1,249,000	Thames Water Kemble Finance 4.625% 19/5/2026***	73,704	0.00	GBP 4,947,608	Trinity Square 2021-1 5.946% 15/7/2059	6,513,394	0.10
GBP 5,167,000	Thames Water Utilities Finance 4% 19/6/2025	5,501,747	0.08	EUR 3,254,000	TSB Bank 3.319% 5/3/2029	3,669,495	0.06
GBP 180,386	Together Asset Backed Securitisation 2021-1st1 5.754% 12/7/2063	236,972	0.00	GBP 436,000	Twin Bridges 2021-1 6.737% 12/3/2055	576,250	0.01
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 6.004% 12/7/2063	206,210	0.00	GBP 220,000	Twin Bridges 2021-1 7.237% 12/3/2055	289,094	0.00
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 6.304% 12/7/2063	140,613	0.00	GBP 504,790	Twin Bridges 2021-2 5.797% 12/9/2055	663,110	0.01
GBP 798,639	Together Asset Backed Securitisation 2023-1ST2 6.19% 20/4/2065	1,059,713	0.02	GBP 274,000	Twin Bridges 2021-2 6.037% 12/9/2055	358,347	0.01
GBP 420,000	Together Asset Backed Securitisation 2023-1ST2 7.11% 20/4/2065	564,285	0.01	GBP 435,000	Twin Bridges 2021-2 6.287% 12/9/2055	567,818	0.01
GBP 100,000	Together Asset Backed Securitisation 2023-1ST2 8.11% 20/4/2065	136,528	0.00	GBP 187,000	Twin Bridges 2021-2 6.637% 12/9/2055	243,881	0.00
GBP 100,000	Together Asset Backed Securitisation 2023-1ST2 9.36% 20/4/2065	138,867	0.00	GBP 730,000	Twin Bridges 2022-1 6.437% 1/12/2055	952,729	0.01
GBP 4,396,037	Together Asset Backed Securitisation 2024-1ST1 5.91% 15/8/2064	5,797,402	0.09	GBP 365,000	Twin Bridges 2022-1 6.837% 1/12/2055	472,023	0.01
				GBP 2,391,000	Twin Bridges 2022-2 7.137% 12/6/2055	3,181,501	0.05
				GBP 511,994	Twin Bridges 2023-1 6.087% 14/6/2055	675,905	0.01

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 1,059,000	Twin Bridges 2023-1 6.737% 14/6/2055	1,402,601	0.02		United States		
GBP 529,000	Twin Bridges 2023-1 7.637% 14/6/2055	706,618	0.01	USD 360,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	344,316	0.01
GBP 340,000	Twin Bridges 2023-1 8.637% 14/6/2055	455,859	0.01	USD 1,500,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	1,390,029	0.02
GBP 168,000	Twin Bridges 2023-2 7.03% 15/5/2056	225,237	0.00	USD 300,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	288,697	0.00
GBP 167,000	Twin Bridges 2023-2 9.03% 15/5/2056	228,398	0.00	USD 6,000,000	245 Park Avenue Trust 2017-245P 0.271% 5/6/2037	26,779	0.00
GBP 1,188,631	Unique Pub Finance 5.659% 30/6/2027	1,553,107	0.02	USD 220,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	197,915	0.00
GBP 1,215,000	Unique Pub Finance 6.464% 30/3/2032	1,665,803	0.03	USD 1,608,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	1,363,070	0.02
GBP 39,002,382	United Kingdom Gilt 0.5% 22/10/2061	15,990,012	0.24	USD 1,304,000	280 Park Avenue 2017-280P Mortgage Trust 6.706% 15/9/2034	1,231,489	0.02
GBP 6,655,960	United Kingdom Gilt 3.75% 22/10/2053	7,687,873	0.12	USD 1,070,000	280 Park Avenue 2017-280P Mortgage Trust 7.162% 15/9/2034	979,575	0.02
USD 1,481,440	Vedanta Resources 13.875% 9/12/2028*	1,489,588	0.02	USD 4,324,366	280 Park Avenue 2017-280P Mortgage Trust 7.745% 15/9/2034	4,031,428	0.06
USD 383,040	Vedanta Resources Finance II 13.875% 9/12/2028*	385,075	0.01	USD 386,766	AccessLex Institute 5.633% 25/5/2036	381,712	0.01
GBP 2,200,000	Virgin Media Secured Finance 4.25% 15/1/2030	2,559,920	0.04	USD 682,692	ACE Home Equity Loan Trust Series 2005-AG1 6.082% 25/8/2035	549,382	0.01
GBP 400,000	Virgin Media Secured Finance 5.25% 15/5/2029	490,501	0.01	USD 1,864,772	ACE Home Equity Loan Trust Series 2007-HE4 5.652% 25/5/2037	323,771	0.01
USD 1,087,000	Virgin Media Secured Finance 5.5% 15/5/2029	1,032,515	0.02	USD 102,004	ACE Home Equity Loan Trust Series 2007-HE4 5.992% 25/5/2037	17,884	0.00
EUR 640,000	Virgin Money UK 4% 18/3/2028	717,892	0.01	USD 692,560	ACE Securities Corp Home Equity Loan Trust Series 0% 15/8/2030	631,109	0.01
EUR 2,191,000	Vmed O2 UK Financing I 3.25% 31/1/2031	2,202,948	0.03	USD 336,000	ADT Security 4.125% 1/8/2029	319,090	0.01
GBP 200,000	Vmed O2 UK Financing I 4% 31/1/2029	234,116	0.00	USD 558,000	AES 7.6% 15/1/2055	575,964	0.01
USD 1,811,000	Vmed O2 UK Financing I 4.25% 31/1/2031*	1,576,846	0.02	USD 955,000	Affinity Interactive 6.875% 15/12/2027	820,592	0.01
GBP 1,521,000	Vmed O2 UK Financing I 4.5% 15/7/2031	1,718,960	0.03	USD 340,000	Agate Bay Mortgage Trust 2015-1 3.632% 25/1/2045	201,661	0.00
USD 400,000	Vmed O2 UK Financing I 4.75% 15/7/2031	351,722	0.01	USD 391,000	Agate Bay Mortgage Trust 2015-3 3.485% 25/4/2045	228,417	0.00
EUR 1,200,000	Vmed O2 UK Financing I 5.625% 15/4/2032	1,331,014	0.02	USD 273,000	Agate Bay Mortgage Trust 2015-4 3.495% 25/6/2045	154,498	0.00
USD 625,000	Vmed O2 UK Financing I 7.75% 15/4/2032*	636,222	0.01	USD 1,388	Ajax Mortgage Loan Trust 2017-D 0% 25/12/2057	493	0.00
EUR 875,000	Vodafone 2.625% 27/8/2080	946,274	0.01	USD 9,664,987	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	9,562,992	0.15
EUR 2,771,000	Vodafone 3% 27/8/2080	2,859,525	0.04	USD 21,063,607	Ajax Mortgage Loan Trust 2021-F 1.875% 25/6/2061	21,005,830	0.32
USD 522,000	Vodafone 4.125% 4/6/2081	471,380	0.01	USD 192,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	185,608	0.00
EUR 600,000	Vodafone 4.2% 3/10/2078	664,557	0.01	USD 1,606,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	1,493,184	0.02
GBP 2,877,000	Vodafone 4.875% 3/10/2078	3,767,967	0.06				
USD 1,426,000	Vodafone 6.25% 3/10/2078	1,426,160	0.02				
USD 682,000	Vodafone 7% 4/4/2079	716,479	0.01				
GBP 3,072,000	Vodafone 8% 30/8/2086	4,415,959	0.07				
EUR 388,000	Zegona Finance 6.75% 15/7/2029	440,921	0.01				
USD 1,695,000	Zegona Finance 8.625% 15/7/2029	1,762,588	0.03				
		535,206,274	8.14				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 163,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	159,163	0.00	USD 4,144,209	Alternative Loan Trust 2007-3T1 6% 25/4/2037	1,974,372	0.03
USD 121,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	118,691	0.00	USD 2,401,158	Alternative Loan Trust 2007-9T1 6% 25/5/2037	1,186,204	0.02
USD 264,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	267,688	0.00	USD 1,046	Alternative Loan Trust 2007-OA3 5.752% 25/4/2047	92	0.00
USD 2,100,000	Alexander Funding Trust II 7.467% 31/7/2028	2,259,768	0.03	USD 135,497	Alternative Loan Trust 2007-OA8 5.752% 25/6/2047	103,943	0.00
USD 968,000	Allegiant Travel 7.25% 15/8/2027	922,489	0.01	USD 150,035	Alternative Loan Trust 2007-OH2 5.872% 25/8/2047	139,706	0.00
USD 2,739,000	Allied Universal Holdco 7.875% 15/2/2031	2,786,880	0.04	USD 623,755	Ambac Assurance 5.1% 7/6/2172*	862,341	0.01
USD 583,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	585,391	0.01	USD 3,416,000	AMC Networks 4.25% 15/2/2029*	2,418,740	0.04
USD 407,000	Allison Transmission 3.75% 30/1/2031	370,821	0.01	USD 762,000	AMC Networks 4.25% 15/2/2029	766,802	0.01
USD 96,000	Allison Transmission 4.75% 1/10/2027	94,490	0.00	USD 963,000	AMC Networks 10.25% 15/1/2029	968,589	0.01
USD 629,000	Ally Financial 5.75% 20/11/2025	631,691	0.01	USD 374,000	Amentum Escrow 7.25% 1/8/2032	391,876	0.01
USD 2,930,000	Ally Financial 6.184% 26/7/2035	2,997,477	0.05	USD 140,000	American Airlines 7.25% 15/2/2028	141,020	0.00
USD 2,908,048	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	3,005,670	0.05	USD 225,000	American Airlines 8.5% 15/5/2029	233,866	0.00
USD 664,408	Alternative Loan Trust 2005-11CB 5.5% 25/6/2025	541,136	0.01	USD 70,000	American Airlines/AAAdvantage Loyalty IP 5.5% 20/4/2026	69,686	0.00
USD 1,718,825	Alternative Loan Trust 2005-22T1 5.42% 25/6/2035	1,452,083	0.02	USD 563,000	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	551,738	0.01
USD 899,789	Alternative Loan Trust 2005-59 6.11% 20/11/2035	849,541	0.01	USD 2,056,000	American Axle & Manufacturing 5% 1/10/2029	1,918,936	0.03
USD 456,146	Alternative Loan Trust 2005-76 6.162% 25/2/2036	407,278	0.01	USD 1,372,000	American Express 4.99% 1/5/2026	1,370,775	0.02
USD 1,945,599	Alternative Loan Trust 2005-J4 7.417% 25/7/2035	1,893,822	0.03	USD 5,705,000	American Express 5.284% 26/7/2035	5,854,914	0.09
USD 3,164,300	Alternative Loan Trust 2006-11CB 6.5% 25/5/2036	1,542,677	0.02	USD 641,262	American Home Mortgage Assets Trust 2006-3 6.102% 25/10/2046	446,080	0.01
USD 854,865	Alternative Loan Trust 2006-15CB 6.5% 25/6/2036	403,382	0.01	USD 1,362,713	American Home Mortgage Assets Trust 2006-4 5.602% 25/10/2046	765,922	0.01
USD 154	Alternative Loan Trust 2006-23CB 5.792% 25/8/2036	32	0.00	USD 549,007	American Home Mortgage Assets Trust 2007-1 5.862% 25/2/2047	196,790	0.00
USD 2,576,606	Alternative Loan Trust 2006-J7 6.25% 25/11/2036	1,252,182	0.02	USD 2,204,779	American Home Mortgage Investment Trust 2007-1 5.582% 25/5/2047	1,239,263	0.02
USD 471,955	Alternative Loan Trust 2006-J7 6.957% 20/11/2046	353,645	0.01	USD 4,293,687	American Homes 4 Rent 2015-SFR1 Trust 0% 17/4/2052	43	0.00
USD 323,650	Alternative Loan Trust 2006-OA11 5.772% 25/9/2046	281,862	0.00	USD 1,195,000	American Municipal Power 7.834% 15/2/2041	1,504,068	0.02
USD 2,302,296	Alternative Loan Trust 2006-OA14 6.892% 25/11/2046	1,867,569	0.03	EUR 1,500,000	American Tower 0.5% 15/1/2028	1,511,022	0.02
USD 2,423,284	Alternative Loan Trust 2006-OA16 6.072% 25/10/2046	1,776,415	0.03	EUR 1,520,000	American Tower 4.1% 16/5/2034	1,707,671	0.03
USD 262,526	Alternative Loan Trust 2006-OA8 5.772% 25/7/2046	231,473	0.00	EUR 1,131,000	American Tower 4.125% 16/5/2027	1,277,243	0.02
USD 2,269,172	Alternative Loan Trust 2006-OC10 5.852% 25/11/2036	1,925,622	0.03	USD 1,250,000	American University 3.672% 1/4/2049	1,027,464	0.02
USD 2,299,511	Alternative Loan Trust 2006-OC7 5.892% 25/7/2046	1,964,316	0.03	GBP 6,849,000	Amgen 5.5% 7/12/2026	9,156,049	0.14
USD 2,923,169	Alternative Loan Trust 2007-25 6.5% 25/11/2037	1,361,457	0.02	USD 4,605,000	Amgen 5.65% 2/3/2053*	4,787,435	0.07
				USD 2,151,000	Amkor Technology 6.625% 15/9/2027	2,170,196	0.03

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 168,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	166,128	0.00	USD 2,830,000	ATI 7.25% 15/8/2030	3,014,219	0.05
USD 72,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	72,000	0.00	USD 2,627,779	Atrium Hotel Portfolio Trust 2017-ATRM 7.584% 15/12/2036	2,485,852	0.04
USD 528,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	545,686	0.01	EUR 785,000	Avantor Funding 3.875% 15/7/2028	864,628	0.01
USD 4,543,380	APS Resecuritization Trust 2016-1 1.951% 31/7/2057	1,544,675	0.02	USD 431,000	Avantor Funding 3.875% 1/11/2029	404,038	0.01
USD 264,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	265,584	0.01	USD 480,000	Avantor Funding 4.625% 15/7/2028*	468,251	0.01
USD 9,222,635	AREIT 2022-CRE7 7.584% 17/6/2039	9,243,846	0.14	USD 483,000	Avis Budget Car Rental / Avis Budget Finance 4.75% 1/4/2028	447,945	0.01
USD 83,000	Ares Capital 2.15% 15/7/2026	78,329	0.00	USD 491,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	449,639	0.01
USD 630,000	Ares Capital 3.875% 15/1/2026	618,219	0.01	USD 815,000	Avis Budget Car Rental / Avis Budget Finance 5.75% 15/7/2027*	798,595	0.01
USD 588,000	Ares Capital 4.25% 1/3/2025	584,624	0.01	USD 469,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031	467,028	0.01
USD 2,332,000	Ares Capital 5.875% 1/3/2029	2,374,581	0.04	USD 1,573,000	Azul Secured Finance 11.93% 28/8/2028	1,462,890	0.02
USD 975,000	Ares Capital 7% 15/1/2027	1,012,212	0.02	USD 48,000	Ball 2.875% 15/8/2030	42,437	0.00
USD 2,643,523	Argent Mortgage Loan Trust 2005-W1 5.872% 25/5/2035	2,095,908	0.03	USD 72,000	Ball 6% 15/6/2029	74,192	0.00
USD 4,931,162	Argent Trust 2006-M1 5.692% 25/7/2036	1,334,984	0.02	USD 1,865,000	Ball 6.875% 15/3/2028*	1,932,856	0.03
USD 149,000	Arsenal AIC Parent 8% 1/10/2030	160,325	0.00	USD 1,067,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	1,017,552	0.02
USD 96,000	Asbury Automotive 4.5% 1/3/2028	93,154	0.00	USD 5,860,000	Bamll Commercial Mortgage Trust 2016-SS1 0.702% 15/12/2035	26,729	0.00
USD 120,000	Asbury Automotive 4.625% 15/11/2029	114,477	0.00	USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.384% 15/11/2033	100,021	0.00
USD 969,000	Asbury Automotive 5% 15/2/2032	914,951	0.01	USD 3,039,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.784% 15/11/2033	3,036,066	0.05
USD 960,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	960,620	0.02	USD 3,383,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.884% 15/11/2032	3,370,376	0.05
USD 120,000	Ascent Resources Utica / ARU Finance 8.25% 31/12/2028	123,544	0.00	USD 1,680,000	BAMLL Commercial Mortgage Trust 2017-SCH 7.384% 15/11/2032	1,670,206	0.03
USD 1,171,000	Ashford Hospitality Trust 2018-ASHF 6.759% 15/4/2035	1,162,020	0.02	USD 2,228,108	Banc of America Alternative Loan Trust 2006-7 6.498% 25/10/2036	672,541	0.01
USD 2,042,000	Ashford Hospitality Trust 2018-ASHF 7.609% 15/4/2035	2,000,378	0.03	USD 176,761	Banc of America Funding 2006-A Trust 4.947% 20/2/2036	158,953	0.00
USD 3,031,000	Ashford Hospitality Trust 2018-ASHF 8.609% 15/4/2035	2,965,529	0.05	USD 27,542	Banc of America Funding 2007-1 Trust 5.75% 25/1/2037	23,058	0.00
USD 402,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	381,619	0.01	USD 4,544,807	Banc of America Funding 2014-R2 Trust 0% 26/11/2036	1,270,978	0.02
USD 1,058,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	996,033	0.02	USD 677,000	Bank of America 0.981% 25/9/2025	675,020	0.01
USD 3,346,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	3,373,233	0.05	USD 3,250,000	Bank of America 1.319% 19/6/2026*	3,154,563	0.05
USD 2,150,000	Associated Banc-Corp. 6.455% 29/8/2030	2,167,289	0.03	USD 696,000	Bank of America 1.922% 24/10/2031	593,557	0.01
EUR 2,600,000	AT&T 2.875% 2/3/2025	2,857,143	0.04	USD 1,412,000	Bank of America 2.456% 22/10/2025	1,406,092	0.02
GBP 7,810,000	AT&T 2.9% 4/12/2026	9,856,042	0.15				
USD 2,930,000	AT&T 3.55% 15/9/2055*	2,091,995	0.03				
GBP 1,400,000	AT&T 4.25% 1/6/2043	1,539,923	0.02				
GBP 3,450,000	AT&T 5.5% 15/3/2027	4,589,811	0.07				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 696,000	Bank of America 2.592% 29/4/2031	625,350	0.01	USD 3,256,627	Bayview Financial Revolving Asset Trust 2005-A 6.366% 28/2/2040	3,038,092	0.05
USD 1,050,000	Bank of America 3.366% 23/1/2026	1,041,536	0.02	USD 239,910	Bayview Financial Revolving Asset Trust 2005-E 6.366% 28/12/2040	238,950	0.00
USD 1,349,000	Bank of America 3.384% 2/4/2026	1,334,654	0.02	USD 550,000	BBCMS 2018-CHRS Mortgage Trust 4.409% 5/8/2038	443,094	0.01
USD 9,780,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.733% 15/2/2050	126,093	0.00	USD 837,000	BBCMS 2018-TALL Mortgage Trust 6.256% 15/3/2037	790,391	0.01
USD 1,500,000	BankAmerica Manufactured Housing Contract Trust 7.07% 10/2/2022***	250,205	0.00	USD 2,140,000	BBCMS 2018-TALL Mortgage Trust 6.505% 15/3/2037	1,963,410	0.03
USD 2,209,219	BankAmerica Manufactured Housing Contract Trust 7.241% 10/12/2025	301,966	0.01	USD 11,710,000	BBCMS Trust 2015-SRCH 0.295% 10/8/2035	64,890	0.00
USD 624,000	Bath & Body Works 6.625% 1/10/2030	632,087	0.01	USD 17,508,422	BBCMS Trust 2015-SRCH 1.033% 10/8/2035	344,492	0.01
USD 360,000	Bath & Body Works 7.5% 15/6/2029	374,362	0.01	USD 854,695	BCAP 2011-RR5-I Trust 3.93% 28/5/2036	814,556	0.01
USD 820,000	Bay Area Toll Authority 6.918% 1/4/2040	963,937	0.01	USD 1,660,356	BCAP Trust 2007-AA4 4.472% 25/6/2047	676,808	0.01
USD 711,330	Bayview Commercial Asset Trust 2005-3 5.872% 25/11/2035	693,488	0.01	USD 1,510,760	BCMSC Trust 2000-A 7.575% 15/6/2030	141,631	0.00
USD 1,206,760	Bayview Commercial Asset Trust 2005-4 5.842% 25/1/2036	1,155,723	0.02	USD 1,402,566	BCMSC Trust 2000-A 7.83% 15/6/2030	135,923	0.00
USD 31,571	Bayview Commercial Asset Trust 2005-4 5.977% 25/1/2036	30,349	0.00	USD 1,011,543	BCMSC Trust 2000-A 8.29% 15/6/2030	103,799	0.00
USD 83,438	Bayview Commercial Asset Trust 2005-4 6.067% 25/1/2036	79,576	0.00	USD 5,355,375	BDS 2022-FL12 7.472% 19/8/2038	5,366,810	0.08
USD 119,536	Bayview Commercial Asset Trust 2006-1 5.932% 25/4/2036	114,423	0.00	USD 3,338,028	Bear Stearns ALT-A Trust 2005-7 5.001% 25/9/2035	1,148,355	0.02
USD 319,007	Bayview Commercial Asset Trust 2006-1 5.992% 25/4/2036	298,205	0.00	USD 355,377	Bear Stearns ALT-A Trust 2006-6 5.712% 25/11/2036	299,381	0.00
USD 82,697	Bayview Commercial Asset Trust 2006-1 6.022% 25/4/2036	74,592	0.00	USD 1,345,539	Bear Stearns ALT-A Trust 2007-1 5.712% 25/1/2047	1,105,552	0.02
USD 419,594	Bayview Commercial Asset Trust 2006-1 6.172% 25/4/2036	378,722	0.01	USD 37,791	Bear Stearns ARM Trust 2004-5 4.353% 25/7/2034	34,954	0.00
USD 208,281	Bayview Commercial Asset Trust 2006-2 5.812% 25/7/2036	202,136	0.00	USD 10,066	Bear Stearns Asset Backed I Trust 2004-HE7 7.117% 25/8/2034	9,869	0.00
USD 311,301	Bayview Commercial Asset Trust 2006-3 5.767% 25/10/2036	302,352	0.00	USD 1,587,108	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	1,543,900	0.02
USD 1,784,671	Bayview Commercial Asset Trust 2006-4 5.737% 25/12/2036	1,719,180	0.03	USD 1,653,300	Bear Stearns Asset Backed I Trust 2005-HE8 7.342% 25/8/2035	1,604,537	0.03
USD 1,323,235	Bayview Commercial Asset Trust 2007-1 5.797% 25/3/2037	1,259,562	0.02	USD 1,910,508	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	1,951,849	0.03
USD 2,088,820	Bayview Commercial Asset Trust 2007-2 5.797% 25/7/2037	1,960,795	0.03	USD 1,057,720	Bear Stearns Asset Backed I Trust 2006-AC2 5.742% 25/3/2036	291,876	0.00
USD 3,287,798	Bayview Commercial Asset Trust 2007-4 6.067% 25/9/2037	3,142,808	0.05	USD 1,352,696	Bear Stearns Asset Backed I Trust 2006-HE1 4.984% 25/12/2035	2,083,141	0.03
USD 662,844	Bayview Commercial Asset Trust 2007-6 6.892% 25/12/2037	584,072	0.01	USD 1,069,936	Bear Stearns Asset Backed I Trust 2006-HE7 5.732% 25/9/2036	1,069,477	0.02
USD 1,242,661	Bayview Commercial Asset Trust 2008-2 7.892% 25/4/2038	1,233,264	0.02	USD 720,000	Bear Stearns Asset Backed I Trust 2006-HE8 5.912% 25/10/2036	679,761	0.01
USD 3,992,511	Bayview Financial Revolving Asset Trust 2004-B 6.366% 28/5/2039	3,239,483	0.05				
USD 893,989	Bayview Financial Revolving Asset Trust 2004-B 6.666% 28/5/2039	470,149	0.01				

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 356,241	Bear Stearns Asset Backed I Trust 2007-HE2 5.672% 25/3/2037	333,340	0.01	USD 5,343,000	Broadcom 4.15% 15/11/2030	5,210,606	0.08
USD 534,421	Bear Stearns Asset Backed I Trust 2007-HE2 5.672% 25/3/2037	505,385	0.01	USD 148,000	Buckeye Partners 3.95% 1/12/2026	143,862	0.00
USD 872,931	Bear Stearns Asset Backed I Trust 2007-HE2 5.712% 25/3/2037	828,541	0.01	USD 610,000	Buckeye Partners 4.125% 1/3/2025	606,835	0.01
USD 246,034	Bear Stearns Asset Backed I Trust 2007-HE3 5.642% 25/4/2037	397,032	0.01	USD 481,000	Buckeye Partners 4.35% 15/10/2024	480,895	0.01
USD 4,834,827	Bear Stearns Asset Backed I Trust 2007-HE3 5.742% 25/4/2037	5,182,653	0.08	USD 240,000	Buckeye Partners 4.5% 1/3/2028	231,109	0.00
USD 162,437	Bear Stearns Mortgage Funding Trust 2006-SL1 5.672% 25/8/2036	160,662	0.00	USD 792,000	Builders FirstSource 6.375% 15/6/2032	815,818	0.01
USD 207,313	Bear Stearns Mortgage Funding Trust 2007-AR2 5.732% 25/3/2037	190,133	0.00	USD 687,000	Burford Capital Global Finance 9.25% 1/7/2031	734,676	0.01
USD 368,134	Bear Stearns Mortgage Funding Trust 2007-AR3 5.532% 25/3/2037	337,036	0.01	USD 1,034,492	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	994,919	0.02
USD 248,304	Bear Stearns Mortgage Funding Trust 2007-AR4 5.602% 25/6/2037	234,730	0.00	USD 2,404,121	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	2,127,785	0.03
USD 2,187,000	Beazer Homes USA 7.25% 15/10/2029*	2,239,315	0.03	USD 7,831,640	BWAY 2013-1515 Mortgage Trust 3.717% 10/3/2033	6,857,050	0.10
EUR 900,000	Becton Dickinson 0.034% 13/8/2025*	964,813	0.02	USD 6,130,000	BX Commercial Mortgage Trust 2024-BIO2 5.594% 13/8/2041	6,228,901	0.10
EUR 1,000,000	Belden 3.375% 15/7/2027	1,100,097	0.02	USD 9,369,000	BX Trust 2018-GW 6.434% 15/5/2035	9,350,310	0.14
EUR 664,000	Belden 3.875% 15/3/2028	727,398	0.01	USD 548,000	BXP Trust 2017-CC 3.67% 13/8/2037	435,303	0.01
USD 1,860,000	Belton Independent School District 4% 15/2/2047	1,817,247	0.03	USD 2,001,000	BXP Trust 2017-CC 3.67% 13/8/2037	1,584,925	0.02
USD 1,372,000	Berry Global 4.875% 15/7/2026	1,360,610	0.02	USD 2,271,000	BXP Trust 2017-GM 3.379% 13/6/2039	2,167,322	0.03
USD 9,780,771	BHMS 2018-ATLS 6.884% 15/7/2035	9,780,914	0.15	USD 2,486,000	BXP Trust 2017-GM 3.539% 13/6/2039	2,298,521	0.04
USD 3,806,405	BHMS 2018-ATLS 7.534% 15/7/2035	3,784,382	0.06	USD 877,000	BXP Trust 2017-GM 3.539% 13/6/2039	789,825	0.01
USD 993,000	Big River Steel / BRS Finance 6.625% 31/1/2029*	1,006,227	0.02	USD 2,259,000	Caesars Entertainment 4.625% 15/10/2029*	2,138,185	0.03
USD 370,000	Blackstone Private Credit Fund 4.7% 24/3/2025	367,924	0.01	USD 144,000	Caesars Entertainment 6.5% 15/2/2032	148,085	0.00
USD 648,000	Block 2.75% 1/6/2026	623,640	0.01	USD 192,000	Caesars Entertainment 7% 15/2/2030	199,149	0.00
USD 288,000	Block 3.5% 1/6/2031	260,310	0.00	USD 1,500,000	Caesars Entertainment 8.125% 1/7/2027	1,532,428	0.02
USD 762,000	Blue Racer Midstream / Blue Racer Finance 7.25% 15/7/2032	799,784	0.01	USD 809,000	California Resources 8.25% 15/6/2029	836,924	0.01
USD 4,637,000	Boeing 6.298% 1/5/2029	4,855,249	0.07	USD 1,445,000	California State Public Works Board 8.361% 1/10/2034	1,781,788	0.03
USD 2,218,000	Boeing 6.528% 1/5/2034	2,358,497	0.04	USD 25,000	Calpine 3.75% 1/3/2031	22,860	0.00
USD 1,464,000	Boeing 6.858% 1/5/2054	1,591,098	0.02	USD 96,000	Calpine 4.5% 15/2/2028	93,439	0.00
USD 7,583,000	Boeing 7.008% 1/5/2064*	8,257,540	0.13	USD 240,000	Calpine 4.625% 1/2/2029*	229,008	0.00
EUR 1,770,000	Booking 4% 1/3/2044	1,959,356	0.03	USD 264,000	Calpine 5% 1/2/2031	253,750	0.00
USD 351,000	Boost Newco Borrower 7.5% 15/1/2031	374,440	0.01	USD 2,468,000	Calpine 5.125% 15/3/2028*	2,413,714	0.04
USD 312,000	Boyd Gaming 4.75% 1/12/2027	306,982	0.01	USD 336,000	Calpine 5.25% 1/6/2026	335,095	0.01
USD 1,299,000	Boyd Gaming 4.75% 15/6/2031	1,222,665	0.02	USD 1,900,000	Calumet Specialty Products Partners / Calumet Finance 9.75% 15/7/2028	1,881,607	0.03
USD 1,560,000	Brand Industrial Services 10.375% 1/8/2030	1,700,456	0.03	USD 1,085,000	CAMB Commercial Mortgage Trust 2019-LIFE 7.784% 15/12/2037	1,083,822	0.02
				EUR 562,000	Carrier Global 4.5% 29/11/2032	662,571	0.01

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 490,000	Carrington Mortgage Loan Trust Series 2006-NC1 6.022% 25/1/2036	413,420	0.01	USD 1,357,092	CFCRE Commercial Mortgage Trust 2017-C8 4.199% 15/6/2050	1,262,465	0.02
USD 699,226	Carrington Mortgage Loan Trust Series 2006-NC3 5.542% 25/8/2036	676,850	0.01	USD 221,000	Champions Financing 8.75% 15/2/2029	225,773	0.00
USD 233,476	Carrington Mortgage Loan Trust Series 2006-NC4 5.552% 25/10/2036	228,940	0.00	USD 316,000	Charles River Laboratories International 3.75% 15/3/2029	296,117	0.00
USD 1,979,571	Carrington Mortgage Loan Trust Series 2007-FRE1 5.652% 25/2/2037	1,866,040	0.03	USD 304,000	Charles River Laboratories International 4% 15/3/2031	279,751	0.00
EUR 1,768,000	Catalent Pharma Solutions 2.375% 1/3/2028	1,906,747	0.03	USD 651,000	Charter Communications Operating / Charter Communications Operating Capital 4.908% 23/7/2025	649,089	0.01
USD 1,344,000	Catalent Pharma Solutions 5% 15/7/2027	1,341,412	0.02	USD 8,813,709	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	3,744,219	0.06
USD 1,776,000	CCO / CCO Capital 4.25% 1/2/2031*	1,544,975	0.02	EUR 3,045,000	Chemours 4% 15/5/2026	3,333,743	0.05
USD 1,839,000	CCO / CCO Capital 4.25% 15/1/2034*	1,488,298	0.02	USD 1,983,000	Chemours 4.625% 15/11/2029*	1,757,586	0.03
USD 1,857,000	CCO / CCO Capital 4.5% 15/8/2030*	1,661,719	0.03	USD 121,000	Chemours 5.375% 15/5/2027	117,745	0.00
USD 1,057,000	CCO / CCO Capital 4.5% 1/5/2032	902,276	0.01	USD 1,498,000	Chemours 5.75% 15/11/2028	1,418,207	0.02
USD 816,000	CCO / CCO Capital 4.5% 1/6/2033*	687,071	0.01	USD 811,000	Chesapeake Energy 5.5% 1/2/2026	811,499	0.01
USD 807,000	CCO / CCO Capital 4.75% 1/3/2030	738,924	0.01	USD 192,000	Chesapeake Energy 6.75% 15/4/2029	195,085	0.00
USD 1,704,000	CCO / CCO Capital 5.125% 1/5/2027	1,673,849	0.03	USD 1,942,770	CHL Mortgage Pass-Through Trust 2006-OA4 6.122% 25/4/2046	605,764	0.01
USD 1,512,000	CCO / CCO Capital 5.375% 1/6/2029	1,434,531	0.02	USD 278,633	CHL Mortgage Pass-Through Trust 2006-OA5 5.792% 25/4/2046	264,692	0.00
USD 1,026,000	CCO / CCO Capital 6.375% 1/9/2029	1,014,164	0.02	USD 4,980,722	CHL Mortgage Pass-Through Trust 2007-15 6.5% 25/9/2037	1,881,960	0.03
USD 362,000	CCO / CCO Capital 7.375% 1/3/2031	368,335	0.01	USD 135,000	Churchill Downs 4.75% 15/1/2028	132,165	0.00
USD 874,405	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	786,694	0.01	USD 100,000	Churchill Downs 5.5% 1/4/2027	99,765	0.00
USD 2,560,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.25% 15/7/2029	2,526,030	0.04	USD 2,062,000	Churchill Downs 6.75% 1/5/2031*	2,120,911	0.03
USD 295,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	293,739	0.00	USD 781,000	Cinemark USA 7% 1/8/2032*	811,809	0.01
USD 1,135,000	Central Parent / CDK Global 7.25% 15/6/2029	1,142,251	0.02	USD 2,714,000	CIT Mortgage Loan Trust 2007-1 7.142% 25/10/2037	2,630,680	0.04
USD 112,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	114,608	0.00	USD 3,310,000	Citibank 5.438% 30/4/2026	3,359,322	0.05
USD 474,000	Century Communities 6.75% 1/6/2027	478,817	0.01	USD 818,332	Citicorp Mortgage Trust Series 2007-9 6.25% 25/12/2037	749,602	0.01
USD 4,809,455	CFCRE Commercial Mortgage Trust 2016-C3 1.857% 10/1/2048	89,429	0.00	USD 890,299	Citicorp Mortgage Trust Series 2008-2 6.5% 25/6/2038	714,635	0.01
USD 4,817,427	CFCRE Commercial Mortgage Trust 2016-C4 0.852% 10/5/2058	48,019	0.00	EUR 2,100,000	Citigroup 1.5% 24/7/2026	2,283,328	0.03
USD 1,587,861	CFCRE Commercial Mortgage Trust 2016-C4 4.999% 10/5/2058	1,507,225	0.02	GBP 1,042,000	Citigroup 1.75% 23/10/2026	1,288,238	0.02
				USD 5,337,000	Citigroup 2.572% 3/6/2031*	4,758,361	0.07
				USD 1,077,000	Citigroup 3.106% 8/4/2026	1,062,608	0.02
				EUR 4,650,000	Citigroup 3.75% 14/5/2032	5,175,083	0.08
				USD 291,000	Citigroup 4.15% 15/11/2026	275,844	0.00
				USD 660,311	Citigroup Commercial Mortgage Trust 2015-P1 3.225% 15/9/2048	592,174	0.01
				USD 558,000	Citigroup Commercial Mortgage Trust 2016-C1 5.105% 10/5/2049	536,465	0.01
				USD 3,237,366	Citigroup Mortgage Loan Trust 2007-AHL2 5.592% 25/5/2037	2,153,334	0.03
				USD 1,993,398	Citigroup Mortgage Loan Trust 2007-AHL3 5.562% 25/7/2045	1,381,574	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,787,047	Citigroup Mortgage Loan Trust 2007-AMC1 5.712% 25/12/2036	975,749	0.02	USD 3,495,275	COMM 2015-CCRE25 Mortgage Trust 0.934% 10/8/2048	15,812	0.00
USD 2,590,727	Citigroup Mortgage Loan Trust 2007-WFHE2 6.097% 25/3/2037	2,470,311	0.04	USD 950,986	COMM 2015-CCRE25 Mortgage Trust 4.667% 10/8/2048	895,856	0.01
USD 597,000	Citigroup Mortgage Loan Trust 2014-C 4.25% 25/2/2054	571,262	0.01	USD 785,294	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	753,746	0.01
USD 210,440	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	181,642	0.00	USD 1,222,293	COMM 2015-LC23 Mortgage Trust 3.774% 10/10/2048	1,199,999	0.02
USD 2,660,000	City of Charlotte Airport Revenue 3% 1/7/2046	2,169,412	0.03	USD 103,332,428	COMM 2016-667M Mortgage Trust 0.145% 10/10/2036	137,949	0.00
USD 980,000	City of Riverside Electric Revenue 7.605% 1/10/2040	1,219,444	0.02	USD 1,100,000	COMM 2016-667M Mortgage Trust 3.285% 10/10/2036	901,592	0.01
USD 2,800,000	City of Salt Lake City Airport Revenue 5% 1/7/2046	2,923,009	0.04	USD 2,701,443	COMM 2018-COR3 Mortgage Trust 1.75% 10/5/2051	146,060	0.00
USD 1,344,000	Civitas Resources 5% 15/10/2026	1,328,441	0.02	USD 395,000	Commonwealth Financing Authority 4.144% 1/6/2038	374,467	0.01
USD 1,339,000	Civitas Resources 8.375% 1/7/2028	1,413,552	0.02	USD 275,000	Commonwealth of Massachusetts 2.9% 1/9/2049	202,976	0.00
EUR 1,600,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	1,774,014	0.03	USD 215,000	Commonwealth of Massachusetts 5.456% 1/12/2039	225,170	0.00
USD 480,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	481,249	0.01	USD 1,647,000	CommScope Technologies 6% 15/6/2025	1,578,784	0.02
USD 768,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	792,529	0.01	USD 193,000	Comstock Resources 5.875% 15/1/2030	182,839	0.00
USD 72,000	Clean Harbors 4.875% 15/7/2027	71,243	0.00	USD 1,453,000	Comstock Resources 6.75% 1/3/2029	1,432,430	0.02
USD 72,000	Clean Harbors 6.375% 1/2/2031	73,552	0.00	USD 291,422	Conseco Finance 6.63% 1/6/2030	286,149	0.01
USD 191,000	Clear Channel Outdoor 5.125% 15/8/2027	186,657	0.00	USD 130,643	Conseco Finance 6.83% 1/4/2030	125,204	0.00
USD 355,000	Clear Channel Outdoor 7.875% 1/4/2030	369,882	0.01	USD 232,653	Conseco Finance 7.21% 15/1/2029	234,403	0.00
USD 1,871,000	Clear Channel Outdoor 9% 15/9/2028	1,990,956	0.03	USD 709,188	Conseco Finance 7.5% 1/3/2030	222,085	0.00
USD 72,000	Cleveland-Cliffs 5.875% 1/6/2027	72,017	0.00	USD 410,298	Conseco Finance 7.53% 15/3/2028	405,914	0.01
USD 805,000	Cleveland-Cliffs 6.75% 15/4/2030*	816,387	0.01	USD 661,298	Conseco Finance 7.86% 1/3/2030	216,435	0.00
USD 278,000	Cleveland-Cliffs 7% 15/3/2032	280,372	0.00	USD 1,645,725	Conseco Finance Securitizations 7.96% 1/5/2031	390,096	0.01
USD 5,864,000	Cloud Software 6.5% 31/3/2029	5,786,480	0.09	USD 1,105,809	Conseco Finance Securitizations 8.06% 1/9/2029	186,053	0.00
USD 1,104,000	Cloud Software 8.25% 30/6/2032*	1,156,908	0.02	USD 2,995,289	Conseco Finance Securitizations 8.2% 1/5/2031	731,211	0.01
USD 653,000	Cloud Software 9% 30/9/2029	658,403	0.01	USD 1,366,462	Conseco Finance Securitizations 8.31% 1/5/2032	233,550	0.00
USD 880,000	Clydesdale Acquisition 8.75% 15/4/2030	879,010	0.01	USD 750,000	Consumers Energy 4.35% 15/4/2049	671,157	0.01
USD 384,000	CNX Resources 6% 15/1/2029	386,063	0.01	USD 785,000	Contra Costa Community College District 6.504% 1/8/2034	860,899	0.01
USD 168,000	CNX Resources 7.375% 15/1/2031	175,922	0.00	USD 144,000	Coty 5% 15/4/2026	143,641	0.00
EUR 1,100,000	Coca-Cola 3.375% 15/8/2037	1,213,732	0.02	USD 768,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	797,606	0.01
USD 6,530,000	Coca-Cola 5.2% 14/1/2055	6,741,506	0.10	USD 4,323,786	Countrywide Asset-Backed Certificates 5.827% 25/11/2036	4,087,640	0.06
USD 880,000	Coca-Cola 5.4% 13/5/2064	923,541	0.01	USD 1,261,218	Countrywide Asset-Backed Certificates 5.964% 25/5/2037	1,011,706	0.02
USD 1,715,000	Colorado Health Facilities Authority 4% 15/11/2046	1,656,865	0.03				
USD 100,000	COMM 2013-300P Mortgage Trust 4.54% 10/8/2030	80,675	0.00				
USD 1,174,228	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	1,137,862	0.02				
USD 2,497,902	COMM 2015-CCRE24 Mortgage Trust 4.495% 10/8/2048	2,430,428	0.04				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 785,000	County of Broward Airport System Revenue 2.914% 1/10/2032	706,844	0.01	USD 3,165,874	CWABS Asset-Backed Certificates Trust 2005-16 4.516% 25/4/2036	2,811,265	0.04
USD 1,940,000	County of Miami-Dade FL Aviation Revenue 2.529% 1/10/2030	1,756,222	0.03	USD 2,708,151	CWABS Asset-Backed Certificates Trust 2005-17 6.547% 25/5/2036	2,224,840	0.03
USD 808,000	CQP Holdco / BIP-V Chinook Holdco 7.5% 15/12/2033	873,940	0.01	USD 5,716,198	CWABS Asset-Backed Certificates Trust 2006-18 5.842% 25/3/2037	4,687,340	0.07
USD 879	Credit Suisse First Boston Mortgage 4.877% 15/4/2037	873	0.00	USD 1,196,221	CWABS Asset-Backed Certificates Trust 2006-22 5.737% 25/5/2047	1,019,798	0.02
USD 309,786	Credit Suisse First Boston Mortgage 6% 25/1/2043	241,109	0.00	USD 2,034,642	CWABS Asset-Backed Certificates Trust 2006-25 5.642% 25/6/2037	1,749,090	0.03
USD 6,969,267	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	2,805,547	0.04	USD 153,446	CWABS Revolving Home Equity Loan Trust Series 2004-U 5.721% 15/3/2034	152,744	0.00
USD 253,210	Credit-Based Asset Servicing and Securitization 3.032% 25/12/2036	211,933	0.00	USD 102,841	CWHEQ Home Equity Loan Trust Series 2006-S3 5.469% 25/1/2029	255,753	0.00
USD 1,235,008	Credit-Based Asset Servicing and Securitization 5.804% 25/7/2037	812,891	0.01	USD 51,159	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	89,176	0.00
USD 3,074,080	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	117,487	0.00	USD 69,221	CWHEQ Revolving Home Equity Loan Trust Series 2005-B 5.631% 15/5/2035	69,128	0.00
USD 365,661	Credit-Based Asset Servicing and Securitization 6.75% 25/10/2036	362,398	0.01	USD 382,776	CWHEQ Revolving Home Equity Loan Trust Series 2006-C 5.631% 15/5/2036	377,278	0.01
USD 208,000	Crescent Energy Finance 7.375% 15/1/2033	213,687	0.00	USD 202,405	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 5.601% 15/11/2036	200,884	0.00
USD 25,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	24,540	0.00	USD 352,871	CWHEQ Revolving Home Equity Loan Trust Series 2006-I 5.591% 15/1/2037	329,004	0.01
USD 168,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	166,454	0.00	USD 1,079,000	DAE Funding 2.625% 20/3/2025	1,064,509	0.02
USD 840,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.808% 15/11/2048	826,007	0.01	USD 605,000	Dallas Fort Worth International Airport 3.144% 1/11/2045	475,223	0.01
USD 18,163,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.259% 15/11/2050	145,951	0.00	USD 356,000	Dana 4.25% 1/9/2030	322,707	0.01
USD 2,315,039	CSAIL 2018-CX12 Commercial Mortgage Trust 4.877% 15/8/2051	2,095,245	0.03	USD 25,000	Dana 5.625% 15/6/2028	24,754	0.00
USD 2,454,000	CSC 5.5% 15/4/2027	2,010,771	0.03	USD 624,000	Darling Ingredients 5.25% 15/4/2027	622,730	0.01
USD 525,000	CSC 11.25% 15/5/2028	466,548	0.01	USD 48,000	Darling Ingredients 6% 15/6/2030	48,403	0.00
USD 1,194,000	CSC 11.75% 31/1/2029	1,054,783	0.02	USD 2,806,877	DBGS 2018-BIOD Mortgage Trust 6.436% 15/5/2035	2,797,586	0.04
USD 108,288,027	CSMC 2014-USA OA 0.186% 15/9/2037	40,511	0.00	USD 1,695,000	DBGS 2018-BIOD Mortgage Trust 6.521% 15/5/2035	1,682,499	0.03
USD 670,000	CSMC 2017-TIME 3.646% 13/11/2039	553,265	0.01	USD 2,784,730	DBGS 2018-BIOD Mortgage Trust 6.933% 15/5/2035	2,754,613	0.04
USD 398,243	CSMC Series 2014-4R 6.128% 27/2/2036	396,549	0.01	USD 1,425,000	DBGS 2018-BIOD Mortgage Trust 7.333% 15/5/2035	1,405,513	0.02
USD 1,040,136	CSMC Series 2015-4R 2.847% 27/10/2036	726,357	0.01	USD 2,443,600	DBGS 2018-BIOD Mortgage Trust 7.633% 15/5/2035	2,410,926	0.04
USD 2,048,093	CSMC Series 2015-6R 3.821% 27/3/2036	1,589,209	0.02	USD 4,074,309	DBJPM 2017-C6 Mortgage Trust 1% 10/6/2050	94,475	0.00
USD 740,000	CSMC Trust 2017-PFHP 6.334% 15/12/2030	713,959	0.01	USD 1,257,000	DBJPM 2017-C6 Mortgage Trust 3.328% 10/6/2050	1,199,702	0.02
USD 1,491,986	CWABS Asset Backed Notes Trust 2007-Sea2 6.892% 25/6/2047	1,174,564	0.02	USD 6,443,155	DBUBS 2017-BRKB Mortgage Trust 3.648% 10/10/2034	6,193,281	0.09

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,369,265	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	2,274,941	0.03	EUR 1,625,000	Encore Capital 4.875% 15/10/2025	1,805,036	0.03
USD 1,080,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	1,003,540	0.02	GBP 600,000	Encore Capital 5.375% 15/2/2026	784,258	0.01
USD 48,000	Delta Air Lines 4.375% 19/4/2028	46,711	0.00	USD 200,000	Encore Capital 8.5% 15/5/2030	209,960	0.00
USD 960,000	Delta Air Lines 7.375% 15/1/2026	983,277	0.02	USD 1,381,000	Energizer 4.375% 31/3/2029*	1,298,269	0.02
USD 3,971,060	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.732% 25/8/2047	3,529,054	0.05	USD 1,032,000	Energizer 4.75% 15/6/2028	995,570	0.02
USD 134,892	Deutsche Alt-B Mortgage Loan Trust Series 2006-AB3 6.364% 25/7/2036	115,851	0.00	USD 144,000	EnLink Midstream Partners 4.15% 1/6/2025	142,529	0.00
USD 211,325	Deutsche Alt-B Mortgage Loan Trust Series 2006-AB3 6.51% 25/7/2036	181,473	0.00	USD 25,000	EnLink Midstream Partners 4.85% 15/7/2026	24,985	0.00
USD 6,508,000	Diamondback Energy 5.75% 18/4/2054*	6,576,118	0.10	USD 192,000	Entegris 4.375% 15/4/2028	185,305	0.00
USD 2,390,000	Diamondback Energy 5.9% 18/4/2064	2,424,342	0.04	USD 600,000	Entegris 4.75% 15/4/2029	589,109	0.01
USD 2,124,000	Directv Financing 8.875% 1/2/2030*	2,156,076	0.03	USD 120,000	EQM Midstream Partners 4.5% 15/1/2029	116,391	0.00
USD 863,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027*	836,316	0.01	USD 96,000	EQM Midstream Partners 6% 1/7/2025	96,093	0.00
USD 3,790,000	Discover Bank 2.45% 12/9/2024	3,786,704	0.06	USD 864,000	EQM Midstream Partners 6.375% 1/4/2029*	889,230	0.02
USD 4,133,000	DISH DBS 5.875% 15/11/2024	4,027,712	0.06	USD 168,000	EQM Midstream Partners 6.5% 1/7/2027	172,291	0.00
USD 1,540,000	DISH Network 0% 15/12/2025	1,157,048	0.02	USD 1,163,000	EQM Midstream Partners 7.5% 1/6/2027	1,200,257	0.02
USD 599,000	DISH Network 3.375% 15/8/2026	375,653	0.01	USD 1,104,000	EQM Midstream Partners 7.5% 1/6/2030	1,206,323	0.02
USD 926,000	Dresdner Funding Trust I 8.151% 30/6/2031	1,021,552	0.02	USD 3,934,000	EQT 5.75% 1/2/2034*	4,022,956	0.06
USD 456,000	DT Midstream 4.125% 15/6/2029	433,641	0.01	USD 1,045,000	EQT 7% 1/2/2030*	1,139,982	0.02
USD 72,000	DT Midstream 4.375% 15/6/2031	67,635	0.00	USD 136,000	Equinix 3.4% 15/2/2052	98,029	0.00
EUR 1,800,000	Duke Energy 3.1% 15/6/2028	1,979,045	0.03	USD 1,479,000	EquipmentShare.com 8.625% 15/5/2032	1,547,017	0.02
EUR 3,538,000	Duke Energy 3.75% 1/4/2031	3,923,435	0.06	USD 2,363,000	EquipmentShare.com 9% 15/5/2028	2,461,417	0.04
USD 168,000	Edgewell Personal Care 4.125% 1/4/2029	159,305	0.00	USD 384,000	Fair Isaac 4% 15/6/2028	368,898	0.01
USD 749,000	Edison International 7.875% 15/6/2054	789,227	0.01	USD 96,000	Fair Isaac 5.25% 15/5/2026	96,171	0.00
USD 525,000	Edison International 8.125% 15/6/2053	552,515	0.01	USD 7,606,935	Fannie Mae Interest Strip 3% 25/10/2049	1,265,977	0.02
USD 4,246,000	Eli Lilly 5.05% 14/8/2054	4,308,005	0.07	USD 10,925,921	Fannie Mae Interest Strip 3% 25/7/2052	1,907,258	0.03
USD 615,000	Eli Lilly 5.2% 14/8/2064	629,569	0.01	USD 3,851,073	Fannie Mae Pool 3.5% 1/9/2046	3,592,738	0.05
USD 760,000	Elmwood CLO 15 6.622% 22/4/2035	760,673	0.01	USD 2,798,914	Fannie Mae Pool 3.5% 1/8/2047	2,603,285	0.04
USD 2,250,000	Elmwood CLO 15 8.952% 22/4/2035	2,293,517	0.04	USD 3,859,163	Fannie Mae Pool 3.5% 1/9/2047	3,588,638	0.05
EUR 3,428,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	3,977,454	0.06	USD 139,473	Fannie Mae Pool 3.5% 1/11/2047	130,011	0.00
USD 498,000	EMRLD Borrower / Emerald Co-Issuer 6.625% 15/12/2030	510,609	0.01	USD 1,605,482	Fannie Mae Pool 3.5% 1/3/2048	1,492,921	0.02
USD 920,000	Encompass Health 4.5% 1/2/2028*	899,755	0.01	USD 3,222,104	Fannie Mae Pool 4% 1/2/2050	3,099,956	0.05
USD 796,000	Encompass Health 4.625% 1/4/2031*	754,085	0.01	USD 211,394	Fannie Mae Pool 4% 1/4/2050	203,968	0.00
USD 280,000	Encompass Health 4.75% 1/2/2030	271,393	0.00	USD 1,184,262	Fannie Mae Pool 4% 1/4/2050	1,142,121	0.02
				USD 4,643,526	Fannie Mae Pool 4% 1/5/2050	4,456,050	0.07
				USD 1,358,249	Fannie Mae Pool 4% 1/6/2050	1,310,451	0.02
				USD 284,022	Fannie Mae Pool 4% 1/11/2050	273,879	0.00
				USD 29,267,199	Fannie Mae Pool 4% 1/1/2051	28,245,093	0.43
				USD 33,218,612	Fannie Mae Pool 4% 1/3/2051	32,061,132	0.49
				USD 4,061,971	Fannie Mae Pool 4% 1/4/2051	3,905,258	0.06
				USD 14,149,022	Fannie Mae Pool 6% 1/11/2053	14,658,078	0.22
				USD 1,996,922	Fannie Mae Pool 6% 1/3/2054	2,045,868	0.03
				USD 11,291,020	Fannie Mae Pool 6.5% 1/12/2053	11,794,239	0.18

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 945,812	Fannie Mae Pool 6.5% 1/3/2054	978,099	0.02	USD 354,000	Ford Motor Credit 4.389% 8/1/2026	349,941	0.01
USD 23,220,675	Fannie Mae Pool 6.5% 1/9/2054	23,920,523	0.36	USD 2,500,000	Ford Motor Credit 5.125% 16/6/2025	2,494,515	0.04
USD 3,199,401	Fannie Mae REMICS 3% 25/12/2050	525,098	0.01	GBP 1,250,000	Ford Motor Credit 5.78% 30/4/2030	1,648,881	0.03
USD 2,548,163	Fannie Mae REMICS 4% 25/5/2050	540,827	0.01	GBP 3,052,000	Ford Motor Credit 6.86% 5/6/2026	4,102,939	0.06
USD 4,323,794	Fannie Mae REMICS 4% 25/8/2051	851,228	0.01	USD 820,000	Ford Motor Credit 6.95% 6/3/2026	838,922	0.01
USD 23,761,857	Fannie Mae REMICS 6.399% 25/6/2054	23,806,430	0.36	USD 697,000	Ford Motor Credit 6.95% 10/6/2026	716,804	0.01
USD 5,380,000	Fannie Mae REMICS 6.404% 25/9/2054	5,376,637	0.08	USD 1,547,000	Forestar 5% 1/3/2028	1,490,027	0.02
USD 4,376,803	Fannie Mae REMICS 6.499% 25/8/2054	4,397,589	0.07	USD 78,000	Fortrea 7.5% 1/7/2030	79,597	0.00
USD 875,000	Ferrellgas / Ferrellgas Finance 5.375% 1/4/2026	875,991	0.01	USD 2,065,000	Foundry JV Holdco 6.25% 25/1/2035	2,128,786	0.03
USD 1,000,000	Ferrellgas / Ferrellgas Finance 5.875% 1/4/2029*	939,838	0.01	USD 56,955,468	Freddie Mac Multifamily Structured Pass Through Certificates 0.939% 25/5/2029	1,580,343	0.02
EUR 900,000	Fidelity National Information Services 0.625% 3/12/2025	963,921	0.02	USD 27,965,184	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/6/2029	1,071,100	0.02
USD 749,000	Fifth Third Bancorp 5.631% 29/1/2032	771,206	0.01	USD 6,368,879	Freddie Mac Multifamily Structured Pass Through Certificates 1.115% 25/10/2030	311,855	0.00
USD 742,347	First Franklin Mortgage Loan Trust 2004-FFH3 6.442% 25/10/2034	687,118	0.01	USD 3,137,462	Freddie Mac Multifamily Structured Pass Through Certificates 1.467% 25/12/2029	151,367	0.00
USD 1,219,942	First Franklin Mortgage Loan Trust 2006-FF13 5.632% 25/10/2036	797,514	0.01	USD 12,630,000	Freddie Mac Multifamily Structured Pass Through Certificates 4.543% 25/7/2029	12,846,371	0.20
USD 715,406	First Franklin Mortgage Loan Trust 2006-FF13 5.712% 25/10/2036	473,410	0.01	USD 2,376,348	Freddie Mac Pool 3.5% 1/2/2047	2,214,302	0.03
USD 4,607,946	First Franklin Mortgage Loan Trust Series 2007-FF2 5.672% 25/3/2037	2,478,846	0.04	USD 1,470,633	Freddie Mac Pool 3.5% 1/4/2047	1,370,115	0.02
USD 28,784	First Horizon Alternative Mortgage Trust 2005-AA12 5.622% 25/2/2036	18,546	0.00	USD 11,331,562	Freddie Mac Pool 4% 1/3/2050	10,945,571	0.17
USD 96,000	FirstEnergy 2.25% 1/9/2030	83,917	0.00	USD 6,729,493	Freddie Mac Pool 4% 1/5/2050	6,477,421	0.10
USD 480,000	FirstEnergy 3.9% 15/7/2027	471,614	0.01	USD 2,475,473	Freddie Mac Pool 6% 1/11/2053	2,539,459	0.04
USD 596,000	FirstEnergy Pennsylvania Electric 4% 15/4/2025	590,801	0.01	USD 9,059,667	Freddie Mac Pool 6.5% 1/11/2053	9,441,610	0.14
GBP 700,000	Fiserv 2.25% 1/7/2025	898,096	0.01	USD 7,699,451	Freddie Mac Pool 6.5% 1/9/2054	7,929,037	0.12
USD 2,792,533	Five Point Operating / Five Point Capital 10.5% 15/1/2028	2,883,944	0.04	USD 4,174,234	Freddie Mac REMICS 3% 25/11/2049	715,559	0.01
USD 2,766,903	Flagstar Mortgage Trust 2018-6RR 4.931% 25/10/2048	2,656,471	0.04	USD 2,369,943	Freddie Mac REMICS 3% 25/6/2051	402,892	0.01
USD 1,375,000	Florida Development Finance 12% 15/7/2032	1,467,820	0.02	USD 4,071,331	Freddie Mac REMICS 3.5% 25/3/2051	766,680	0.01
USD 1,034,000	Florida Power & Light 3.99% 1/3/2049	870,930	0.01	USD 6,702,100	Freddie Mac REMICS 3.5% 25/6/2051	1,267,112	0.02
USD 3,245,000	Florida Power & Light 5.6% 15/6/2054*	3,488,683	0.05	USD 13,586,359	Freddie Mac REMICS 6.549% 25/6/2054	13,668,858	0.21
USD 460,000	Ford Motor 6.1% 19/8/2032*	473,999	0.01	USD 4,475,952	Freddie Mac REMICS 6.599% 25/3/2054	4,499,459	0.07
USD 2,440,000	Ford Motor Credit 2.7% 10/8/2026	2,331,417	0.04	USD 3,340,212	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	493,976	0.01
USD 793,000	Ford Motor Credit 3.375% 13/11/2025	774,948	0.01	USD 4,308,031	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2017-3 0.672% 25/7/2056	503,008	0.01
USD 536,000	Ford Motor Credit 4.134% 4/8/2025*	530,121	0.01	USD 447,836	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2018-1 2.918% 25/5/2057	188,099	0.00

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 399,830	Freddie Mac STACR Debt Notes 2015-HQ2 13.413% 25/5/2025	417,614	0.01	USD 48,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	47,878	0.00
USD 4,321,389	Freddie Mac STACR REMIC Trust 2022-DNA1 8.749% 25/1/2042	4,473,857	0.07	EUR 1,379,000	Goldman Sachs 3% 12/2/2031	1,508,709	0.02
USD 19,634,925	Freddie Mac Strips 6.549% 25/5/2054	19,699,348	0.30	USD 2,447,000	Goldman Sachs 3.65% 10/8/2026	2,303,815	0.04
USD 214,000	Freedom Mortgage 6.625% 15/1/2027	211,556	0.00	USD 5,519,000	Goldman Sachs 4.223% 1/5/2029	5,447,603	0.08
USD 232,000	Freedom Mortgage 7.625% 1/5/2026	233,919	0.00	USD 4,848,000	Goldman Sachs 5.727% 25/4/2030*	5,060,267	0.08
USD 235,000	Freedom Mortgage 9.125% 15/5/2031	236,950	0.00	GBP 680,000	Goldman Sachs 7.25% 10/4/2028	964,394	0.01
USD 389,000	Freedom Mortgage 9.25% 1/2/2029	399,461	0.01	USD 3,985,054	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	3,215,528	0.05
USD 928,000	Freedom Mortgage 12% 1/10/2028	1,010,624	0.02	USD 1,140,780	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	940,221	0.02
USD 1,809,000	Freedom Mortgage 12.25% 1/10/2030	2,009,052	0.03	USD 382,000	Goodyear Tire & Rubber 4.875% 15/3/2027	373,764	0.01
USD 726,290	FREMF 2017-KGS1 Mortgage Trust 3.715% 25/10/2027	669,783	0.01	USD 1,620,000	Goodyear Tire & Rubber 5% 15/7/2029	1,506,175	0.02
USD 4,615,225	FREMF 2018-KW05 Trust 3.786% 25/4/2028	4,158,535	0.06	USD 388,000	Goodyear Tire & Rubber 5.25% 15/7/2031*	352,621	0.01
USD 76,677,677	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	246,986	0.00	USD 372,000	Goodyear Tire & Rubber 5.625% 30/4/2033	328,580	0.01
USD 2,353,316	Fremont Home Loan Trust 2006-3 5.672% 25/2/2037	1,768,946	0.03	USD 4,058,503	GoTo 5.5% 1/5/2028	3,137,818	0.05
USD 1,080,000	Frontier Communications 5% 1/5/2028	1,051,007	0.02	USD 3,693,711	GoTo 5.5% 1/5/2028	1,348,205	0.02
USD 2,905,000	Frontier Communications 8.625% 15/3/2031	3,080,203	0.05	USD 2,118,194	Government National Mortgage Association 0.52% 16/9/2053	30,415	0.00
USD 5,852,000	Frontier Communications 8.75% 15/5/2030	6,185,921	0.09	USD 472,406	Government National Mortgage Association 0.657% 16/8/2057	13,503	0.00
USD 4,919,000	Frontier Florida 6.86% 1/2/2028	4,976,668	0.08	USD 2,545,694	Government National Mortgage Association 0.77% 16/12/2057	96,706	0.00
USD 1,044,000	Frontier North 6.73% 15/2/2028	1,038,023	0.02	USD 2,394,872	Government National Mortgage Association 2.5% 20/10/2050	316,674	0.01
USD 14,622,616	FS Rialto 2022-FL6 Issuer 7.922% 17/8/2037	14,694,341	0.22	USD 2,470,199	Government National Mortgage Association 2.5% 20/10/2050	327,994	0.01
USD 540,000	Full House Resorts 8.25% 15/2/2028*	535,874	0.01	USD 885,967	Government National Mortgage Association 2.5% 20/11/2050	127,201	0.00
USD 1,502,498	GAM Resecuritization Trust 2018-B 6.5% 27/8/2051	1,447,830	0.02	USD 2,981,462	Government National Mortgage Association 2.5% 20/12/2050	430,228	0.01
USD 2,005,000	Gen Digital 6.75% 30/9/2027*	2,058,965	0.03	USD 1,395,038	Government National Mortgage Association 3% 20/8/2050	222,656	0.00
USD 70,000	Gen Digital 7.125% 30/9/2030	73,095	0.00	USD 1,357,562	Government National Mortgage Association 3% 20/4/2051	217,004	0.00
EUR 1,300,000	General Motors Financial 4.5% 22/11/2027	1,491,601	0.02	USD 13,307,544	Government National Mortgage Association 3% 20/5/2051	2,116,119	0.03
GBP 1,300,000	General Motors Financial 5.15% 15/8/2026	1,707,712	0.03	USD 1,335,221	Government National Mortgage Association 3% 20/5/2051	212,044	0.00
USD 4,395,000	Gilead Sciences 5.55% 15/10/2053*	4,615,782	0.07	USD 833,399	Government National Mortgage Association 3% 20/5/2051	132,602	0.00
USD 327,000	Global Atlantic Fin 7.95% 15/10/2054	335,381	0.01	USD 2,260,107	Government National Mortgage Association 3% 20/6/2051	361,343	0.01
EUR 3,162,000	Global Payments 4.875% 17/3/2031	3,697,575	0.06	USD 22,903,719	Government National Mortgage Association 3% 20/8/2051	3,722,142	0.06
USD 1,008,000	GLP Capital / GLP Financing II 4% 15/1/2031	938,853	0.01	USD 4,204,552	Government National Mortgage Association 3% 20/8/2051	671,873	0.01
USD 408,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	380,256	0.01	USD 7,480,000	Government National Mortgage Association 6.354% 20/8/2054	7,481,169	0.11

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,863,000	Gran Tierra Energy 9.5% 15/10/2029*	1,817,552	0.03	USD 2,600,000	Hays Consolidated Independent School District 4% 15/2/2047	2,529,129	0.04
USD 1,952,000	Grand Canyon University 5.125% 1/10/2028	1,808,185	0.03	USD 2,800,000	HCA 4.625% 15/3/2052	2,387,956	0.04
USD 144,000	Graphic Packaging International 3.5% 15/3/2028	136,243	0.00	USD 2,745,000	HCA 5.95% 15/9/2054	2,840,955	0.04
USD 142,000	Gray Television 5.375% 15/11/2031	81,402	0.00	EUR 3,149,000	Helios Software / ION Corporate Solutions Finance 7.875% 1/5/2029	3,584,205	0.05
USD 667,539	GreenPoint Mortgage Funding Trust 2006-AR2 7.162% 25/3/2036	608,933	0.01	USD 25,000	Hess Midstream Operations 4.25% 15/2/2030	23,729	0.00
USD 25,000,000	GS Mortgage II Series 2005-ROCK 0.395% 3/5/2032	25,282	0.00	USD 144,000	Hess Midstream Operations 5.125% 15/6/2028	142,425	0.00
USD 4,930,017	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	4,870,369	0.07	USD 168,000	Hess Midstream Operations 5.625% 15/2/2026	167,879	0.00
USD 25,524	GS Mortgage Trust 2014-GC20 4.529% 10/4/2047	24,687	0.00	USD 168,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	166,845	0.00
USD 630,000	GS Mortgage Trust 2015-590M 3.932% 10/10/2035	553,648	0.01	USD 93,000	Hilcorp Energy I / Hilcorp Finance 6.25% 15/4/2032	92,958	0.00
USD 1,350,593	GS Mortgage Trust 2015-GC32 4.547% 10/7/2048	1,296,255	0.02	USD 178,000	Hilcorp Energy I / Hilcorp Finance 6.875% 15/5/2034	179,942	0.00
USD 340,000	GS Mortgage Trust 2017-375H 3.591% 10/9/2037	317,546	0.01	USD 1,177,000	Hilcorp Energy I / Hilcorp Finance 8.375% 1/11/2033	1,290,744	0.02
USD 1,756,479	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	1,433,142	0.02	USD 48,000	Hilton Domestic Operating 3.625% 15/2/2032	43,104	0.00
USD 1,442,374	GSAA Home Equity Trust 2006-18 5.772% 25/11/2036	433,855	0.01	USD 216,000	Hilton Domestic Operating 4% 1/5/2031	199,907	0.00
USD 8,630,670	GSAA Home Equity Trust 2006-5 5.752% 25/3/2036	2,600,321	0.04	USD 144,000	Hilton Domestic Operating 5.75% 1/5/2028	144,406	0.00
USD 411,310	GSAA Home Equity Trust 2007-2 5.917% 25/3/2037	79,673	0.00	USD 302,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 4.875% 1/7/2031	270,881	0.00
USD 753,748	GSAMP Trust 2007-H1 5.792% 25/1/2047	385,838	0.01	USD 1,717,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 5% 1/6/2029*	1,624,763	0.03
USD 1,856,486	GSAMP Trust 2007-HSBC1 8.767% 25/2/2047	1,818,254	0.03	USD 1,560,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	1,551,866	0.02
USD 664,746	GSMPS Mortgage Loan Trust 2004-4 5.792% 25/6/2034	587,784	0.01	USD 408,000	Hologic 3.25% 15/2/2029	377,373	0.01
USD 648,404	GSMPS Mortgage Loan Trust 2005-RP1 5.742% 25/1/2035	581,670	0.01	USD 181,000	Hologic 4.625% 1/2/2028	176,833	0.00
USD 2,369,171	GSMPS Mortgage Loan Trust 2005-RP2 5.742% 25/3/2035	2,166,605	0.03	USD 2,760,000	Home Depot 2.375% 15/3/2051	1,702,135	0.03
USD 607,290	GSMPS Mortgage Loan Trust 2006-RP1 5.742% 25/1/2036	484,707	0.01	USD 1,104,609	Home Equity Asset Trust 2006-3 5.992% 25/7/2036	1,040,293	0.02
USD 1,523,186	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	513,657	0.01	USD 1,287,509	Home Equity Asset Trust 2007-1 5.692% 25/5/2037	1,026,113	0.02
USD 242,082	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	375,023	0.01	USD 5,681,999	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2006-E 5.562% 25/4/2037	4,004,252	0.06
USD 3,307,499	GSR Mortgage Loan Trust 2007-OA2 3.046% 25/6/2047	2,022,452	0.03	USD 5,921,310	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 5.632% 25/4/2037	4,034,455	0.06
USD 1,052,000	H&E Equipment Services 3.875% 15/12/2028	975,340	0.02	USD 236,436	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.53% 25/7/2034	228,957	0.00
USD 432,000	Hanesbrands 4.875% 15/5/2026	429,612	0.01	USD 1,873,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	1,805,726	0.03
USD 2,350,000	Hanesbrands 9% 15/2/2031*	2,538,543	0.04	USD 449,000	Howard Hughes 4.375% 1/2/2031	404,285	0.01
USD 6,089,425	HarborView Mortgage Loan Trust 2006-12 5.866% 19/12/2036	4,686,720	0.07				
USD 2,061,999	HarborView Mortgage Loan Trust 2007-3 5.856% 19/5/2037	1,623,857	0.02				
USD 300,402	HarborView Mortgage Loan Trust 2007-4 5.706% 19/7/2047	270,800	0.00				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,967,000	Howard Hughes 5.375% 1/8/2028	1,918,388	0.03	USD 1,987,595	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 6.594% 15/6/2035	1,746,739	0.03
USD 600,000	Hudson Yards 2016-10HY Mortgage Trust 2.835% 10/8/2038	573,034	0.01	USD 226,000	Jane Street / JSG Finance 4.5% 15/11/2029	215,751	0.00
USD 1,472,000	Huntington Bancshares 5.709% 2/2/2035*	1,514,404	0.02	USD 1,386,000	JetBlue Airways / JetBlue Loyalty 9.875% 20/9/2031	1,369,285	0.02
USD 1,016,000	Hyatt Hotels 5.375% 23/4/2025	1,015,987	0.02	USD 1,005,000	JobsOhio Beverage System 3.985% 1/1/2029	1,002,048	0.02
USD 2,000,000	Hyundai Capital America 6.41% 19/3/2027	2,005,952	0.03	EUR 4,100,000	John Deere Capital 3.45% 16/7/2032	4,597,771	0.07
USD 2,000,000	Hyundai Capital America 6.41% 24/6/2027	2,007,771	0.03	USD 255,000	Johnson & Son 3.35% 30/9/2024	254,551	0.00
USD 373,669	Impac Secured Assets Trust 2006-3 5.732% 25/11/2036	330,489	0.01	USD 161,439	JP Morgan Alternative Loan Trust 2007-A2 4.875% 25/5/2037	143,324	0.00
USD 800,000	Independence Plaza Trust 2018-INDP 3.763% 10/7/2035	766,358	0.01	USD 10,620,000	JP Morgan Chase Commercial Mortgage Trust 2016-JP3 0.75% 15/8/2049	131,171	0.00
USD 270,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	254,984	0.00	USD 181,315	JP Morgan Madison Avenue Trust Series 2014-1 9.713% 25/11/2024	189,839	0.00
USD 800,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	748,405	0.01	USD 484,374	JP Morgan Mortgage Acquisition Trust 2006-CW1 5.797% 25/5/2036	475,866	0.01
USD 1,982,573	IndyMac IMSC Mortgage Loan Trust 2007-HOA1 0% 25/7/2047	1,682	0.00	USD 4,016,570	JP Morgan Mortgage Acquisition Trust 2007-CH1 4.545% 25/11/2036	4,108,369	0.06
USD 373,799	IndyMac INDX Mortgage Loan Trust 2006-AR15 5.632% 25/7/2036	358,554	0.01	USD 133,497	JPMBB Commercial Mortgage Trust 2014-C22 0.674% 15/9/2047	4	0.00
USD 771,439	IndyMac INDX Mortgage Loan Trust 2006-AR35 5.732% 25/1/2037	680,897	0.01	USD 221,779	JPMBB Commercial Mortgage Trust 2014-C23 0.644% 15/9/2047	8	0.00
USD 3,083,003	IndyMac INDX Mortgage Loan Trust 2006-AR35 5.752% 25/1/2037	2,748,626	0.04	USD 7,006,000	JPMBB Commercial Mortgage Trust 2015-C27 0.5% 15/2/2048	56,639	0.00
USD 3,624,631	IndyMac INDX Mortgage Loan Trust 2007-AR19 4.024% 25/9/2037	2,386,091	0.04	USD 1,085,686	JPMBB Commercial Mortgage Trust 2015-C29 0.675% 15/5/2048	2,711	0.00
USD 1,518,450	IndyMac INDX Mortgage Loan Trust 2007-AR9 3.098% 25/4/2037	1,282,507	0.02	USD 623,000	JPMBB Commercial Mortgage Trust 2015-C33 4.29% 15/12/2048	554,475	0.01
USD 401,195	IndyMac INDX Mortgage Loan Trust 2007-FLX5 5.872% 25/8/2037	362,340	0.01	USD 573,933	JPMBB Commercial Mortgage Trust 2016-C1 4.358% 17/3/2049	498,306	0.01
USD 1,100,000	IQVIA 5% 15/10/2026	1,093,477	0.02	USD 4,150,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	56,193	0.00
USD 400,000	IQVIA 5% 15/5/2027	397,851	0.01	USD 289,611	JPMDB Commercial Mortgage Trust 2018-C8 4.421% 15/6/2051	272,320	0.00
USD 984,000	Iron Mountain 4.5% 15/2/2031	925,802	0.01	GBP 3,535,000	JPMorgan Chase 0.991% 28/4/2026	4,521,769	0.07
USD 1,224,000	Iron Mountain 7% 15/2/2029	1,270,311	0.02	USD 417,000	JPMorgan Chase 1.561% 10/12/2025	412,527	0.01
USD 168,000	Iron Mountain Information Management Services 5% 15/7/2032	160,185	0.00	USD 2,834,000	JPMorgan Chase 2.005% 13/3/2026	2,785,815	0.04
USD 150,558	Irwin Home Equity Loan Trust 2006-3 6.53% 25/9/2037	151,925	0.00	USD 2,834,000	JPMorgan Chase 2.083% 22/4/2026*	2,780,632	0.04
USD 52,375	Irwin Home Equity Loan Trust 2006-P1 5.672% 25/12/2036	51,349	0.00	USD 709,000	JPMorgan Chase 3.125% 23/1/2025	703,412	0.01
USD 9,073,717	IXIS Real Estate Capital Trust 2007-HE1 5.622% 25/5/2037	2,157,640	0.03	USD 291,000	JPMorgan Chase 3.65% 1/6/2026	280,241	0.00
USD 3,540,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.949% 6/9/2038	3,326,200	0.05				
USD 1,350,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	1,230,191	0.02				

* All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,700,000	JPMorgan Chase 3.761% 21/3/2034	1,904,444	0.03	USD 1,994,987	Level 3 Financing 11% 15/11/2029	2,190,625	0.03
EUR 2,774,000	JPMorgan Chase 4.382% 6/6/2028*	3,083,578	0.05	USD 1,175,000	LGI Homes 8.75% 15/12/2028	1,253,758	0.02
EUR 1,200,000	JPMorgan Chase 4.457% 13/11/2031	1,405,498	0.02	USD 120,000	Light & Wonder International 7% 15/5/2028	121,760	0.00
USD 4,363,000	KeyCorp 6.401% 6/3/2035*	4,694,757	0.07	USD 2,893,000	Light & Wonder International 7.5% 1/9/2031	3,051,207	0.05
USD 3,527,038	KeyCorp Student Loan Trust 2004-A 6.775% 28/7/2042	3,308,940	0.05	USD 7,433,000	Lions Gate Capital 1 5.5% 15/4/2029	6,722,532	0.10
USD 3,489,562	KeyCorp Student Loan Trust 2005-A 6.901% 27/12/2038	3,365,847	0.05	USD 399,000	Lithia Motors 3.875% 1/6/2029	370,825	0.01
USD 702,000	KLA 4.95% 15/7/2052	688,362	0.01	USD 901,000	Lithia Motors 4.375% 15/1/2031	831,421	0.01
USD 449,000	Kohl's 4.625% 1/5/2031	371,262	0.01	USD 48,000	Live Nation Entertainment 3.75% 15/1/2028	45,891	0.00
USD 739,000	Kosmos Energy 7.5% 1/3/2028*	719,494	0.01	USD 600,000	Live Nation Entertainment 4.75% 15/10/2027	585,150	0.01
EUR 4,703,000	Kraft Heinz Foods 4.069% 9/5/2025	5,218,165	0.08	USD 288,000	Live Nation Entertainment 6.5% 15/5/2027	293,676	0.00
GBP 400,000	Kraft Heinz Foods 4.125% 1/7/2027	519,011	0.01	USD 7,178,095	Loanpal Solar Loan 2.47% 20/12/2047	6,148,071	0.09
USD 1,200,000	Kraton 5% 15/7/2027	1,213,878	0.02	USD 2,433,451	Long Beach Mortgage Loan Trust 2006-5 5.692% 25/6/2036	1,161,545	0.02
USD 1,790,000	Kroger 4.6% 15/8/2027	1,795,833	0.03	USD 660,397	Long Beach Mortgage Loan Trust 2006-6 5.692% 25/7/2036	260,639	0.00
USD 1,440,000	Kroger 4.7% 15/8/2026	1,444,387	0.02	USD 5,284,246	Long Beach Mortgage Loan Trust 2006-7 5.712% 25/8/2036	2,120,102	0.03
EUR 239,000	Kronos International 3.75% 15/9/2025	262,823	0.00	USD 1,720,000	Louisiana Public Facilities Authority 3% 15/5/2047	1,377,888	0.02
EUR 1,158,000	Kronos International 9.5% 15/3/2029*	1,394,182	0.02	USD 2,255,000	Lowe's 5.625% 15/4/2053	2,301,897	0.04
EUR 743,000	Kronos International 9.5% 15/3/2029	893,840	0.01	USD 1,800,052	LSTAR Commercial Mortgage Trust 2017-5 0.988% 10/3/2050	26,994	0.00
USD 2,479,000	LABL 5.875% 1/11/2028	2,295,410	0.04	USD 1,750,000	Lyford Consolidated Independent School District 4% 15/8/2047	1,712,110	0.03
USD 1,750,815	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.313% 15/2/2036	56,776	0.00	USD 811,000	Macy's Retail 5.875% 1/4/2029	796,877	0.01
USD 288,000	Lamar Media 3.75% 15/2/2028	276,534	0.00	USD 284,000	Macy's Retail 5.875% 15/3/2030	276,054	0.00
USD 72,000	Lamar Media 4% 15/2/2030	67,366	0.00	USD 215,000	Macy's Retail 6.125% 15/3/2032	205,927	0.00
USD 517,000	Lamar Media 4.875% 15/1/2029	508,381	0.01	USD 150,000	Massachusetts Housing Finance Agency 4.5% 1/12/2039	150,000	0.00
USD 437,000	Lamb Weston 4.375% 31/1/2032	402,030	0.01	USD 3,270,000	Massachusetts School Building Authority 2.866% 15/10/2031	3,016,788	0.05
USD 192,000	Lamb Weston 4.875% 15/5/2028	189,114	0.00	USD 2,360,000	Massachusetts School Building Authority 2.966% 15/10/2032	2,160,224	0.03
USD 879,000	Las Vegas Sands 2.9% 25/6/2025	860,841	0.01	USD 1,301,253	Mastr Asset Backed Trust 2007-HE1 5.672% 25/5/2037	1,086,887	0.02
USD 48,000	Las Vegas Sands 3.9% 8/8/2029	45,090	0.00	USD 275,113	MASTR Resecuritization Trust 2008-3 4.886% 25/8/2037	94,064	0.00
USD 138,169	Lehman ABS Manufactured Housing Contract Trust 2002-A 0% 15/6/2033	135,779	0.00	USD 188,869	Mastr Specialized Loan Trust 5.912% 25/6/2046	183,348	0.00
USD 244,228	Lehman ABS Mortgage Loan Trust 2007-1 5.482% 25/6/2037	163,239	0.00	USD 282,000	Match II 3.625% 1/10/2031	250,137	0.00
USD 595,709	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.842% 25/9/2036	530,146	0.01	USD 432,000	Match II 4.625% 1/6/2028	415,782	0.01
USD 6,040,691	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-3 7.392% 25/10/2037	5,128,568	0.08	USD 3,685,000	Mauser Packaging Solutions 7.875% 15/4/2027	3,804,805	0.06
USD 780,595	Lehman XS Trust Series 2007-16N 7.292% 25/9/2047	1,075,330	0.02	USD 4,401,000	Medline Borrower 3.875% 1/4/2029	4,166,547	0.06
USD 380,186	Lehman XS Trust Series 2007-20N 7.692% 25/12/2037	361,470	0.01	USD 470,000	Medline Borrower 5.25% 1/10/2029	461,871	0.01
USD 3,511,000	Level 3 Financing 4.625% 15/9/2027	2,756,311	0.04	EUR 2,110,000	Medtronic 4.15% 15/10/2053	2,394,974	0.04
USD 1,545,000	Level 3 Financing 10.5% 15/4/2029	1,664,274	0.03	USD 2,188,000	Mercer International 5.125% 1/2/2029*	1,791,033	0.03

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 746,718	Merrill Lynch Alternative Note Asset Trust Series 2007-OAR2 5.812% 25/4/2037	699,871	0.01	USD 9,765,940	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.269% 15/12/2047	18,760	0.00
USD 3,836,942	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 5.872% 25/5/2037	2,753,501	0.04	USD 3,108,874	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 0.404% 15/3/2048	2,575	0.00
USD 3,504,220	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 8.892% 25/10/2037	3,300,200	0.05	USD 1,392,365	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.465% 15/5/2048	1,322,358	0.02
USD 928,388	Merrill Lynch Mortgage Investors Trust Series 2006-AF2 5.712% 25/9/2037	510,560	0.01	USD 4,738,597	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.448% 15/10/2048	59,184	0.00
USD 738,643	Merrill Lynch Mortgage Investors Trust Series 2006-RM3 5.572% 25/6/2037	160,632	0.00	USD 468,000	Morgan Stanley Capital I Trust 2017-ASHF 9.984% 15/11/2034	464,549	0.01
USD 5,211,000	Meta Platforms 5.4% 15/8/2054	5,373,087	0.08	USD 910,000	Morgan Stanley Capital I Trust 2017-ASHF 12.534% 15/11/2034	903,322	0.01
USD 2,860,000	Meta Platforms 5.55% 15/8/2064	2,967,719	0.04	USD 2,419,058	Morgan Stanley Capital I Trust 2017-H1 2.3% 15/6/2050	123,036	0.00
USD 6,226,000	MF1 2024-FL14 7.079% 19/3/2039	6,203,823	0.09	USD 1,059,000	Morgan Stanley Capital I Trust 2018-H3 4.177% 15/7/2051	1,038,204	0.02
USD 25,000	MGM Resorts International 4.625% 1/9/2026	24,719	0.00	USD 2,557,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	1,626,010	0.02
USD 816,000	MGM Resorts International 4.75% 15/10/2028*	796,352	0.01	USD 205,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	185,270	0.00
USD 432,000	MGM Resorts International 5.5% 15/4/2027	433,184	0.01	USD 615,060	Morgan Stanley Home Equity Loan Trust 2006-3 5.712% 25/4/2036	435,772	0.01
USD 32,000	MGM Resorts International 5.75% 15/6/2025	32,021	0.00	USD 2,482,727	Morgan Stanley Mortgage Loan Trust 2006-12XS 6.512% 25/10/2036	582,444	0.01
USD 1,401,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,335,213	0.02	USD 333,064	Morgan Stanley Mortgage Loan Trust 2006-16AX 5.892% 25/11/2036	93,492	0.00
USD 168,000	Molina Healthcare 3.875% 15/11/2030	154,517	0.00	USD 1,282,601	Morgan Stanley Resecuritization Trust 2013-R7 5.784% 26/12/2046	1,197,200	0.02
USD 25,000	Molina Healthcare 3.875% 15/5/2032	22,504	0.00	USD 630,775	Morgan Stanley Residential Mortgage Loan Trust 2014-1 6.949% 25/6/2044	631,281	0.01
USD 408,000	Molina Healthcare 4.375% 15/6/2028	392,749	0.01	USD 1,450,199	Mortgage Loan Resecuritization Trust 5.797% 16/4/2036	1,402,494	0.02
EUR 1,390,000	Molson Coors Beverage 3.8% 15/6/2032	1,572,320	0.02	USD 1,144,615	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	1,079,327	0.02
EUR 3,263,000	Morgan Stanley 0.406% 29/10/2027	3,408,534	0.05	USD 4,294,493	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	4,033,912	0.06
USD 437,000	Morgan Stanley 0.864% 21/10/2025	434,201	0.01	USD 522,740	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	444,746	0.01
USD 3,002,000	Morgan Stanley 1.164% 21/10/2025	2,984,189	0.05	USD 3,572,005	Mosaic Solar Loan Trust 2019-1 4.37% 21/12/2043	3,393,692	0.05
USD 2,126,000	Morgan Stanley 2.63% 18/2/2026	2,100,353	0.03	USD 302,485	Multi Security Asset Trust Commercial Mortgage-Backed Pass-Through 0% 28/11/2035	204,774	0.00
EUR 7,294,000	Morgan Stanley 4.367% 19/3/2027	8,104,413	0.12	USD 120,000	Murphy Oil 5.875% 1/12/2027	120,611	0.00
USD 1,776,000	Morgan Stanley 5.164% 20/4/2029	1,811,406	0.03	USD 240,000	Murphy Oil USA 3.75% 15/2/2031	217,326	0.00
USD 2,108,019	Morgan Stanley ABS Capital I Trust 2005-HE5 6.262% 25/9/2035	1,751,340	0.03	USD 1,193,057	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	1,064,231	0.02
USD 192,882	Morgan Stanley ABS Capital I Trust 2007-SEA1 9.192% 25/2/2047	179,512	0.00				
USD 3,392,305	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.269% 15/12/2047	39,286	0.00				

* All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 273,926	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	252,529	0.00	USD 1,025,000	New York State Urban Development 4% 15/3/2038	1,048,345	0.02
EUR 783,000	National Grid North America 1.054% 20/1/2031	744,906	0.01	USD 216,000	Newell Brands 5.7% 1/4/2026	215,810	0.00
EUR 850,000	National Grid North America 4.668% 12/9/2033	997,101	0.02	USD 1,499,000	Newell Brands 6.375% 15/9/2027*	1,512,197	0.02
USD 1,504,000	Nationstar Home Equity Loan Trust 2007-B 5.802% 25/4/2037	1,428,283	0.02	USD 448,000	Newell Brands 6.625% 15/9/2029	448,762	0.01
USD 2,172,000	Nationstar Mortgage 5.125% 15/12/2030	2,064,163	0.03	USD 360,000	News 3.875% 15/5/2029	338,604	0.00
USD 1,275,000	Nationstar Mortgage 5.5% 15/8/2028	1,256,460	0.02	USD 48,000	News 5.125% 15/2/2032	46,709	0.00
USD 1,028,000	Nationstar Mortgage 5.75% 15/11/2031	1,000,514	0.02	USD 1,736,000	Nexstar Media 4.75% 1/11/2028	1,623,737	0.02
USD 1,375,000	Nationstar Mortgage 6% 15/1/2027	1,375,522	0.02	USD 1,180,000	Nexstar Media 5.625% 15/7/2027	1,154,721	0.02
USD 1,667,000	Nationstar Mortgage 6.5% 1/8/2029	1,689,167	0.03	USD 3,173,000	NextEra Energy Capital 6.75% 15/6/2054	3,330,514	0.05
USD 2,670,000	Navient Private Education Loan Trust 2014-A 3.5% 15/8/2044	2,574,920	0.04	USD 486,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029	496,498	0.01
USD 1,499,934	Navient Private Education Loan Trust 2014-A 7.051% 15/10/2031	1,504,105	0.02	USD 1,403,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	1,444,185	0.02
USD 1,974,000	Navient Private Education Loan Trust 2015-A 3.5% 15/12/2044	1,875,028	0.03	USD 446,000	NiSource 6.95% 30/11/2054	453,969	0.01
USD 1,185,359	Navient Private Education Loan Trust 2015-A 7.151% 15/11/2030	1,189,110	0.02	USD 146,829	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	143,677	0.00
USD 1,000,000	Navient Private Education Loan Trust 2020-A 3.16% 15/11/2068	895,746	0.01	USD 527,951	Nomura Asset Acceptance Alternative Loan Trust Series 2005-AP1 6.046% 25/2/2035	523,087	0.01
USD 1,910,000	Navient Private Education Refi Loan Trust 2020-H 2.95% 15/4/2069	1,590,131	0.03	USD 402,533	Nomura Asset Acceptance Alternative Loan Trust Series 2006-AF1 7.134% 25/5/2036	73,980	0.00
USD 2,173,000	NCR Atleos 9.5% 1/4/2029	2,396,884	0.04	USD 47,606	Nomura Asset Acceptance Alternative Loan Trust Series 2006-S5 5.792% 25/10/2036	57,857	0.00
USD 753,000	NCR Voyix 5% 1/10/2028	749,576	0.01	USD 1,152,239	Nomura Asset Acceptance Alternative Loan Trust Series 2007-2 6.232% 25/6/2037	928,934	0.01
USD 807,000	NCR Voyix 5.125% 15/4/2029	795,778	0.01	USD 824,000	Nordstrom 4.25% 1/8/2031	734,895	0.01
USD 616,000	NCR Voyix 5.25% 1/10/2030	600,992	0.01	USD 100,000	Nordstrom 4.375% 1/4/2030	92,067	0.00
USD 492,000	Neogen Food Safety 8.625% 20/7/2030	536,458	0.01	USD 1,726,000	Northern Oil & Gas 8.75% 15/6/2031	1,846,672	0.03
EUR 2,100,000	Netflix 3.625% 15/5/2027	2,355,107	0.04	USD 120,000	Novelis 3.25% 15/11/2026	115,746	0.00
USD 2,173,808	New Century Home Equity Loan Trust Series 2005-B 6.112% 25/10/2035	2,111,953	0.03	USD 576,000	Novelis 3.875% 15/8/2031	517,267	0.01
USD 2,480,351	New Century Home Equity Loan Trust Series 2005-C 6.067% 25/12/2035	2,069,530	0.03	USD 96,000	Novelis 4.75% 30/1/2030	91,911	0.00
USD 1,070,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	832,319	0.01	USD 744,000	NRG Energy 3.375% 15/2/2029	683,370	0.01
USD 1,065,000	New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	1,084,025	0.02	USD 172,000	NRG Energy 3.625% 15/2/2031	154,228	0.00
USD 1,405,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	1,444,335	0.02	USD 25,000	NRG Energy 3.875% 15/2/2032	22,475	0.00
USD 405,000	New York City Municipal Water Finance Authority 5.75% 15/6/2041	434,329	0.01	USD 96,000	NuStar Logistics 5.625% 28/4/2027	96,364	0.00
GBP 775,000	New York Life Global Funding 4.35% 16/9/2025	1,012,006	0.02	USD 120,000	NuStar Logistics 5.75% 1/10/2025	120,040	0.00
				USD 288,000	NuStar Logistics 6% 1/6/2026	290,864	0.01
				USD 392,640	Oakwood Mortgage Investors 5.26% 15/1/2019***	154,856	0.00
				USD 326,511	Oakwood Mortgage Investors 6.93% 15/9/2031	159,976	0.00

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 665,084	Oakwood Mortgage Investors 7.475% 15/8/2027	525,724	0.01	USD 1,441,977	Oregon School Boards Association 5.55% 30/6/2028	1,469,973	0.02
USD 580,000	Ohio Power 2.9% 1/10/2051	372,872	0.01	EUR 2,635,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	2,788,728	0.04
USD 72,000	Olin 5% 1/2/2030	69,539	0.00	USD 800,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	764,783	0.01
USD 360,000	Olin 5.125% 15/9/2027	356,008	0.01	USD 2,172,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	2,038,839	0.03
USD 96,000	Olin 5.625% 1/8/2029	95,958	0.00	USD 497,000	Organon & Co / Organon Foreign Debt Co-Issuer 7.875% 15/5/2034	524,937	0.01
USD 26,051,142	Olympic Tower 2017-OT Mortgage Trust 0.511% 10/5/2039	231,253	0.00	USD 328,270	Origen Manufactured Housing Contract Trust 2001-A 7.82% 15/3/2032	327,524	0.01
USD 3,023,225	Olympic Tower 2017-OT Mortgage Trust 3.566% 10/5/2039	2,702,431	0.04	USD 296,602	Origen Manufactured Housing Contract Trust 2007-B 6.651% 15/10/2037	291,008	0.01
USD 2,032,801	Olympic Tower 2017-OT Mortgage Trust 4.077% 10/5/2039	1,498,449	0.02	USD 1,925,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,821,019	0.03
USD 1,868,000	Olympus Water US 4.25% 1/10/2028	1,758,509	0.03	USD 1,102,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030*	1,035,661	0.02
USD 706,000	Olympus Water US 7.125% 1/10/2027	718,925	0.01	USD 79,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	78,326	0.00
EUR 3,545,000	Olympus Water US 9.625% 15/11/2028*	4,213,134	0.06	USD 1,632,000	Owens-Brockway Glass Container 7.25% 15/5/2031*	1,653,637	0.03
USD 1,728,000	Olympus Water US 9.75% 15/11/2028*	1,843,353	0.03	USD 3,900,000	Owl Rock CLO XVIII 6.995% 24/7/2036	3,900,563	0.06
USD 32,290,303	One Market Plaza Trust 2017-1MKT 0% 10/2/2032	102,373	0.00	USD 1,179,793	Ownit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	1,077,803	0.02
USD 7,291,318	One Market Plaza Trust 2017-1MKT 0.219% 10/2/2032	19,434	0.00	USD 2,587,000	Pacific Gas and Electric 5.55% 15/5/2029	2,668,765	0.04
USD 1,799,000	OneMain Financial Issuance Trust 2018-2 5.77% 14/3/2033	1,793,275	0.03	USD 715,000	Pactiv Evergreen Group Issuer / Pactiv Evergreen Issuer 4.375% 15/10/2028	684,366	0.01
USD 3,700,000	OneMain Financial Issuance Trust 2019-2 4.05% 14/10/2036	3,477,058	0.05	USD 788,000	Pactiv Evergreen Group Issuer/Pactiv Evergreen Issuer 4% 15/10/2027	753,965	0.01
USD 1,170,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	1,095,522	0.02	USD 250,000	Palomino Funding Trust I 7.233% 17/5/2028	267,564	0.00
USD 2,985,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	2,790,250	0.04	USD 2,630,000	Panther Escrow Issuer 7.125% 1/6/2031	2,740,974	0.04
USD 250,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	226,459	0.00	USD 302,000	Paramount Global 4.9% 15/8/2044	227,798	0.00
USD 3,461,000	OneMain Financial Issuance Trust 2021-1 6.114% 16/6/2036	3,461,820	0.05	USD 3,940,000	Paramount Global 5.25% 1/4/2044	3,074,535	0.05
USD 651,000	Open Text 4.125% 1/12/2031	593,756	0.01	USD 2,792,000	Paramount Global 6.375% 30/3/2062	2,564,243	0.04
USD 1,856,486	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 6.127% 25/11/2035	1,565,435	0.02	USD 1,499,000	Paramount Global 7.875% 30/7/2030	1,631,963	0.02
USD 1,810,075	Option One Mortgage Loan Trust 2007-CP1 5.602% 25/3/2037	1,517,753	0.02	USD 3,152,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	3,008,372	0.05
USD 4,026,506	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	3,473,633	0.05	USD 1,529,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 5.875% 1/10/2028	1,520,139	0.02
USD 4,328,658	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	3,752,943	0.06	USD 834,000	PBF / PBF Finance 7.875% 15/9/2030	869,186	0.01
USD 1,571,114	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	1,418,259	0.02				
USD 1,920,000	Oracle 2.5% 1/4/2025	1,891,090	0.03				
USD 1,393,000	Oracle 2.875% 25/3/2031	1,250,377	0.02				
USD 3,349,000	Oracle 2.95% 1/4/2030	3,081,422	0.05				
USD 4,830,000	Oracle 5.55% 6/2/2053*	4,831,763	0.07				
USD 550,996	Oregon School Boards Association 4.759% 30/6/2028	553,564	0.01				

* All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 750,000	PECO Energy 4.375% 15/8/2052	658,233	0.01	USD 12,773,729	Ready Capital Mortgage Financing 2022-FL10 7.83% 25/10/2039	12,801,750	0.19
USD 25,000	PennyMac Financial Services 5.375% 15/10/2025	24,904	0.00	USD 1,907,910	Ready Capital Mortgage Financing 2022-FL9 7.745% 25/6/2037	1,912,021	0.03
USD 120,000	PennyMac Financial Services 5.75% 15/9/2031	116,239	0.00	USD 52,267	Reperforming Loan REMIC Trust 2005-R3 5.792% 25/9/2035	43,615	0.00
USD 272,000	PennyMac Financial Services 7.125% 15/11/2030	276,647	0.00	USD 833,098	Residential Asset Securitization Trust 2005-A5 5.5% 25/5/2035	512,377	0.01
USD 2,509,000	PennyMac Financial Services 7.875% 15/12/2029*	2,659,530	0.04	USD 800,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029*	722,656	0.01
USD 1,858,000	Performance Food 4.25% 1/8/2029*	1,760,405	0.03	USD 500,000	Resorts World Las Vegas / RWLV Capital 4.625% 6/4/2031*	434,815	0.01
USD 2,453,000	Periama 5.95% 19/4/2026	2,449,186	0.04	USD 800,000	Resorts World Las Vegas / RWLV Capital 8.45% 27/7/2030*	847,872	0.01
USD 6,249,000	Permian Resources Operating 5.375% 15/1/2026	6,254,346	0.10	USD 536,000	Reworld 4.875% 1/12/2029*	497,771	0.01
USD 629,000	Permian Resources Operating 5.875% 1/7/2029	630,819	0.01	USD 2,053,477	RFMSI Series 2006-SA2 Trust 5.695% 25/8/2036	1,462,151	0.02
USD 691,000	Permian Resources Operating 7% 15/1/2032	725,435	0.01	USD 216,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	207,837	0.00
USD 2,055,000	Permian Resources Operating 8% 15/4/2027	2,127,546	0.03	USD 211,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	207,149	0.00
USD 336,000	PG&E 5% 1/7/2028	329,998	0.00	USD 72,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	74,901	0.00
USD 72,000	PG&E 5.25% 1/7/2030	70,560	0.00	USD 3,096,000	RingCentral 8.5% 15/8/2030	3,331,940	0.05
USD 2,722,000	Pilgrim's Pride 6.25% 1/7/2033	2,883,061	0.04	USD 1,853,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026*	1,764,379	0.03
USD 5,389,000	Pitney Bowes 6.875% 15/3/2027	5,326,231	0.08	USD 48,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	42,404	0.00
USD 4,880,000	PNC Financial Services 5.401% 23/7/2035*	5,020,164	0.08	USD 120,000	Rockies Express Pipeline 3.6% 15/5/2025	118,055	0.00
USD 5,050,000	Port of Beaumont Navigation District 10% 1/7/2026	5,163,803	0.08	USD 720,000	Rockies Express Pipeline 4.95% 15/7/2029	688,624	0.01
USD 1,414,000	Post 4.5% 15/9/2031*	1,316,546	0.02	USD 995,000	Rutgers The State University of New Jersey 3.27% 1/5/2043	833,289	0.01
USD 312,000	Post 4.625% 15/4/2030	296,926	0.01	USD 3,502,000	Sabre GLBL 8.625% 1/6/2027	3,372,602	0.05
USD 1,739,000	Post 5.5% 15/12/2029	1,713,296	0.03	USD 2,190,000	Sabre GLBL 11.25% 15/12/2027	2,211,403	0.03
USD 46,000	Post 5.625% 15/1/2028	46,020	0.00	USD 1,670,000	Sanger Independent School District 4% 15/8/2047	1,633,842	0.03
USD 872,000	PRA 8.875% 31/1/2030	904,468	0.01	USD 425,000	Sasol Financing USA 4.375% 18/9/2026	410,376	0.01
USD 131,600	Prime Mortgage Trust 2006-DR1 5.5% 25/5/2035	115,712	0.00	USD 562,000	Sasol Financing USA 6.5% 27/9/2028*	552,185	0.01
USD 48,000	Prime Security Services Borrower / Prime Finance 3.375% 31/8/2027	45,561	0.00	USD 640,000	SBA Communications 3.125% 1/2/2029	589,014	0.01
USD 144,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	144,375	0.00	USD 840,000	SBA Communications 3.875% 15/2/2027*	814,079	0.01
USD 449,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	447,943	0.01	EUR 478,000	SCIL IV / SCIL USA 4.375% 1/11/2026*	528,965	0.01
USD 2,353,079	PRPM 2020-4 5.61% 25/10/2025	2,353,657	0.04	EUR 1,300,000	SCIL IV / SCIL USA 8.006% 1/11/2026	1,449,478	0.02
USD 8,292,000	PRPM 2024-4 6.414% 25/8/2029	8,291,992	0.13	EUR 1,246,000	SCIL IV / SCIL USA 9.5% 15/7/2028	1,497,521	0.02
USD 4,015,000	Public Service Electric and Gas 5.3% 1/8/2054	4,129,537	0.06	USD 229,000	Scotts Miracle-Gro 4% 1/4/2031*	205,832	0.00
USD 444,000	Qorvo 1.75% 15/12/2024	439,015	0.01	USD 877,000	Scotts Miracle-Gro 4.375% 1/2/2032*	793,632	0.01
USD 496,384	RALI Series 2007-QH9 Trust 6.496% 25/11/2037	404,586	0.01				
USD 286,556	RALI Series 2007-QO2 Trust 5.542% 25/2/2047	99,902	0.00				
USD 642,615	RAMP Series 2004-RS7 Trust 5.15% 25/7/2034	504,996	0.01				
USD 1,792,000	Rand Parent 8.5% 15/2/2030	1,796,068	0.03				
USD 2,544,229	RASC Series 2006-EMX9 Trust 5.872% 25/11/2036	2,098,366	0.03				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 508,000	Scotts Miracle-Gro 4.5% 15/10/2029	483,049	0.01	USD 988,000	Sitio Royalties Operating Partnership / Sitio Finance 7.875% 1/11/2028*	1,045,649	0.02
USD 96,000	Sealed Air 4% 1/12/2027	92,572	0.00	USD 48,000	Six Flags Entertainment 5.5% 15/4/2027	47,694	0.00
USD 25,000	Sealed Air Corp/Sealed Air US 6.125% 1/2/2028	25,423	0.00	USD 1,857,000	Six Flags Entertainment 7.25% 15/5/2031	1,926,832	0.03
USD 384,000	Sealed Air Corp/Sealed Air US 7.25% 15/2/2031	404,199	0.01	USD 685,000	SK Battery America 4.875% 23/1/2027*	688,639	0.01
USD 96,000	SeaWorld Parks & Entertainment 5.25% 15/8/2029	92,934	0.00	USD 1,381,821	SLM Private Credit Student Loan Trust 2005-B 5.931% 15/6/2039	1,356,025	0.02
USD 170,000	Securitized Asset Backed Receivables Trust 2006-OP1 6.397% 25/10/2035	132,434	0.00	USD 4,618,106	SLM Private Education Loan Trust 2010-C 10.201% 15/10/2041	4,826,553	0.07
USD 501,941	Securitized Asset Backed Receivables Trust 2007-BR1 5.612% 25/2/2037	219,904	0.00	USD 1,285,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	1,155,244	0.02
USD 5,461,724	Securitized Asset Backed Receivables Trust 2007-BR1 5.932% 25/2/2037	2,392,047	0.04	USD 793,000	SMB Private Education Loan Trust 2015-A 4.5% 15/10/2048	768,356	0.01
USD 747,648	Securitized Asset Backed Receivables Trust 2007-NC2 5.832% 25/1/2037	535,481	0.01	USD 3,369,815	SMB Private Education Loan Trust 2015-B 3.5% 17/12/2040	3,311,606	0.05
USD 2,193,000	Select Medical 6.25% 15/8/2026	2,205,191	0.03	USD 904,244	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	891,149	0.01
USD 1,659,000	Sempra 6.875% 1/10/2054	1,680,622	0.03	USD 885,833	SMB Private Education Loan Trust 2017-A 2.88% 15/9/2034	872,184	0.01
USD 627,000	Sensata Technologies 3.75% 15/2/2031	566,906	0.01	USD 1,600,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	1,465,581	0.02
USD 240,000	Service International 3.375% 15/8/2030	216,502	0.00	USD 3,169,107	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	2,719,024	0.04
USD 264,000	Service International 4% 15/5/2031	241,899	0.00	USD 1,090,000	SMB Private Education Loan Trust 2020-PT-A 3.2% 15/9/2054	899,049	0.01
USD 144,000	Service International 4.625% 15/12/2027	141,540	0.00	USD 3,344,742	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	2,873,476	0.04
USD 572,000	Service Properties Trust 3.95% 15/1/2028	484,794	0.01	USD 4,958,177	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	4,231,531	0.07
USD 2,026,000	Service Properties Trust 4.375% 15/2/2030	1,498,233	0.02	USD 1,029,761	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	921,140	0.01
USD 369,000	Service Properties Trust 4.95% 15/2/2027	342,608	0.01	USD 707,437	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	623,351	0.01
USD 1,019,000	Service Properties Trust 4.95% 1/10/2029	790,342	0.01	USD 244,000	Smyrna Ready Mix Concrete 6% 1/11/2028	243,659	0.00
USD 367,000	Service Properties Trust 5.5% 15/12/2027	346,321	0.01	USD 86,000	Smyrna Ready Mix Concrete 8.875% 15/11/2031	92,515	0.00
USD 3,746,000	Service Properties Trust 8.375% 15/6/2029	3,709,857	0.06	USD 713,000	Sofi Professional Loan Program 2018-A 3.61% 25/2/2042	670,281	0.01
USD 4,067,000	Service Properties Trust 8.875% 15/6/2032	3,853,705	0.06	USD 337,000	Sofi Professional Loan Program 2018-B Trust 3.83% 25/8/2047	317,783	0.01
USD 5,918,500	Sesac Finance 5.216% 25/7/2049	5,867,146	0.09	USD 148,000	Sofi Professional Loan Program 2018-D Trust 4.14% 25/2/2048	139,744	0.00
USD 1,230,061	SG Mortgage Trust 2006-FRE2 5.712% 25/7/2036	267,147	0.00	USD 3,507,000	Solventum 5.4% 1/3/2029	3,579,436	0.05
USD 460,000	SierraCol Energy Andina 6% 15/6/2028*	418,025	0.01	USD 980,000	Solventum 5.45% 25/2/2027	994,326	0.02
USD 863,000	Sirius XM Radio 3.875% 1/9/2031	741,995	0.01	USD 16,240,000	Solventum 5.45% 13/3/2031*	16,580,369	0.25
USD 786,000	Sirius XM Radio 4% 15/7/2028	737,069	0.01	USD 27,730	Soundview Home Loan Trust 2004-WMC1 6.187% 25/1/2035	24,500	0.00
USD 1,308,000	Sirius XM Radio 4.125% 1/7/2030*	1,177,012	0.02	USD 732,284	Soundview Home Loan Trust 2005-OPT3 6.412% 25/11/2035	554,852	0.01
USD 1,110,000	Sirius XM Radio 5% 1/8/2027	1,089,636	0.02	EUR 9,085,000	Southern 1.875% 15/9/2081	9,248,878	0.14
USD 489,000	Sirius XM Radio 5.5% 1/7/2029	476,247	0.01	EUR 1,300,000	Southern Power 1.85% 20/6/2026	1,404,602	0.02

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 408,000	Southwestern Energy 4.75% 1/2/2032*	387,321	0.01	USD 229,638	Structured Asset Mortgage Investments II Trust 2006-AR5 5.812% 25/5/2046	152,993	0.00
USD 120,000	Southwestern Energy 5.375% 1/2/2029	118,552	0.00	USD 2,734,247	Structured Asset Mortgage Loan Trust 2007-GEL2 6.442% 25/5/2037	2,107,469	0.03
USD 48,000	Southwestern Energy 5.375% 15/3/2030	47,607	0.00	USD 2,362,444	Structured Asset Mortgage Loan Trust 2007-WF1 6.052% 25/2/2037	3,918,555	0.06
USD 2,015,000	Spirit AeroSystems 9.375% 30/11/2029	2,184,931	0.03	USD 3,533,611	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	1,992,746	0.03
USD 6,096,000	Spirit AeroSystems 9.75% 15/11/2030	6,831,629	0.10	USD 2,214,267	Structured Asset Mortgage Loan Trust Series 2006-RF4 6% 25/10/2036	1,201,207	0.02
USD 556,875	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/3/2025	555,357	0.01	USD 100,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	106,059	0.00
USD 281,250	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 5.152% 20/3/2028	282,549	0.00	USD 705,000	Sumter Landing Community Development District 4.172% 1/10/2047	644,583	0.01
USD 404,000	Standard Industries 3.375% 15/1/2031	354,027	0.01	USD 559,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	531,796	0.01
USD 682,000	Standard Industries 4.375% 15/7/2030	638,201	0.01	USD 1,123,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	1,127,428	0.02
USD 96,000	Standard Industries 4.75% 15/1/2028	93,730	0.00	USD 192,000	Sunoco / Sunoco Finance 7% 15/9/2028	200,546	0.00
USD 408,000	Standard Industries 5% 15/2/2027	403,494	0.01	USD 1,221,000	Talen Energy Supply 8.625% 1/6/2030	1,323,613	0.02
USD 522,000	Starwood Property Trust 7.25% 1/4/2029	544,159	0.01	USD 958,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	928,039	0.02
USD 1,070,000	State of California 7.3% 1/10/2039	1,288,994	0.02	USD 25,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	25,045	0.00
USD 585,000	State of California 7.35% 1/11/2039	706,209	0.01	USD 193,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	184,286	0.00
USD 455,000	State of California 7.5% 1/4/2034	545,720	0.01	USD 436,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	415,859	0.01
USD 1,205,000	State of California 7.55% 1/4/2039	1,509,558	0.02	USD 529,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	540,583	0.01
USD 785,000	State of Georgia 4% 1/7/2040	815,201	0.01	USD 1,148,000	Talos Production 9% 1/2/2029	1,227,556	0.02
USD 1,575,000	State of Georgia 4% 1/7/2041	1,622,791	0.03	USD 86,000	Talos Production 9.375% 1/2/2031	91,982	0.00
USD 1,750,000	State of Minnesota 4% 1/9/2038	1,843,696	0.03	USD 1,574,000	Taylor Morrison Communities 5.875% 15/6/2027	1,594,152	0.02
USD 2,860,000	State of New York 2.8% 15/2/2032	2,620,313	0.04	USD 1,529,000	TEGNA 4.625% 15/3/2028	1,440,469	0.02
USD 890,000	State of Ohio 5% 1/3/2039	986,104	0.02	USD 48,000	TEGNA 4.75% 15/3/2026	47,421	0.00
USD 784,014	State of Oregon 5.892% 1/6/2027	802,820	0.01	USD 401,000	TEGNA 5% 15/9/2029	373,062	0.01
USD 5,741,000	State Street 6.601% 15/6/2047	4,890,389	0.07	USD 838,000	Tempur Sealy International 3.875% 15/10/2031	741,223	0.01
USD 385,000	Station Casinos 4.5% 15/2/2028	370,579	0.01	USD 198,000	Tempur Sealy International 4% 15/4/2029	183,896	0.00
USD 472,000	Station Casinos 4.625% 1/12/2031	439,306	0.01	USD 4,558,000	Tenet Healthcare 4.25% 1/6/2029*	4,389,850	0.07
USD 1,107,000	Station Casinos 6.625% 15/3/2032	1,130,871	0.02	USD 342,000	Tenet Healthcare 6.125% 1/10/2028*	343,444	0.01
USD 2,785,000	Steel Dynamics 3.25% 15/10/2050	1,915,986	0.03	USD 3,623,000	Tenneco 8% 17/11/2028	3,398,827	0.05
USD 275,000	Stem 0.5% 1/12/2028	88,000	0.00				
USD 800,000	STL 8.75% 15/2/2029	847,580	0.01				
USD 673,156	Structured Adjustable Rate Mortgage Loan Trust Series 2006-3 4.141% 25/4/2036	398,933	0.01				
USD 437,636	Structured Asset Mortgage Investments II Trust 2006-AR2 5.852% 25/2/2036	382,350	0.01				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 215,000	Tennessee Housing Development Agency 3.85% 1/7/2043	205,065	0.00	USD 7,990,400	United States Treasury Note/Bond 1.625% 15/11/2050	4,677,973	0.07
USD 180,000	Tennessee Housing Development Agency 3.95% 1/1/2049	167,653	0.00	USD 17,850,000	United States Treasury Note/Bond 1.875% 15/2/2041*	12,949,617	0.20
USD 1,580,000	Texas A&M University 2.836% 15/5/2027	1,532,282	0.02	USD 6,857,300	United States Treasury Note/Bond 1.875% 15/2/2051	4,282,196	0.06
USD 1,344,000	Texas Capital Bancshares 4% 6/5/2031	1,248,900	0.02	USD 9,324,800	United States Treasury Note/Bond 2.25% 15/8/2049*	6,415,171	0.10
USD 813,501	Thornburg Mortgage Trust 2006-3 3.986% 25/6/2046	511,293	0.01	USD 12,929,800	United States Treasury Note/Bond 2.375% 15/2/2042*	9,965,542	0.15
USD 8,358,000	T-Mobile USA 3.4% 15/10/2052	6,029,436	0.09	USD 13,705,300	United States Treasury Note/Bond 2.375% 15/11/2049*	9,678,298	0.15
USD 5,417,000	T-Mobile USA 3.875% 15/4/2030	5,219,480	0.08	USD 9,637,200	United States Treasury Note/Bond 2.75% 15/8/2032*	8,941,326	0.14
USD 2,285,000	T-Mobile USA 5.5% 15/1/2055	2,327,976	0.04	USD 29,955,700	United States Treasury Note/Bond 2.875% 15/5/2052	23,414,007	0.36
USD 2,560,000	Tobacco Settlement Financing 6.706% 1/6/2046	2,122,742	0.03	USD 527,100	United States Treasury Note/Bond 3% 15/8/2048	424,480	0.01
USD 291,000	Travel + Leisure 4.5% 1/12/2029	271,211	0.00	USD 10,031,400	United States Treasury Note/Bond 3% 15/8/2052	8,049,807	0.12
USD 140,000	Travel + Leisure 6% 1/4/2027	140,797	0.00	USD 28,025,100	United States Treasury Note/Bond 3.25% 30/6/2029*	27,443,251	0.42
USD 168,000	Travel + Leisure 6.625% 31/7/2026	171,560	0.00	USD 48,312,900	United States Treasury Note/Bond 3.25% 15/5/2042*	42,463,453	0.64
USD 850,000	Tricon American Homes 2018-SFR1 Trust 4.564% 17/5/2037	841,389	0.01	USD 14,351,500	United States Treasury Note/Bond 4% 15/11/2052*	13,921,516	0.21
USD 580,000	Tricon American Homes 2018-SFR1 Trust 4.96% 17/5/2037	574,982	0.01	USD 640,600	United States Treasury Note/Bond 4.25% 15/2/2054*	650,309	0.01
USD 3,129,000	Truist Financial 5.711% 24/1/2035*	3,252,617	0.05	USD 28,024,700	United States Treasury Note/Bond 4.5% 15/11/2025*	28,107,351	0.43
USD 641,416	UBS Commercial Mortgage Trust 2018-C12 4.788% 15/8/2051	591,132	0.01	USD 28,025,100	United States Treasury Note/Bond 5% 30/9/2025*	28,220,510	0.43
EUR 1,081,000	UGI International 2.5% 1/12/2029	1,082,130	0.02	USD 96,000	United Wholesale Mortgage 5.5% 15/11/2025	95,985	0.00
USD 1,555,000	UKG 6.875% 1/2/2031	1,608,043	0.02	USD 696,000	United Wholesale Mortgage 5.5% 15/4/2029	680,479	0.01
USD 216,000	United Airlines 4.375% 15/4/2026	211,347	0.00	USD 25,000	United Wholesale Mortgage 5.75% 15/6/2027	24,947	0.00
USD 1,779,000	United Airlines 4.625% 15/4/2029*	1,695,407	0.03	USD 11,162,000	UnitedHealth 5.625% 15/7/2054	11,785,962	0.18
USD 1,266,026	United Airlines 2013-1 Class A Pass Through Trust 4.3% 15/8/2025	1,247,705	0.02	USD 4,410,000	UnitedHealth 5.75% 15/7/2064	4,673,878	0.07
USD 767,000	United Rentals North America 3.75% 15/1/2032	694,057	0.01	USD 3,486,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	3,562,393	0.05
USD 312,000	United Rentals North America 4.875% 15/1/2028	307,865	0.01	USD 2,001,000	Univision Communications 4.5% 1/5/2029	1,758,800	0.03
USD 672,000	United Rentals North America 5.25% 15/1/2030*	666,556	0.01	USD 195,000	Univision Communications 6.625% 1/6/2027	193,275	0.00
USD 315,000	United Rentals North America 5.5% 15/5/2027	316,257	0.01	USD 135,000	Univision Communications 7.375% 30/6/2030	129,664	0.00
USD 33,700,600	United States Treasury Inflation Indexed Bonds 2.125% 15/4/2029	34,927,264	0.53	USD 2,407,000	Univision Communications 8% 15/8/2028	2,432,201	0.04
USD 5,646,300	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2054	5,943,445	0.09	USD 593,000	Univision Communications 8.5% 31/7/2031	592,197	0.01
USD 393,000	United States Treasury Note/Bond 0% 15/5/2054	424,686	0.01	USD 71,865	US Airways 2012-2 Class A Pass Through Trust 4.625% 3/6/2025	71,381	0.00
USD 14,376,700	United States Treasury Note/Bond 1.125% 15/5/2040*	9,399,891	0.14	USD 1,007,087	US Airways 2013-1 Class A Pass Through Trust 3.95% 15/11/2025	991,838	0.02
USD 13,283,100	United States Treasury Note/Bond 1.375% 15/11/2031	11,278,701	0.17	EUR 2,200,000	US Bancorp 4.009% 21/5/2032	2,485,807	0.04

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 3,551,000	US Bancorp 4.351% 21/5/2028	3,921,509	0.06	USD 12,312,429	Voyager OPTONE Delaware Trust 7.924% 25/2/2038	2,806,252	0.04
USD 25,000	US Foods 4.625% 1/6/2030	23,943	0.00	USD 1,123,000	Walgreens Boots Alliance 3.2% 15/4/2030	904,688	0.01
USD 216,000	US Foods 6.875% 15/9/2028	224,856	0.00	USD 120,000	Walgreens Boots Alliance 3.45% 1/6/2026	114,604	0.00
USD 768,000	US Foods 7.25% 15/1/2032*	811,229	0.01	USD 993,000	Walgreens Boots Alliance 8.125% 15/8/2029	994,017	0.02
USD 360,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	363,456	0.01	USD 3,679,488	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 6.162% 25/2/2046	3,355,665	0.05
USD 3,178,000	USA Compression Partners / USA Compression Finance 7.125% 15/3/2029	3,268,479	0.05	USD 471,856	WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust 6.152% 25/6/2046	426,206	0.01
USD 630,116	Velocity Commercial Capital Loan Trust 2017-2 4.24% 25/11/2047	567,905	0.01	USD 1,150,782	WaMu Mortgage Pass-Through Certificates Series 2006-AR8 Trust 4.887% 25/8/2046	1,054,715	0.02
USD 109,684	Velocity Commercial Capital Loan Trust 2017-2 5% 25/11/2047	97,543	0.00	USD 39,116	WaMu Mortgage Pass-Through Certificates Series 2007-HY3 Trust 5.149% 25/3/2037	35,958	0.00
USD 103,627	Velocity Commercial Capital Loan Trust 2018-1 4.26% 25/4/2048	94,582	0.00	USD 1,391,214	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.912% 25/6/2047	1,152,924	0.02
USD 172,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	153,424	0.00	USD 1,081,000	Wand NewCo 3 7.625% 30/1/2032*	1,133,465	0.02
USD 1,056,000	Venture Global Calcasieu Pass 6.25% 15/1/2030	1,098,868	0.02	USD 1,839,000	Warnermedia 6.412% 15/3/2026	1,838,226	0.03
USD 2,758,000	Venture Global LNG 7% 15/1/2030	2,823,924	0.04	USD 2,995,000	Washington Health Care Facilities Authority 4% 1/10/2045	2,935,158	0.04
USD 326,000	Venture Global LNG 9.5% 1/2/2029	367,651	0.01	USD 629,853	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	438,796	0.01
USD 832,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	763,447	0.01	USD 257,460	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	203,890	0.00
GBP 666,000	Verizon Communications 1.125% 3/11/2028	764,433	0.01	USD 514,067	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 6.5% 25/2/2036	401,480	0.01
USD 3,755,000	Verizon Communications 5.5% 23/2/2054*	3,890,099	0.06	USD 2,073,170	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6% 25/4/2036	1,919,703	0.03
USD 1,754,000	VF 2.4% 23/4/2025	1,719,093	0.03	USD 164,724	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6.85% 25/5/2036	142,710	0.00
USD 1,871,000	Viasat 6.5% 15/7/2028*	1,563,080	0.02	USD 720,600	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 7% 25/5/2036	624,215	0.01
USD 1,264,000	Viasat 7.5% 30/5/2031	966,608	0.01	USD 3,659,872	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust 4.275% 25/10/2036	1,155,642	0.02
USD 524,000	VICI Properties 4.375% 15/5/2025	520,033	0.01	USD 4,019,143	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR3 Trust 6.132% 25/5/2046	3,446,688	0.05
USD 715,000	VICI Properties 4.75% 15/2/2028	713,734	0.01				
USD 1,160,000	VICI Properties 4.95% 15/2/2030	1,160,017	0.02				
USD 2,361,000	VICI Properties / VICI Note 3.5% 15/2/2025	2,336,244	0.04				
USD 95,000	VICI Properties / VICI Note 3.75% 15/2/2027	92,200	0.00				
USD 789,000	VICI Properties / VICI Note 3.875% 15/2/2029	751,737	0.01				
USD 928,000	VICI Properties / VICI Note 4.125% 15/8/2030	876,081	0.01				
USD 349,000	VICI Properties / VICI Note 4.5% 1/9/2026	346,177	0.01				
USD 432,000	VICI Properties / VICI Note 4.625% 15/6/2025	428,825	0.01				
USD 743,000	VICI Properties / VICI Note 5.75% 1/2/2027	752,880	0.01				
USD 1,900,000	Vistra Operations 5% 31/7/2027	1,882,841	0.03				
USD 2,336,000	Vistra Operations 7.75% 15/10/2031	2,489,393	0.04				
USD 1,935,000	Vital Energy 7.875% 15/4/2032*	1,982,652	0.03				
USD 167,000	Vital Energy 9.75% 15/10/2030	183,599	0.00				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,702,257	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 6.412% 25/4/2047	1,453,531	0.02	USD 1,711,000	WinWater Mortgage Loan Trust 2014-3 3.977% 20/11/2044	1,332,148	0.02
USD 1,165,206	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OC2 Trust 6.012% 25/6/2037	1,081,445	0.02	USD 3,665,902	WinWater Mortgage Loan Trust 2015-5 3.755% 20/8/2045	2,297,759	0.04
USD 3,279,133	Washington Mutural Asset-Backed Certificates WMABS Series 2006-HE4 Trust 5.752% 25/9/2036	890,056	0.01	USD 612,000	WMG Acquisition 3% 15/2/2031	544,008	0.01
USD 3,795,844	Washington Mutural Asset-Backed Certificates WMABS Series 2006-HE5 Trust 4.073% 25/10/2036	2,857,897	0.04	USD 1,589,000	Wrangler Holdco 6.625% 1/4/2032*	1,643,598	0.03
USD 855,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	832,174	0.01	USD 960,000	WRKCo 3.75% 15/3/2025	951,848	0.01
GBP 1,500,000	Wells Fargo 2% 28/7/2025	1,917,186	0.03	USD 557,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	546,914	0.01
USD 1,418,000	Wells Fargo 2.188% 30/4/2026	1,389,800	0.02	USD 535,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	567,637	0.01
USD 1,393,000	Wells Fargo 2.572% 11/2/2031	1,252,918	0.02	USD 2,078,000	Xerox 5.5% 15/8/2028	1,778,591	0.03
GBP 2,300,000	Wells Fargo 3.473% 26/4/2028	2,904,522	0.04	USD 693,000	Xerox 8.875% 30/11/2029	649,438	0.01
EUR 4,000,000	Wells Fargo 3.9% 22/7/2032	4,480,135	0.07	USD 281,000	XHR 4.875% 1/6/2029	267,347	0.00
USD 2,902,000	Wells Fargo 3.908% 25/4/2026	2,877,019	0.04	USD 649,000	XHR 6.375% 15/8/2025	648,976	0.01
EUR 2,200,000	Wells Fargo 4.388% 22/7/2028*	2,426,732	0.04	USD 1,041,000	Yum! Brands 3.625% 15/3/2031	956,872	0.01
USD 1,248,000	Wells Fargo 5.574% 25/7/2029	1,290,347	0.02	USD 96,000	Yum! Brands 5.375% 1/4/2032	95,140	0.00
USD 6,141,000	Wells Fargo 6.303% 23/10/2029*	6,522,850	0.10	USD 1,443,000	Zayo 4% 1/3/2027*	1,260,684	0.02
USD 531,431	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	514,314	0.01	USD 150,000	ZF North America Capital 6.75% 23/4/2030	154,228	0.00
USD 2,444,585	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.384% 15/8/2049	48,495	0.00	USD 290,000	ZF North America Capital 6.875% 14/4/2028	299,799	0.01
USD 2,215,000	Wells Fargo Commercial Mortgage Trust 2016-C35 3.184% 15/7/2048	2,116,076	0.03			2,231,988,616	33.96
USD 3,195,980	Wells Fargo Commercial Mortgage Trust 2016-C35 3.438% 15/7/2048	3,039,000	0.05	Uruguay			
USD 5,140,000	Wells Fargo Commercial Mortgage Trust 2016-LC25 3.64% 15/12/2059	5,015,903	0.08	USD 1,000,634	Uruguay Government International Bond 5.75% 28/10/2034	1,089,260	0.02
USD 416,288	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.108% 15/1/2059	404,180	0.01	UYU 12,835,717	Uruguay Government International Bond 9.75% 20/7/2033	320,673	0.00
USD 770,441	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	697,911	0.01			1,409,933	0.02
USD 696,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	623,380	0.01	Uzbekistan			
USD 53,000	Wells Fargo Commercial Mortgage Trust 2018-AUS 4.194% 17/8/2036	51,239	0.00	EUR 1,682,000	Republic of Uzbekistan International Bond 5.375% 29/5/2027	1,871,359	0.03
USD 873,477	Wells Fargo Commercial Mortgage Trust 2018-C46 4.633% 15/8/2051	812,790	0.01	USD 797,000	Republic of Uzbekistan International Bond 7.85% 12/10/2028	838,181	0.01
USD 255,000	Western Digital 4.75% 15/2/2026	252,905	0.00			2,709,540	0.04
USD 460,574	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	431,981	0.01	Vietnam			
				USD 600,000	Vinpearl JSC 3.25% 21/9/2026	605,250	0.01
				Total Bonds		5,721,190,463	87.03
				COMMERCIAL PAPER			
				Egypt			
				EGP 160,000,000	Egypt Treasury Bills 0% 10/12/2024	3,052,784	0.05
				Germany			
				USD 3,276,000	Bayer 0% 10/9/2024	3,270,034	0.05
				United States			
				USD 4,000,000	Dentsply Sirona 0% 13/9/2024	3,990,068	0.06
				USD 5,000,000	Dentsply Sirona 0% 19/9/2024	4,982,707	0.08
				USD 14,100,000	FMC 0% 2/10/2024	14,019,527	0.21
				USD 4,300,000	Harley-Davidson Bank 0% 13/9/2024	4,290,040	0.06

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,926,000	HSBC USA 0% 9/9/2024	4,917,963	0.07	USD 250,000	Flatiron CLO 25 0% 17/10/2037**	250,000	0.00
USD 7,641,000	HSBC USA 0% 16/9/2024	7,620,633	0.12	USD 1,040,000	Oaktree CLO 2024-27 0% 22/10/2037**	1,040,000	0.02
USD 4,362,000	HSBC USA 0% 11/10/2024	4,334,282	0.07	USD 990,000	Oaktree CLO 2024-27 0% 22/10/2037**	990,000	0.02
USD 3,784,000	HSBC USA 0% 27/11/2024	3,734,855	0.06	USD 870,000	Palmer Square CLO 2022-3 8.135% 20/7/2037**	870,000	0.01
		47,890,075	0.73	USD 750,000	Trestles CLO VII 0% 25/10/2037**	750,000	0.01
Total Commercial Paper		54,212,893	0.83			11,130,000	0.17
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		5,898,372,246	89.73				
Other Transferable Securities				Hong Kong			
				CNH 917,253	China City Construction International 5.35% 3/7/2017**,*	-	0.00
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS				India			
	Luxembourg			USD 116,049	Videocon Industries 2.8% 31/12/2020**,*	-	0.00
33,760	HomeToGo (Wts 31/12/2025)**	37	0.00	International			
	United States			EUR 4,326,000	Natra Foods 0% 13/10/2029**	4,791,459	0.07
20,234	Astra Space**	10,117	0.00	Ireland			
726,076	Bright Machines S Usd Npv**	1,757,103	0.03	EUR 390,000	Carval Euro CLO II-C 0% 15/2/2037**	431,962	0.01
348,567	Bright Machines S Usd Npv**	1,181,642	0.02	EUR 530,000	CVC Cordatus Loan Fund XXIII 10.399% 25/4/2036**	587,026	0.01
3,646,000	Coreweave Convert Usd Npv**	3,791,840	0.06	EUR 855,000	CVC Cordatus Loan Fund XXIII 6.649% 25/4/2036**	946,995	0.01
97,804	Fanatics**	6,552,868	0.10	EUR 390,000	Palmer Square European Loan Funding 2024-2 0% 15/5/2034**	431,962	0.01
105,440	Hawkeye 360 (Wts 7/7/2033)**	612,607	0.01	EUR 900,000	Sona Fios CLO III 0% 20/4/2037**	996,836	0.01
16,736	Hawkeye 360 ATM (Wts 7/7/2033)**	52,551	0.00	EUR 480,000	Sona Fios CLO III 0% 20/4/2037**	531,646	0.01
41,841	Hawkeye 360 MGR (Wts 7/7/2033)**	243,096	0.00			3,926,427	0.06
344,760	Hawkeye 360 Series D1**	3,595,847	0.05	Jersey			
112,358	Lessen**	525,835	0.01	USD 5,500,000	AGL CLO 28 6.982% 21/1/2037**	5,513,750	0.08
2,068,381	RapidSOS**	2,006,329	0.03	USD 2,380,000	Benefit Street Partners CLO XXVII 6.555% 20/10/2037**	2,380,000	0.03
1,146,847	RapidSOS (Wts 13/12/2033)**	1,100,973	0.02	USD 870,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	870,000	0.01
247,879	Versa Networks (Wts 7/10/2032)**	909,716	0.02	USD 440,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	440,000	0.01
2,011,152	Versa Networks Series E**	8,808,846	0.13	USD 440,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	440,000	0.01
		31,149,370	0.48	USD 440,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	440,000	0.01
Total Common / Preferred Stocks (Shares) & Warrants		31,149,407	0.48			10,083,750	0.15
BONDS				Luxembourg			
	Australia			EUR 807,000	Opus-Chartered Issuances 2.5% 4/7/2025**	893,829	0.01
USD 187,500	Linc Energy 0% 10/4/2018**,*	1,078	0.00	Netherlands			
	Bermuda			USD 2,004,321	JP Morgan Structured Products 10% 21/5/2026**	1,957,219	0.03
HKD 348,254	REXLot 6% 28/4/2017**,*	-	0.00	United States			
HKD 4,062,966	REXLot 4.5% 17/4/2019**,*	-	0.00	USD 8,194,375	American Airlines Pass Through Trust 3.5% 15/12/2027**	7,938,711	0.12
		-	0.00	USD 250,000	Chesapeake Energy 5.375% 15/6/2021**,*	-	0.00
	Cayman Islands			USD 5,581,000	Chesapeake Energy 6.125% 15/2/2021**,*	1	0.00
USD 4,065,000	ALM VII 0% 15/10/2116**	-	0.00				
USD 1,610,000	CarVal CLO XI C 0% 20/10/2037**	1,610,000	0.03				
USD 1,610,000	CarVal CLO XI C 0% 20/10/2037**	1,610,000	0.02				
USD 1,610,000	CarVal CLO XI C 0% 20/10/2037**	1,610,000	0.02				
USD 1,090,000	Flatiron CLO 25 0% 17/10/2037**	1,090,000	0.02				
USD 870,000	Flatiron CLO 25 0% 17/10/2037**	870,000	0.01				
USD 440,000	Flatiron CLO 25 0% 17/10/2037**	440,000	0.01				

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 528,000	Chesapeake Energy 6.625% 15/8/2020*****	-	0.00	USD 630,000	Washington Mutual Bank / Debt not acquired by JPMorgan 5.55% 16/6/2010**	-	0.00
USD 2,000,000	Citigroup Global Markets 7.12% 20/6/2031**	2,000,000	0.03	USD 3,780,000	Washington Mutual Bank / Debt not acquired by JPMorgan 0% 4/2/2011**	-	0.00
USD 4,794,000	Contium Energy PTE 5% 13/9/2027**	4,884,127	0.07	USD 3,399,000	Washington Mutual Bank / Debt not acquired by JPMorgan 0% 16/6/2010**	-	0.00
USD 8,832,697	Lessen 0% 5/1/2028**	8,236,490	0.13			37,725,213	0.58
AUD 1,587,000	Oceana 12% 31/7/2025**	1,080,473	0.02	Total Bonds		70,508,975	1.07
AUD 2,380,000	Oceana 12.5% 31/7/2026**	1,627,310	0.03	Total Other Transferable Securities		101,658,382	1.55
AUD 3,967,000	Oceana 12.5% 31/7/2027**	2,734,475	0.04	Total Portfolio		6,000,030,628	91.28
USD 6,693,995	Pioneer Midco 10.5% 18/11/2030**	6,920,252	0.10	Other Net Assets		573,473,465	8.72
USD 747,926	Sun Country 4.7% 15/12/2025**	732,070	0.01	Total Net Assets (USD)		6,573,504,093	100.00
USD 1,597,179	Sun Country 4.84% 15/3/2031**	1,571,304	0.03				
USD 10,387,000	Washington Mutual Bank / Debt not acquired by JPMorgan 0% 6/11/2009**	-	0.00				
USD 7,220,000	Washington Mutual Bank / Debt not acquired by JPMorgan 0% 1/5/2009**	-	0.00				

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	290,000	USD	192,416	RBS	19/9/2024	4,354
AUD	330,000	USD	219,696	Morgan Stanley	19/9/2024	4,216
AUD	67,000	USD	44,728	Citigroup	19/9/2024	733
AUD	982,482	USD	650,000	BNP Paribas	18/9/2024	16,617
AUD	4,110,000	USD	2,754,123	State Street	18/9/2024	34,523
AUD	5,586,133	USD	3,800,000	Royal Bank of Canada	18/9/2024	(9,794)
AUD	19,890,238	USD	13,367,563	JP Morgan	18/9/2024	128,019
AUD	9,336,266	EUR	5,674,000	Morgan Stanley	18/9/2024	45,854
AUD	9,446,690	EUR	5,669,061	JP Morgan	18/9/2024	126,252
AUD	700,961	USD	457,838	Nomura	18/9/2024	17,766
AUD	152,668	USD	100,000	Citibank	18/9/2024	3,586
AUD	262,000	USD	171,234	Goldman Sachs	19/9/2024	6,538
AUD	2,130,000	CHF	1,210,803	JP Morgan	18/9/2024	17,625
AUD	350,000	CHF	199,294	HSBC Bank	18/9/2024	2,501
AUD	1,410,000	NZD	1,540,808	Deutsche Bank	18/9/2024	(7,052)
AUD	350,000	CHF	194,705	Citigroup	18/9/2024	7,911
AUD	1,514,235	EUR	918,500	Royal Bank of Canada	25/9/2024	9,237
AUD	360,000	CHF	207,895	Royal Bank of Canada	18/9/2024	(856)
AUD	330,000	CHF	188,766	Bank of America	18/9/2024	1,343
AUD	690,000	NZD	750,722	JP Morgan	18/9/2024	(1,393)
AUD	700,000	NZD	757,954	Barclays	18/9/2024	869
BRL	15,988,763	USD	2,937,410	HSBC Bank	18/9/2024	(118,831)
BRL	40,514,028	USD	7,414,491	Barclays	18/9/2024	(272,475)
BRL	12,961,504	EUR	2,203,101	Citibank	18/9/2024	(156,908)
BRL	12,849,374	EUR	2,194,711	Morgan Stanley	18/9/2024	(167,375)
BRL	52,362,709	USD	9,306,198	Citigroup	4/9/2024	(60,556)
BRL	18,217,200	USD	3,230,000	HSBC Bank	4/9/2024	(13,403)
BRL	43,877,403	USD	7,723,000	Morgan Stanley	4/9/2024	24,398
BRL	22,125,130	USD	3,897,000	BNP Paribas	4/9/2024	9,617
BRL	10,984,584	USD	1,938,000	Toronto-Dominion	4/9/2024	1,539
BRL	5,260,000	USD	923,123	JP Morgan	18/9/2024	4,136

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
BRL	73,778,858	USD	12,898,402	BNY Mellon	2/10/2024	86,731
BRL	11,154,744	USD	1,946,000	Goldman Sachs	4/9/2024	23,584
BRL	77,058,423	USD	14,219,415	Goldman Sachs	23/9/2024	(642,993)
BRL	4,559,135	USD	827,000	Barclays	23/9/2024	(23,756)
BRL	26,932,170	USD	4,878,000	Toronto-Dominion	2/10/2024	(137,918)
BRL	7,405,841	USD	1,311,118	Bank of America	23/9/2024	(6,331)
BRL	11,129,412	USD	1,974,000	HSBC Bank	2/10/2024	(15,215)
CAD	3,285,512	USD	2,400,000	BNP Paribas	18/9/2024	37,481
CAD	205,471	USD	150,000	State Street	18/9/2024	2,436
CAD	1,260,000	USD	924,896	Deutsche Bank	18/9/2024	9,882
CAD	6,605,628	USD	4,807,821	JP Morgan	18/9/2024	92,811
CAD	4,565,546	USD	3,335,000	Citibank	18/9/2024	52,121
CAD	341,857	USD	250,000	Nomura	18/9/2024	3,620
CHF	2,008,948	USD	2,260,000	HSBC Bank	18/9/2024	108,631
CHF	4,877,597	USD	5,534,000	JP Morgan	18/9/2024	216,885
CHF	932,603	USD	1,050,000	BNP Paribas	18/9/2024	49,576
CHF	354,755	USD	400,000	Citibank	18/9/2024	18,271
CHF	815,373	USD	920,000	UBS	18/9/2024	41,357
CHF	16,312,782	USD	18,691,671	Morgan Stanley	18/9/2024	541,762
CHF	598,621	AUD	1,060,000	JP Morgan	18/9/2024	(13,414)
CHF	198,984	AUD	350,000	BNY Mellon	18/9/2024	(2,866)
CHF	615,762	AUD	1,070,000	Morgan Stanley	18/9/2024	11
CHF	201,075	AUD	350,000	Citigroup	18/9/2024	(401)
CHF	195,654	AUD	340,000	Goldman Sachs	18/9/2024	(7)
CLP	1,223,802,000	USD	1,310,000	Deutsche Bank	25/9/2024	31,923
CLP	5,442,598,336	USD	5,942,000	HSBC Bank	25/9/2024	25,918
CLP	800,032,802	USD	868,289	Morgan Stanley	23/9/2024	8,985
CNH	11,860,000	USD	1,646,974	BNP Paribas	16/10/2024	36,170
CNH	350,000	USD	48,274	BNP Paribas	19/9/2024	1,258
CNH	82,860,000	USD	11,443,961	JP Morgan	16/10/2024	315,345
CNH	17,293,000	USD	2,407,792	Barclays	19/9/2024	39,542
CNH	46,532,341	USD	6,470,194	Citibank	19/9/2024	115,139
CNH	45,930,000	USD	6,497,571	BNP Paribas	18/12/2024	55,995
CNH	36,948,449	USD	5,200,000	Bank of America	23/9/2024	31,473
CNY	45,428,010	USD	6,499,000	Morgan Stanley	27/1/2025	7,863
CNY	3,916,000	USD	550,890	BNP Paribas	19/9/2024	3,069
COP	78,417,937,000	USD	18,851,113	BNP Paribas	23/10/2024	(21,903)
COP	38,728,019,000	USD	9,336,552	HSBC Bank	24/2/2025	(190,506)
COP	30,567,696,000	USD	7,684,187	Citigroup	21/2/2025	(462,442)
COP	328,666,313	USD	79,361	Citigroup	18/9/2024	(58)
COP	14,885,798,000	USD	3,744,195	Toronto-Dominion	19/9/2024	(153,024)
COP	8,017,644,803	USD	1,986,016	Bank of America	23/9/2024	(52,945)
COP	13,172,279,400	GBP	2,502,000	Barclays	25/9/2024	(114,780)
COP	13,341,330,000	USD	3,282,000	Citibank	25/9/2024	(66,352)
COP	13,416,816,000	USD	3,282,000	Toronto-Dominion	25/9/2024	(48,158)
COP	21,332,360,000	USD	5,264,000	Citigroup	25/9/2024	(122,282)
CZK	94,050,550	USD	4,068,425	BNP Paribas	25/9/2024	95,129
CZK	87,734,245	USD	3,867,712	Standard Chartered Bank	23/9/2024	16,041
EUR	10,157,581	USD	10,924,378	BNP Paribas	18/9/2024	333,867
EUR	1,808,474	PLN	7,870,000	Deutsche Bank	18/9/2024	(32,949)
EUR	55,118,187	USD	59,344,360	Toronto-Dominion	18/9/2024	1,746,377
EUR	2,203,101	BRL	12,889,463	Citigroup	18/9/2024	169,608
EUR	15,549,714	USD	16,889,197	HSBC Bank	18/9/2024	345,468
EUR	2,194,711	BRL	12,892,830	Citibank	18/9/2024	159,715
EUR	65,515,453	USD	70,627,165	UBS	18/9/2024	1,987,474
EUR	11,730,511	USD	12,582,967	Bank of America	18/9/2024	418,650
EUR	2,396,632	JPY	412,000,000	JP Morgan	18/9/2024	(180,302)
EUR	463,443	USD	499,671	Commonwealth Bank of Australia	1/10/2024	14,296
EUR	1,223,056	PLN	5,240,000	HSBC Bank	18/9/2024	(947)
EUR	376,690,539	USD	409,129,998	Barclays	18/9/2024	8,378,335

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	1,189,099	USD	1,300,000	Credit Agricole	18/9/2024	17,949
EUR	2,590,919	USD	2,838,728	Deutsche Bank	17/10/2024	36,902
EUR	9,559,124	USD	10,547,903	JP Morgan	18/9/2024	47,039
EUR	2,837,000	AUD	4,695,042	Morgan Stanley	18/9/2024	(41,185)
EUR	852,816	GBP	728,320	HSBC Bank	23/9/2024	(12,149)
EUR	16,000	HUF	6,322,710	Goldman Sachs	23/9/2024	(89)
EUR	2,560,000	GBP	2,165,586	HSBC Bank	18/9/2024	(9,772)
EUR	220,000	GBP	185,986	JP Morgan	18/9/2024	(683)
EUR	4,170,000	USD	4,658,647	Barclays	23/9/2024	(35,729)
EUR	7,371,952	USD	8,231,787	Barclays	25/9/2024	(58,390)
EUR	8,506,061	AUD	14,083,401	JP Morgan	18/9/2024	(127,859)
EUR	4,900,000	USD	5,386,811	Morgan Stanley	18/9/2024	44,148
EUR	909,233	USD	998,522	Goldman Sachs	1/10/2024	9,836
EUR	621,440	USD	681,392	Barclays	17/10/2024	8,338
EUR	1,563,886	USD	1,712,380	State Street	17/10/2024	23,360
EUR	2,414,397	NOK	28,400,000	Goldman Sachs	18/9/2024	(5,379)
EUR	4,888,000	GBP	4,169,439	Barclays	25/9/2024	(62,666)
GBP	1,425,000	USD	1,828,228	BNY Mellon	18/9/2024	45,269
GBP	546,793	USD	700,000	Credit Agricole	18/9/2024	18,888
GBP	13,190,152	USD	16,741,917	Toronto-Dominion	18/9/2024	599,634
GBP	2,731,000	USD	3,467,925	UBS	18/9/2024	122,616
GBP	6,407,814	USD	8,300,000	JP Morgan	18/9/2024	124,574
GBP	178,172	JPY	35,000,000	Credit Agricole	18/9/2024	(6,726)
GBP	6,226,911	USD	7,948,422	HSBC Bank	18/9/2024	238,316
GBP	727,707	EUR	850,000	Barclays	18/9/2024	14,637
GBP	737,556	EUR	860,000	BNP Paribas	18/9/2024	16,502
GBP	368,861	EUR	430,000	Morgan Stanley	18/9/2024	8,360
GBP	360,815	EUR	420,000	HSBC Bank	18/9/2024	8,866
GBP	189,001	EUR	220,000	Bank of America	18/9/2024	4,647
GBP	179,966	EUR	210,000	JP Morgan	18/9/2024	3,852
GBP	6,327,000	USD	8,221,633	UBS	25/9/2024	97,239
GBP	753,468	USD	979,255	UBS	23/9/2024	11,402
HKD	203,097,150	USD	26,100,000	HSBC Bank	5/11/2024	9,221
HKD	202,992,750	USD	26,100,000	UBS	1/11/2024	(7,194)
HKD	114,627,679	USD	14,762,857	HSBC Bank	16/5/2025	19,357
HKD	114,601,106	USD	14,762,857	HSBC Bank	29/5/2025	18,149
HUF	1,576,701,932	USD	4,325,052	Deutsche Bank	25/9/2024	120,094
HUF	2,776,958,303	USD	7,802,000	HSBC Bank	25/9/2024	26,989
HUF	1,167,144,500	USD	3,275,000	Barclays	25/9/2024	15,493
HUF	479,137,341	USD	1,345,334	UBS	23/9/2024	5,574
IDR	21,490,000,000	USD	1,322,649	BNP Paribas	19/9/2024	65,212
IDR	58,343,191,818	USD	3,579,886	Morgan Stanley	18/9/2024	188,441
IDR	142,141,294,500	USD	9,119,000	Bank of America	25/9/2024	54,139
IDR	20,370,500,000	USD	1,310,000	Bank of America	23/9/2024	4,941
IDR	50,551,857,922	USD	3,249,565	Deutsche Bank	23/9/2024	13,620
INR	521,040,301	USD	6,218,147	BNP Paribas	18/9/2024	(7,199)
INR	114,710,997	USD	1,367,698	Credit Agricole	19/9/2024	(331)
INR	104,411,936	USD	1,244,570	BNP Paribas	23/9/2024	(46)
JPY	506,716,162	USD	3,300,000	BNP Paribas	18/9/2024	188,754
JPY	412,000,000	EUR	2,470,023	Deutsche Bank	18/9/2024	98,958
JPY	12,051,532	MXN	1,468,094	Credit Agricole	18/9/2024	8,605
JPY	133,399,530	USD	851,431	Toronto-Dominion	18/9/2024	67,028
JPY	446,528,961	USD	2,833,000	Nomura	18/9/2024	241,363
JPY	130,654,327	USD	820,558	HSBC Bank	18/9/2024	79,000
JPY	1,479,537,829	USD	9,315,405	Royal Bank of Canada	18/9/2024	871,250
JPY	866,108,367	USD	5,457,440	HSBC Bank	19/9/2024	506,604
JPY	410,717,101	USD	2,668,000	UBS	18/9/2024	159,798
JPY	288,000,000	USD	1,833,726	Deutsche Bank	18/9/2024	149,161
JPY	871,191,472	USD	5,626,914	JP Morgan	19/9/2024	372,132
JPY	1,545,233,372	USD	10,569,268	JP Morgan	18/9/2024	69,702
JPY	35,000,000	GBP	179,716	Morgan Stanley	18/9/2024	4,697

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY	1,509,386,130	USD	10,043,194	Citibank	18/9/2024	348,967
JPY	890,700,000	USD	5,838,498	Credit Agricole	19/9/2024	294,885
JPY	207,063,675	USD	1,350,000	Citigroup	18/9/2024	75,639
KRW	26,973,770,000	USD	20,242,979	Citigroup	20/11/2024	58,814
KRW	4,502,060,000	USD	3,276,132	JP Morgan	19/9/2024	98,709
KRW	5,113,846,000	USD	3,700,493	BNP Paribas	19/9/2024	132,955
KRW	26,973,770,000	USD	19,978,027	BNP Paribas	20/5/2025	496,778
KRW	1,949,084,500	USD	1,417,516	Citigroup	19/9/2024	43,560
KRW	18,780,000,000	USD	13,829,161	Goldman Sachs	19/9/2024	248,730
KRW	1,926,590,460	USD	1,422,783	Standard Chartered Bank	19/9/2024	21,430
KRW	3,408,616,080	USD	2,553,500	UBS	25/9/2024	2,994
KRW	2,543,723,350	USD	1,913,000	BNP Paribas	23/9/2024	(5,514)
MXN	41,615,755	USD	2,202,500	Royal Bank of Canada	18/9/2024	(94,344)
MXN	8,521,623	USD	456,685	Toronto-Dominion	18/9/2024	(25,000)
MXN	1,468,094	JPY	12,446,484	Goldman Sachs	18/9/2024	(11,324)
MXN	187,565,498	USD	10,469,979	State Street	25/9/2024	(978,682)
MXN	87,014,053	USD	4,681,476	JP Morgan	18/9/2024	(273,550)
MXN	5,151,912	USD	281,742	Goldman Sachs	18/9/2024	(20,758)
MXN	33,500,000	USD	1,821,473	Citibank	18/9/2024	(124,442)
MXN	31,447,994	USD	1,693,438	Barclays	25/9/2024	(102,089)
MXN	243,948,210	USD	12,896,736	HSBC Bank	18/9/2024	(538,896)
MXN	125,745,571	USD	6,608,405	Goldman Sachs	24/10/2024	(274,158)
MXN	47,960,844	USD	2,520,367	UBS	24/10/2024	(104,411)
MXN	246,155,767	USD	13,062,000	UBS	25/9/2024	(605,885)
MXN	37,922,960	USD	1,966,000	Bank of America	25/9/2024	(47,001)
MXN	25,589,588	USD	1,316,000	Goldman Sachs	25/9/2024	(21,101)
MYR	12,650,000	USD	2,687,030	Goldman Sachs	18/9/2024	242,737
MYR	46,558,000	USD	9,918,620	Morgan Stanley	19/9/2024	865,103
MYR	38,688,967	USD	8,870,340	Barclays	23/9/2024	93,394
MYR	14,158,279	USD	3,277,000	Barclays	25/9/2024	3,771
NOK	159,120,000	SEK	155,657,931	UBS	18/9/2024	(145,905)
NOK	2,640,732	USD	250,000	State Street	18/9/2024	(674)
NOK	22,463,537	USD	2,100,000	BNP Paribas	18/9/2024	20,905
NOK	6,886,370	USD	650,000	UBS	18/9/2024	180
NOK	17,750,000	SEK	17,364,837	BNP Paribas	18/9/2024	(16,377)
NOK	6,450,000	SEK	6,341,408	RBS	18/9/2024	(9,008)
NOK	10,697,240	USD	1,000,000	HSBC Bank	18/9/2024	9,984
NOK	169,000,000	SEK	164,670,009	Deutsche Bank	18/9/2024	(91,330)
NOK	8,543,854	USD	800,000	Citibank	18/9/2024	6,672
NOK	62,200,000	SEK	60,708,757	JP Morgan	18/9/2024	(43,593)
NOK	23,146,173	USD	2,150,000	Barclays	18/9/2024	35,356
NOK	48,800,000	SEK	47,508,825	Goldman Sachs	18/9/2024	(22,390)
NOK	27,657,954	USD	2,550,000	JP Morgan	18/9/2024	61,338
NOK	28,400,000	EUR	2,385,515	JP Morgan	18/9/2024	37,391
NOK	13,900,000	SEK	13,612,360	Toronto-Dominion	18/9/2024	(14,187)
NOK	25,400,000	SEK	24,872,442	Citigroup	18/9/2024	(25,735)
NOK	140,234,252	SEK	135,965,520	Deutsche Bank	19/9/2024	(10,342)
NOK	18,482,874	SEK	17,898,631	BNP Paribas	19/9/2024	744
NOK	18,482,874	SEK	17,944,505	Bank of America	19/9/2024	(3,726)
NOK	63,700,000	SEK	61,795,594	Morgan Stanley	18/9/2024	(7,885)
NOK	9,000,000	SEK	8,694,450	Standard Chartered Bank	18/9/2024	2,441
NOK	29,100,000	SEK	28,367,596	Citibank	18/9/2024	(17,010)
NOK	13,478,953	USD	1,276,000	Morgan Stanley	25/9/2024	(3,185)
NOK	13,448,109	USD	1,276,000	Bank of America	23/9/2024	(6,153)
NZD	883,000	USD	547,152	Citigroup	19/9/2024	5,146
NZD	1,817,000	USD	1,125,479	Royal Bank of Canada	19/9/2024	11,017
NZD	1,876,828	USD	1,150,000	HSBC Bank	18/9/2024	23,914
NZD	1,548,832	USD	950,000	BNP Paribas	18/9/2024	18,760
NZD	1,551,575	USD	950,000	UBS	18/9/2024	20,476
NZD	1,148,669	USD	700,000	Barclays	18/9/2024	18,467
NZD	19,294,058	USD	11,597,476	JP Morgan	18/9/2024	470,525

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
NZD	1,690,000	USD	1,000,486	Deutsche Bank	19/9/2024	56,574
NZD	781,588	AUD	710,000	Morgan Stanley	18/9/2024	7,129
NZD	769,021	AUD	700,000	HSBC Bank	18/9/2024	6,053
PEN	7,372,890	USD	1,974,000	Deutsche Bank	25/9/2024	(7,737)
PEN	4,139,559	USD	1,106,538	HSBC Bank	23/9/2024	(2,566)
PHP	113,000,000	USD	1,951,472	Deutsche Bank	19/9/2024	60,039
PHP	75,700,000	USD	1,308,330	BNP Paribas	19/9/2024	39,204
PHP	109,851,654	USD	1,938,000	JP Morgan	25/9/2024	17,120
PHP	73,206,155	USD	1,291,000	JP Morgan	23/9/2024	11,987
PLN	6,090,000	EUR	1,407,545	UBS	18/9/2024	16,515
PLN	47,041,209	USD	12,024,741	Nomura	25/9/2024	152,024
PLN	3,510,000	EUR	814,131	BNP Paribas	18/9/2024	6,320
PLN	3,510,000	EUR	813,237	Toronto-Dominion	18/9/2024	7,311
PLN	11,579,722	USD	2,979,396	UBS	25/9/2024	18,052
PLN	1,933,514	EUR	452,000	RBS	25/9/2024	(643)
PLN	16,934,066	USD	4,389,000	RBS	25/9/2024	(5,564)
PLN	16,701,594	USD	4,333,260	State Street	25/9/2024	(9,999)
PLN	12,619,480	USD	3,276,000	HSBC Bank	25/9/2024	(9,408)
PLN	5,074,046	EUR	1,187,000	Standard Chartered Bank	23/9/2024	(2,452)
PLN	11,818,510	USD	3,083,109	State Street	23/9/2024	(23,759)
PLN	1,781,051	EUR	415,000	Barclays	25/9/2024	914
RON	5,866,930	USD	1,305,790	BNP Paribas	23/9/2024	57
SEK	46,275,233	NOK	47,800,000	Goldman Sachs	18/9/2024	(3,412)
SEK	45,870,948	NOK	47,200,000	Morgan Stanley	18/9/2024	13,840
SEK	142,350,441	NOK	145,830,000	Deutsche Bank	18/9/2024	103,836
SEK	36,987,595	NOK	37,760,000	JP Morgan	18/9/2024	39,415
SEK	51,076,231	NOK	52,400,000	JP Morgan	19/9/2024	30,303
SEK	26,553,605	NOK	27,260,000	UBS	18/9/2024	13,956
SEK	8,661,169	NOK	8,900,000	Citibank	18/9/2024	3,757
SEK	26,549,158	NOK	27,200,000	Deutsche Bank	19/9/2024	19,268
SEK	8,886,001	NOK	9,100,000	Barclays	18/9/2024	6,784
SEK	13,545,751	NOK	13,900,000	BNP Paribas	18/9/2024	7,695
SEK	72,131,838	USD	6,915,000	JP Morgan	18/9/2024	114,444
SEK	8,622,352	NOK	8,750,000	Société Générale	18/9/2024	14,137
SEK	27,302,709	USD	2,600,000	BNP Paribas	18/9/2024	60,723
SEK	4,173,872	USD	400,000	Citibank	18/9/2024	6,755
SGD	2,415,000	USD	1,795,083	HSBC Bank	19/9/2024	59,318
SGD	6,964,000	USD	5,200,531	JP Morgan	19/9/2024	146,899
THB	96,300,000	USD	2,623,978	Citigroup	19/9/2024	225,110
THB	22,243,000	USD	610,417	Goldman Sachs	19/9/2024	47,654
THB	261,123,555	USD	7,252,048	Citibank	19/9/2024	473,436
THB	121,415,000	USD	3,376,390	JP Morgan	19/9/2024	215,738
THB	182,031,445	USD	5,069,843	Bank of America	19/9/2024	315,656
THB	92,000,000	USD	2,596,303	Deutsche Bank	16/10/2024	131,563
THB	78,436,900	USD	2,284,000	HSBC Bank	25/9/2024	37,748
THB	236,643,534	USD	6,894,304	UBS	23/9/2024	109,237
TRY	146,467,062	USD	3,766,788	Goldman Sachs	4/12/2024	91,254
TRY	63,070,938	USD	1,575,261	Barclays	4/12/2024	86,070
TRY	118,039,000	USD	2,759,688	BNP Paribas	6/12/2024	343,272
TRY	109,443,000	USD	2,634,958	UBS	6/12/2024	242,033
TRY	228,689,000	USD	5,928,050	UBS	25/9/2024	604,564
TRY	49,565,614	USD	1,322,000	BNP Paribas	23/10/2024	46,001
TRY	49,411,820	USD	1,318,000	Citigroup	23/10/2024	45,756
TRY	121,591,050	USD	3,262,000	Citigroup	28/10/2024	73,285
TRY	116,301,008	USD	3,137,335	UBS	23/10/2024	72,550
TRY	72,188,816	USD	1,946,000	Barclays	28/10/2024	34,164
TRY	95,110,756	USD	2,612,000	Goldman Sachs	23/10/2024	13,038
TWD	85,000,000	USD	2,621,434	Deutsche Bank	19/9/2024	42,858
TWD	249,900,000	USD	7,811,948	Bank of America	20/11/2024	92,051
TWD	74,784,011	USD	2,356,144	Morgan Stanley	23/9/2024	(10,481)
USD	6,499,000	CNH	45,538,493	Morgan Stanley	27/1/2025	(19,566)

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	19,306,759	HKD	150,000,000	HSBC Bank	19/3/2025	(24,052)
USD	7,032,768	BRL	35,751,778	Morgan Stanley	2/10/2024	740,429
USD	9,552,831	MXN	167,976,623	State Street	24/10/2024	1,091,257
USD	9,876,252	CNH	71,110,000	Citigroup	16/10/2024	(215,520)
USD	9,791,839	BRL	51,020,376	BNY Mellon	2/10/2024	812,215
USD	3,304,311	CNH	23,610,000	Royal Bank of Canada	16/10/2024	(46,368)
USD	26,100,000	HKD	203,097,150	UBS	1/11/2024	(6,226)
USD	26,100,000	HKD	202,979,439	UBS	5/11/2024	5,912
USD	2,636,071	AUD	3,965,114	Royal Bank of Canada	19/9/2024	(54,337)
USD	3,363,739	EUR	3,107,000	BNP Paribas	19/9/2024	(80,091)
USD	8,021,092	JPY	1,223,443,311	Morgan Stanley	19/9/2024	(403,571)
USD	9,299,216	THB	335,029,000	Bank of America	19/9/2024	(612,800)
USD	3,728,377	THB	135,323,000	HSBC Bank	19/9/2024	(275,228)
USD	899,784	AUD	1,345,000	HSBC Bank	19/9/2024	(12,826)
USD	552,405	CNY	3,916,000	Standard Chartered Bank	19/9/2024	(1,553)
USD	3,881,736	SGD	5,215,000	Bank of America	19/9/2024	(122,694)
USD	502,230	PHP	28,833,000	BNP Paribas	19/9/2024	(11,026)
USD	5,785,123	TRY	227,482,000	Barclays	6/12/2024	(194,828)
USD	5,286,024	TRY	209,538,000	UBS	4/12/2024	(233,348)
USD	20,441,023	KRW	26,973,770,000	Citigroup	20/5/2025	(33,782)
USD	14,762,857	HKD	114,465,288	Bank of America	29/5/2025	(631)
USD	14,762,857	HKD	114,499,243	Deutsche Bank	16/5/2025	(2,794)
USD	1,412,944	TRY	51,109,000	Barclays	25/9/2024	(47,010)
USD	4,261,441	AUD	6,400,000	JP Morgan	19/9/2024	(81,085)
USD	1,242,484	GBP	970,960	Royal Bank of Canada	18/9/2024	(34,070)
USD	2,449,389	CNH	17,643,000	BNP Paribas	19/9/2024	(47,477)
USD	2,625,550	JPY	402,836,000	HSBC Bank	19/9/2024	(148,389)
USD	4,603,104	SGD	6,171,000	HSBC Bank	19/9/2024	(135,407)
USD	572,403	AUD	858,750	Citigroup	19/9/2024	(10,276)
USD	7,973,120	MYR	37,146,000	Morgan Stanley	19/9/2024	(630,603)
USD	3,413,966	KRW	4,631,710,000	State Street	19/9/2024	(58,064)
USD	20,375,248	JPY	3,125,974,594	Citigroup	19/9/2024	(1,150,294)
USD	1,422,578	SGD	1,905,000	Citigroup	19/9/2024	(40,210)
USD	7,270,307	PHP	424,507,912	Citigroup	19/9/2024	(286,353)
USD	20,589,133	THB	743,453,000	Citigroup	19/9/2024	(1,406,330)
USD	6,584,533	KRW	8,963,393,000	BNP Paribas	19/9/2024	(134,619)
USD	6,805,371	MYR	31,777,000	Royal Bank of Canada	19/9/2024	(554,789)
USD	6,335,561	INR	530,196,000	BNP Paribas	19/9/2024	15,571
USD	2,634,760	TWD	85,000,000	Goldman Sachs	19/9/2024	(29,532)
USD	7,692,549	GBP	5,951,424	BNP Paribas	18/9/2024	(131,995)
USD	1,100,000	CHF	973,429	BNP Paribas	18/9/2024	(47,713)
USD	250,000	NOK	2,666,302	BNP Paribas	18/9/2024	(1,740)
USD	1,450,000	SEK	15,176,793	BNP Paribas	18/9/2024	(29,020)
USD	112,737,662	GBP	88,732,262	HSBC Bank	18/9/2024	(3,921,725)
USD	12,975,094	JPY	1,975,743,825	JP Morgan	18/9/2024	(627,953)
USD	800,000	EUR	735,677	Credit Agricole	18/9/2024	(15,394)
USD	1,600,000	CAD	2,181,031	HSBC Bank	18/9/2024	(18,079)
USD	2,105,639	AUD	3,136,513	HSBC Bank	18/9/2024	(22,495)
USD	5,015,000	SEK	51,426,251	Barclays	18/9/2024	3,372
USD	150,000	CAD	204,921	Deutsche Bank	18/9/2024	(2,028)
USD	10,404,243	GBP	8,117,568	Deutsche Bank	18/9/2024	(268,205)
USD	250,000	CHF	220,453	Royal Bank of Canada	18/9/2024	(9,923)
USD	16,226,957	EUR	14,957,203	Standard Chartered Bank	18/9/2024	(350,993)
USD	1,474,045	ZAR	27,281,695	State Street	18/9/2024	(64,754)
USD	800,000	NZD	1,296,623	Nomura	18/9/2024	(11,009)
USD	231,357,428	EUR	214,382,401	JP Morgan	18/9/2024	(6,255,227)
USD	14,942,183	GBP	11,690,000	BNY Mellon	18/9/2024	(427,066)
USD	5,859,207	KRW	8,000,000,000	BNP Paribas	20/9/2024	(138,283)
USD	45,238,234	CHF	40,086,483	Barclays	18/9/2024	(2,025,359)
USD	35,551,377	JPY	5,510,910,922	HSBC Bank	18/9/2024	(2,391,384)
USD	10,322,722	GBP	8,089,033	Citigroup	18/9/2024	(312,211)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	6,223,338	MXN	117,598,149	Royal Bank of Canada	18/9/2024	266,094
USD	16,754,656	CNH	120,869,011	Royal Bank of Canada	19/9/2024	(350,924)
USD	78,136,205	EUR	72,289,252	Nomura	18/9/2024	(1,986,235)
USD	31,029,719	INR	2,599,716,402	Credit Agricole	18/9/2024	40,364
USD	10,812,496	CNH	78,018,538	Credit Agricole	19/9/2024	(228,815)
USD	2,937,410	BRL	15,931,631	HSBC Bank	18/9/2024	128,902
USD	11,369,650	IDR	185,299,713,032	Barclays	18/9/2024	(598,668)
USD	387,940	AUD	583,000	ANZ	18/9/2024	(7,627)
USD	21,903,349	EUR	20,365,000	Commonwealth Bank of Australia	18/9/2024	(668,381)
USD	2,930,054	JPY	454,120,000	ANZ	18/9/2024	(196,574)
USD	32,703,044	EUR	29,549,046	UBS	18/9/2024	(47,906)
USD	123,577,573	GBP	97,467,108	JP Morgan	18/9/2024	(4,565,822)
USD	96,867,332	GBP	76,364,000	Goldman Sachs	18/9/2024	(3,531,073)
USD	90,430,460	GBP	71,298,000	Standard Chartered Bank	18/9/2024	(3,307,498)
USD	29,767,530	GBP	23,437,722	Citibank	18/9/2024	(1,046,858)
USD	990,237,253	EUR	919,777,082	BNP Paribas	18/9/2024	(29,205,915)
USD	642,386,836	EUR	596,881,442	Toronto-Dominion	18/9/2024	(19,172,058)
USD	15,112,384	EUR	14,022,000	Nomura	19/9/2024	(429,739)
USD	11,109,165	ZAR	202,871,072	JP Morgan	18/9/2024	(333,588)
USD	32,924,931	JPY	5,134,452,000	Royal Bank of Canada	18/9/2024	(2,425,900)
USD	8,250,806	AUD	12,381,470	Citibank	18/9/2024	(150,057)
USD	2,275,293	SGD	3,064,000	State Street	18/9/2024	(77,312)
USD	4,310,071	ZAR	77,393,579	HSBC Bank	18/9/2024	(55,241)
USD	2,777,000	ZAR	50,546,954	Goldman Sachs	18/9/2024	(74,054)
USD	3,551,939	INR	297,276,000	UBS	19/9/2024	8,379
USD	2,642,379	AUD	3,999,000	BNY Mellon	18/9/2024	(70,954)
USD	2,751,438	EUR	2,550,000	ANZ	18/9/2024	(74,877)
USD	114,957,100	EUR	106,827,075	Deutsche Bank	18/9/2024	(3,445,646)
USD	19,034,152	EUR	17,733,374	Citibank	18/9/2024	(620,792)
USD	6,960,682	IDR	114,635,472,607	JP Morgan	19/9/2024	(442,670)
USD	1,414,666	MXN	26,493,743	JP Morgan	18/9/2024	72,556
USD	3,342,663	TRY	125,316,423	Citigroup	23/10/2024	(116,046)
USD	3,974,050	IDR	65,488,364,928	HSBC Bank	19/9/2024	(255,300)
USD	4,389,632	EUR	4,075,911	JP Morgan	1/10/2024	(130,635)
USD	11,112,721	ZAR	205,422,407	Toronto-Dominion	3/9/2024	(488,147)
USD	1,378,700	AUD	2,057,000	State Street	18/9/2024	(16,981)
USD	1,718,066	EUR	1,600,000	JP Morgan	19/9/2024	(55,390)
USD	18,166,012	GBP	14,215,816	UBS	18/9/2024	(524,015)
USD	2,390,921	GBP	1,864,000	State Street	18/9/2024	(59,744)
USD	1,315,399	ZAR	24,598,619	Bank of America	18/9/2024	(72,063)
USD	2,834,198	BRL	16,047,512	Citigroup	4/9/2024	701
USD	4,884,000	CHF	4,331,889	JP Morgan	18/9/2024	(223,474)
USD	138,335	NZD	226,000	Morgan Stanley	19/9/2024	(3,024)
USD	43,191	AUD	64,000	Goldman Sachs	19/9/2024	(234)
USD	3,756,759	PHP	220,240,000	Barclays	19/9/2024	(163,730)
USD	12,741,487	CNH	91,850,000	JP Morgan	18/12/2024	(364,219)
USD	2,450,000	AUD	3,618,458	BNP Paribas	18/9/2024	(5,135)
USD	2,731,691	IDR	44,495,418,159	BNP Paribas	19/9/2024	(141,898)
USD	8,701,471	PHP	508,804,000	Citibank	19/9/2024	(355,742)
USD	60,576,567	EUR	55,700,850	State Street	18/9/2024	(1,159,970)
USD	5,000,043	AUD	7,424,296	UBS	18/9/2024	(37,363)
USD	2,864,241	ZAR	52,235,633	UBS	18/9/2024	(82,061)
USD	250,000	CAD	340,005	BNP Paribas	18/9/2024	(2,245)
USD	1,450,189	MXN	26,938,059	Goldman Sachs	18/9/2024	85,570
USD	6,222,596	THB	222,865,000	Citibank	19/9/2024	(370,987)
USD	450,000	AUD	666,057	Barclays	18/9/2024	(1,921)
USD	10,249,937	EUR	9,383,337	Barclays	18/9/2024	(150,169)
USD	3,057,508	GBP	2,368,363	Barclays	18/9/2024	(56,260)
USD	13,583,426	EUR	12,396,574	UBS	17/10/2024	(175,383)
USD	7,995,490	PLN	31,261,542	Morgan Stanley	25/9/2024	(96,658)

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	3,717,248	MXN	69,649,286	JP Morgan	25/9/2024	192,815
USD	23,521,694	ZAR	419,715,920	State Street	25/9/2024	(138,441)
USD	3,940,522	EUR	3,603,013	JP Morgan	25/9/2024	(54,194)
USD	9,711,030	EUR	8,879,184	Nomura	25/9/2024	(133,456)
USD	4,481,465	COP	17,850,796,000	Standard Chartered Bank	25/9/2024	178,905
USD	746,008	MXN	13,421,307	Citibank	18/9/2024	66,116
USD	400,000	SEK	4,203,864	HSBC Bank	18/9/2024	(9,678)
USD	1,798,527	EUR	1,644,196	HSBC Bank	18/9/2024	(23,833)
USD	1,793,960	AUD	2,650,000	Barclays	19/9/2024	(4,117)
USD	700,000	SEK	7,288,352	Deutsche Bank	18/9/2024	(10,270)
USD	5,650,000	NOK	60,442,187	Morgan Stanley	18/9/2024	(56,674)
USD	1,380,000	CHF	1,223,185	UBS	18/9/2024	(62,185)
USD	350,000	CAD	475,315	Standard Chartered Bank	18/9/2024	(2,630)
USD	5,767,463	NZD	9,339,425	HSBC Bank	18/9/2024	(74,138)
USD	1,150,000	CHF	1,018,722	HSBC Bank	18/9/2024	(51,115)
USD	1,849,758	JPY	273,371,945	Barclays	18/9/2024	(32,414)
USD	11,465,816	AUD	17,133,871	JP Morgan	18/9/2024	(159,565)
USD	2,553,215	THB	92,000,000	Goldman Sachs	16/10/2024	(174,651)
USD	7,642,406	CZK	177,562,362	Bank of America	25/9/2024	(218,158)
USD	4,918,724	MXN	88,054,727	Bank of America	25/9/2024	462,928
USD	1,516,404	ZAR	27,249,053	HSBC Bank	25/9/2024	(19,673)
USD	17,247,771	BRL	94,303,915	Deutsche Bank	25/9/2024	636,808
USD	5,185,408	IDR	83,932,370,752	BNP Paribas	25/9/2024	(231,198)
USD	7,475,156	COP	29,998,921,926	Citibank	25/9/2024	244,545
USD	464,082	UYU	18,799,016	Citibank	25/9/2024	(2,896)
USD	1,011,299	PEN	3,787,012	Barclays	25/9/2024	1,348
USD	3,034,300	NZD	4,988,000	Citibank	18/9/2024	(85,582)
USD	3,530,295	JPY	527,659,437	BNP Paribas	18/9/2024	(102,654)
USD	2,350,000	SEK	24,862,828	JP Morgan	18/9/2024	(72,951)
USD	700,000	CHF	614,713	Nomura	18/9/2024	(24,771)
USD	3,139,595	COP	12,716,900,000	Barclays	25/9/2024	74,453
USD	2,393,545	TRY	84,710,905	Barclays	19/9/2024	(44,556)
USD	6,457,821	CAD	8,882,831	JP Morgan	18/9/2024	(132,238)
USD	24,365,436	PLN	95,985,760	HSBC Bank	24/9/2024	(481,151)
USD	2,135,000	CAD	2,936,197	UBS	18/9/2024	(43,328)
USD	12,924,029	HKD	100,200,000	Citibank	25/7/2025	(8,051)
USD	1,354,269	BRL	7,607,194	BNP Paribas	25/9/2024	14,316
USD	4,608,027	PLN	18,224,654	Morgan Stanley	24/9/2024	(109,553)
USD	902,004	THB	32,400,000	Deutsche Bank	19/9/2024	(56,567)
USD	731,734	JPY	111,708,000	State Street	18/9/2024	(37,378)
USD	100,363	IDR	1,637,782,000	Morgan Stanley	18/9/2024	(5,420)
USD	1,401,250	EUR	1,280,000	Goldman Sachs	19/9/2024	(17,514)
USD	1,057,531	THB	38,106,000	BNP Paribas	19/9/2024	(69,856)
USD	2,895,446	ZAR	53,616,145	BNP Paribas	3/9/2024	(132,431)
USD	800,745	AUD	1,214,000	Deutsche Bank	18/9/2024	(22,959)
USD	605,312	JPY	91,353,000	Nomura	18/9/2024	(23,655)
USD	9,007	GBP	7,000	Nomura	18/9/2024	(196)
USD	2,022,397	JPY	292,144,000	Goldman Sachs	18/9/2024	10,979
USD	3,600,000	NOK	39,218,556	JP Morgan	18/9/2024	(102,837)
USD	4,589,708	EUR	4,209,000	Bank of America	18/9/2024	(75,374)
USD	1,150,000	NZD	1,937,826	Deutsche Bank	18/9/2024	(62,067)
USD	8,167,146	NZD	13,599,605	JP Morgan	18/9/2024	(339,102)
USD	9,060,417	KRW	12,173,912,541	Citigroup	19/9/2024	(65,408)
USD	2,281,306	THB	80,609,957	Citigroup	25/9/2024	(104,765)
USD	759,185	EUR	700,000	RBS	19/9/2024	(16,702)
USD	3,897,000	BRL	21,979,620	Bank of America	4/9/2024	16,076
USD	704,182	MXN	13,199,223	Barclays	18/9/2024	35,541
USD	1,816,915	PEN	6,789,813	Goldman Sachs	25/9/2024	6,152
USD	3,247,000	TWD	106,111,960	BNP Paribas	5/9/2024	(71,161)
USD	3,230,000	BRL	18,464,953	BNP Paribas	4/9/2024	(30,342)
USD	19,792,336	KRW	26,973,770,000	BNP Paribas	20/11/2024	(509,457)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	3,975,094	JPY	588,650,821	JP Morgan	19/9/2024	(78,371)
USD	2,818,000	MYR	12,650,000	Goldman Sachs	18/9/2024	(111,767)
USD	5,035,485	COP	20,547,294,836	BNY Mellon	25/9/2024	82,990
USD	2,362,410	TRY	83,650,588	Barclays	7/10/2024	8,315
USD	2,593,000	TRY	93,487,763	Barclays	23/10/2024	12,756
USD	1,820,165	PEN	6,835,629	Deutsche Bank	25/9/2024	(2,817)
USD	5,524,785	MXN	105,478,782	Goldman Sachs	25/9/2024	187,288
USD	7,384,374	EUR	6,769,000	Goldman Sachs	18/9/2024	(118,108)
USD	14,022,070	INR	1,177,152,776	HSBC Bank	18/9/2024	(9,924)
USD	19,305,565	HKD	149,500,000	HSBC Bank	7/8/2025	7,806
USD	7,011,035	HKD	54,348,141	Citigroup	4/2/2025	11,632
USD	361,341	CAD	499,000	Goldman Sachs	18/9/2024	(8,861)
USD	647,930	JPY	93,485,000	Morgan Stanley	18/9/2024	4,283
USD	20,313,281	COP	84,434,186,430	Citigroup	13/9/2024	(74,927)
USD	1,133,870	ZAR	21,026,372	JP Morgan	20/9/2024	(51,909)
USD	5,174,000	BRL	28,906,809	UBS	4/9/2024	69,947
USD	451,107	CAD	620,000	Nomura	18/9/2024	(8,863)
USD	466,074	BRL	2,630,000	Barclays	18/9/2024	2,445
USD	466,941	BRL	2,630,000	Morgan Stanley	18/9/2024	3,312
USD	3,853,254	COP	15,908,544,000	Citigroup	19/9/2024	15,346
USD	6,258,794	COP	25,821,279,000	Citigroup	16/9/2024	26,610
USD	6,545,000	BRL	35,933,538	Morgan Stanley	4/9/2024	200,243
USD	7,230,589	PEN	26,970,099	Citigroup	13/9/2024	37,970
USD	2,355,924	MXN	45,777,830	Barclays	25/9/2024	39,448
USD	2,687,280	GBP	2,105,000	Bank of America	18/9/2024	(80,236)
USD	5,016,564	EUR	4,543,000	Standard Chartered Bank	17/10/2024	(25,656)
USD	1,563,584	PEN	5,832,637	Deutsche Bank	13/9/2024	8,086
USD	2,382,755	COP	9,630,141,527	BNY Mellon	16/9/2024	58,439
USD	655,000	BRL	3,595,557	Deutsche Bank	4/9/2024	20,135
USD	5,262,114	MYR	22,998,681	Goldman Sachs	25/9/2024	(67,165)
USD	8,428,833	EUR	7,604,000	Société Générale	25/9/2024	(1,837)
USD	3,944,000	THB	134,588,425	JP Morgan	25/9/2024	(39,845)
USD	1,973,000	ZAR	35,281,405	Goldman Sachs	25/9/2024	(15,876)
USD	576,455	COP	2,384,506,107	Citigroup	25/9/2024	1,720
USD	3,739,144	GBP	2,840,000	Morgan Stanley	18/9/2024	5,297
USD	2,328,386	EUR	2,100,000	Citigroup	18/9/2024	832
USD	1,312,325	MXN	24,999,792	Goldman Sachs	23/9/2024	46,878
USD	1,969,000	CLP	1,813,055,200	Goldman Sachs	25/9/2024	(19,051)
USD	1,969,000	CLP	1,810,495,500	HSBC Bank	25/9/2024	(16,244)
USD	1,314,000	THB	44,937,486	UBS	25/9/2024	(16,159)
USD	7,633,271	TRY	268,835,423	UBS	26/9/2024	(36,470)
USD	14,361,038	EUR	12,884,000	Morgan Stanley	18/9/2024	80,942
USD	22,339,397	MXN	438,127,668	State Street	28/10/2024	283,230
USD	9,392,156	CZK	211,432,998	Deutsche Bank	27/11/2024	16,221
USD	1,973,371	EUR	1,764,000	Goldman Sachs	25/9/2024	17,597
USD	1,319,942	EUR	1,180,000	Goldman Sachs	23/9/2024	11,778
USD	1,971,000	CAD	2,660,993	Barclays	25/9/2024	(3,599)
USD	13,716,000	COP	55,427,463,000	Bank of America	25/9/2024	356,372
USD	6,558,000	COP	26,474,730,000	Société Générale	25/9/2024	176,821
USD	7,947,335	KRW	10,481,740,000	Goldman Sachs	19/9/2024	89,998
USD	1,685,476	AUD	2,489,000	Morgan Stanley	18/9/2024	(3,318)
USD	1,973,253	TRY	71,481,090	UBS	23/10/2024	389
USD	827,000	BRL	4,550,485	Barclays	4/9/2024	23,524
USD	4,878,000	BRL	26,848,512	Toronto-Dominion	4/9/2024	137,379
USD	470,000	CAD	632,867	Royal Bank of Canada	18/9/2024	484
USD	2,297,642	AUD	3,411,500	HSBC Bank	25/9/2024	(17,473)
USD	2,310,000	CNH	16,424,000	State Street	25/9/2024	(15,997)
USD	2,685,000	SEK	27,693,058	State Street	25/9/2024	(14,761)
USD	5,608,725	PLN	21,617,253	UBS	25/9/2024	13,031
USD	3,275,000	HUF	1,168,119,664	Nomura	25/9/2024	(18,242)
USD	1,963,573	TRY	68,543,424	Goldman Sachs	19/9/2024	(9,205)

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	2,982,048	CZK	67,669,084	UBS	25/9/2024	(13,616)
USD	2,371,826	ZAR	42,061,305	UBS	23/9/2024	367
USD	4,231,266	MXN	79,483,909	Barclays	23/9/2024	207,925
USD	17,021,846	PLN	65,548,249	UBS	23/9/2024	53,969
USD	931,772	SEK	9,591,941	Barclays	23/9/2024	(3,236)
USD	19,536	AUD	29,000	Morgan Stanley	23/9/2024	(143)
USD	3,870,361	EUR	3,487,044	UBS	23/9/2024	4,577
USD	2,343,752	THB	80,273,522	Bank of America	25/9/2024	(32,360)
USD	1,964,000	ZAR	35,053,472	Bank of America	25/9/2024	(12,027)
USD	1,311,000	ZAR	23,395,057	Bank of America	23/9/2024	(8,037)
USD	1,964,000	KRW	2,615,321,320	Deutsche Bank	25/9/2024	2,485
USD	1,311,000	KRW	1,745,858,700	Deutsche Bank	23/9/2024	1,816
USD	1,311,231	AUD	1,945,000	HSBC Bank	23/9/2024	(8,621)
USD	1,938,000	PHP	109,473,744	HSBC Bank	25/9/2024	(10,394)
USD	1,350,626	HUF	477,626,195	JP Morgan	25/9/2024	4,070
USD	10,995,959	COP	44,169,669,451	Morgan Stanley	16/9/2024	335,238
USD	984,488	ZAR	17,670,870	HSBC Bank	23/9/2024	(11,813)
USD	3,276,000	HUF	1,157,558,220	UBS	25/9/2024	12,533
ZAR	27,279,440	USD	1,474,045	Goldman Sachs	18/9/2024	64,626
ZAR	92,371,236	USD	4,972,522	Nomura	18/9/2024	237,591
ZAR	297,596,815	USD	16,099,309	JP Morgan	18/9/2024	686,362
ZAR	26,690,517	USD	1,461,333	HSBC Bank	18/9/2024	44,121
ZAR	2,802,580	USD	151,304	Deutsche Bank	25/9/2024	6,683
ZAR	21,176,270	USD	1,133,870	JP Morgan	20/9/2024	60,362
ZAR	34,169,390	USD	1,904,980	Nomura	3/9/2024	24,676
ZAR	55,678,472	EUR	2,822,000	UBS	25/9/2024	9,900
ZAR	24,638,300	USD	1,389,000	Deutsche Bank	23/9/2024	132
ZAR	58,729,076	USD	3,273,000	Bank of America	25/9/2024	37,663
ZAR	23,434,055	USD	1,315,502	Barclays	25/9/2024	5,517
Net unrealised depreciation						(76,731,989)
AUD Hedged Share Class						
AUD	19,636,429	USD	12,881,591	BNY Mellon	13/9/2024	440,017
USD	1,521	AUD	2,244	BNY Mellon	13/9/2024	(2)
Net unrealised appreciation						440,015
CAD Hedged Share Class						
CAD	244,507,005	USD	178,036,978	BNY Mellon	13/9/2024	3,329,620
Net unrealised appreciation						3,329,620
CHF Hedged Share Class						
CHF	169,452,325	USD	198,426,368	BNY Mellon	13/9/2024	1,245,978
USD	1,474,467	CHF	1,262,929	BNY Mellon	13/9/2024	(13,686)
Net unrealised appreciation						1,232,292
CNH Hedged Share Class						
CNY	27,485	USD	3,844	BNY Mellon	13/9/2024	43
Net unrealised appreciation						43
EUR Hedged Share Class						
EUR	822,305,447	USD	899,871,596	BNY Mellon	13/9/2024	11,323,590
USD	3,793,255	EUR	3,426,007	BNY Mellon	13/9/2024	(3,118)
Net unrealised appreciation						11,320,472
GBP Hedged Share Class						
GBP	67,986,770	USD	89,882,917	BNY Mellon	13/9/2024	(502,489)
USD	24,889,679	GBP	18,855,760	BNY Mellon	13/9/2024	100,508
Net unrealised depreciation						(401,981)
HKD Hedged Share Class						
HKD	3,015,544	USD	387,533	BNY Mellon	13/9/2024	(675)
Net unrealised depreciation						(675)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY Hedged Share Class						
JPY	52,630,420,684	USD	362,002,465	BNY Mellon	13/9/2024	95,847
USD	2,360,558	JPY	344,595,053	BNY Mellon	13/9/2024	(10,249)
Net unrealised appreciation						85,598
PLN Hedged Share Class						
PLN	92,302,929	USD	23,347,475	BNY Mellon	13/9/2024	549,778
USD	1,210,527	PLN	4,733,158	BNY Mellon	13/9/2024	(14,887)
Net unrealised appreciation						534,891
SEK Hedged Share Class						
SEK	689,815	USD	65,724	BNY Mellon	13/9/2024	1,481
USD	16,270	SEK	168,303	BNY Mellon	13/9/2024	(127)
Net unrealised appreciation						1,354
SGD Hedged Share Class						
SGD	125,250,746	USD	94,752,486	BNY Mellon	13/9/2024	1,387,921
USD	784,557	SGD	1,026,377	BNY Mellon	13/9/2024	(3,279)
Net unrealised appreciation						1,384,642
Total net unrealised depreciation (USD underlying exposure - USD 7,934,651,779)						(58,805,718)

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
1,994	EUR	Euro BOBL	September 2024	259,791,254	3,901,396
277	EUR	Euro Bund	September 2024	41,065,718	(157,911)
(223)	EUR	Euro BUXL	September 2024	33,245,372	(1,167,644)
(898)	EUR	Euro Schatz	September 2024	105,638,693	141,681
(281)	EUR	Euro-BTP	September 2024	36,987,096	(66,431)
(488)	EUR	Euro-OAT	September 2024	68,109,252	(651,731)
(55)	JPY	Japanese 10 Year Bond (OSE)	September 2024	54,659,933	(336,513)
(10)	JPY	Nikkei 225 Index	September 2024	1,336,734	(91,079)
13	JPY	Nikkei 225 Index	September 2024	3,475,062	77,566
(36)	JPY	TOPIX Index	September 2024	6,728,359	(490,038)
(121)	KRW	Korean 10 Year Bond	September 2024	10,521,660	24,456
744	AUD	Australian 10 Year Bond	September 2024	58,848,924	1,147,750
16	AUD	Australian 3 Year Bond	September 2024	1,159,595	(1,276)
141	USD	3 Month SOFR	September 2024	33,357,075	(25,556)
14	USD	CBOE Market Volatility Index	September 2024	218,400	(2,150)
(253)	EUR	EURO STOXX 50 Index	September 2024	13,957,844	(169,005)
68	USD	MSCI Emerging Markets Index	September 2024	3,750,540	67,499
(53)	USD	NASDAQ 100 E-Mini Index	September 2024	20,768,580	224,380
(48)	USD	Russell 2000 E-Mini Index	September 2024	5,315,280	(414,795)
(301)	USD	S&P 500 E-Mini Index	September 2024	84,893,287	(959,903)
499	EUR	EURO STOXX Banks Index	September 2024	3,962,789	200,350
19	EUR	Short-Term Euro-BTP	September 2024	2,233,013	(634)
14	USD	CBOE Market Volatility Index	October 2024	246,400	(9,050)
(267)	USD	US Long Bond (CBT)	December 2024	33,057,937	242,417
(3,117)	USD	US Treasury 10 Year Note (CBT)	December 2024	354,802,266	1,043,794
(4,840)	USD	US Ultra 10 Year Note	December 2024	570,136,875	1,893,687
(845)	USD	US Ultra Bond (CBT)	December 2024	112,411,406	635,856
23	GBP	Long Gilt	December 2024	2,988,393	(1,852)
(9,922)	USD	US Treasury 2 Year Note (CBT)	December 2024	2,059,667,657	1,903,934

Fixed Income Global Opportunities Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
16,891	USD	US Treasury 5 Year Note (CBT)	December 2024	1,849,828,422	(2,954,252)
(1,060)	USD	3 Month SOFR	March 2025	253,724,250	145,947
109	GBP	3 Month SONIA	March 2025	34,218,476	89,043
93	CAD	CORRA 3-Month	March 2025	16,608,740	26,222
30	EUR	3 Month EURIBOR	June 2025	8,109,678	1,994
337	EUR	3 Month EURIBOR	December 2025	91,276,009	22,675
(18)	USD	3 Month SOFR	March 2026	4,358,025	450
656	GBP	3 Month SONIA	March 2026	207,684,966	(116,853)
Total				6,449,143,960	4,174,424

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CCS	CNH (440,000,000)	Fund receives 2.2915% Fixed; and pays Floating USD SOFR quarterly from 18/3/2025	BNP Paribas	18/6/2025	(239,303)	(239,303)
CCS	INR 2,491,589,888	Fund receives Floating USD SOFR annually from 20/5/2026; and pays 6.925% Fixed	Citibank	20/5/2026	124,824	124,824
CCS	INR 2,936,649,984	Fund receives Floating USD SOFR semi annually from 20/11/2025; and pays 6.81% Fixed	Morgan Stanley	20/5/2026	144,931	144,931
CDS	USD 3,044,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(11,028)	(6,284)
CDS	USD 3,045,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(11,031)	(6,286)
CDS	USD 3,040,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(11,013)	(6,276)
CDS	USD 3,044,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(10,938)	(6,284)
CDS	USD 4,260,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(15,307)	(8,795)
CDS	USD 1,844,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(6,626)	(3,807)
CDS	USD (510,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(76,975)	19,368
CDS	USD (725,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(103,103)	27,533
CDS	USD (256,667)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(37,296)	9,747
CDS	EUR (26,683)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	2,087	2,945
CDS	EUR (900,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	79,204	99,342
CDS	EUR (159,806)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	34,066	(5,170)
CDS	EUR (100,709)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	21,468	(3,258)
CDS	EUR (283,073)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	60,342	(9,159)
CDS	USD 240,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	(29,113)	12,140
CDS	USD (6,960,000)	Fund provides default protection on Energy Transfer; and receives Fixed 1%	Barclays	20/6/2029	(13,562)	106,949
CDS	USD (14,488,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Barclays	20/6/2029	10,913	289,621
CDS	USD (4,220,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Barclays	20/6/2029	5,417	84,359

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (3,670,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Barclays	20/6/2029	856	73,365
CDS	USD (12,150,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Barclays	20/6/2029	3,116	242,883
CDS	USD (2,239,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Barclays	20/6/2029	495	44,758
CDS	USD (2,401,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Barclays	20/6/2029	(661)	47,997
CDS	EUR (346,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	Barclays	20/6/2029	15	17,459
CDS	USD 2,059,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(14,334)	42,245
CDS	USD 3,966,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(30,024)	81,371
CDS	USD 1,983,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(14,610)	40,686
CDS	USD 18,249,000	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/6/2029	(82,316)	(452,033)
CDS	EUR 3,730,000	Fund receives default protection on Eni SpA 100(20-Dec-2028) Jp Morgan Chase Bank Na 7; and pays Fixed 1%	Barclays	20/6/2029	(6,860)	(85,234)
CDS	EUR 1,439,000	Fund receives default protection on Grifols SA; and pays Fixed 5%	Barclays	20/6/2029	(189,510)	(45,778)
CDS	EUR 848,000	Fund receives default protection on Grifols; and pays Fixed 5%	Barclays	20/6/2029	(46,495)	(26,977)
CDS	USD 2,620,000	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/6/2029	(17,642)	(501,080)
CDS	USD 3,528,000	Fund receives default protection on Toll Brothers; and pays Fixed 1%	Barclays	20/6/2029	(15,751)	(52,545)
CDS	USD 2,117,000	Fund receives default protection on Toll Brothers; and pays Fixed 1%	Barclays	20/6/2029	(13,857)	(31,530)
CDS	EUR 1,006,000	Fund receives default protection on Volvo Car AB; and pays Fixed 5%	Barclays	20/6/2029	(352)	(154,806)
CDS	USD (525,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(69,620)	19,938
CDS	USD 1,250,000	Fund receives default protection on Boeing; and pays Fixed 1%	BNP Paribas	20/12/2024	(864)	(2,390)
CDS	EUR (2,000,000)	Fund provides default protection on AXA; and receives Fixed 1%	BNP Paribas	20/6/2025	(608)	15,060
CDS	USD (818,182)	Fund provides default protection on CCO; and receives Fixed 5%	BNP Paribas	20/12/2025	(105,518)	43,242
CDS	USD 750,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(18,824)	(11,907)
CDS	EUR 247,191	Fund receives default protection on Ineos; and pays Fixed 5%	BNP Paribas	20/12/2027	(19,339)	(36,858)
CDS	EUR 1,310,000	Fund receives default protection on Intesa Sanpaolo SpA; and pays Fixed 1%	BNP Paribas	20/12/2027	(73,180)	(3,489)
CDS	EUR 888,000	Fund receives default protection on UBS; and pays Fixed 1%	BNP Paribas	20/6/2028	(49,993)	(19,502)
CDS	USD 8,300,000	Fund receives default protection on At&T; and pays Fixed 1%	BNP Paribas	20/6/2029	(50,738)	(137,720)
CDS	EUR 6,090,000	Fund receives default protection on Deutsche Bank Aktiengesellschaft; and pays Fixed 1%	BNP Paribas	20/6/2029	(69,503)	(9,228)
CDS	EUR 5,909,601	Fund receives default protection on HSBC; and pays Fixed 1%	BNP Paribas	20/6/2029	(38,130)	(148,652)
CDS	EUR (167,547)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	36,288	(5,421)
CDS	USD 15,013,689	Fund receives default protection on CDX.NA.IG.39.V1; and pays Fixed 1%	Bank of America	20/12/2027	(231,020)	(306,938)
CDS	USD 370,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	(46,640)	18,716

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 2,100,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Citibank	20/6/2028	(18,545)	(58,782)
CDS	USD (3,429,000)	Fund provides default protection on At&T; and receives Fixed 1%	Bank of America	20/6/2029	6,539	56,897
CDS	USD (1,215,000)	Fund provides default protection on At&T; and receives Fixed 1%	Bank of America	20/6/2029	3,003	20,160
CDS	USD (640,000)	Fund provides default protection on At&T; and receives Fixed 1%	Bank of America	20/6/2029	559	10,619
CDS	USD (640,000)	Fund provides default protection on At&T; and receives Fixed 1%	Bank of America	20/6/2029	548	10,619
CDS	USD (3,457,000)	Fund provides default protection on Broadcom; and receives Fixed 1%	Bank of America	20/6/2029	2,245	79,908
CDS	USD (1,718,000)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/6/2029	(15,359)	252,028
CDS	USD (1,526,000)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/6/2029	(13,931)	223,862
CDS	USD (653,000)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/6/2029	(3,455)	95,794
CDS	USD (726,000)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/6/2029	(5,502)	106,503
CDS	USD (1,088,313)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/6/2029	(4,580)	159,654
CDS	USD (653,000)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/6/2029	(1,709)	95,794
CDS	USD (3,429,000)	Fund provides default protection on Freeport-Mcmoran; and receives Fixed 1%	Bank of America	20/6/2029	(13,937)	19,356
CDS	USD (1,086,000)	Fund provides default protection on Freeport-Mcmoran; and receives Fixed 1%	Bank of America	20/6/2029	(2,443)	6,130
CDS	USD (514,000)	Fund provides default protection on Freeport-Mcmoran; and receives Fixed 1%	Bank of America	20/6/2029	(1,799)	2,901
CDS	USD (717,000)	Fund provides default protection on Freeport-Mcmoran; and receives Fixed 1%	Bank of America	20/6/2029	(3,097)	4,047
CDS	USD (1,086,000)	Fund provides default protection on Freeport-Mcmoran; and receives Fixed 1%	Bank of America	20/6/2029	(5,626)	6,130
CDS	USD (3,429,000)	Fund provides default protection on General Motors; and receives Fixed 5%	Bank of America	20/6/2029	(30,155)	578,251
CDS	USD (1,508,000)	Fund provides default protection on General Motors; and receives Fixed 5%	Bank of America	20/6/2029	(8,977)	254,302
CDS	USD (1,092,094)	Fund provides default protection on General Motors; and receives Fixed 5%	Bank of America	20/6/2029	(2,141)	184,166
CDS	USD (3,572,000)	Fund provides default protection on Goldman Sachs; and receives Fixed 1%	Bank of America	20/6/2029	(2,332)	71,476
CDS	USD (1,786,000)	Fund provides default protection on Goldman Sachs; and receives Fixed 1%	Bank of America	20/6/2029	(339)	35,738
CDS	USD (3,608,000)	Fund provides default protection on Goldman Sachs; and receives Fixed 1%	Bank of America	20/6/2029	(7,197)	72,196
CDS	USD (334,000)	Fund provides default protection on Goldman Sachs; and receives Fixed 1%	Bank of America	20/6/2029	304	6,683
CDS	USD (3,553,000)	Fund provides default protection on Jpmorgan Chase &; and receives Fixed 1%	Bank of America	20/6/2029	(2,798)	91,986
CDS	USD (1,776,000)	Fund provides default protection on Jpmorgan Chase &; and receives Fixed 1%	Bank of America	20/6/2029	(536)	45,980
CDS	USD (1,081,000)	Fund provides default protection on Jpmorgan Chase &; and receives Fixed 1%	Bank of America	20/6/2029	422	27,987
CDS	USD (3,518,000)	Fund provides default protection on Morgan Stanley; and receives Fixed 1%	Bank of America	20/6/2029	(1,165)	74,768
CDS	USD (1,759,000)	Fund provides default protection on Morgan Stanley; and receives Fixed 1%	Bank of America	20/6/2029	(570)	37,384
CDS	USD (3,438,000)	Fund provides default protection on Morgan Stanley; and receives Fixed 1%	Bank of America	20/6/2029	(4,309)	73,067

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (675,000)	Fund provides default protection on Morgan Stanley; and receives Fixed 1%	Bank of America	20/6/2029	290	14,346
CDS	EUR (308,590)	Fund provides default protection on Sunrise Holdco; and receives Fixed 5%	Bank of America	20/6/2029	12,937	44,039
CDS	EUR (1,250,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	Bank of America	20/6/2029	18,762	63,076
CDS	USD (3,518,000)	Fund provides default protection on Wells Fargo; and receives Fixed 1%	Bank of America	20/6/2029	(6,496)	74,307
CDS	USD (1,548,000)	Fund provides default protection on Wells Fargo; and receives Fixed 1%	Bank of America	20/6/2029	(2,841)	32,697
CDS	USD 2,726,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Bank of America	20/6/2029	(19,949)	55,930
CDS	USD 3,358,000	Fund receives default protection on Conagra Brands; and pays Fixed 1%	Bank of America	20/6/2029	(26,467)	(85,731)
CDS	EUR 1,037,000	Fund receives default protection on ELO Saca; and pays Fixed 1%	Bank of America	20/6/2029	86,827	159,642
CDS	USD 1,609,768	Fund receives default protection on Exelon; and pays Fixed 1%	Bank of America	20/6/2029	(5,916)	(48,327)
CDS	USD 4,289,250	Fund receives default protection on Exelon; and pays Fixed 1%	Bank of America	20/6/2029	(15,764)	(128,768)
CDS	USD 9,983,982	Fund receives default protection on Exelon; and pays Fixed 1%	Bank of America	20/6/2029	(36,694)	(299,731)
CDS	USD 11,278,024	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Bank of America	20/6/2029	57,230	231,394
CDS	EUR 228,000	Fund receives default protection on Ladbrokes Coral; and pays Fixed 1%	Bank of America	20/6/2029	(727)	5,527
CDS	USD 3,905,333	Fund receives default protection on Lincoln National; and pays Fixed 1%	Bank of America	20/6/2029	(51,293)	39,306
CDS	USD 2,330,000	Fund receives default protection on Lincoln National; and pays Fixed 1%	Bank of America	20/6/2029	(30,603)	23,451
CDS	USD 584,666	Fund receives default protection on Lincoln National; and pays Fixed 1%	Bank of America	20/6/2029	(7,679)	5,884
CDS	USD 1,660,000	Fund receives default protection on Panama; and pays Fixed 1%	Bank of America	20/6/2029	(13,517)	46,787
CDS	USD 1,033,032	Fund receives default protection on Toll Brothers; and pays Fixed 1%	Bank of America	20/6/2029	(14,246)	(15,386)
CDS	USD 20,683,968	Fund receives default protection on Toll Brothers; and pays Fixed 1%	Bank of America	20/6/2029	(285,247)	(308,063)
CDS	USD 671,936	Fund receives default protection on Turkey; and pays Fixed 1%	Bank of America	20/6/2029	(6,732)	48,780
CDS	USD 6,716,000	Fund receives default protection on Tyson Foods; and pays Fixed 1%	Bank of America	20/6/2029	(52,595)	(159,235)
CDS	USD 465,000	Fund receives default protection on Xerox; and pays Fixed 1%	Bank of America	20/6/2029	5,217	58,778
CDS	USD 18,910,000	Fund receives default protection on Lincoln National; and pays Fixed 1%	Bank of America	20/12/2029	(62,583)	290,933
CDS	USD 215,000	Fund receives default protection on Ally Financial; and pays Fixed 5%	Citibank	20/6/2025	(4,129)	(7,838)
CDS	USD 325,000	Fund receives default protection on Ally Financial; and pays Fixed 5%	Citibank	20/6/2025	(6,243)	(11,849)
CDS	USD 330,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2025	(23,874)	(618)
CDS	EUR (82,139)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	18,102	(2,658)
CDS	EUR (84,622)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	18,649	(2,738)
CDS	USD 150,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(19,527)	7,587
CDS	USD 230,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(31,192)	11,634

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 250,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(48,724)	12,646
CDS	USD 260,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(4,460)	15,607
CDS	USD (1,547,000)	Fund provides default protection on Ally Financial; and receives Fixed 5%	Citibank	20/6/2029	(9,550)	243,421
CDS	USD (1,930,000)	Fund provides default protection on Broadcom; and receives Fixed 1%	Citibank	20/6/2029	1,591	44,612
CDS	USD (1,637,000)	Fund provides default protection on Broadcom; and receives Fixed 1%	Citibank	20/6/2029	1,350	37,839
CDS	EUR 2,000,000	Fund receives default protection on Commerzbank; and pays Fixed 1%	Citibank	20/6/2029	(37,763)	42,698
CDS	USD 370,000	Fund receives default protection on DXC Technology; and pays Fixed 5%	JP Morgan	20/6/2029	(18,117)	(57,852)
CDS	USD 5,690,000	Fund receives default protection on Lincoln National; and pays Fixed 1%	Citibank	20/6/2029	(74,733)	57,268
CDS	USD 91,667	Fund receives default protection on Lincoln National; and pays Fixed 1%	Citibank	20/6/2029	(1,204)	923
CDS	USD 9,545,334	Fund receives default protection on Lincoln National; and pays Fixed 1%	Citibank	20/6/2029	(125,369)	96,070
CDS	USD 3,090,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/6/2029	17,499	(3,843)
CDS	USD 1,440,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Citibank	17/9/2058	183,136	227,250
CDS	USD (14,525,000)	Fund provides default protection on Bank Of America; and receives Fixed 1%	Deutsche Bank	20/12/2024	(30,483)	37,163
CDS	USD (14,525,000)	Fund provides default protection on Goldman Sachs; and receives Fixed 1%	Deutsche Bank	20/12/2024	(50,017)	35,032
CDS	USD (14,525,000)	Fund provides default protection on Morgan Stanley; and receives Fixed 1%	Deutsche Bank	20/12/2024	(54,064)	36,213
CDS	USD (19,089,814)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Deutsche Bank	20/12/2024	(10,809)	45,822
CDS	EUR 496,000	Fund receives default protection on Ardagh Packaging Finance; and pays Fixed 5%	Deutsche Bank	20/6/2025	6,194	131,080
CDS	EUR 299,000	Fund receives default protection on Ardagh Packaging Finance; and pays Fixed 5%	Deutsche Bank	20/6/2025	(890)	79,018
CDS	USD 3,071,000	Fund receives default protection on Boeing; and pays Fixed 1%	Deutsche Bank	20/12/2028	34,361	21,732
CDS	EUR 1,217,000	Fund receives default protection on Euro Garages; and pays Fixed 5%	Deutsche Bank	20/12/2028	(12,362)	30,573
CDS	USD (702,000)	Fund provides default protection on At&T; and receives Fixed 1%	Deutsche Bank	20/6/2029	1,339	11,648
CDS	USD (405,324)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Deutsche Bank	20/6/2029	(3,422)	59,460
CDS	EUR (495,000)	Fund provides default protection on Forvia SE; and receives Fixed 5%	Deutsche Bank	20/6/2029	814	58,378
CDS	EUR (194,410)	Fund provides default protection on Sunrise Holdco; and receives Fixed 5%	Deutsche Bank	20/6/2029	8,637	27,744
CDS	USD (293,000)	Fund provides default protection on Tmobile Usa; and receives Fixed 5%	Deutsche Bank	20/6/2029	(713)	59,129
CDS	EUR 400,000	Fund receives default protection on EG Global Finance; and pays Fixed 5%	Deutsche Bank	20/6/2029	(1,994)	15,606
CDS	EUR 311,000	Fund receives default protection on Monitchem Holdco 3; and pays Fixed 5%	Deutsche Bank	20/6/2029	7,864	292
CDS	EUR 543,023	Fund receives default protection on Picard; and pays Fixed 5%	Deutsche Bank	20/6/2029	(8,788)	(54,779)
CDS	EUR 1,032,000	Fund receives default protection on United; and pays Fixed 5%	Deutsche Bank	20/6/2029	28	(109,012)
CDS	EUR 528,000	Fund receives default protection on Verisure Midholding; and pays Fixed 5%	Deutsche Bank	20/6/2029	(7,541)	(37,316)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 5,347	Fund receives default protection on CMBX.NA.AAA.6; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	2	0
CDS	USD 165,000	Fund receives default protection on Macys; and pays Fixed 1%	Goldman Sachs	20/6/2025	(7,067)	(609)
CDS	USD 250,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2025	(6,012)	(1,663)
CDS	USD 290,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2025	(5,764)	(1,929)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(7,266)	(3,777)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(7,024)	(3,777)
CDS	USD 1,040,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(15,889)	(5,906)
CDS	EUR 449,000	Fund receives default protection on Boparan Finance; and pays Fixed 5%	Goldman Sachs	20/12/2025	(10,792)	1,150
CDS	EUR (384,400)	Fund provides default protection on Adler Real Estate GmbH; and receives Fixed 5%	Goldman Sachs	20/6/2026	(1,526)	(14,029)
CDS	EUR (90,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	(1,225)	7,042
CDS	USD 150,000	Fund receives default protection on Community Health Systems; and pays Fixed 5%	Goldman Sachs	20/6/2026	(4,923)	4,864
CDS	USD 230,000	Fund receives default protection on Community Health Systems; and pays Fixed 5%	Goldman Sachs	20/6/2026	(12,031)	7,459
CDS	EUR (425,714)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2027	62,600	46,990
CDS	USD 1,825,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/12/2027	(51,921)	(32,994)
CDS	EUR (1,015,000)	Fund provides default protection on Boparan Finance; and receives Fixed 5%	Goldman Sachs	20/12/2028	41,495	(37,680)
CDS	USD (8,863,000)	Fund provides default protection on Bank Of America; and receives Fixed 1%	Goldman Sachs	20/6/2029	(11,630)	187,847
CDS	USD (4,876,000)	Fund provides default protection on Bank Of America; and receives Fixed 1%	Goldman Sachs	20/6/2029	(12,913)	103,344
CDS	USD (1,950,000)	Fund provides default protection on Tmobile Usa; and receives Fixed 5%	Goldman Sachs	20/6/2029	(5,796)	393,520
CDS	USD (1,252,000)	Fund provides default protection on Tmobile Usa; and receives Fixed 5%	Goldman Sachs	20/6/2029	(3,276)	252,660
CDS	EUR 3,370,000	Fund receives default protection on Arcelormittal SA; and pays Fixed 5%	Goldman Sachs	20/6/2029	(48,414)	(601,182)
CDS	USD 1,676,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(7,601)	34,387
CDS	USD 1,675,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(8,961)	34,366
CDS	USD 4,296,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(26,480)	88,142
CDS	EUR 912,000	Fund receives default protection on Ladbrokes Coral; and pays Fixed 1%	Goldman Sachs	20/6/2029	(6,942)	22,110
CDS	EUR 494,500	Fund receives default protection on Novafives; and pays Fixed 5%	Goldman Sachs	20/6/2029	(47,147)	(91,084)
CDS	EUR 4,760,000	Fund receives default protection on Syensqo SA; and pays Fixed 1%	Goldman Sachs	20/6/2029	(20,761)	(108,721)
CDS	EUR 1,045,000	Fund receives default protection on Telecom Italia SpA; and pays Fixed 1%	Goldman Sachs	20/6/2029	(38,546)	35,854
CDS	USD 2,598,159	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(26,451)	188,617
CDS	USD 1,679,838	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(36,885)	121,950
CDS	USD 1,679,838	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(36,885)	121,950

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 1,478,258	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(32,459)	107,316
CDS	EUR 335,000	Fund receives default protection on Verisure Midholding; and pays Fixed 5%	Goldman Sachs	20/6/2029	(3,395)	(23,676)
CDS	EUR 2,030,000	Fund receives default protection on Volkswagen; and pays Fixed 1%	Goldman Sachs	20/6/2029	(4,270)	(15,848)
CDS	EUR 1,091,000	Fund receives default protection on Volvo Car; and pays Fixed 5%	Goldman Sachs	20/6/2029	3,190	(167,886)
CDS	USD 250,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	(30,351)	12,646
CDS	EUR (227,000)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2024	27,284	(3,083)
CDS	USD 200,000	Fund receives default protection on American Airlines; and pays Fixed 5%	JP Morgan	20/12/2024	(1,660)	(2,341)
CDS	EUR (1,130,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2025	(130,147)	38,786
CDS	EUR 443,000	Fund receives default protection on Ardagh Packaging Finance; and pays Fixed 5%	JP Morgan	20/6/2025	50,634	117,073
CDS	USD (850,000)	Fund provides default protection on CCO; and receives Fixed 5%	JP Morgan	20/12/2025	(112,107)	44,923
CDS	USD (490,909)	Fund provides default protection on CCO; and receives Fixed 5%	JP Morgan	20/12/2025	(64,214)	25,945
CDS	EUR 330,000	Fund receives default protection on Grifols SA; and pays Fixed 5%	JP Morgan	20/12/2025	(6,333)	(10,430)
CDS	EUR (147,863)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	10,857	16,321
CDS	EUR (138,990)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	10,206	15,342
CDS	EUR (39,319)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	2,892	4,340
CDS	EUR (171,897)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2027	37,116	(5,562)
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	JP Morgan	20/12/2027	(71,091)	19,727
CDS	USD 1,420,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/12/2027	(40,407)	(25,672)
CDS	EUR 1,129,000	Fund receives default protection on Unicredit; and pays Fixed 1%	JP Morgan	20/12/2027	(56,841)	(2,993)
CDS	USD 440,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(7,644)	26,411
CDS	EUR 3,800,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(273,651)	(32,183)
CDS	EUR 1,980,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(98,332)	(16,769)
CDS	EUR 742,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(36,851)	(6,284)
CDS	EUR 535,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(28,039)	(4,531)
CDS	USD 1,230,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	(35,717)	5,841
CDS	USD 1,180,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	(34,266)	5,604
CDS	EUR 730,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(45,875)	(16,032)
CDS	EUR 779,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(52,600)	(17,108)
CDS	EUR 6,103,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(300,538)	(134,032)
CDS	USD 85,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2028	66	8,946

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (384,400)	Fund provides default protection on Adler Real Estate GmbH; and receives Fixed 5%	JP Morgan	20/6/2029	(1,933)	(11,340)
CDS	USD (680,000)	Fund provides default protection on Ally Financial; and receives Fixed 5%	Citibank	20/6/2029	(3,560)	106,998
CDS	USD (1,148,000)	Fund provides default protection on Freeport-Mcmoran; and receives Fixed 1%	JP Morgan	20/6/2029	(4,959)	6,480
CDS	USD (777,000)	Fund provides default protection on Freeport-Mcmoran; and receives Fixed 1%	JP Morgan	20/6/2029	(966)	4,386
CDS	USD (3,511,000)	Fund provides default protection on HCA; and receives Fixed 5%	JP Morgan	20/6/2029	(9,403)	697,424
CDS	USD (2,893,000)	Fund provides default protection on HCA; and receives Fixed 5%	JP Morgan	20/6/2029	(7,748)	574,664
CDS	USD (1,756,000)	Fund provides default protection on HCA; and receives Fixed 5%	JP Morgan	20/6/2029	572	348,811
CDS	USD (2,073,000)	Fund provides default protection on Kinder Morgan; and receives Fixed 1%	JP Morgan	20/6/2029	(4,375)	36,298
CDS	USD (1,347,000)	Fund provides default protection on Kinder Morgan; and receives Fixed 1%	JP Morgan	20/6/2029	(1,570)	23,586
CDS	EUR (317,333)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	4,458	16,013
CDS	EUR (226,667)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	3,488	11,438
CDS	USD (3,779,000)	Fund provides default protection on Williams Companies; and receives Fixed 1%	JP Morgan	20/6/2029	(5,824)	63,458
CDS	USD (2,073,000)	Fund provides default protection on Williams Companies; and receives Fixed 1%	JP Morgan	20/6/2029	(3,969)	34,810
CDS	USD (1,187,000)	Fund provides default protection on Williams Companies; and receives Fixed 1%	JP Morgan	20/6/2029	447	19,932
CDS	USD 3,071,000	Fund receives default protection on Boeing; and pays Fixed 1%	JP Morgan	20/6/2029	(983)	34,588
CDS	USD 745,000	Fund receives default protection on DXC Technology; and pays Fixed 5%	JP Morgan	20/6/2029	(26,229)	(116,486)
CDS	USD 6,838,000	Fund receives default protection on Intel; and pays Fixed 1%	JP Morgan	20/6/2029	(19,686)	(113,724)
CDS	USD 19,275,000	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	JP Morgan	20/6/2029	(202,507)	(3,686,378)
CDS	EUR 539,000	Fund receives default protection on Novafives; and pays Fixed 5%	JP Morgan	20/6/2029	(62,357)	(99,280)
CDS	USD 16,662,913	Fund receives default protection on Pultegroup,; and pays Fixed 5%	JP Morgan	20/6/2029	(179,849)	(3,191,596)
CDS	USD 7,068,239	Fund receives default protection on Republic Of Colombia; and pays Fixed 1%	JP Morgan	20/6/2029	10,137	237,868
CDS	EUR 1,920,000	Fund receives default protection on Unicredit; and pays Fixed 1%	JP Morgan	20/6/2029	(23,537)	31,208
CDS	USD 1,110,000	Fund receives default protection on Avis Budget Car Rental,; and pays Fixed 5%	JP Morgan	20/12/2024	(19,744)	(13,986)
CDS	USD 290,000	Fund receives default protection on Avis Budget,; and pays Fixed 5%	JP Morgan	20/12/2024	(5,100)	(3,595)
CDS	USD 1,380,000	Fund receives default protection on Avis Budget Car Rental,; and pays Fixed 5%	JP Morgan	20/6/2025	(67,769)	(40,037)
CDS	EUR (300,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(24,610)	14,763
CDS	USD (35,000)	Fund provides default protection on CMBX.NA.10.BBB-; and receives Fixed 3%	JP Morgan	17/11/2059	(2,863)	(6,027)
CDS	USD 3,445,000	Fund receives default protection on Boeing; and pays Fixed 1%	Morgan Stanley	20/12/2024	(4,115)	(6,587)
CDS	EUR 516,000	Fund receives default protection on Grifols; and pays Fixed 5%	Morgan Stanley	20/12/2025	(14,728)	(16,309)
CDS	EUR (110,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2026	(6,231)	8,606

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (282,209)	Fund provides default protection on United Mexican States; and receives Fixed 1%	Morgan Stanley	20/6/2026	4,374	2,486
CDS	EUR (1,211,431)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2027	(89,200)	133,718
CDS	EUR (805,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2027	(59,274)	88,856
CDS	EUR (124,635)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	26,687	(4,033)
CDS	EUR (232,425)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	49,768	(7,520)
CDS	USD 160,000	Fund receives default protection on Xerox; and pays Fixed 1%	Morgan Stanley	20/12/2028	133	16,839
CDS	USD (445,000)	Fund provides default protection on CCO; and receives Fixed 5%	Morgan Stanley	20/6/2029	17,967	50,344
CDS	EUR 1,220,000	Fund receives default protection on Stena; and pays Fixed 5%	Morgan Stanley	20/6/2029	(19,299)	(165,320)
CDS	USD (3,000,000)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Morgan Stanley	17/9/2058	37,793	(165,541)
CDS	USD (2,593,000)	Fund provides default protection on CMBX.NA.9.BBB; and receives Fixed 3%	Morgan Stanley	17/9/2058	(119,364)	(409,208)
CDS	USD 811,501	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Morgan Stanley	20/6/2025	(20,254)	(3,665)
CDS	USD 33,735	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(376)	5
CDS	USD 3,601,681	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(36,149)	529
CDS	USD 646,000	Fund receives default protection on CMBX.NA.9.BBB; and pays Fixed 3%	Morgan Stanley	17/9/2058	69,510	101,947
CDS	USD 507,000	Fund receives default protection on CMBX.NA.9.BBB; and pays Fixed 3%	Morgan Stanley	17/9/2058	54,556	80,011
CDS	USD (490,909)	Fund provides default protection on CCO; and receives Fixed 5%	BNP Paribas	20/12/2025	(63,053)	25,945
CDS	USD 5,820,000	Fund receives default protection on CDX.NA.HY.35; and pays Fixed 5%	Bank of America	20/12/2025	(99,297)	(230,698)
CDS	USD (12,196,829)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	(19,503)	852,570
CDS	EUR 896,160	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(5,210)	(20,686)
CDS	USD 42,685,428	Fund receives default protection on CDX.NA.HY.42.V1; and pays Fixed 5%	Bank of America	20/6/2029	(380,590)	(2,980,635)
CDS	USD 219,114,589	Fund receives default protection on CDX.NA.IG.42.V1; and pays Fixed 1%	Bank of America	20/6/2029	(333,135)	(4,814,902)
CDS	EUR 24,499,000	Fund receives default protection on ITRAXX.FINSR.41.V1; and pays Fixed 1%	Bank of America	20/6/2029	(64,046)	(486,143)
CDS	EUR (5,345,907)	Fund provides default protection on ITRAXX.XO.38.V1; and receives Fixed 5%	Barclays	20/12/2027	343,643	522,370
CDS	USD 8,447,891	Fund receives default protection on CDX.NA.HY.39.V3; and pays Fixed 5%	Bank of America	20/12/2027	(435,843)	(514,419)
CDS	EUR 22,995,707	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Bank of America	20/12/2028	(455,611)	(1,855,088)
CDS	EUR 126,135,000	Fund receives default protection on ITRAXX.EUR.41.V1; and pays Fixed 1%	Bank of America	20/6/2029	(170,288)	(2,996,681)
CDS	EUR 5,708,400	Fund receives default protection on ITRAXX.XO.41.V1; and pays Fixed 5%	Bank of America	20/6/2029	(21,045)	(549,562)
IFS	EUR 17,784,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.78%	Bank of America	15/8/2025	(13,470)	(6,705)
IFS	GBP 3,695,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.015%	Bank of America	15/7/2026	24,389	24,389
IFS	GBP 3,670,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 3.875%	Bank of America	15/7/2028	(27,644)	(27,644)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS	EUR 4,460,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.9942%	Bank of America	15/7/2029	(19,647)	(19,647)
IFS	EUR 3,007,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.9325%	Bank of America	15/8/2029	(5,603)	(7,211)
IFS	EUR 1,702,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.948%	Bank of America	15/8/2029	(5,282)	(5,489)
IFS	EUR 1,825,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2%	Bank of America	15/8/2029	(9,077)	(10,955)
IFS	USD 380,707	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.562%	Bank of America	7/6/2034	(7,344)	(7,381)
IFS	GBP 1,918,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.423%	Bank of America	15/3/2048	(178,559)	(178,559)
IFS	EUR 6,406,120	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Bank of America	15/8/2032	201,661	201,661
IFS	GBP 3,255,805	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.5325%	Morgan Stanley	15/11/2046	(213,565)	(213,565)
IRS	COP 24,419,585,532	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.73%	Morgan Stanley	10/5/2025	(175)	(175)
IRS	COP 66,268,692,942	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.81%	JP Morgan	10/5/2025	(6,595)	(6,595)
IRS	BRL 75,294,000	Fund receives Fixed 10.975%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(33,915)	(33,915)
IRS	BRL 49,186,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.485%	BNP Paribas	4/1/2027	33,201	33,201
IRS	MYR 22,500,000	Fund receives Floating MYR KL3M 3 Month; and pays Fixed 3.558%	BNP Paribas	18/9/2027	(13,984)	(13,984)
IRS	BRL 30,100,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(120,061)	(120,061)
IRS	BRL 445,346,000	Fund receives Fixed 10.98%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2025	(7,548)	(7,548)
IRS	COP 16,340,881,646	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.02%	Barclays	21/3/2025	5,153	5,153
IRS	BRL 8,838,060	Fund receives Fixed 10.05%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(32,242)	(32,242)
IRS	BRL 139,384,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.97%	Barclays	4/1/2027	219,257	219,257
IRS	USD 121,711,872	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2%	Bank of America	17/2/2025	805,247	805,246
IRS	BRL 120,000,000	Fund receives Fixed 10.808%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(70,551)	(70,551)
IRS	BRL 75,274,000	Fund receives Fixed 10.975%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(33,906)	(33,906)
IRS	BRL 56,746,000	Fund receives Fixed 11.525%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	(21,270)	(21,270)
IRS	BRL 45,960,000	Fund receives Fixed 11.552%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	(16,817)	(16,817)
IRS	BRL 34,420,000	Fund receives Fixed 11.57%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	(12,289)	(12,289)
IRS	USD 111,895,142	Fund receives Fixed 4.451%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	9/4/2026	476,645	476,645
IRS	JPY 5,196,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.466%	Bank of America	8/8/2026	13,410	13,410
IRS	BRL 89,722,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.573%	BNP Paribas	4/1/2027	33,381	33,381
IRS	USD 141,900,000	Fund receives Fixed 3.3755%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	310,644	310,644
IRS	USD 147,910,768	Fund receives Fixed 4.002%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	8/4/2029	1,855,811	1,855,811
IRS	GBP 222,726,220	Fund receives Fixed 4.255%; and pays Floating GBP SONIA 1 Day	Bank of America	6/9/2024	(24,749)	(24,749)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 237,360,000	Fund receives Fixed 5.3265%; and pays Floating USD-Federal Funds-OIS Compound 1 Day	Bank of America	18/9/2024	8,345	8,345
IRS	USD 338,898,000	Fund receives Fixed 5.331%; and pays Floating USD-Federal Funds-OIS Compound 1 Day	Bank of America	18/9/2024	12,314	12,314
IRS	USD 719,898,936	Fund receives Fixed 4.592%; and pays Floating USD SOFR 1 Day	Bank of America	14/12/2024	(600,486)	(600,795)
IRS	BRL 11,168,300	Fund receives Fixed 13.154251%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	24,488	24,488
IRS	BRL 232,070,144	Fund receives Fixed 13.349711%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	590,627	590,627
IRS	MXN 411,223,796	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	4/2/2025	(40,550)	(40,550)
IRS	MXN 1,544,995,230	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	5/2/2025	(136,224)	(136,224)
IRS	MXN 744,430,162	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	5/2/2025	(64,014)	(64,014)
IRS	USD 432,669,712	Fund receives Fixed 2.601%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(2,271,016)	(2,271,016)
IRS	USD 432,669,712	Fund receives Fixed 2.701%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(2,172,591)	(2,172,591)
IRS	USD 805,946,944	Fund receives Fixed 4.031%; and pays Floating USD SOFR 1 Day	Bank of America	10/3/2025	(1,629,245)	(1,629,245)
IRS	CZK 946,384,000	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	Bank of America	20/3/2025	(49,618)	(49,618)
IRS	MXN 284,526,000	Fund receives Floating MXN-TIE 1 Month; and pays Fixed 10.4675%	Bank of America	6/8/2025	(10,550)	(10,550)
IRS	USD 378,224,542	Fund receives Fixed 4.104%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2025	(361,995)	(361,995)
IRS	USD 567,867,110	Fund receives Fixed 4.2505%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	17/10/2025	275,936	275,936
IRS	JPY 311,960,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.303%	Bank of America	16/11/2025	873	873
IRS	JPY 5,909,040,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.311%	Bank of America	16/11/2025	14,569	14,569
IRS	JPY 9,802,500,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.2475%	Bank of America	22/11/2025	52,065	52,065
IRS	USD 769,971,786	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.891%	Bank of America	5/12/2025	860,995	860,995
IRS	JPY 17,300,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.232%	Bank of America	15/12/2025	112,530	112,530
IRS	INR 12,975,060,000	Fund receives Fixed 6.2641%; and pays Floating INR MIBOR 1 Day	Bank of America	18/12/2025	(68,435)	(68,435)
IRS	USD 101,104,914	Fund receives Fixed 3.8085%; and pays Floating USD SOFR 1 Day	Bank of America	19/12/2025	(154,510)	(154,510)
IRS	PLN 73,150,000	Fund receives Floating PLN-WIBOR 6 Month; and pays Fixed 5.135%	Bank of America	20/12/2025	37,915	37,915
IRS	JPY 19,484,577,232	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.283%	Bank of America	9/3/2026	119,603	119,603
IRS	JPY 19,146,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.285%	Bank of America	11/3/2026	116,601	116,601
IRS	ZAR 208,274,352	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.02%	Bank of America	26/3/2026	(51,696)	(51,696)
IRS	USD 709,828,398	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.74502%	Bank of America	31/3/2026	(4,578,051)	(4,578,051)
IRS	USD 354,999,772	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.87013%	Bank of America	31/3/2026	(2,627,702)	(2,627,702)
IRS	USD 305,643,980	Fund receives Fixed 4.401%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	8/4/2026	1,179,370	1,179,370
IRS	USD 175,220,364	Fund receives Fixed 4.051%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	18/4/2026	229,646	229,646

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 210,620,260	Fund receives Fixed 4.3005%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	24/4/2026	701,814	701,814
IRS	ZAR 727,707,822	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.145%	Bank of America	7/5/2026	(217,078)	(217,078)
IRS	USD 174,430,592	Fund receives Fixed 4.5%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	8/5/2026	900,205	900,205
IRS	INR 5,873,300,000	Fund receives Floating INR MIBOR 1 Day; and pays Fixed 6.4%	Bank of America	20/5/2026	(71,690)	(71,690)
IRS	INR 4,983,180,000	Fund receives Floating INR MIBOR 1 Day; and pays Fixed 6.41%	Bank of America	20/5/2026	(63,499)	(63,499)
IRS	USD 336,073,906	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.15%	Bank of America	26/5/2026	1,826,718	1,927,087
IRS	ZAR 285,220,000	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 7.97%	Bank of America	6/6/2026	(70,886)	(70,886)
IRS	MXN 170,388,000	Fund receives Fixed 10.76%; and pays Floating MXN-TIIE 1 Month	Bank of America	11/6/2026	71,500	71,500
IRS	JPY 5,036,720,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	Bank of America	7/7/2026	44,958	44,958
IRS	JPY 2,649,280,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	Bank of America	7/7/2026	21,255	21,255
IRS	JPY 2,648,900,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	Bank of America	7/7/2026	18,725	18,725
IRS	JPY 2,649,300,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	Bank of America	7/7/2026	18,412	18,412
IRS	JPY 7,946,300,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	Bank of America	7/7/2026	53,600	53,600
IRS	JPY 4,053,225,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	Bank of America	7/7/2026	27,202	27,202
IRS	JPY 3,894,275,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	Bank of America	7/7/2026	21,756	21,756
IRS	USD 76,787,026	Fund receives Fixed 4.35%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	22/7/2026	397,766	397,766
IRS	JPY 5,506,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.437%	Bank of America	7/8/2026	19,448	19,448
IRS	JPY 5,832,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.4875%	Bank of America	13/8/2026	11,060	11,060
IRS	JPY 9,776,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.3965%	Bank of America	14/8/2026	29,178	29,178
IRS	JPY 10,866,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.4075%	Bank of America	14/8/2026	24,449	24,449
IRS	EUR 17,300,000	Fund receives Fixed 2.69889%; and pays Floating EUR EURIBOR 6 Month	Bank of America	23/8/2026	(1,471)	346
IRS	SEK 196,380,000	Fund receives Floating SEK-STIBOR 3 Month; and pays Fixed 2.33525%	Bank of America	23/8/2026	(7,238)	(10,557)
IRS	EUR 17,280,000	Fund receives Fixed 2.67295%; and pays Floating EUR EURIBOR 6 Month	Bank of America	2/9/2026	(4,803)	(1,250)
IRS	SEK 195,160,000	Fund receives Floating SEK-STIBOR 3 Month; and pays Fixed 2.26888%	Bank of America	2/9/2026	2,618	(1,975)
IRS	JPY 28,946,000,000	Fund receives Fixed 0.55%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	17/9/2026	(6,461)	(6,461)
IRS	THB 2,148,688,242	Fund receives Floating THB-THOR-OIS Compound 1 Day; and pays Fixed 1.908%	Bank of America	17/9/2026	(10,741)	(10,741)
IRS	THB 2,693,971,758	Fund receives Floating THB-THOR-OIS Compound 1 Day; and pays Fixed 1.979%	Bank of America	17/9/2026	(40,771)	(40,771)
IRS	AUD 5,146,000	Fund receives Floating AUD-BBSW 3 Month; and pays Fixed 3.883%	Bank of America	18/9/2026	(5,739)	(5,739)
IRS	AUD 1,996,000	Fund receives Floating AUD-BBSW 3 Month; and pays Fixed 4.0923%	Bank of America	18/9/2026	(4,936)	(4,936)
IRS	NZD 540,000	Fund receives Floating NZD BBR 3 Month; and pays Fixed 4.7428%	Bank of America	18/9/2026	(2,688)	(2,688)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	NZD 4,320,000	Fund receives Floating NZD-BKBM FRA 3 Month; and pays Fixed 4.4703%	Bank of America	18/9/2026	(14,523)	(14,523)
IRS	NZD 560,000	Fund receives Floating NZD-BKBM FRA 3 Month; and pays Fixed 4.5985%	Bank of America	18/9/2026	(2,308)	(2,308)
IRS	NZD 2,396,000	Fund receives Floating NZD-BKBM FRA 3 Month; and pays Fixed 4.807%	Bank of America	18/9/2026	(12,837)	(12,837)
IRS	SGD 6,112,000	Fund receives Floating SGD-SORA-OIS Compound 1 Day; and pays Fixed 3.067%	Bank of America	18/9/2026	(31,277)	(31,277)
IRS	HKD 2,580,000	Fund receives Floating HKD-HIBOR 3 Month; and pays Fixed 3.955%	Bank of America	19/9/2026	(2,024)	(2,024)
IRS	HKD 2,660,000	Fund receives Floating HKD-HIBOR 3 Month; and pays Fixed 3.975%	Bank of America	19/9/2026	(2,153)	(2,153)
IRS	HKD 20,910,536	Fund receives Floating HKD-HIBOR 3 Month; and pays Fixed 4.0003%	Bank of America	19/9/2026	(17,576)	(17,576)
IRS	HKD 11,132,000	Fund receives Floating HKD-HIBOR 3 Month; and pays Fixed 4.165%	Bank of America	19/9/2026	(11,624)	(11,624)
IRS	JPY 5,233,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.635%	Bank of America	8/10/2026	(12,703)	(12,703)
IRS	JPY 5,233,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.6515%	Bank of America	8/10/2026	(15,641)	(15,641)
IRS	USD 141,808,422	Fund receives Fixed 4.1685%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/10/2026	660,611	660,611
IRS	USD 284,015,830	Fund receives Fixed 4.2138%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	27/10/2026	1,385,553	1,385,553
IRS	BRL 115,618,472	Fund receives Fixed 10.001917%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(585,764)	(585,764)
IRS	BRL 105,541,270	Fund receives Fixed 10.136747%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(516,480)	(516,480)
IRS	BRL 1,699,342	Fund receives Fixed 10.315%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(5,134)	(5,134)
IRS	USD 216,033,320	Fund receives Fixed 1.549%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2027	(5,333,090)	(5,333,090)
IRS	USD 77,544,002	Fund receives Fixed 3.468%; and pays Floating USD SOFR 1 Day	Bank of America	10/3/2027	128,167	128,167
IRS	GBP 16,780,000	Fund receives Fixed 3.44723%; and pays Floating GBP SONIA 1 Day	Bank of America	16/3/2027	(20,904)	(12,508)
IRS	SGD 6,740,000	Fund receives Floating SGD-SORA-OIS Compound 1 Day; and pays Fixed 2.5275%	Bank of America	19/3/2027	(17,117)	(17,117)
IRS	INR 8,303,058,338	Fund receives Fixed 6.336374%; and pays Floating INR MIBOR 1 Day	Bank of America	20/3/2027	134,780	134,780
IRS	USD 88,930,000	Fund receives Fixed 3.755%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	7/5/2027	443,378	442,535
IRS	USD 141,602,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.99%	Bank of America	16/5/2027	(1,027,606)	(1,027,606)
IRS	USD 203,621,398	Fund receives Fixed 4.1%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	30/5/2027	1,701,767	1,701,767
IRS	USD 203,621,398	Fund receives Fixed 4.15%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	30/5/2027	1,796,608	1,796,608
IRS	JPY 9,960,996,080	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.765%	Bank of America	27/7/2027	(43,375)	(43,375)
IRS	JPY 9,960,996,080	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.7675%	Bank of America	27/7/2027	(44,218)	(44,218)
IRS	JPY 29,110,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.636%	Bank of America	16/9/2027	8,448	8,448
IRS	JPY 1,262,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.672%	Bank of America	22/9/2027	(6,013)	(6,013)
IRS	JPY 8,698,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.705%	Bank of America	29/9/2027	(59,876)	(59,876)
IRS	USD 215,175,186	Fund receives Fixed 2.9095%; and pays Floating USD SOFR 1 Day	Bank of America	6/10/2027	(1,911,814)	(1,911,814)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	GBP 38,360,000	Fund receives Fixed 4.11%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	13/10/2027	136,134	133,947
IRS	GBP 10,700,000	Fund receives Fixed 4.39%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	54,923	54,910
IRS	GBP 10,720,000	Fund receives Fixed 4.398%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	55,507	55,513
IRS	USD 73,797,108	Fund receives Fixed 4.1985%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/10/2027	727,129	727,129
IRS	USD 142,319,536	Fund receives Fixed 4.0745%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2027	1,237,518	1,237,518
IRS	USD 142,259,346	Fund receives Fixed 3.8723%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	10/11/2027	972,751	972,751
IRS	USD 144,078,260	Fund receives Fixed 3.907%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	10/11/2027	1,031,239	1,031,239
IRS	GBP 40,460,000	Fund receives Fixed 3.70225%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	1/12/2027	45,394	47,377
IRS	USD 190,620,184	Fund receives Fixed 3.485%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/1/2028	643,623	643,623
IRS	GBP 40,300,000	Fund receives Fixed 3.2%; and pays Floating GBP SONIA 1 Day	Bank of America	26/1/2028	(71,822)	(67,114)
IRS	USD 176,342,472	Fund receives Fixed 4%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	26/1/2028	1,426,678	1,426,678
IRS	USD 176,342,472	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.45%	Bank of America	26/1/2028	(539,003)	(539,003)
IRS	GBP 94,900,000	Fund receives Fixed 3.33%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	2/2/2028	(80,335)	(85,822)
IRS	GBP 57,520,000	Fund receives Fixed 3.32047%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	5/2/2028	(12,231)	(55,262)
IRS	USD 177,992,840	Fund receives Fixed 3.8761%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	5/2/2028	1,242,946	1,242,946
IRS	USD 177,992,840	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.2761%	Bank of America	5/2/2028	(263,872)	(263,872)
IRS	GBP 48,860,000	Fund receives Fixed 3.3744%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	8/2/2028	(20,704)	(31,259)
IRS	GBP 266,482,594	Fund receives Fixed 3.18%; and pays Floating GBP SONIA 1 Day	Bank of America	10/2/2028	(468,761)	(468,761)
IRS	GBP 20,420,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 4.638%	Bank of America	26/5/2028	(370,170)	(370,170)
IRS	EUR 63,700,000	Fund receives Fixed 2.441%; and pays Floating EUR ESTR 1 Day	Bank of America	13/7/2028	210,550	210,550
IRS	JPY 2,896,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.81%	Bank of America	4/8/2028	(27,880)	(27,880)
IRS	JPY 50,626,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.82%	Bank of America	4/8/2028	(521,568)	(521,568)
IRS	JPY 7,240,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.827%	Bank of America	4/8/2028	(78,012)	(78,012)
IRS	JPY 3,564,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.62%	Bank of America	10/8/2028	11,660	11,660
IRS	JPY 694,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.5825%	Bank of America	12/8/2028	4,059	4,059
IRS	JPY 10,118,180,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.595%	Bank of America	12/8/2028	50,610	50,610
IRS	MXN 130,717,852	Fund receives Fixed 9.1343%; and pays Floating MXN MXIBTII 1 Month	Bank of America	15/8/2028	(8,240)	(8,240)
IRS	EUR 62,080,000	Fund receives Fixed 2.0587%; and pays Floating EUR ESTR 1 Day	Bank of America	25/8/2028	(45,565)	(45,565)
IRS	EUR 62,820,000	Fund receives Fixed 2.09964%; and pays Floating EUR ESTR 1 Day	Bank of America	31/8/2028	(2,745)	(20,043)
IRS	USD 671,296,374	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.264%	Bank of America	31/8/2028	(10,368,236)	(10,368,236)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 167,539,292	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.28979%	Bank of America	31/8/2028	(2,667,900)	(2,667,900)
IRS	EUR 63,420,000	Fund receives Fixed 2.1028%; and pays Floating EUR ESTR 1 Day	Bank of America	1/9/2028	(18,255)	(18,255)
IRS	JPY 684,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.672%	Bank of America	1/9/2028	0	0
IRS	JPY 9,530,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.5626%	Bank of America	16/9/2028	73,006	73,006
IRS	USD 95,551,002	Fund receives Fixed 4.403%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	31/10/2028	1,797,831	1,797,831
IRS	GBP 21,680,000	Fund receives Fixed 3.46724%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	6/12/2028	7,507	4,729
IRS	GBP 43,652,860	Fund receives Fixed 3.68%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	14/12/2028	(109,697)	(110,726)
IRS	USD 148,353,448	Fund receives Fixed 3.249%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	15/12/2028	169,112	169,112
IRS	USD 62,060,000	Fund receives Fixed 3.223%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	51,757	51,757
IRS	GBP 29,360,000	Fund receives Fixed 3.3086%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	7/2/2029	279	(18,524)
IRS	USD 118,765,024	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	16/2/2029	1,085,017	1,208,268
IRS	EUR 113,721,506	Fund receives Fixed 3%; and pays Floating EUR EURIBOR 6 Month	Bank of America	5/3/2029	1,345,793	1,345,793
IRS	JPY 9,609,040,944	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.501%	Bank of America	5/3/2029	123,412	123,412
IRS	JPY 9,609,040,944	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.5035%	Bank of America	11/3/2029	121,605	121,605
IRS	INR 2,373,685,246	Fund receives Fixed 6.262%; and pays Floating INR MIBOR 1 Day	Bank of America	20/3/2029	71,559	71,559
IRS	INR 2,901,170,858	Fund receives Fixed 6.3%; and pays Floating INR MIBOR 1 Day	Bank of America	20/3/2029	116,179	116,179
IRS	USD 278,213,328	Fund receives Fixed 3.7915%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	29/3/2029	2,230,010	2,230,010
IRS	USD 111,895,142	Fund receives Fixed 4.052%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	9/4/2029	1,522,335	1,522,335
IRS	USD 175,220,364	Fund receives Fixed 4.001%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	18/4/2029	2,210,760	2,210,760
IRS	USD 87,758,442	Fund receives Fixed 4%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	24/4/2029	1,110,534	1,110,534
IRS	EUR 122,839,852	Fund receives Fixed 2.9%; and pays Floating EUR EURIBOR 6 Month	Bank of America	30/4/2029	1,168,419	1,168,419
IRS	USD 171,709,526	Fund receives Fixed 4%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	6/5/2029	2,194,560	2,194,560
IRS	EUR 86,677,374	Fund receives Fixed 2.87%; and pays Floating EUR EURIBOR 6 Month	Bank of America	11/6/2029	772,027	772,027
IRS	GBP 15,510,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 3.87709%	Bank of America	16/7/2029	(38,070)	(63,360)
IRS	GBP 9,360,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 3.8725%	Bank of America	17/7/2029	(36,502)	(37,080)
IRS	EUR 17,900,000	Fund receives Fixed 2.76079%; and pays Floating EUR EURIBOR 6 Month	Bank of America	18/7/2029	92,313	114,972
IRS	GBP 6,440,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 3.92911%	Bank of America	23/7/2029	(35,707)	(36,333)
IRS	MXN 181,192,000	Fund receives Fixed 9.405%; and pays Floating MXN-TIIE 1 Month	Bank of America	24/7/2029	50,102	50,102
IRS	GBP 8,360,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 3.49006%	Bank of America	26/7/2029	(2,014)	(6,072)
IRS	EUR 19,940,000	Fund receives Fixed 2.6885%; and pays Floating EUR EURIBOR 6 Month	Bank of America	29/7/2029	93,370	93,370

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	MXN 131,319,966	Fund receives Floating MXN-TIE 1 Month; and pays Fixed 8.99%	Bank of America	22/8/2029	18,010	18,010
IRS	AUD 5,560,000	Fund receives Floating AUD-BBSW 6 Month; and pays Fixed 4.025%	Bank of America	18/9/2029	(18,818)	(18,818)
IRS	AUD 4,734,000	Fund receives Floating AUD-BBSW 6 Month; and pays Fixed 4.09%	Bank of America	18/9/2029	(20,754)	(20,754)
IRS	JPY 508,194,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.60147%	Bank of America	18/9/2029	1,005	1,005
IRS	JPY 260,734,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.6917%	Bank of America	18/9/2029	(3,461)	(3,461)
IRS	NZD 1,372,000	Fund receives Floating NZD BBR 3 Month; and pays Fixed 4.4895%	Bank of America	18/9/2029	(14,602)	(14,602)
IRS	NZD 2,120,000	Fund receives Floating NZD-BKBM FRA 3 Month; and pays Fixed 4.2053%	Bank of America	18/9/2029	(14,076)	(14,076)
IRS	NZD 1,660,000	Fund receives Floating NZD-BKBM FRA 3 Month; and pays Fixed 4.294%	Bank of America	18/9/2029	(13,096)	(13,096)
IRS	NZD 2,660,000	Fund receives Floating NZD-BKBM FRA 3 Month; and pays Fixed 4.406%	Bank of America	18/9/2029	(25,182)	(25,182)
IRS	USD 219,329,054	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.15617%	Bank of America	28/2/2031	(4,958,366)	(4,958,366)
IRS	USD 109,346,748	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.17281%	Bank of America	28/2/2031	(2,524,759)	(2,524,759)
IRS	USD 234,100,344	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	14/10/2031	(3,058,249)	(3,908,620)
IRS	USD 124,491,464	Fund receives Fixed 2.86%; and pays Floating USD SOFR 1 Day	Bank of America	19/11/2031	(1,671,673)	(2,072,570)
IRS	USD 264,177,328	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	28/1/2032	(3,655,351)	(4,614,104)
IRS	USD 18,961,364	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3525%	Bank of America	8/4/2032	654,523	654,523
IRS	USD 117,260,206	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.58%	Bank of America	24/5/2032	3,197,346	3,207,607
IRS	USD 99,312,724	Fund receives Fixed 3.04%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2032	(1,239,506)	(1,239,506)
IRS	USD 100,730,512	Fund receives Fixed 2.868%; and pays Floating USD SOFR 1 Day	Bank of America	2/11/2032	(1,875,424)	(1,875,424)
IRS	USD 100,502,304	Fund receives Fixed 2.908%; and pays Floating USD SOFR 1 Day	Bank of America	4/11/2032	(1,729,498)	(1,729,498)
IRS	USD 161,615,324	Fund receives Fixed 2.8905%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2032	(2,892,934)	(2,892,934)
IRS	USD 98,683,862	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	Bank of America	28/11/2032	(714,038)	(714,038)
IRS	USD 96,161,370	Fund receives Fixed 3.7565%; and pays Floating USD SOFR 1 Day	Bank of America	9/8/2033	1,331,810	1,331,810
IRS	USD 47,045,102	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.23%	Bank of America	9/8/2033	299,508	299,508
IRS	USD 92,948,466	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.402%	Bank of America	1/11/2033	(3,653,014)	(3,653,014)
IRS	USD 71,986,728	Fund receives Fixed 4.01%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	12/1/2034	1,740,500	1,740,500
IRS	USD 20,714,570	Fund receives Fixed 4.0085%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	17/1/2034	500,047	500,047
IRS	INR 1,527,169,658	Fund receives Fixed 6.337%; and pays Floating INR MIBOR 1 Day	Bank of America	20/3/2034	135,977	135,977
IRS	INR 1,527,169,660	Fund receives Fixed 6.347%; and pays Floating INR MIBOR 1 Day	Bank of America	20/3/2034	142,906	142,906
IRS	AUD 15,180,000	Fund receives Fixed 4.736%; and pays Floating AUD-BBSW 6 Month	Bank of America	12/7/2034	61,776	61,776
IRS	USD 9,740,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.7422%	Bank of America	13/7/2034	(59,687)	(59,687)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	AUD 15,200,000	Fund receives Fixed 4.4075%; and pays Floating AUD-BBSW 6 Month	Bank of America	3/8/2034	(3,691)	(3,691)
IRS	USD 9,520,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.4875%	Bank of America	6/8/2034	(10,166)	(10,166)
IRS	AUD 7,520,000	Fund receives Fixed 4.3697%; and pays Floating AUD-BBSW 6 Month	Bank of America	20/8/2034	(6,078)	(6,078)
IRS	GBP 26,280,000	Fund receives Fixed 3.52495%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	21/8/2034	(44,732)	(46,238)
IRS	AUD 7,440,000	Fund receives Fixed 4.36534%; and pays Floating AUD-BBSW 6 Month	Bank of America	21/8/2034	(5,715)	(6,451)
IRS	AUD 6,240,000	Fund receives Fixed 4.385%; and pays Floating AUD-BBSW 6 Month	Bank of America	21/8/2034	(3,848)	(3,848)
IRS	USD 4,840,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3967%	Bank of America	21/8/2034	3,651	3,651
IRS	GBP 13,100,000	Fund receives Fixed 3.52676%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	22/8/2034	(14,579)	(22,533)
IRS	GBP 13,080,000	Fund receives Fixed 3.5768%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	22/8/2034	(6,304)	(6,304)
IRS	USD 4,840,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.37819%	Bank of America	22/8/2034	7,702	5,408
IRS	USD 4,520,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3867%	Bank of America	22/8/2034	4,305	4,305
IRS	GBP 25,480,000	Fund receives Fixed 3.53424%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	28/8/2034	13,953	(40,050)
IRS	GBP 26,560,000	Fund receives Fixed 3.61992%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	29/8/2034	19,381	14,490
IRS	AUD 1,210,000	Fund receives Floating AUD-BBSW 6 Month; and pays Fixed 4.373%	Bank of America	18/9/2034	(9,491)	(9,491)
IRS	AUD 6,876,000	Fund receives Floating AUD-BBSW 6 Month; and pays Fixed 4.5813%	Bank of America	18/9/2034	(94,138)	(94,138)
IRS	JPY 614,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.9041%	Bank of America	18/9/2034	1,353	1,353
IRS	JPY 53,202,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.94%	Bank of America	18/9/2034	(514)	(514)
IRS	JPY 440,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 1.0045%	Bank of America	18/9/2034	(13,620)	(13,620)
IRS	JPY 443,872,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 1.0327%	Bank of America	18/9/2034	(17,874)	(17,874)
IRS	JPY 7,678,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 1.0772%	Bank of America	18/9/2034	(422)	(422)
IRS	AUD 53,940,000	Fund receives Fixed 4.381%; and pays Floating AUD-BBSW 6 Month	Bank of America	19/9/2034	(42,806)	(42,806)
IRS	AUD 53,940,000	Fund receives Fixed 4.482%; and pays Floating AUD-BBSW 6 Month	Bank of America	19/9/2034	26,344	26,344
IRS	USD 34,340,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.4022%	Bank of America	19/9/2034	25,975	25,975
IRS	USD 34,340,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.5888%	Bank of America	19/9/2034	(97,962)	(97,962)
IRS	KRW 26,852,820,000	Fund receives Fixed 2.916%; and pays Floating KRW KORIBOR 3 Month	Bank of America	18/12/2034	1,509	1,509
IRS	JPY 659,010,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 1.06814%	Bank of America	19/3/2035	(19,644)	(19,644)
IRS	USD 33,907,004	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.4507%	Bank of America	15/12/2036	(83,930)	(83,930)
IRS	USD 113,718,220	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.08201%	Bank of America	15/8/2039	(4,017,609)	(4,017,609)
IRS	USD 56,624,490	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.09564%	Bank of America	15/8/2039	(2,045,515)	(2,045,515)
IRS	USD 14,994,808	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	26/11/2041	548,666	534,332

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	JPY 692,000,000	Fund receives Fixed 1.97%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	2/8/2044	(41)	(41)
IRS	JPY 12,084,000,000	Fund receives Fixed 1.991%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	2/8/2044	71,397	71,397
IRS	JPY 1,728,000,000	Fund receives Fixed 2.007%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	2/8/2044	18,067	18,067
IRS	JPY 796,000,000	Fund receives Fixed 1.84%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	8/8/2044	(29,696)	(29,696)
IRS	JPY 2,269,470,000	Fund receives Fixed 1.97%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	9/8/2044	(973)	(973)
IRS	USD 33,749,494	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	25/1/2051	1,952,897	1,697,439
IRS	USD 62,071,372	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	28/1/2051	3,593,379	3,121,585
IRS	USD 34,975,026	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	1/2/2051	2,021,438	1,789,184
IRS	USD 19,599,778	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	4/2/2051	1,133,319	1,002,554
IRS	USD 20,182,586	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	5/2/2051	1,167,011	1,032,364
IRS	USD 8,255,408	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	22/2/2051	644,092	422,184
IRS	USD 31,004,988	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	27/5/2051	2,434,272	1,582,304
IRS	USD 5,068,136	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	28/5/2051	397,916	258,654
IRS	USD 68,463,908	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.79%	Bank of America	21/1/2052	5,462,608	3,543,426
IRS	USD 37,786,756	Fund receives Fixed 4.0075%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2053	2,297,262	2,297,262
IRS	USD 37,786,756	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.658%	Bank of America	3/11/2053	(1,081,774)	(1,081,774)
IRS	USD 10,800,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.307%	Bank of America	6/2/2054	(6,130)	(6,130)
IRS	USD 1,660,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3777%	Bank of America	6/2/2054	(7,086)	(7,086)
IRS	USD 23,420,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3877%	Bank of America	6/2/2054	(112,227)	(112,227)
IRS	EUR 4,294,620	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49%	Bank of America	19/2/2054	(70,450)	(70,450)
IRS	EUR 4,294,620	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5055%	Bank of America	20/2/2054	(78,249)	(78,249)
IRS	EUR 2,136,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5105%	Bank of America	1/3/2054	(40,333)	(40,333)
IRS	EUR 896,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4555%	Bank of America	22/3/2054	(11,258)	(11,258)
IRS	EUR 3,470,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.543%	Bank of America	22/4/2054	(75,104)	(78,702)
IRS	EUR 7,930,000	Fund receives Fixed 1.87796%; and pays Floating EUR EURIBOR 6 Month	Bank of America	13/7/2054	15,767	21,828
IRS	GBP 3,950,000	Fund receives Fixed 3.88776%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	16/7/2054	36,119	53,750
IRS	GBP 2,380,000	Fund receives Fixed 3.8625%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	17/7/2054	24,326	25,382
IRS	EUR 3,910,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49482%	Bank of America	18/7/2054	(54,793)	(68,487)
IRS	GBP 1,720,000	Fund receives Fixed 3.93376%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	23/7/2054	31,817	32,676
IRS	EUR 4,060,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5112%	Bank of America	29/7/2054	(79,528)	(79,528)

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 9,660,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.27501%	Bank of America	5/10/2054	68,824	68,824
IRS	EUR 5,100,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.33738%	Bank of America	14/7/2074	(15,307)	(19,182)
IRS	BRL 112,546,100	Fund receives Fixed 9.986859%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(575,064)	(575,064)
IRS	BRL 63,838,376	Fund receives Fixed 13.249413%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	150,904	150,904
IRS	BRL 53,400,000	Fund receives Fixed 11.5975%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	(18,263)	(18,263)
IRS	USD 289,679,728	Fund receives Fixed 4.051%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	18/10/2025	(166,926)	(166,926)
IRS	USD 259,937,320	Fund receives Fixed 4.2505%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	19/10/2025	134,805	134,805
IRS	USD 95,462,314	Fund receives Fixed 3.75736%; and pays Floating USD SOFR 1 Day	Bank of America	15/12/2025	(179,030)	(179,030)
IRS	USD 54,027,536	Fund receives Fixed 3.3%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/10/2027	83,315	83,315
IRS	USD 34,980,128	Fund receives Fixed 3.9238%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2027	255,572	255,572
IRS	USD 34,980,128	Fund receives Fixed 3.9538%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2027	265,245	265,245
IRS	USD 69,960,252	Fund receives Fixed 3.9848%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2027	550,482	550,482
IRS	GBP 47,605,952	Fund receives Fixed 4.86%; and pays Floating GBP SONIA 1 Day	Bank of America	20/6/2028	1,126,823	1,126,823
IRS	GBP 42,623,096	Fund receives Fixed 4.1238%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	17/11/2028	362,181	362,181
IRS	GBP 42,349,440	Fund receives Fixed 4.1289%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	21/11/2028	366,988	366,988
IRS	EUR 77,021,386	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.02%	Bank of America	26/8/2031	6,694,672	6,694,672
IRS	USD 21,997,106	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.585%	Bank of America	26/5/2032	598,353	598,353
IRS	USD 93,613,588	Fund receives Fixed 3.4665%; and pays Floating USD SOFR 1 Day	Bank of America	4/10/2032	250,113	250,113
IRS	USD 44,468,908	Fund receives Fixed 3.415%; and pays Floating USD SOFR 1 Day	Bank of America	5/10/2032	37,886	37,886
IRS	EUR 59,243,582	Fund receives Fixed 2.34%; and pays Floating EUR ESTR 1 Day	Bank of America	19/1/2033	(2,315)	(2,315)
IRS	USD 105,718,264	Fund receives Fixed 3.136%; and pays Floating USD SOFR 1 Day	Bank of America	12/5/2033	(438,543)	(438,543)
IRS	USD 94,798,960	Fund receives Fixed 3.931%; and pays Floating USD SOFR 1 Day	Bank of America	4/10/2033	1,968,263	1,968,263
IRS	JPY 1,962,521,574	Fund receives Fixed 1.45%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	6/3/2054	(217,407)	(217,407)
IRS	JPY 1,962,521,574	Fund receives Fixed 1.452%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	11/3/2054	(214,461)	(214,461)
IRS	BRL 37,380,000	Fund receives Fixed 11.7375%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(7,385)	(7,385)
IRS	COP 36,454,403,100	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.81%	JP Morgan	10/5/2025	(3,628)	(3,628)
IRS	COP 146,188,970,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 8.62%	JP Morgan	5/11/2025	(111,268)	(111,268)
IRS	BRL 121,352,832	Fund receives Fixed 13.209319%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	278,066	278,066
IRS	BRL 112,286,930	Fund receives Fixed 10.062149%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(549,453)	(549,453)
IRS	COP 44,331,553,058	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.73%	Morgan Stanley	10/5/2025	(317)	(317)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 365,551,144	Fund receives Fixed 12.811125%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	578,450	578,450
IRS	BRL 112,407,780	Fund receives Fixed 10.027014%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	4/1/2027	(561,395)	(561,395)
IRS	BRL 99,212,956	Fund receives Fixed 10.069033%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(503,882)	(503,882)
IRS	BRL 753,082	Fund receives Fixed 10.156823%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(3,641)	(3,641)
IRS	BRL 144,830,434	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(648,841)	(648,841)
IRS	USD 131,046,252	Fund receives Fixed 3.5%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	17/10/2033	517,670	517,670
TRS	EUR (6,837)	The Fund receives the total return on LEG Immobilien. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Average Rate (TONA), USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-52 basis points.	Merrill Lynch International	2/10/2028	(9,312)	(662,151)
TRS	USD 30,318	The Fund receives the total return on AMC Networks. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Barclays	2/9/2028	(606)	314,095
TRS	JPY (9,000)	The Fund receives the total return on Daiwa House Industry. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Average Rate (TONA), USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-52 basis points.	Merrill Lynch International	10/2/2025	(6,863)	(277,556)
TRS	JPY (46,500)	The Fund receives the total return on Kansai Paint. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Average Rate (TONA), USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-52 basis points.	Merrill Lynch International	10/2/2025	(29,071)	(831,064)
TRS	JPY (37,800)	The Fund receives the total return on Kobe Steel. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Average Rate (TONA), USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-52 basis points.	Merrill Lynch International	10/2/2025	(20,905)	(464,450)
TRS	JPY (86,100)	The Fund receives the total return on Nagoya Railroad. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Average Rate (TONA), USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-52 basis points.	Merrill Lynch International	10/2/2025	(13,309)	(1,030,704)
TRS	JPY (21,400)	The Fund receives the total return on Rohm. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Average Rate (TONA), USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-52 basis points.	Merrill Lynch International	10/2/2025	(21,538)	(268,309)

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	HKD (12,400)	The Fund receives the total return on ANTA Sports Products. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Average Rate (TONA), USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-52 basis points.	Merrill Lynch International	10/3/2025	(17,332)	(122,118)
TRS	HKD (335,000)	The Fund receives the total return on Wynn Macau. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Average Rate (TONA), USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-52 basis points.	Merrill Lynch International	10/3/2025	(4,297)	(229,394)
TRS	GBP 106,606	The Fund receives the total return on Synthomer. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Average Rate (TONA), USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-52 basis points.	Merrill Lynch International	8/4/2025	24,524	344,742
TRS	EUR 5,500	The Fund receives the total return on Northern Data. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Average Rate (TONA), USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-52 basis points.	Merrill Lynch International	17/2/2028	29,241	170,265
TRS	USD (11,685)	The Fund receives the total return on Trip.com. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Average Rate (TONA), USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-52 basis points.	Merrill Lynch International	2/9/2028	(55,621)	(546,507)
TRS	HKD (176,000)	The Fund receives the total return on Ping An Insurance of China. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Average Rate (TONA), USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-52 basis points.	Merrill Lynch International	2/10/2028	(81,248)	(844,074)
TRS	USD (5,279)	The Fund receives the total return on Atlantic Union Bankshares. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	(15,573)	(209,893)
TRS	USD (5,279)	The Fund receives the total return on Community Financial System. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	(15,995)	(322,019)
TRS	USD (12,454)	The Fund receives the total return on CVB Financial. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	(18,556)	(229,154)
TRS	USD (5,718)	The Fund receives the total return on First Bancorp/Southern Pines NC. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	(13,209)	(241,528)
TRS	USD (5,759)	The Fund receives the total return on Independent Bank. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	(36,167)	(338,341)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 195,777	The Fund receives the total return on New York Community Bancorp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	312,264	2,148,653
TRS	USD (17,600)	The Fund receives the total return on Provident Financial Services. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	(35,200)	(335,104)
TRS	USD (4,226)	The Fund receives the total return on ServisFirst Bancshares. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	(27,384)	(341,841)
TRS	USD 16,205,945	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/9/2024	168,161	145,246
TRS	USD 33,545,527	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/9/2024	(235,475)	(127,972)
TRS	USD 15,924,000	Fund receives USD SOFR 1D Overnight + 0bps; and pays Markit iBoxx US Dollar Liquid High + 0bps	JP Morgan	20/9/2024	(222,699)	(171,668)
TRS	USD 12,830,700	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	137,476	112,742
TRS	USD 8,517,699	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	97,856	78,335
TRS	USD 8,508,816	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	21,141	(33,411)
TRS	USD 8,034,000	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/9/2024	(253,187)	(227,740)
TRS	USD 26,139,187	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/9/2024	409,241	381,208
TRS	USD 5,156,471	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/9/2024	161,746	144,303
TRS	USD 706	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 65bps	BNP Paribas	20/9/2024	446,170	446,170
TRS	USD 12,344,361	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	BNP Paribas	20/9/2024	(40,403)	(844)
Total (USD underlying exposure - USD 13,283,471,683)					(1,235,168)	(20,069,043)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

CCS: Cross Currency Swaps

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
646,000	Put	OTC BRL/USD	Bank of America	USD 5.25	3/9/2024	(35,918)	-
5,880,000	Put	OTC EUR/USD	Bank of America	EUR 1.11	6/9/2024	22,150	33,609
3,277,000	Put	OTC USD/KRW	Bank of America	USD 1,345	12/9/2024	18,701	37,858
140,000	Call	OTC EUR/CHF	Bank of America	EUR 0.97	11/10/2024	(9,015)	9,208
21,405,428	Put	OTC USD/KRW	Bank of America	USD 1,300	16/10/2024	64,426	88,978
978,000	Put	OTC CNH/USD	Bank of America	USD 7.5	6/11/2024	(34,474)	28,021
385,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	12/11/2024	(34,317)	14,870
89,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	19/11/2024	(7,845)	4,008
296,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	19/11/2024	(26,093)	13,330
4,550,000	Put	OTC EUR/USD	Bank of America	EUR 1.1	21/11/2024	3,262	39,889

Fixed Income Global Opportunities Fund continued

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
1,060,100	Put	OTC USD/TRY	Bank of America	USD 29.25	17/12/2024	(79,441)	66
1,430,000	Put	OTC CNH/INR	Bank of America	CNH 11.6	31/7/2025	(20,673)	23,266
27,780,000	Call	OTC USD/CNH	Bank of America	USD 7.75	6/3/2026	(56,644)	146,150
14,820,000	Call	OTC USD/INR	Barclays	USD 84	11/9/2024	(51,496)	12,674
14,820,000	Put	OTC USD/INR	Barclays	USD 83	11/9/2024	(11,802)	202
997,000	Call	OTC USD/CNH	Barclays	USD 7.5	23/10/2024	(95,089)	2,119
21,262,744	Call	OTC USD/JPY	Barclays	USD 155	31/10/2024	(43,196)	20,380
622,000	Put	OTC EUR/USD	Barclays	EUR 1.04	9/12/2024	(49,582)	23,129
6,458,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.065	5/9/2024	(20,609)	1
14,330,000	Call	OTC USD/INR	BNP Paribas	USD 84	27/9/2024	(33,759)	25,982
3,543,791	Put	OTC USD/JPY	BNP Paribas	USD 145	31/10/2024	10,805	74,880
21,600,000	Put	OTC USD/INR	BNP Paribas	USD 83.25	14/11/2024	(73)	25,847
28,650,000	Call	OTC USD/CNH	BNP Paribas	USD 7.2	7/7/2025	(19,791)	54,412
36,702,048	Put	OTC EUR/USD	Citibank	USD 17.393	3/9/2024	(32,848)	-
1,900,000	Put	OTC EUR/JPY	Citibank	EUR 145	4/9/2024	(155,576)	-
13,891,039	Put	OTC USD/MXN	Citibank	USD 17.7	23/9/2024	(114,872)	2,238
3,875,968	Call	OTC USD/BRL	Deutsche Bank	USD 5.75	12/11/2024	(16,330)	93,779
3,869,000	Call	OTC USD/BRL	Deutsche Bank	USD 5.75	12/11/2024	(16,300)	93,610
6,751,000	Put	OTC USD/BRL	Goldman Sachs	USD 5.45	12/9/2024	(69,795)	8,646
5,906,000	Put	OTC EUR/USD	Goldman Sachs	EUR 1.1	19/9/2024	(2,617)	21,109
14,320,000	Call	OTC USD/JPY	Goldman Sachs	USD 155	26/9/2024	(28,937)	2,138
13,752,862	Put	OTC EUR/USD	Goldman Sachs	EUR 1.07	7/10/2024	(54,445)	8,041
3,941,000	Put	OTC USD/TRY	Goldman Sachs	USD 37.5	8/10/2024	178,598	218,619
4,027,000	Put	OTC USD/TRY	Goldman Sachs	USD 42.5	6/12/2024	270,248	484,537
1,306,667	Put	OTC USD/BRL	HSBC Bank	USD 5.6	5/9/2024	(10,905)	4,928
1,956,000	Put	OTC USD/BRL	HSBC Bank	USD 5.6	5/9/2024	(16,324)	7,377
14,231,329	Put	OTC EUR/USD	HSBC Bank	EUR 1.098	12/9/2024	(3,724)	12,062
119,000	Put	OTC EUR/NOK	HSBC Bank	EUR 11.5	26/9/2024	9,964	22,965
237,000	Put	OTC EUR/NOK	HSBC Bank	EUR 11.5	26/9/2024	19,845	45,738
16,800,000	Put	OTC EUR/USD	HSBC Bank	EUR 1.065	4/10/2024	(56,219)	3,860
327,000	Put	OTC PLN/USD	HSBC Bank	USD 4.25	18/10/2024	(26,984)	8,168
45,000,000	Call	OTC USD/HKD	HSBC Bank	USD 7.781	1/11/2024	(67,136)	64,233
356,519	Put	OTC EUR/USD	HSBC Bank	EUR 1.06	4/11/2024	(31,089)	16,756
594,000	Put	OTC EUR/USD	HSBC Bank	EUR 1.06	4/11/2024	(51,797)	27,917
637,370	Call	OTC USD/CNH	HSBC Bank	USD 7.65	9/12/2024	(26,627)	6,835
1,430,000	Put	OTC EUR/USD	HSBC Bank	EUR 0.99	30/12/2024	(71,101)	13,051
760,000	Call	OTC USD/CNH	HSBC Bank	USD 7.35	31/3/2025	(81,900)	87,074
14,820,000	Call	OTC USD/INR	JP Morgan	USD 85	11/9/2024	(11,395)	164
3,815,000	Call	OTC USD/CNH	JP Morgan	USD 7.25	24/9/2024	(24,238)	788
2,543,000	Call	OTC USD/CNH	JP Morgan	USD 7.25	24/9/2024	(16,156)	526
1,775,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	12/11/2024	(6,483)	2,033
2,960,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	12/11/2024	(10,810)	3,391
2,960,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	19/11/2024	(10,839)	4,326
1,775,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	19/11/2024	(6,500)	2,594
2,354,000	Call	OTC INR/CNH	JP Morgan	CNH 12.5	23/1/2025	33,125	52,641
750,000	Put	OTC USD/TRY	JP Morgan	USD 30.6	5/2/2025	(21,173)	502
720,000	Call	OTC AUD/NZD	JP Morgan	AUD 1.2	15/4/2025	(15,003)	9,013
3,529,800	Put	OTC CNH/INR	JP Morgan	CNH 11.5	12/6/2025	(55,528)	44,119
6,751,000	Call	OTC USD/BRL	Morgan Stanley	USD 5.75	12/9/2024	32,143	52,261
7,222,000	Put	OTC USD/ZAR	Morgan Stanley	USD 18	12/9/2024	65,825	144,169

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
21,500,000	Call	OTC USD/INR	Morgan Stanley	USD 85	27/9/2024	(15,604)	5,359
3,823,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	9/10/2024	201,972	295,112
2,551,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	9/10/2024	134,771	196,921
655,000	Put	OTC CNH/USD	Morgan Stanley	USD 7.35	18/10/2024	(32,188)	21,686
6,577,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	18/10/2024	395,689	519,797
17,732,632	Call	OTC USD/JPY	Morgan Stanley	USD 158	24/10/2024	(15,323)	1,878
16,851,962	Put	OTC USD/CNH	Morgan Stanley	USD 7.1	31/10/2024	136,273	229,431
3,230,000	Call	OTC USD/COP	Morgan Stanley	USD 4,200	12/11/2024	(13,598)	73,063
5,804,000	Call	OTC USD/COP	Morgan Stanley	USD 4,200	12/11/2024	(24,435)	131,286
5,132,000	Call	OTC USD/ZAR	Morgan Stanley	USD 19	12/11/2024	(69,927)	30,922
7,854,146	Put	OTC USD/CNH	Standard Chartered Bank	USD 7.05	19/9/2024	6,516	33,652
4,708,000	Put	OTC INR/CNH	Standard Chartered Bank	CNH 11.5	23/1/2025	(77,585)	51,329
14,400,000	Call	OTC USD/JPY	UBS	USD 160	13/9/2024	(25,178)	22
14,400,000	Call	OTC USD/JPY	UBS	USD 160	13/9/2024	(24,876)	22
35,862,827	Put	OTC EUR/USD	UBS	EUR 1.05	18/9/2024	(232,059)	94
14,390,000	Put	OTC USD/CNH	UBS	USD 7.1	20/9/2024	42,386	116,927
4,607,000	Put	OTC USD/TRY	UBS	USD 38.5	27/9/2024	(27,557)	22,889
5,961,000	Put	OTC USD/TRY	UBS	USD 35.5	30/10/2024	1,961	23,182
14,175,163	Call	OTC USD/JPY	UBS	USD 150	31/10/2024	(125,314)	66,618
334,000	Put	OTC USD/TRY	UBS	USD 35	21/11/2024	(959)	29,101
35,400,000	Call	OTC USD/HKD	UBS	USD 7.5	22/8/2025	(11,186)	1,124,800
35,400,000	Call	OTC USD/HKD	UBS	USD 7.5	27/8/2025	(33,524)	1,124,764
1,666	Put	S&P 500 Index	UBS	USD 5,400	18/10/2024	(51,569)	115,654
521	Put	S&P 500 Index	UBS	USD 5,450	15/11/2024	(11,690)	60,283
1,015	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 570	6/9/2024	(223,530)	89,320
844	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 571	6/9/2024	(154,221)	55,282
712	Put	3 Month SOFR	Exchange Traded	USD 94.75	13/9/2024	(14,511)	4,450
757	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 563	13/9/2024	12,988	387,962
395	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 525	13/9/2024	(206,712)	14,220
844	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 571	13/9/2024	(161,817)	150,654
161	Call	S&P 500 Index	Exchange Traded	USD 25	18/9/2024	(2,371)	6,521
210	Call	S&P 500 Index	Exchange Traded	USD 30	18/9/2024	(5,575)	5,355
422	Put	American Airlines	Exchange Traded	USD 9	20/9/2024	(6,004)	1,477
84	Call	Apple	Exchange Traded	USD 230	20/9/2024	9,020	43,260
335	Call	Carrier Global	Exchange Traded	USD 67.5	20/9/2024	64,556	170,850
41	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,750	20/9/2024	(25,453)	5,086
211	Put	Ford Motor	Exchange Traded	USD 10	20/9/2024	(4,162)	528
76	Call	Micron Technology	Exchange Traded	USD 150	20/9/2024	(35,732)	152
85	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 520	20/9/2024	219,448	370,515
356	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 525	20/9/2024	(209,543)	31,150
101	Call	Tesla	Exchange Traded	USD 320	20/9/2024	(116,324)	556
118	Call	Toll Brothers	Exchange Traded	USD 120	20/9/2024	236,493	282,020
114	Call	Trane Technologies	Exchange Traded	USD 360	20/9/2024	(25,904)	76,950
490	Call	Walmart	Exchange Traded	USD 75	20/9/2024	57,758	100,940
281	Call	Western Digital	Exchange Traded	USD 70	20/9/2024	(1,791)	16,017
155	Call	Western Digital	Exchange Traded	USD 90	20/9/2024	(12,021)	543
339	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 515	30/9/2024	(268,854)	33,900
380	Call	ConocoPhillips	Exchange Traded	USD 115	18/10/2024	(6,692)	108,870
371	Call	Freeport-McMoRan	Exchange Traded	USD 45	18/10/2024	(14,355)	69,562
95	Call	Informatica	Exchange Traded	USD 30	18/10/2024	625	3,800

Fixed Income Global Opportunities Fund continued

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
320	Call	Sabre	Exchange Traded	USD 4.5	18/10/2024	(4,713)	800
346	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 550	18/10/2024	(105,670)	211,060
68	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 555	18/10/2024	(11,099)	48,756
175	Call	Western Digital	Exchange Traded	USD 75	18/10/2024	(2,259)	11,375
674	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 540	31/10/2024	(67,576)	341,381
708	Put	3 Month SOFR	Exchange Traded	USD 95.312	15/11/2024	(102,929)	35,400
330	Put	American Airlines	Exchange Traded	USD 8	15/11/2024	(2,691)	3,135
204	Call	DR Horton	Exchange Traded	USD 190	15/11/2024	38,918	230,520
161	Call	Western Digital	Exchange Traded	USD 82.5	15/11/2024	1,241	11,350
78	Call	TOPIX Index	Exchange Traded	JPY 2,650	13/12/2024	415,613	710,016
211	Call	Paramount Global	Exchange Traded	USD 15	20/12/2024	(4,373)	739
8	Put	S&P 500 Index	Exchange Traded	USD 4,500	20/12/2024	(34,653)	15,120
8	Put	S&P 500 Index	Exchange Traded	USD 5,100	20/12/2024	(80,499)	39,000
422	Call	Sabre	Exchange Traded	USD 5	17/1/2025	(3,949)	4,220
1,433	Put	3 Month SOFR	Exchange Traded	USD 95.5	13/6/2025	(342,673)	214,950
1,440	Put	3 Month SOFR	Exchange Traded	USD 95.75	12/9/2025	(456,878)	450,000
Total (USD underlying exposure - USD 267,828,011)						(2,546,254)	10,881,641

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(4,252,389)	Call	OTC USD/ZAR	Bank of America	USD 18	3/9/2024	21,533	(4,457)
(1,478,250)	Call	OTC USD/TRY	Bank of America	USD 38	27/9/2024	39,362	(1,754)
(3,277,000)	Call	OTC USD/KRW	Bank of America	USD 1,380	17/10/2024	10,501	(7,424)
(16,851,962)	Put	OTC USD/CNH	Bank of America	USD 7.1	31/10/2024	50,497	(229,431)
(4,550,000)	Put	OTC EUR/USD	Bank of America	EUR 1.08	21/11/2024	(744)	(17,450)
(1,430,000)	Call	OTC CNH/INR	Bank of America	CNH 12.1	31/7/2025	(38,943)	(134,412)
(14,820,000)	Call	OTC USD/INR	Barclays	USD 85	11/9/2024	20,139	(164)
(14,820,000)	Put	OTC USD/INR	Barclays	USD 83	11/9/2024	38,774	(202)
(14,390,000)	Put	OTC USD/CNH	Barclays	USD 7.1	20/9/2024	(49,294)	(116,927)
(10,631,372)	Call	OTC USD/JPY	Barclays	USD 150	31/10/2024	62,410	(49,963)
(21,600,000)	Put	OTC USD/INR	Barclays	USD 83.25	14/11/2024	34,633	(25,847)
(21,500,000)	Call	OTC USD/INR	BNP Paribas	USD 85	27/9/2024	38,088	(5,359)
(3,543,791)	Call	OTC USD/JPY	BNP Paribas	USD 150	31/10/2024	18,256	(16,654)
(13,891,039)	Put	OTC USD/MXN	Citibank	USD 17.2	23/9/2024	33,094	(324)
(1,935,000)	Call	OTC USD/BRL	Deutsche Bank	USD 6	12/11/2024	6,821	(22,465)
(1,937,984)	Call	OTC USD/BRL	Deutsche Bank	USD 6	12/11/2024	6,832	(22,500)
(6,751,000)	Call	OTC USD/BRL	Goldman Sachs	USD 5.75	12/9/2024	(20,666)	(52,261)
(3,375,000)	Put	OTC USD/BRL	Goldman Sachs	USD 5.35	12/9/2024	16,731	(1,005)
(22,230,000)	Call	OTC USD/INR	Goldman Sachs	USD 85	14/11/2024	25,833	(34,966)
(6,041,000)	Put	OTC USD/TRY	Goldman Sachs	USD 40.5	6/12/2024	(267,701)	(448,123)
(17,831,299)	Call	OTC USD/CNH	Goldman Sachs	USD 7.35	23/5/2025	86,554	(89,365)
(445,782)	Put	OTC USD/CNH	Goldman Sachs	USD 7.1	23/5/2025	(70,629)	(304,087)
(1,900,000)	Put	OTC EUR/JPY	HSBC Bank	EUR 145	4/9/2024	76,798	-
(16,800,000)	Put	OTC EUR/USD	HSBC Bank	EUR 1.05	4/10/2024	27,538	(535)
(1,306,667)	Call	OTC USD/BRL	HSBC Bank	USD 5.95	4/10/2024	4,762	(8,053)
(1,956,000)	Call	OTC USD/BRL	HSBC Bank	USD 5.95	4/10/2024	7,128	(12,055)
(45,000,000)	Call	OTC USD/HKD	HSBC Bank	USD 7.84	1/11/2024	22,919	(4,274)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(15,170,000)	Call	OTC USD/CNH	HSBC Bank	USD 7.35	31/3/2025	109,139	(57,731)
(3,814,500)	Call	OTC USD/CNH	JP Morgan	USD 7.35	24/9/2024	9,866	(51)
(5,722,000)	Call	OTC USD/CNH	JP Morgan	USD 7.35	24/9/2024	14,800	(77)
(1,647,800)	Put	OTC INR/CNH	JP Morgan	CNH 11.5	23/1/2025	43,531	(17,965)
(1,480,000)	Call	OTC CNH/INR	JP Morgan	CNH 12	12/6/2025	(46,825)	(146,472)
(3,540,501)	Call	OTC USD/ZAR	Morgan Stanley	USD 17.841	9/9/2024	9,717	(19,464)
(982,000)	Call	OTC USD/THB	Morgan Stanley	USD 35.1	12/9/2024	8,224	(287)
(5,251,000)	Call	OTC USD/ZAR	Morgan Stanley	USD 18.5	12/9/2024	39,534	(4,018)
(1,964,000)	Call	OTC USD/THB	Morgan Stanley	USD 34.5	19/9/2024	9,557	(4,771)
(3,927,573)	Put	OTC USD/TWD	Morgan Stanley	USD 31.75	19/9/2024	13,088	(20,481)
(5,735,000)	Call	OTC USD/MXN	Morgan Stanley	USD 19.1	9/10/2024	(183,082)	(252,568)
(3,827,000)	Call	OTC USD/MXN	Morgan Stanley	USD 19.1	9/10/2024	(122,172)	(168,540)
(3,288,500)	Put	OTC USD/MXN	Morgan Stanley	USD 17	18/10/2024	46,816	(243)
(1,937,984)	Call	OTC USD/COP	Morgan Stanley	USD 4,500	12/11/2024	5,052	(12,477)
(3,224,000)	Call	OTC USD/COP	Morgan Stanley	USD 4,500	12/11/2024	8,405	(20,756)
(2,566,000)	Call	OTC USD/ZAR	Morgan Stanley	USD 20	12/11/2024	16,283	(4,176)
(21,405,428)	Put	OTC USD/KRW	Standard Chartered Bank	USD 1,300	16/10/2024	(45,632)	(88,978)
(2,354,000)	Call	OTC INR/CNH	Standard Chartered Bank	CNH 12.5	23/1/2025	20,650	(52,641)
(6,523,431)	Call	OTC USD/TWD	UBS	USD 32.2	11/9/2024	32,122	(10,672)
(35,862,827)	Put	OTC EUR/USD	UBS	EUR 1.02	18/9/2024	95,706	-
(21,262,744)	Call	OTC USD/JPY	UBS	USD 155	31/10/2024	73,176	(20,380)
(3,543,791)	Put	OTC USD/JPY	UBS	USD 145	31/10/2024	(29,236)	(74,880)
(35,400,000)	Call	OTC USD/HKD	UBS	USD 7.7	22/8/2025	(6,613)	(312,115)
(35,400,000)	Call	OTC USD/HKD	UBS	USD 7.75	27/8/2025	(1,377)	(137,313)
(395)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	13/9/2024	75,922	(7,900)
(84)	Put	Apple	Exchange Traded	USD 210	20/9/2024	7,889	(6,258)
(335)	Put	Carrier Global	Exchange Traded	USD 57.5	20/9/2024	29,057	(2,512)
(41)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,400	20/9/2024	9,985	(1,408)
(304)	Put	Micron Technology	Exchange Traded	USD 90	20/9/2024	22,043	(39,672)
(76)	Put	Micron Technology	Exchange Traded	USD 115	20/9/2024	(117,177)	(133,950)
(356)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	20/9/2024	86,958	(14,774)
(101)	Call	Tesla	Exchange Traded	USD 380	20/9/2024	47,547	(202)
(51)	Put	Tesla	Exchange Traded	USD 220	20/9/2024	(33,392)	(76,372)
(114)	Put	Trane Technologies	Exchange Traded	USD 310	20/9/2024	77,834	(5,130)
(490)	Call	Walmart	Exchange Traded	USD 240	20/9/2024	(3,786)	(7,105)
(281)	Call	Western Digital	Exchange Traded	USD 80	20/9/2024	740	(2,107)
(155)	Call	Western Digital	Exchange Traded	USD 105	20/9/2024	(1,193)	(3,255)
(339)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 495	30/9/2024	158,450	(19,492)
(380)	Put	ConocoPhillips	Exchange Traded	USD 100	18/10/2024	5,900	(16,340)
(371)	Put	Freeport-McMoRan	Exchange Traded	USD 38	18/10/2024	1,224	(14,654)
(1)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	18/10/2024	106	(137)
(68)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 510	18/10/2024	5,390	(12,138)
(674)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 520	31/10/2024	27,463	(215,006)
(708)	Put	3 Month SOFR	Exchange Traded	USD 95.187	15/11/2024	43,096	(17,700)
(136)	Put	DR Horton	Exchange Traded	USD 150	15/11/2024	24,185	(20,400)
(78)	Put	TOPIX Index	Exchange Traded	JPY 2,100	13/12/2024	138,408	(45,548)
(16)	Put	S&P 500 Index	Exchange Traded	USD 4,800	20/12/2024	104,180	(47,600)
(2,866)	Put	3 Month SOFR	Exchange Traded	USD 95	13/6/2025	228,191	(161,212)

Fixed Income Global Opportunities Fund continued

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(1,440)	Put	3 Month SOFR	Exchange Traded	USD 95	12/9/2025	142,733	(135,000)
(1,440)	Put	3 Month SOFR	Exchange Traded	USD 95.25	12/9/2025	226,643	(198,000)
Total (USD underlying exposure - USD 115,374,661)						1,630,351	(4,240,985)

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 143,180,747	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 4% Fixed annually from 28/10/2025	JP Morgan	24/10/2024	108,222	1,273,641
JPY 18,283,283,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY 1D TONAR annually from 20/11/2025; and pays 1% Fixed annually from 20/11/2025	Deutsche Bank	18/11/2024	(239,341)	2,781
USD 87,943,508	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 27/1/2026; and pays Floating USD SOFR annually from 27/1/2026	Goldman Sachs	23/1/2025	(286,606)	929,612
AUD 27,400,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed semi-annually from 11/8/2025; and pays Floating AUD BBSW quarterly from 11/5/2025	JP Morgan	10/2/2025	(28,161)	82,743
AUD 35,037,222	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed annually from 11/5/2025; and pays Floating AUD BBSW quarterly from 11/5/2025	Barclays	10/2/2025	(38,687)	105,806
USD 12,114,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/10/2025; and pays 4.43% Fixed annually from 21/10/2025	Goldman Sachs	17/10/2024	(194,870)	972
USD 6,057,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/10/2025; and pays 4.43% Fixed annually from 21/10/2025	Goldman Sachs	17/10/2024	(89,081)	486
USD 66,737,974	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 27/10/2025; and pays Floating USD SOFR annually from 25/10/2025	Citibank	23/10/2024	1,620,275	2,284,315
EUR 10,380,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2029	Morgan Stanley	18/9/2024	(10,338)	1,663
EUR 88,330,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2029	Morgan Stanley	18/9/2024	(87,973)	14,148
EUR 88,330,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2029	Morgan Stanley	18/9/2024	(176,635)	54,935
USD 41,734,935	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/12/2025; and pays 3.6% Fixed annually from 19/12/2025	JP Morgan	17/12/2024	434,546	849,785
USD 41,640,833	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/12/2025; and pays 3.6% Fixed annually from 19/12/2025	JP Morgan	17/12/2024	442,197	847,869
USD 42,161,240	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.66% Fixed annually from 10/10/2025; and pays Floating USD SOFR annually from 10/10/2025	Nomura	8/10/2024	454,091	698,164
USD 28,393,027	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.66% Fixed annually from 10/10/2025; and pays Floating USD SOFR annually from 10/10/2025	Nomura	8/10/2024	434,175	738,701
GBP 16,468,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.65% Fixed annually from 11/7/2026; and pays Floating GBP SONIA annually from 11/7/2026	Morgan Stanley	11/7/2025	61,864	419,547

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 5,640,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024	Barclays	18/9/2024	(4,620)	2,656
USD 5,480,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 29/10/2025; and pays 4% Fixed annually from 29/10/2025	Bank of America	25/10/2024	(33,584)	6,086
USD 6,625,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024; and pays 5% Fixed	Bank of America	16/10/2024	(8,582)	5,231
EUR 29,874,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives ITRAXX.EUR.41.V1 quarterly from 20/6/2024; and pays 1% Fixed	BNP Paribas	16/10/2024	(68,166)	12,860
USD 4,937,703	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024	Bank of America	18/9/2024	(5,946)	7,879
Total (USD underlying exposure - USD 385,625,144)				2,282,780	8,339,880

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (10,380,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	12,914	(2,214)
EUR (10,380,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	12,660	(2,214)
EUR (88,330,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	107,736	(18,837)
EUR (88,330,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	137,935	(28,432)
USD (36,375,345)	Fund writes a call option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays CDX.NA.IG.42.V1 quarterly from 20/6/2024	Barclays	18/9/2024	(21,891)	(51,719)
USD (4,937,703)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.42.V1 from 20/6/2024	Bank of America	18/9/2024	61	(2,507)
USD (42,161,240)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 10/10/2025; and pays 3.16% Fixed annually from 10/10/2025	Nomura	8/10/2024	(99,571)	(164,700)
USD (28,393,027)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 10/10/2025; and pays 3.16% Fixed annually from 10/10/2025	Nomura	8/10/2024	(55,038)	(119,592)
EUR (29,874,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays ITRAXX.EUR.41.V1 quarterly from 20/6/2024	BNP Paribas	16/10/2024	30,136	(5,658)
USD (101,759,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5.1% Fixed annually from 21/10/2025; and pays Floating USD SOFR annually from 21/10/2025	Goldman Sachs	17/10/2024	178,434	(451)
USD (50,879,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5.1% Fixed annually from 21/10/2025; and pays Floating USD SOFR annually from 21/10/2025	Goldman Sachs	17/10/2024	83,334	(225)
USD (66,737,974)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/10/2025; and pays 3.15% Fixed annually from 25/10/2025	Citibank	23/10/2024	(227,295)	(395,806)

Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (143,180,747)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed annually from 28/10/2025; and pays Floating USD SOFR annually from 28/10/2025	JP Morgan	24/10/2024	376,322	(278,252)
USD (16,048,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 29/10/2025; and pays Floating USD SOFR annually from 29/10/2025	Bank of America	25/10/2024	50,089	(11,241)
USD (50,107,023)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 29/10/2025; and pays 3.3% Fixed annually from 29/10/2025	Goldman Sachs	25/10/2024	(247,654)	(399,228)
EUR (44,960,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/4/2025; and pays 2.534% Fixed annually from 29/10/2025	Barclays	25/10/2024	(30,074)	(91,627)
EUR (1,390,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.5% Fixed annually from 4/11/2025; and pays Floating EUR EURIBOR semi-annually from 4/5/2025	Bank of America	31/10/2024	645	(10,508)
USD (82,812,429)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 8/11/2025; and pays 3.05% Fixed annually from 8/11/2025	Citibank	6/11/2024	71,714	(119,522)
USD (41,406,215)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 8/11/2025; and pays 2.8% Fixed annually from 8/11/2025	Citibank	6/11/2024	68,574	(102,094)
USD (60,348,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/2/2026; and pays 3.225% Fixed annually from 19/2/2026	Goldman Sachs	7/11/2024	124,768	(93,692)
JPY (18,283,283,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.5% Fixed annually from 20/11/2025; and pays Floating JPY TONAR annually from 20/11/2025	Deutsche Bank	18/11/2024	122,244	(40)
USD (78,968,213)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/11/2025; and pays 2.65% Fixed annually from 27/11/2025	Goldman Sachs	25/11/2024	30,543	(178,723)
USD (41,734,935)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed annually from 19/12/2025; and pays Floating USD SOFR annually from 19/12/2025	JP Morgan	17/12/2024	(208,602)	(416,038)
USD (41,734,935)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/12/2025; and pays 4.5% Fixed annually from 19/12/2025	JP Morgan	17/12/2024	151,843	(23,667)
USD (41,640,833)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed annually from 19/12/2025; and pays Floating USD SOFR annually from 19/12/2025	JP Morgan	17/12/2024	(212,416)	(415,100)
USD (41,640,833)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/12/2025; and pays 4.5% Fixed annually from 19/12/2025	JP Morgan	17/12/2024	126,318	(23,614)
USD (21,051,434)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.45% Fixed annually from 6/1/2026; and pays Floating USD SOFR annually from 6/1/2026	Goldman Sachs	2/1/2025	116,606	(17,071)
USD (42,365,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/1/2026; and pays 3% Fixed annually from 21/1/2026	Goldman Sachs	16/1/2025	(144,264)	(342,798)
USD (84,729,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/1/2026; and pays 3.2% Fixed annually from 21/1/2026	Goldman Sachs	16/1/2025	(175,605)	(384,881)
USD (20,589,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/1/2026; and pays 3% Fixed annually from 21/1/2026	JP Morgan	16/1/2025	(78,767)	(166,596)
USD (39,592,991)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/1/2026; and pays 3.2% Fixed annually from 21/1/2026	JP Morgan	16/1/2025	(91,495)	(179,851)
USD (39,592,991)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/1/2026; and pays 3.2% Fixed annually from 21/1/2026	JP Morgan	16/1/2025	(92,639)	(179,851)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (20,589,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/1/2026; and pays 3% Fixed annually from 21/1/2026	JP Morgan	16/1/2025	(81,196)	(166,597)
USD (84,663,587)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.3% Fixed annually from 22/1/2026; and pays Floating USD SOFR annually from 22/1/2026	Deutsche Bank	17/1/2025	128,301	(58,657)
USD (37,188,679)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 22/1/2026; and pays Floating USD SOFR annually from 22/1/2026	Deutsche Bank	17/1/2025	146,594	(97,678)
USD (87,943,508)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.25% Fixed annually from 27/1/2026; and pays Floating USD SOFR semi-annually from 27/1/2026	Goldman Sachs	23/1/2025	202,503	(154,555)
USD (50,821,028)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/1/2026; and pays 3.15% Fixed annually from 28/1/2026	Goldman Sachs	24/1/2025	(273,438)	(563,118)
AUD (54,800,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating AUD BBSW quarterly from 11/5/2025; and pays 2.5% Fixed semi-annually from 11/8/2025	JP Morgan	10/2/2025	51,430	(20,122)
AUD (35,037,222)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed quarterly from 11/5/2025; and pays Floating AUD BBSW quarterly from 11/5/2025	BNP Paribas	10/2/2025	36,807	(18,634)
USD (239,210,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 12/2/2026; and pays 3.15% Fixed annually from 12/2/2026	Goldman Sachs	10/2/2025	(15,183)	(474,466)
USD (50,684,722)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.225% Fixed annually from 19/2/2026; and pays Floating USD SOFR annually from 19/2/2026	Goldman Sachs	14/2/2025	33,015	(703,181)
USD (50,684,722)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/2/2026; and pays 3.225% Fixed annually from 19/2/2026	Goldman Sachs	14/2/2025	47,913	(688,282)
USD (42,981,743)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed annually from 24/2/2026; and pays Floating USD SOFR annually from 24/2/2026	Deutsche Bank	20/2/2025	7,971	(170,558)
USD (85,963,487)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/2/2026; and pays 2.7% Fixed annually from 24/2/2026	Deutsche Bank	20/2/2025	46,330	(480,042)
USD (249,590,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 7/5/2026; and pays 4.65% Fixed annually from 7/5/2026	Bank of America	5/5/2025	1,037,952	(185,039)
USD (250,830,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/5/2026; and pays 4.51% Fixed annually from 16/5/2026	Bank of America	14/5/2025	903,710	(253,870)
USD (201,125,316)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/5/2026; and pays 5% Fixed annually from 28/5/2026	Goldman Sachs	23/5/2025	449,153	(98,913)
USD (201,125,316)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/5/2026; and pays 5.05% Fixed annually from 28/5/2026	Goldman Sachs	23/5/2025	511,761	(91,615)
USD (81,313,610)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/6/2026; and pays 4.6% Fixed annually from 17/6/2026	Morgan Stanley	13/6/2025	176,701	(83,503)
USD (42,491,887)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed annually from 24/6/2026; and pays Floating USD SOFR annually from 24/6/2026	Goldman Sachs	20/6/2025	201,100	(128,637)
USD (50,514,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.55% Fixed annually from 1/07/2026; and pays Floating USD SOFR annually from 1/7/2026	Morgan Stanley	27/6/2025	220,107	(125,914)
GBP (16,468,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 11/7/2026; and pays 2.914% Fixed annually from 11/7/2026	Morgan Stanley	11/7/2025	(20,935)	(150,808)

Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
GBP (16,468,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 11/7/2026; and pays 3.314% Fixed annually from 11/7/2026	Morgan Stanley	11/7/2025	(40,329)	(268,139)
USD (10,755,074)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/5/2027; and pays 3.9775% Fixed annually from 13/5/2027	Bank of America	11/5/2026	218,500	(242,086)
USD (10,755,074)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/5/2027; and pays 3.9775% Fixed annually from 13/5/2027	Bank of America	11/5/2026	(314,982)	(775,568)
USD (1,397,790)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.49% Fixed annually from 5/8/2027; and pays Floating USD SOFR annually from 5/8/2027	Deutsche Bank	3/8/2026	(6,570)	(67,549)
USD (1,397,790)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/8/2027; and pays 3.49% Fixed annually from 5/8/2027	Deutsche Bank	3/8/2026	7,018	(53,960)
USD (26,641,136)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 7/8/2027; and pays 3.28% Fixed annually from 7/8/2027	Deutsche Bank	5/8/2026	(60,498)	(1,236,704)
USD (26,641,136)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.28% Fixed annually from 7/8/2027; and pays Floating USD SOFR annually from 7/8/2027	Deutsche Bank	5/8/2026	124,188	(1,052,018)
USD (12,717,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/8/2027; and pays 3.29% Fixed annually from 25/8/2027	Deutsche Bank	21/8/2026	56,819	(510,699)
USD (12,717,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.29% Fixed annually from 25/8/2027; and pays Floating USD SOFR annually from 25/8/2027	Deutsche Bank	21/8/2026	(23,548)	(591,067)
USD (12,695,159)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/8/2027; and pays 3.32% Fixed annually from 26/8/2027	Bank of America	24/8/2026	31,409	(525,909)
USD (12,695,159)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.32% Fixed annually from 26/8/2027; and pays Floating USD SOFR annually from 26/8/2027	Bank of America	24/8/2026	(18,835)	(576,152)
USD (46,056,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/9/2027; and pays 3.383% Fixed annually from 2/9/2027	Bank of America	31/8/2026	(29,431)	(2,032,888)
USD (46,056,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/9/2027; and pays 3.383% Fixed annually from 2/9/2027	Bank of America	31/8/2026	14,257	(1,989,200)
Total (USD underlying exposure - USD 801,050,544)				3,886,159	(18,862,877)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

To Be Announced Securities Contracts as at 31 August 2024

Holding	Description	Market Value USD	% of Net Assets
TBA			
	United States		
USD 4,823,320	Fannie Mae or Freddie Mac 3% TBA	4,292,378	0.07
	Fannie Mae or Freddie Mac 3.5%		
USD 1,132,087,809	TBA	1,045,881,711	15.91
	Fannie Mae or Freddie Mac 4.5%		
USD 123,371,778	TBA	120,337,172	1.83
USD (97,464,900)	Fannie Mae or Freddie Mac 4% TBA	(92,692,745)	(1.41)
USD 133,720,000	Fannie Mae or Freddie Mac 6% TBA	136,235,000	2.07
	Fannie Mae or Freddie Mac 5.5%		
USD (115,142,000)	TBA	(116,081,472)	(1.77)
	Fannie Mae or Freddie Mac 6.5%		
USD (53,823,000)	TBA	(55,416,825)	(0.84)
Total TBA			
(USD underlying exposure - USD 1,570,937,303)		1,042,555,219	15.86

Future Consumer Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				United Kingdom			
				8,831	CVS	130,947	0.68
				130,642	JD Sports Fashion	236,651	1.23
				7,959	Unilever*	514,965	2.67
COMMON STOCKS (SHARES)						882,563	4.58
Cayman Islands				United States			
4,465	Sea ADR	354,476	1.84	1,241	Adobe	710,833	3.69
13,800	Tencent	675,987	3.50	2,252	Airbnb	263,349	1.37
		1,030,463	5.34	2,626	Alphabet	428,300	2.22
China				8,180	Amazon.com	1,434,117	7.43
1,000	Kweichow Moutai	203,857	1.06	305	Equinix	251,582	1.30
France				2,797	Estee Lauder	255,870	1.33
2,079	EssilorLuxottica	498,302	2.58	2,320	Mastercard	1,119,818	5.80
1,062	L'Oreal	469,860	2.44	230	MercadoLibre	472,376	2.45
		968,162	5.02	1,444	Meta Platforms	750,635	3.90
Germany				4,412	NIKE	363,990	1.89
1,675	adidas	435,421	2.26	14,813	Pinterest	474,905	2.46
8,011	Beiersdorf	1,162,800	6.03	2,201	TJX	257,627	1.33
7,335	CTS Eventim	689,339	3.57	3,568	T-Mobile US	708,177	3.67
4,072	Puma	177,609	0.92	8,360	Uber Technologies	609,695	3.16
		2,465,169	12.78	2,213	Visa	610,699	3.17
India				921	Zebra Technologies	316,612	1.64
9,213	Reliance Industries GDR	669,785	3.47	2,257	Zoetis	414,791	2.15
Japan						9,443,376	48.96
12,100	Recruit	752,052	3.90	Total Common Stocks (Shares)		18,795,638	97.45
9,600	Sony	936,521	4.85	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
		1,688,573	8.75			18,795,638	97.45
Netherlands				Total Portfolio			
54,366	Davide Campari-Milano*	502,439	2.61			18,795,638	97.45
1,017	Ferrari	504,075	2.61	Other Net Assets			
		1,006,514	5.22			491,238	2.55
Spain				Total Net Assets (USD)			
11,172	Cellnex Telecom	437,176	2.27			19,286,876	100.00

*All or a portion of this security represents a security on loan.

Sector Breakdown as at 31 August 2024

	% of Net Assets
Communications	32.00
Consumer Non-cyclical	25.45
Consumer Cyclical	18.66
Financials	10.27
Technology	5.33
Energy	3.47
Industrial	2.27
Other Net Assets	2.55
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Future Of Transport Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets						
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Netherlands									
				25,780	ASML	23,319,903	2.38						
				169,110	NXP Semiconductors	43,143,343	4.40						
COMMON STOCKS (SHARES)				853,485	STMicroelectronics	27,338,549	2.79						
				93,801,795				9.57					
				South Korea									
5,589,171	Lynas Rare Earths*	26,763,433	2.73	54,128	LG Chem	13,027,025	1.33						
Canada				97,752	Samsung SDI	25,904,260	2.64						
				38,931,285				3.97					
				Switzerland									
282,407	Canadian National Railway	33,043,386	3.37	286,066	TE Connectivity	43,873,942	4.48						
410,393	Canadian Pacific Kansas City*	33,846,398	3.46	United Kingdom									
1,261,815	Sigma Lithium	13,726,361	1.40	2,228,838	Auto Trader	24,974,629	2.55						
				80,616,145	8.23	United States							
Chile				257,394	AECOM	25,752,270	2.63						
609,659	Sociedad Quimica y Minera de Chile ADR*	24,051,048	2.45	144,711	Analog Devices	33,946,306	3.46						
China				106,699	ANSYS	34,257,848	3.50						
				1,480,000	BYD*	45,775,708	4.67	166,767	Cadence Design Systems	44,776,940	4.57		
				1,344,202	Contemporary Amperex Technology	35,001,488	3.58	478,177	Mobileye Global	6,866,622	0.70		
				80,777,196	8.25	584,050	ON Semiconductor	45,748,636	4.67				
France				130,903	PTC	23,287,644	2.38						
				628,024	Dassault Systemes*	24,784,111	2.53	100,662	Rogers*	10,840,291	1.11		
				95,298	Schneider Electric	24,361,323	2.49	182,503	Union Pacific	46,242,610	4.72		
390,608	Vinci	46,962,611	4.79	419,741	Verra Mobility*	11,568,062	1.18						
				96,108,045	9.81	283,287,229		28.92					
Germany				Total Common Stocks (Shares)				928,133,571	94.74				
673,760	Infineon Technologies	24,671,147	2.52	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				928,133,571	94.74				
Ireland				Total Portfolio				928,133,571	94.74				
				76,550	Eaton	23,158,671	2.36	Other Net Assets				51,547,704	5.26
				Japan				Total Net Assets (USD)				979,681,275	100.00
279,100	NIDEC CORP	11,400,993	1.17										
2,583,000	Renesas Electronics	44,611,583	4.55										
Jersey													
				437,441	Aptiv	31,106,430	3.18						

Future Of Transport Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	5,828,909	USD	7,411,743	BNY Mellon	13/9/2024	251,343
USD	287,217	GBP	223,347	BNY Mellon	13/9/2024	(6,411)
Net unrealised appreciation						244,932
SGD Hedged Share Class						
SGD	5,324,153	USD	4,028,532	BNY Mellon	13/9/2024	58,201
USD	199,930	SGD	262,908	BNY Mellon	13/9/2024	(1,875)
Net unrealised appreciation						56,326
Total net unrealised appreciation (USD underlying exposure - USD 232,394,890)						2,737,696

Sector Breakdown as at 31 August 2024

	% of Net Assets
Technology	37.75
Industrial	29.47
Consumer Cyclical	14.77
Basic Materials	9.02
Communications	2.55
Consumer Non-cyclical	1.18
Other Net Assets	5.26
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				287,754	First Quantum Minerals	3,576,226	0.02
FUNDS				115,997	Franco-Nevada	14,197,707	0.09
	Ireland			243,705	Lions Gate Entertainment*	1,903,336	0.01
150,000	iShares JP Morgan EM Local Government Bond UCITS ETF [~]	6,667,500	0.04	21,850	Lions Gate Entertainment	151,420	0.00
	United States			215,554	Lionsgate Studios	1,487,323	0.01
208,663	SPDR Gold Shares*	48,524,581	0.32	47,115	Nutrien	2,269,175	0.02
Total Funds		55,192,081	0.36	613,857	Power of Canada	18,672,071	0.12
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS				1,609,926	Suncor Energy*	65,146,259	0.43
	Australia			13,690	Thomson Reuters*	2,327,044	0.01
370,805	BHP	10,253,592	0.07	134,016	Toronto-Dominion Bank	8,043,582	0.05
408,207	Brambles	5,047,274	0.03			237,519,864	1.55
565,957	Coles	7,212,734	0.05	Cayman Islands			
22,042	CSL	4,592,037	0.03	1,787,000	Haidilao International	3,006,453	0.02
51,308	Macquarie	7,504,544	0.05	134,378	JD.com	1,847,222	0.01
458,626	Medibank Pvt*	1,200,703	0.01	64,680	Lavoro (Wts 27/12/2027)	20,051	0.00
42,718	Rio Tinto*	3,231,991	0.02	466,605	Li Auto*	4,717,883	0.03
49,668	Wesfarmers	2,445,699	0.02	834,000	NagaCorp	356,128	0.00
330,390	Woolworths	7,995,423	0.05	574,409	Sands China*	1,048,884	0.01
		49,483,997	0.33	4,922	Sea ADR*	390,757	0.00
	Belgium			661,419	Tencent	32,399,334	0.21
14,641	Ageas	750,491	0.00	4,865,431	Wynn Macau*	3,331,644	0.02
49,802	Syensqo*	4,132,623	0.03			47,118,356	0.30
		4,883,114	0.03	China			
	Bermuda			10,100	Anhui Gujing Distillery	135,990	0.00
34,769	Credicorp	6,075,883	0.04	1,850,000	BYD*	57,219,635	0.37
474,016	Invesco	8,048,792	0.05	790,014	Contemporary Amperex Technology	20,571,064	0.13
273,451	Norwegian Cruise Line*	4,937,158	0.03	1,114,500	Great Wall Motor	1,603,500	0.01
		19,061,833	0.12	2,179,168	Great Wall Motor	7,129,050	0.05
	Brazil			1,133,135	Nongfu Spring*	4,126,635	0.03
1,801,159	Ambev	4,068,061	0.03	91,200	Seres	985,762	0.01
4,930,375	B3 - Brasil Bolsa Balcao	10,839,624	0.07	447,047	Shenzhen Transsion	5,051,793	0.04
863,798	Banco do Brasil	4,298,511	0.03	1,915,000	Weichai Power	2,932,035	0.02
195,425	BB Seguridade Participacoes	1,257,545	0.01	4,668,900	Weichai Power	8,547,163	0.06
2,294,327	Cia Energetica de Minas Gerais	4,711,942	0.03			108,302,627	0.72
385,014	Embraer	3,173,747	0.02	Colombia			
100,083	Gerdau	322,367	0.00	8,806	Bancolombia ADR	286,900	0.00
547,664	Petroleo Brasileiro	3,800,770	0.03	Czech Republic			
		32,472,567	0.22	13,137	Komerční Banka	445,249	0.00
	British Virgin Islands			53,212	Moneta Money Bank	256,163	0.00
10,399	Capri	374,260	0.00			701,412	0.00
	Canada			Denmark			
417,206	Algoma Steel	4,432,814	0.03	3,672	AP Moller - Maersk*	5,488,357	0.03
479,251	Barrick Gold*	9,723,189	0.06	38,800	Carlsberg	4,566,797	0.03
1,010,176	Cameco*	40,891,924	0.27	8,271	Genmab	2,296,812	0.02
20,759	Canadian National Railway*	2,428,933	0.01	661,985	Novo Nordisk	91,826,369	0.60
75,764	Canadian Natural Resources*	2,761,878	0.02	2,075	Novonosis (Novozymes) B*	144,054	0.00
47,045	Eldorado Gold*	816,231	0.01	380,591	Vestas Wind Systems	8,709,376	0.06
1,308,196	Enbridge*	52,092,682	0.34			113,031,765	0.74
5,479	Fairfax Financial	6,598,070	0.05	Finland			
				118,729	Elisa	5,922,928	0.04
				25,513	Kone	1,373,909	0.01
						7,296,837	0.05

[~]Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
France				Hungary			
610,858	Accor*	25,845,498	0.17	101,056	MOL Hungarian Oil & Gas	754,989	0.01
297,915	AXA	11,347,647	0.07	12,580	OTP Bank	653,778	0.00
26,447	BNP Paribas	1,831,079	0.01			1,408,767	0.01
441,127	Carrefour*	7,079,675	0.05	India			
611,353	Cie de Saint-Gobain	53,547,597	0.35	362,949	Aditya Birla Capital	952,516	0.01
296,858	Constellium	4,993,152	0.03	75,367	Axis Bank	1,056,084	0.01
160,956	Dassault Systemes	6,351,909	0.04	198,492	Bharat Electronics	708,332	0.00
84,428	Edenred*	3,589,929	0.02	165,874	Bharat Petroleum	707,332	0.01
155,267	EssilorLuxottica	37,214,972	0.24	75,116	Cipla	1,482,146	0.01
6,227	Hermes International	15,014,766	0.10	14,192	Eicher Motors	839,375	0.01
73,837	La Francaise des Jeux SAEM	2,983,391	0.02	423,752	GAIL India	1,200,907	0.01
97,912	LVMH Moet Hennessy Louis Vuitton	73,440,250	0.48	74,586	Godrej Consumer Products	1,317,219	0.01
196,956	Orange	2,239,285	0.02	13,376	Hero MotoCorp	870,041	0.01
472,011	Sanofi	53,116,213	0.35	39,961	Hindustan Aeronautics	2,229,792	0.01
13,755	Schneider Electric	3,516,233	0.02	65,219	IndusInd Bank	1,108,286	0.01
33,787	SCOR*	708,405	0.01	12,460	InterGlobe Aviation	717,550	0.00
416,960	TotalEnergies	28,734,634	0.19	83,169	JSW Energy	705,196	0.00
114,545	Valeo*	1,226,321	0.01	395,959	Kotak Mahindra Bank	8,407,217	0.05
		332,780,956	2.18	17,680	Larsen & Toubro	780,938	0.01
Germany				5,492	Maruti Suzuki India	812,165	0.00
193,197	adidas	50,222,085	0.33	63,557	REC	469,642	0.00
9,390	Allianz	2,923,531	0.02	38,836	Reliance Industries	1,398,043	0.01
48,280	BASF	2,464,650	0.02	10,340	UltraTech Cement	1,393,346	0.01
45,369	Bayer	1,403,497	0.01			27,156,127	0.18
36,495	CTS Eventim	3,429,782	0.02	Indonesia			
289,679	Evonik Industries*	6,416,945	0.04	1,807,900	Astra International	596,589	0.00
89,719	Fresenius Medical Care	3,476,046	0.02	8,483,400	Bank Central Asia	5,667,493	0.04
40,532	Heidelberg Materials	4,281,901	0.03	2,151,800	Bank Negara Indonesia Persero	744,881	0.01
24,931	Henkel	2,288,604	0.01	9,314,200	Bank Syariah Indonesia	1,597,064	0.01
435,976	Mercedes-Benz*	30,156,178	0.20	8,669,600	Ciputra Development	729,245	0.00
98,552	MTU Aero Engines	29,482,975	0.19			9,335,272	0.06
11,337	Northern Data*	350,963	0.00	Ireland			
2,635	Rational	2,668,982	0.02	26,708	Aon	9,142,683	0.06
460,370	RWE	16,709,549	0.11	677,027	CRH	60,173,332	0.40
39,459	Symrise	5,213,961	0.04	71,579	Eaton	21,654,795	0.14
18,721	Zalando	491,012	0.00	147,004	James Hardie Industries	5,491,776	0.04
		161,980,661	1.06	77,274	Kingspan	6,735,803	0.04
Greece				6,587	Linde	3,127,508	0.02
89,384	Athens International Airport	781,913	0.01	50,295	Seagate Technology	4,978,199	0.03
248,794	National Bank of Greece	2,143,330	0.01	212,177	Trane Technologies	75,416,193	0.49
22,648	OPAP	395,337	0.00			186,720,289	1.22
34,069	Piraeus Financial	146,524	0.00	Israel			
		3,467,104	0.02	10,784	CyberArk Software*	3,112,910	0.02
Guernsey				Italy			
480,079	Genius Sports*	3,725,413	0.03	55,134	FinecoBank Banca Fineco	942,557	0.01
Hong Kong				18,812,673	Intesa Sanpaolo	78,554,873	0.51
3,352,572	AIA	23,838,324	0.16	459,492	Mediobanca Banca di Credito Finanziario	7,761,204	0.05
3,030,000	CSPC Pharmaceutical	1,872,775	0.01	359,871	Snam*	1,788,879	0.01
1,182,000	Lenovo	1,453,557	0.01	2,203,489	UniCredit	91,131,071	0.60
		27,164,656	0.18			180,178,584	1.18

*All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
Japan				395,800	Sompo*	9,326,697	0.06
55,600	Astellas Pharma*	694,045	0.00	30,700	Takeda Pharmaceutical*	913,871	0.01
38,400	Bridgestone	1,498,961	0.01	28,700	TDK	1,941,529	0.01
36,300	Canon	1,251,148	0.01	46,800	TIS*	1,171,286	0.01
19,600	Dai-ichi Life	562,443	0.01	202,200	Tokyo Electric Power	965,159	0.00
415,506	Daiichi Sankyo	17,435,495	0.11	20,100	Tokyo Electron*	3,563,345	0.02
108,588	Daikin Industries*	13,808,490	0.09	64,055	Toyo Tire*	941,286	0.00
201,800	Ebara	2,733,228	0.02	2,190,000	Toyota Motor	41,517,621	0.27
159,721	FANUC*	4,704,066	0.03	233,800	Toyota Tsusho*	4,485,343	0.03
18,200	Fast Retailing	5,832,853	0.04	116,122	Trend Micro*	6,965,246	0.05
652,886	FUJIFILM*	17,515,250	0.12	465,732	Yamaha Motor*	4,053,878	0.03
28,600	GMO Payment Gateway*	1,796,440	0.01			566,465,871	3.71
140,600	Hitachi	3,450,283	0.02	Jersey			
501,852	Hoya*	71,006,058	0.47	219,087	Experian	10,632,990	0.07
110,600	Isetan Mitsukoshi*	1,666,294	0.01	7,790,136	Glencore	41,197,625	0.27
170,651	Ito En*	4,130,279	0.03	30,362	Wizz Air*	533,229	0.00
47,200	Kakaku.com*	810,986	0.00			52,363,844	0.34
258,180	Kansai Paint*	4,614,285	0.03	Kazakhstan			
380,400	Kawasaki Kisen Kaisha*	5,588,660	0.04	29,871	Kaspi.KZ JSC ADR	3,885,918	0.03
135,419	Keyence	64,760,350	0.42	Liberia			
28	Kobayashi Pharmaceutical	1,077	0.00	46,444	Royal Caribbean Cruises*	7,802,127	0.05
145,000	Kokusai Electric*	3,899,938	0.03	Luxembourg			
83,000	Kuraray*	1,089,104	0.00	392,314	Tenaris	5,714,008	0.04
195,600	Kyushu Railway*	5,254,163	0.03			5,714,008	0.04
83,760	Makita*	2,801,782	0.02	Malaysia			
521,500	Mazda Motor*	4,378,078	0.03	212,100	CIMB	402,364	0.00
53,617	MEIJI*	1,335,637	0.01	592,000	Frontken	493,047	0.01
594,390	Mitsubishi Electric*	9,967,752	0.07			895,411	0.01
30,700	Mitsubishi Estate*	527,379	0.00	Mexico			
5,353,700	Mitsubishi UFJ Financial*	56,199,873	0.37	8,099,574	Cemex	4,939,242	0.03
2,107,800	Mitsui*	45,222,996	0.29	72,219	Fomento Economico Mexicano	746,264	0.00
101,700	Mitsui High-Tec*	726,978	0.00	53,742	Grupo Aeroportuario del Sureste	1,454,114	0.01
367,900	Mitsui OSK Lines*	13,236,413	0.09	470,243	Grupo Financiero Banorte	3,239,614	0.02
126,700	Mizuho Financial*	2,619,128	0.02	1,227,923	Wal-Mart de Mexico	3,919,852	0.03
54,000	Money Forward*	2,064,138	0.01			14,299,086	0.09
544,500	MS&AD Insurance*	12,512,727	0.08	Netherlands			
65,449	NET One Systems*	1,531,460	0.01	195,079	ABN AMRO Bank	3,356,627	0.02
127,300	NIDEC CORP*	5,200,095	0.03	4,956	Argenx	2,565,124	0.02
53,800	Nintendo*	2,920,635	0.02	130,358	ASML	117,918,384	0.77
1,400,253	Nippon Paint	8,871,347	0.06	58,042	Ferrari	28,768,464	0.19
54,400	Nippon Steel*	1,237,043	0.01	3,055,561	ING Groep	55,435,266	0.36
147,300	Nippon Yusen*	5,336,032	0.04	145,257	ING Groep ADR	2,637,867	0.02
354,069	Nomura Research Institute*	11,943,383	0.08	398,914	Koninklijke Ahold Delhaize	13,643,878	0.09
125,800	Ono Pharmaceutical	1,863,320	0.01	3,303,210	Koninklijke KPN	13,540,557	0.09
1,225,500	Panasonic*	10,208,290	0.07	100,202	Koninklijke Vopak*	4,614,686	0.03
446,828	Rakus*	7,402,622	0.05	419,180	Prosus	15,657,910	0.10
144,655	Santen Pharmaceutical	1,864,833	0.01	31,639	STMicroelectronics	1,013,450	0.01
29,200	SCREEN	2,185,587	0.01	46,931	Universal Music*	1,241,296	0.01
105,800	Sekisui House	2,728,588	0.02	46,055	Wolters Kluwer	7,881,095	0.05
102,500	Shiseido	2,296,321	0.02			268,274,604	1.76
71,300	SMC*	32,818,769	0.22	New Zealand			
103,100	Socionext*	2,289,931	0.01	42,293	Xero	4,097,397	0.03
177,000	Sojitz*	4,225,577	0.03				

* All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Norway				Spain			
48,394	DNB Bank	1,027,720	0.01	15,859	Amadeus IT	1,074,649	0.00
322,746	Equinor	8,558,364	0.05	1,890,587	Banco Bilbao Vizcaya Argentaria	20,006,134	0.13
		9,586,084	0.06	779,469	Banco de Sabadell	1,667,103	0.01
Panama				200,872	Banco Santander	1,001,182	0.01
586,359	Carnival*	9,827,377	0.06	34,605	Bankinter*	305,094	0.00
Philippines				1,848,928	Cellnex Telecom	72,351,062	0.48
1,418,600	Ayala Land	891,835	0.01	104,494	Industria de Diseno Textil	5,682,692	0.04
5,417,400	Bloomberry Resorts	759,304	0.01	426,805	Puig Brands	11,870,185	0.08
66,180	International Container Terminal Services	466,973	0.00	198,688	Repsol	2,724,417	0.02
393,610	Metropolitan Bank & Trust	515,233	0.00			116,682,518	0.77
		2,633,345	0.02	Sweden			
Poland				57,491	Assa Abloy	1,849,651	0.01
101	LPP	384,445	0.00	65,888	Boliden	2,016,511	0.01
38,940	Powszechna Kasa Oszczednosci Bank Polski	579,977	0.01	44,846	Evolution	4,661,668	0.03
376,574	Powszechny Zaklad Ubezpieczen	4,566,359	0.03	345,050	SSAB*	1,640,324	0.01
		5,530,781	0.04	171,254	SSAB	828,961	0.01
Portugal				2,474,959	Telia	7,666,223	0.05
35,469	Jeronimo Martins SGPS*	656,065	0.00	161,679	Trelleborg	6,319,471	0.04
Saudi Arabia				719,308	Volvo	19,058,697	0.13
245,152	Abdullah Al Othaim Markets	751,283	0.00			44,041,506	0.29
2,248	Elm	600,373	0.00	Switzerland			
63,809	Etihad Etisalat	858,704	0.01	121,446	ABB	6,936,755	0.04
10,860	Riyadh Cables	322,972	0.00	23,264	Alcon	2,272,612	0.01
25,888	Saudi Basic Industries	516,025	0.01	352,806	Bunge Global*	35,488,755	0.23
152,086	Saudi National Bank	1,418,495	0.01	66,826	Coca-Cola HBC	2,473,747	0.02
45,273	Yanbu National Petrochemical	484,993	0.00	142,602	Galderma*	13,813,008	0.09
		4,952,845	0.03	91,520	Holcim	8,815,449	0.06
Singapore				83,052	Julius Baer*	4,851,289	0.03
201,262	UOL	830,638	0.01	28,171	Kuehne + Nagel International*	8,733,350	0.06
South Africa				129,292	Nestle	13,911,556	0.09
6,576	Capitec Bank	1,083,236	0.01	71,405	Novartis	8,607,484	0.06
413,560	FirstRand	1,989,618	0.01	1	Sandoz	44	0.00
64,510	Kumba Iron Ore*	1,268,159	0.01	83,686	SGS	9,355,086	0.06
		4,341,013	0.03	19,070	Sika	6,163,310	0.04
South Korea				36,187	TE Connectivity	5,550,000	0.04
507,462	Doosan Enerbility	6,875,818	0.04	920,178	Transocean*	4,334,038	0.03
16,282	Fila	516,183	0.00	180,872	UBS	5,556,159	0.04
71,077	GS Engineering & Construction	1,090,750	0.01			136,862,642	0.90
179,602	HD Hyundai Infracore	965,335	0.01	Taiwan			
4,120	HD HYUNDAI MIPO	317,979	0.00	2,319,254	Acer	3,171,847	0.02
15,435	Hyundai Motor	2,952,159	0.02	450,000	ASE Technology	2,159,269	0.01
204,626	KakaoBank	3,385,286	0.02	116,000	ASMedia Technology	6,418,256	0.04
7,420	Krafton	1,816,327	0.02	124,000	Asustek Computer	2,081,526	0.01
25,219	NAVER	3,192,374	0.02	975,898	Chicony Electronics	4,942,029	0.03
17,215	Orion	1,185,597	0.01	5,062,912	Compal Electronics	5,254,414	0.04
54,702	Samsung Electronics	3,042,526	0.02	740,000	Evergreen Marine Taiwan	4,348,860	0.03
19,706	Samsung Life Insurance	1,433,861	0.01	327,691	Genius Electronic Optical	5,787,603	0.04
259,296	SK Hynix	33,716,145	0.22	27,000	Global Unichip	941,075	0.01
		60,490,340	0.40	1,438,000	Inventec	2,049,791	0.01
				309,340	MediaTek	11,990,673	0.08
				1,388,802	Quanta Computer	11,634,854	0.08
				431,954	Realtek Semiconductor	7,223,989	0.05

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
3,325,000	Taiwan Semiconductor Manufacturing	98,118,172	0.64	37,377	AbbVie	7,303,092	0.05
136,000	Wan Hai Lines	352,435	0.00	209,228	Adobe	119,843,707	0.79
1,007,000	Wistron	3,195,077	0.02	50,462	Advanced Micro Devices	7,477,964	0.04
14,000	Wiwynn	831,510	0.01	616,063	AES	10,725,657	0.07
1,005,000	Yang Ming Marine Transport	2,026,337	0.01	145,046	Albertsons	2,826,946	0.02
		172,527,717	1.13	1,298,116	Alphabet	213,851,630	1.41
	Thailand			187,194	Altair Engineering*	16,935,441	0.11
111,800	Advanced Info Service	815,914	0.01	295,542	Altice USA	558,574	0.00
185,700	CP ALL	331,950	0.00	279,706	Altria	14,953,083	0.10
1,675,900	True NVDR	510,024	0.00	1,280,126	Amazon.com	224,431,691	1.47
		1,657,888	0.01	76,412	AMC Networks	791,628	0.01
	Turkey			7,193	American Express*	1,875,503	0.01
1,505,805	Turkiye Is Bankasi	584,405	0.00	222,348	American Tower	49,668,096	0.32
	United Arab Emirates			96,306	American Water Works	13,765,980	0.09
148,016	Abu Dhabi Commercial Bank	353,024	0.00	31,019	Amgen	10,360,346	0.07
583,250	Air Arabia	428,756	0.00	68,991	Amphenol	4,625,847	0.03
194,123	Aldar Properties	387,940	0.00	17,939	ANSYS	5,759,674	0.04
885,731	Borouge	607,707	0.01	1,242,020	Apple†	284,521,941	1.87
454,189	Emaar Properties	1,043,689	0.01	270,596	Applied Materials	53,464,357	0.35
		2,821,116	0.02	58,625	Atlassian	9,807,376	0.06
	United Kingdom			178,358	Autodesk	48,029,134	0.32
63,393	Anglo American	1,852,082	0.01	13,375	Ball†	846,236	0.00
196,085	AstraZeneca	34,251,619	0.22	2,434,978	Bank of America	98,153,963	0.64
194,545	AstraZeneca ADR*	16,997,397	0.11	23,558	Bank of New York Mellon*	1,584,982	0.01
500,537	Auto Trader	5,608,629	0.04	32,784	Berkshire Hathaway	15,441,264	0.10
5,643,854	BAE Systems	101,567,866	0.67	13,287	Biogen	2,725,164	0.02
6,752	Bank of Georgia	402,519	0.00	59,954	Block	3,972,552	0.03
1,896,687	Barclays	5,695,921	0.04	3,225	Booking	12,665,220	0.08
1,010,680	BP	5,707,620	0.04	1,144,292	Boston Scientific	93,053,825	0.61
80,215	British American Tobacco	2,990,466	0.02	6,169	Boyd Gaming*	370,078	0.00
1,005,083	Compass	31,735,989	0.21	378,827	Bristol-Myers Squibb	18,941,350	0.12
318,850	GSK	6,966,178	0.05	344,941	Broadcom	56,180,541	0.37
86,879	Hikma Pharmaceuticals	2,290,988	0.02	98,504	Cadence Design Systems	26,448,324	0.17
32,475	Imperial Brands	929,788	0.01	70,103	Caesars Entertainment*	2,618,347	0.02
2,160,810	J Sainsbury	8,339,687	0.05	20,796	Cardinal Health	2,347,037	0.01
436,055	Kingfisher	1,631,373	0.01	41,112	Carrier Global*	2,962,531	0.02
136,865	London Stock Exchange	18,432,382	0.12	6,987	Caterpillar	2,466,341	0.02
869,752	Marks & Spencer	3,917,057	0.03	96,321	Centene	7,550,603	0.05
3,310,150	National Grid	43,535,334	0.29	114,922	Centuri	1,953,674	0.01
1,013,463	NatWest	4,616,239	0.03	566,616	CF Industries	46,768,485	0.31
280,713	Pearson	3,889,379	0.02	739,623	Charles Schwab	48,312,174	0.32
240,556	Prudential	2,078,217	0.01	44,144	Cheniere Energy	8,118,523	0.05
991,845	RELX	46,325,074	0.30	460,734	Chevron*	67,446,850	0.44
1,247,148	Rolls-Royce	8,170,961	0.05	40,823	Chipotle Mexican Grill	2,271,800	0.02
2,781,089	Shell†	98,724,330	0.65	10,148	Cigna	3,665,661	0.02
487,421	Shell ADR*	34,602,017	0.22	56,446	Cisco Systems	2,852,781	0.02
128,707	Spirax	13,044,687	0.08	240,000	Citigroup	14,930,400	0.10
373,308	Standard Chartered	3,833,599	0.03	357,929	Citigroup Capital XIII	10,569,644	0.07
559,040	Tesco	2,597,822	0.02	565,084	Comcast	22,303,866	0.15
		510,735,220	3.35	10,009	Comerica*	567,711	0.00
	United States			106,631	Concentra Parent*	2,564,476	0.02
45,004	Abbott Laboratories	5,083,202	0.03	1,851,192	Confluent*	39,097,175	0.26
				509,623	ConocoPhillips	57,414,127	0.38

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
80,318	Costco Wholesale	71,490,249	0.46	32,793	Intuit	20,553,341	0.13
84,840	Crowdstrike	23,840,040	0.15	142,284	Intuitive Surgical	69,864,290	0.46
20,706	Crown	1,868,095	0.01	75,167	Jabil	8,196,210	0.05
43,085	Cummins	13,332,438	0.09	163,278	Johnson & Johnson	26,865,762	0.17
217,843	Danaher	58,305,679	0.38	377,667	JPMorgan Chase	84,155,538	0.55
5,031	Datadog	586,615	0.00	38,081	Kimberly-Clark	5,488,996	0.04
25,154	Dayforce*	1,462,957	0.01	68,464	Kinder Morgan*	1,466,499	0.01
16,541	Deckers Outdoor	15,649,605	0.10	14,766	KLA	12,019,524	0.08
21,020	Dell Technologies	2,370,005	0.01	57,445	Kroger	3,023,330	0.02
1,059,149	Delta Air Lines*	44,939,692	0.30	33,950	Lam Research	27,840,358	0.18
107,891	Devon Energy	4,809,781	0.03	101,614	Landbridge*	3,790,202	0.02
154,812	Dexcom	10,774,915	0.07	110,145	Landsea Homes	1,310,725	0.01
31,625	Dollar General	2,718,485	0.02	216,912	Latch (Wts 4/6/2026)	43	0.00
42,679	DoorDash	5,523,516	0.04	178,087	Lightning Emotors (Wts 18/5/2025)	8	0.00
58,327	DR Horton	10,919,981	0.07	34,209	Lineage*	2,878,687	0.02
110,463	DuPont de Nemours	9,242,439	0.06	818,605	LKQ*	34,201,317	0.22
253,647	Edwards Lifesciences	17,922,697	0.12	59,282	Lululemon Athletica	15,285,863	0.10
21,462	Elevance Health	11,856,038	0.08	591,169	Lumen Technologies*	3,082,946	0.02
85,853	Eli Lilly	80,980,842	0.53	8,256	Marriott International	1,917,538	0.01
35,403	Entegris*	4,094,357	0.03	512,550	Marsh & McLennan	116,077,198	0.77
128,893	EOG Resources	16,531,816	0.11	282,095	Marvell Technology	21,010,435	0.14
3,217	EPAM Systems	648,933	0.00	169,316	Masimo*	19,884,471	0.13
6,658	Equinix	5,491,918	0.04	252,705	Mastercard	121,975,649	0.80
32,641	Estee Lauder	2,985,999	0.02	14,660	McKesson	8,159,903	0.06
12,197	Etsy*	676,933	0.00	708,584	Merck	83,379,079	0.55
175,190	Eversource Energy*	11,771,016	0.08	183,930	Meta Platforms	95,612,332	0.62
92,280	EVgo (Wts 1/7/2026)	33,221	0.00	1,866	Mettler-Toledo International	2,696,575	0.02
26,723	Expeditors International of Washington	3,262,478	0.02	33,754	Microchip Technology	2,773,229	0.02
1,729	First Citizens BancShares	3,447,695	0.02	512,835	Micron Technology	50,262,958	0.33
112,923	First Horizon*	1,874,522	0.01	924,439	Microsoft†	385,158,265	2.53
177,468	Floor & Decor*	19,706,047	0.13	1,743,093	Mirion Technologies	18,982,283	0.13
404,751	Fortinet	30,931,071	0.20	195,400	Mirion Technologies*	2,127,906	0.01
594,793	Fortive	43,984,942	0.29	13,096	Moderna*	1,018,083	0.01
644,731	Franklin Resources	12,939,751	0.09	28,246	MSCI	16,434,370	0.11
1,628,413	Freeport-McMoRan	71,764,161	0.47	9,094	NetApp	1,083,914	0.01
15,381	General Electric	2,663,682	0.02	34,859	Netflix	24,360,515	0.16
118,774	Gilead Sciences	9,438,970	0.06	824,066	New York Community Bancorp	9,044,124	0.06
39,591	GoDaddy	6,538,850	0.04	67,523	News	1,898,072	0.01
10,818	Golden Entertainment*	347,799	0.00	945,080	NextEra Energy	75,691,457	0.50
172,241	Goldman Sachs	87,553,545	0.58	150,660	NRG Energy*	12,675,026	0.08
182,670	Green Plains*	2,586,607	0.02	32,198	Nucor	4,864,474	0.03
87,185	Halliburton	2,711,454	0.02	2,711,865	NVIDIA	327,918,716	2.15
61,711	Hasbro	4,179,069	0.03	155,458	Offerpad Solutions (Wts 1/9/2026)	2,270	0.00
571,281	Healthpeak Properties	12,779,556	0.08	18,885	Old Dominion Freight Line	3,592,021	0.02
190,107	Hess	26,063,670	0.17	614,053	Oracle	86,409,538	0.57
79,631	Hippo (Wts 2/8/2026)	796	0.00	62,806	PACCAR*	5,972,223	0.04
93,932	Honeywell International	19,530,341	0.13	5,911	Palladyne AI	9,812	0.00
124,565	Hormel Foods	4,048,362	0.03	506,358	Palladyne AI (Wts 24/9/2026)	12,659	0.00
243,150	Howmet Aerospace	23,551,509	0.15	93,753	Palo Alto Networks	33,751,080	0.22
14,630	Humana	5,141,640	0.03	263,207	Paramount Global	2,761,041	0.02
27,454	IDEX	5,649,759	0.04	57,635	Park Hotels & Resorts	879,510	0.01
329,686	Ingersoll Rand	29,895,926	0.20				

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets	
Holding	Description			Holding	Description			
68,553	Pfizer	1,969,528	0.01	46,623	Zoetis	8,568,375	0.06	
66,333	PNC Financial Services	12,221,192	0.08	55,513	Zscaler	11,079,285	0.07	
133,569	Principal Financial	10,788,368	0.07			5,892,659,886	38.65	
44,488	Procter & Gamble	7,621,684	0.05	Total Common / Preferred Stocks (Shares) & Warrants			9,458,783,923	62.03
486,382	Progressive	121,362,037	0.79	BONDS				
79,391	Prologis	9,992,151	0.07					
110,450	QUALCOMM	19,164,179	0.13		Argentina			
2,254	Regeneron Pharmaceuticals	2,674,371	0.02	USD 766,000	YPF 9.5% 17/1/2031	802,385	0.01	
55,341	Rockwell Automation*	14,815,893	0.10		Australia			
80,323	Rollins	4,030,608	0.03	USD 300,000	Australia & New Zealand Banking 6.05% 16/7/2027	300,441	0.00	
9,789	Roper Technologies	5,401,570	0.03	AUD 328,974,000	Australia Government Bond 1% 21/11/2031	183,746,966	1.21	
41,610	RXO*	1,185,053	0.01	USD 400,000	CIMIC Finance USA 7% 25/3/2034	426,706	0.00	
48,542	S&P Global	24,866,125	0.16	USD 653,000	Mineral Resources 9.25% 1/10/2028	690,869	0.00	
65,491	Salesforce	16,731,640	0.11	USD 575,000	Westpac Banking 6.18% 16/4/2029	573,968	0.01	
515,395	Sempra	42,164,465	0.28			185,738,950	1.22	
91,078	ServiceNow	76,494,591	0.50		Austria			
64,672	Snowflake	7,424,346	0.05	EUR 5,800,000	ams-OSRAM 2.125% 3/11/2027	5,059,094	0.03	
26,705	Sonder	209,367	0.00	EUR 4,908,000	ams-OSRAM 10.5% 30/3/2029	5,717,125	0.04	
18,153	Southern Copper*	1,840,532	0.01	USD 502,000	Suzano Austria 3.125% 15/1/2032*	429,210	0.00	
227,665	State Street	19,631,553	0.13			11,205,429	0.07	
184,839	Stryker	66,473,650	0.44		Bahamas			
607,300	Sun Country	6,595,278	0.05	USD 328,000	Intercorp Peru 3.875% 15/8/2029*	302,318	0.00	
73,659	Synchrony Financial	3,692,526	0.02		Bahrain			
117,863	T Rowe Price	12,460,476	0.08		Bahrain Government International Bond 5.45% 16/9/2032*	619,921	0.00	
150,001	Tesla	31,470,210	0.21		Belgium			
27,986	Texas Capital Bancshares*	1,876,461	0.01	GBP 599,000	Anheuser-Busch InBev 4% 24/9/2025	780,699	0.01	
148,079	Thermo Fisher Scientific	91,007,872	0.59	GBP 600,000	KBC 1.25% 21/9/2027	731,539	0.00	
654,222	TJX	76,576,685	0.51			1,512,238	0.01	
63,998	Toll Brothers	9,125,475	0.06		Benin			
60,118	Truist Financial	2,660,222	0.02	USD 301,000	Benin Government International Bond 7.96% 13/2/2038	288,731	0.00	
17,377	Ulta Beauty	6,263,887	0.04		Bermuda			
122,094	Union Pacific	30,936,178	0.20	USD 408,000	NCL 5.875% 15/2/2027	409,245	0.00	
359,694	United States Steel*	13,823,040	0.09	USD 752,000	NCL 8.125% 15/1/2029	805,343	0.01	
236,745	UnitedHealth	139,196,590	0.91	USD 1,152,000	Viking Cruises 7% 15/2/2029	1,167,918	0.01	
27,857	Universal Health Services	6,579,545	0.04			2,382,506	0.02	
286,970	Valero Energy*	40,919,053	0.27		Brazil			
18,854	Veeva Systems	4,104,516	0.03	USD 589,000	Banco Votorantim 4.5% 24/9/2024	589,407	0.00	
79,404	Ventas	4,892,875	0.03	BRL 484,700	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	8,525,859	0.06	
473,393	Veralto	52,949,007	0.35		Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	26,782,664	0.17	
251,670	Verizon Communications	10,373,837	0.07		Brazilian Government International Bond 7.125% 13/5/2054*	1,293,934	0.01	
10,853	Vertex Pharmaceuticals	5,377,770	0.03					
197,805	Visa	54,586,268	0.36					
571,707	Vistra	49,035,309	0.32					
1,380,211	Walmart	105,475,725	0.69					
629,648	Walt Disney	56,611,652	0.37					
201,025	Warner Bros Discovery*	1,555,933	0.01					
96,213	Waystar*	2,567,925	0.02					
899,818	Wells Fargo	51,874,508	0.34					
3,520	Wells Fargo	4,319,568	0.03					
5,951	West Pharmaceutical Services	1,885,515	0.01					
64,438	Workday	16,973,614	0.11					
54,318	Wynn Resorts	4,117,848	0.03					
70,404	Yum China	2,396,552	0.01					

* All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 577,777	Samarco Mineracao 9% 30/6/2031*	538,482	0.01	USD 250,000	Apidos CLO XXXI 7.113% 15/4/2031	250,695	0.00
		37,730,346	0.25	USD 4,900,000	AREIT 2024-CRE9 7.028% 17/5/2041	4,889,540	0.03
	British Virgin Islands			USD 500,000	Ballyrock CLO 14 6.679% 20/7/2037	500,500	0.00
USD 400,000	Celestial Dynasty 6.375% 22/8/2028	397,370	0.00	USD 500,000	Benefit Street Partners CLO XIX 6.481% 15/1/2033	500,600	0.00
USD 900,000	HKT Capital No 6 3% 18/1/2032	795,771	0.01	USD 279,432	BlueMountain CLO 2014-2 7.294% 20/10/2030	280,871	0.00
USD 300,000	Huarong Finance 2017 4.25% 7/11/2027	285,150	0.00	USD 247,000	C&W Senior Finance 6.875% 15/9/2027*	243,433	0.00
USD 300,000	Huarong Finance 2019 4.25% 30/9/2025*	293,325	0.00	USD 541,794	Catskill Park CLO 6.894% 20/4/2029	541,882	0.00
USD 300,000	NWD Finance BVI 4.125% 10/3/2028*	199,554	0.00	USD 692,352	Chenango Park CLO 7.113% 15/4/2030	691,787	0.01
USD 252,126	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	256,818	0.00	USD 194,461	CIFC Funding 2018-II 6.584% 20/4/2031	194,604	0.00
USD 417,000	Studio City Finance 5% 15/1/2029*	372,954	0.00	USD 405,000	CK Hutchison International 23 4.875% 21/4/2033*	407,404	0.00
USD 602,000	Studio City Finance 5% 15/1/2029*	538,414	0.01	USD 63,752	Clear Creek CLO 6.744% 20/10/2030	63,819	0.00
		3,139,356	0.02	USD 692,561	Cook Park CLO 6.947% 17/4/2030	692,839	0.01
	Bulgaria			USD 400,000	DIB Sukuk 5.243% 4/3/2029	409,600	0.00
USD 660,000	Bulgaria Government International Bond 5% 5/3/2037	656,710	0.01	USD 810,000	DP World Salaam 6% 1/10/2025*	808,771	0.01
	Cameroon			USD 350,000	Fantasia 7.95% 5/7/2022***	6,125	0.00
USD 669,000	Republic of Cameroon International Bond 9.5% 31/7/2031	642,240	0.00	USD 399,000	Fantasia 9.25% 28/7/2023***	6,982	0.00
	Canada			USD 319,000	Fantasia 9.875% 19/10/2023***	6,061	0.00
USD 1,247,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	1,143,286	0.01	USD 352,000	Fantasia 10.875% 9/1/2023***	6,160	0.00
USD 636,000	Air Canada 3.875% 15/8/2026	614,539	0.01	USD 2,470,000	Fantasia 11.75% 17/4/2022***	43,225	0.00
USD 927,000	Bausch + Lomb 8.375% 1/10/2028*	974,972	0.01	USD 956,000	Fantasia 11.875% 1/6/2023***	18,164	0.00
USD 408,000	Bombardier 7% 1/6/2032	424,941	0.00	USD 13,050,000	FWD 8.4% 5/4/2029	13,519,800	0.09
USD 556,000	Bombardier 7.5% 1/2/2029	586,319	0.00	USD 200,000	Geely Automobile 4% 9/12/2024	198,930	0.00
USD 243,000	Bombardier 8.75% 15/11/2030	265,177	0.00	USD 250,000	Goldentree Loan Management US CLO 1 6.564% 20/4/2034	250,405	0.00
USD 593,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	553,070	0.00	USD 400,000	Goldentree Loan Management US CLO 3 6.844% 20/4/2030	400,894	0.00
USD 2,666,000	First Quantum Minerals 6.875% 15/10/2027	2,643,419	0.02	USD 640,000	IHS 6.25% 29/11/2028	589,600	0.00
USD 2,014,000	First Quantum Minerals 9.375% 1/3/2029	2,136,078	0.01	USD 458,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	494,670	0.00
USD 1,044,000	GFL Environmental 4.375% 15/8/2029	990,398	0.01	USD 400,000	Madison Park Funding XLII 7.045% 21/11/2030	400,050	0.00
GBP 599,000	Toronto-Dominion Bank 2.875% 5/4/2027	748,797	0.01	USD 452,000	MAF Global 6.375% 20/3/2026	453,202	0.01
		11,080,996	0.08	USD 300,000	Melco Resorts Finance 4.875% 6/6/2025*	296,586	0.00
	Cayman Islands			USD 758,000	Melco Resorts Finance 5.375% 4/12/2029*	693,680	0.01
USD 828,928	AGL CLO 5 6.944% 20/7/2034	833,955	0.01	USD 375,000	Melco Resorts Finance 7.625% 17/4/2032*	375,703	0.00
USD 1,153,674	AGL CLO 5 7.244% 20/7/2034	1,155,476	0.01	USD 14,910,000	MF1 2024-FL15 7.03% 18/8/2041	14,856,891	0.10
USD 725,000	AIMCO CLO Series 2017-A 6.594% 20/4/2034	724,443	0.01	USD 200,000	MGM China 4.75% 1/2/2027*	193,607	0.00
USD 278,501	AIMCO CLO Series 2018-A 6.947% 17/4/2031	279,021	0.00	USD 378,000	MGM China 5.875% 15/5/2026	376,503	0.00
USD 549,533	Apidos CLO XV 6.554% 20/4/2031	550,742	0.01	USD 265,000	MGM China 5.875% 15/5/2026	263,951	0.00
				USD 398,000	MGM China 7.125% 26/6/2031	408,723	0.01

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 292,000	Neuberger Berman Loan Advisers CLO 37 6.994% 20/7/2031	292,021	0.00	EUR 271,000	Colombia Government International Bond 3.875% 22/3/2026	299,292	0.00
USD 370,796	Park Avenue Institutional Advisers CLO 2016-1 7.163% 23/8/2031	371,023	0.00	USD 1,479,000	Colombia Government International Bond 4.5% 28/1/2026	1,460,512	0.01
USD 468,162	Pikes Peak CLO 1 6.725% 24/7/2031	468,859	0.00	USD 746,000	Colombia Government International Bond 8% 20/4/2033	797,847	0.01
USD 400,000	Pikes Peak CLO 8 6.714% 20/7/2034	400,480	0.00	USD 385,000	Colombia Government International Bond 8% 14/11/2035	410,025	0.00
USD 146,836	Rockford Tower CLO 2018-1 6.49% 20/5/2031	147,049	0.00	USD 270,000	Colombia Government International Bond 8.75% 14/11/2053	295,043	0.00
USD 402,000	Sands China 3.8% 8/1/2026	392,762	0.00	USD 732,000	Ecopetrol 8.375% 19/1/2036	742,980	0.00
USD 300,000	Sands China 5.125% 8/8/2025	298,343	0.00	USD 897,000	Ecopetrol 8.875% 13/1/2033	956,202	0.01
USD 640,000	Sands China 5.4% 8/8/2028*	640,214	0.01			5,807,307	0.04
USD 4,564,000	Seagate HDD Cayman 8.25% 15/12/2029	4,957,223	0.03		Costa Rica		
USD 2,591,000	Seagate HDD Cayman 8.5% 15/7/2031*	2,824,449	0.02	USD 548,000	Costa Rica Government International Bond 6.55% 3/4/2034	578,414	0.00
USD 4,030,000	Seagate HDD Cayman 9.625% 1/12/2032	4,644,732	0.03	USD 542,000	Costa Rica Government International Bond 7.3% 13/11/2054*	588,883	0.01
USD 5,072,000	Shelf Drilling 9.625% 15/4/2029*	4,815,331	0.03			1,167,297	0.01
USD 2,559,000	Transocean 8.25% 15/5/2029	2,592,961	0.02		Cote d'Ivoire (Ivory Coast)		
USD 500,000	Trinitas CLO XIV 6.625% 25/1/2034	499,966	0.00	EUR 1,275,000	Ivory Coast Government International Bond 5.875% 17/10/2031*	1,322,638	0.01
USD 900,000	Trinitas CLO XIV 7.235% 25/1/2034	902,203	0.01	USD 970,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	967,881	0.01
USD 790,000	Trinitas CLO XIV 7.685% 25/1/2034	792,370	0.01	USD 368,000	Ivory Coast Government International Bond 8.25% 30/1/2037	368,605	0.00
USD 506,000	Vale Overseas 6.4% 28/6/2054	519,222	0.00			2,659,124	0.02
USD 165,360	Voya CLO 2013-3 6.69% 18/10/2031	165,578	0.00		Czech Republic		
USD 300,000	Wynn Macau 5.5% 15/1/2026	296,805	0.00	CZK 207,460,000	Czech Republic Government Bond 4.5% 11/11/2032	9,647,004	0.06
USD 300,000	Wynn Macau 5.625% 26/8/2028*	287,397	0.00	CZK 248,440,000	Czech Republic Government Bond 5% 30/9/2030	11,801,909	0.08
		74,188,882	0.48			21,448,913	0.14
	Chile				Dominican Republic		
USD 517,000	AES Andes 6.3% 15/3/2029	534,656	0.00	USD 1,189,000	Dominican Republic International Bond 4.5% 30/1/2030	1,126,132	0.01
USD 712,000	AES Andes 8.15% 10/6/2055	731,389	0.01	USD 960,000	Dominican Republic International Bond 4.875% 23/9/2032	903,360	0.01
USD 320,000	Banco de Credito e Inversiones 8.75% 8/5/2029	344,000	0.00	USD 1,041,000	Dominican Republic International Bond 5.95% 25/1/2027*	1,052,581	0.01
USD 374,000	Banco del Estado de Chile 2.704% 9/1/2025	369,979	0.00	USD 516,000	Dominican Republic International Bond 6.875% 29/1/2026*	525,288	0.00
USD 1,138,000	Chile Government International Bond 4.34% 7/3/2042*	1,029,606	0.01				
USD 475,000	Empresa Nacional del Petroleo 5.95% 30/7/2034	493,857	0.00				
USD 525,000	Empresa Nacional del Petroleo 6.15% 10/5/2033*	552,562	0.01				
USD 501,000	Engie Energia Chile 3.4% 28/1/2030	455,444	0.00				
		4,511,493	0.03				
	Colombia						
USD 427,000	Bancolombia 4.625% 18/12/2029	423,264	0.01				
USD 403,000	Bancolombia 8.625% 24/12/2034	422,142	0.00				

*All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 843,000	Dominican Republic International Bond 7.05% 3/2/2031	906,297	0.00	EUR 3,387,000	Loxam 5.75% 15/7/2027*	3,752,853	0.02
DOP 191,000,000	Dominican Republic International Bond 10.75% 1/6/2036	3,371,489	0.02	EUR 5,014,000	Loxam 6.375% 31/5/2029	5,839,045	0.04
		7,885,147	0.05	EUR 2,257,000	Nova Alexandre III 8.935% 15/7/2029*	2,535,429	0.02
Egypt				EUR 4,497,000	Paprec 7.25% 17/11/2029	5,273,145	0.03
EUR 549,000	Egypt Government International Bond 5.625% 16/4/2030	504,464	0.00	EUR 1,647,000	Picard Groupe 6.375% 1/7/2029*	1,885,923	0.01
USD 555,000	Egypt Government International Bond 7.5% 16/2/2061*	385,717	0.00	EUR 4,500,000	RCI Banque 5.5% 9/10/2034	5,093,584	0.03
USD 1,161,000	Egypt Government International Bond 7.625% 29/5/2032*	1,001,008	0.01	GBP 600,000	Societe Generale 1.875% 3/10/2024	785,985	0.01
USD 462,000	Egypt Government International Bond 8.5% 31/1/2047	359,101	0.00	GBP 600,000	TotalEnergies Capital International 1.66% 22/7/2026	749,728	0.00
EGP 171,125,000	Egypt Treasury Bills 0% 17/9/2024	3,466,142	0.02	EUR 11,583	Worldline 0% 30/7/2026	1,200,904	0.01
EGP 179,075,000	Egypt Treasury Bills 0% 18/2/2025	3,260,131	0.02			95,199,009	0.62
EGP 298,850,000	Egypt Treasury Bills 0% 18/3/2025	5,345,983	0.04	Germany			
		14,322,546	0.09	EUR 7,611,000	Adler Pelzer 9.5% 1/4/2027	8,350,164	0.05
France				EUR 6,140,000	APCOA 8.685% 15/1/2027	6,850,963	0.04
EUR 700,000	Accor 4.875% 6/6/2030	778,790	0.00	EUR 1,100,000	Bayer 5.375% 25/3/2082	1,214,578	0.01
EUR 2,808,000	Afflelou 6% 25/7/2029	3,195,346	0.02	EUR 900,000	Bayer 6.625% 25/9/2083	1,040,662	0.01
EUR 1,100,000	Alstom 5.868% 29/5/2029	1,278,310	0.01	EUR 159,513,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	170,755,638	1.12
EUR 1,971,000	Altice France 5.875% 1/2/2027	1,671,687	0.01	EUR 266,280,000	Bundesrepublik Deutschland Bundesanleihe 2.3% 15/2/2033*	297,306,996	1.95
EUR 4,400,000	Altice France 11.5% 1/2/2027	3,990,114	0.03	EUR 1,800,000	Commerzbank 4.25% 9/10/2027	1,818,030	0.01
EUR 500,000	Atos 0% 6/11/2024	45,688	0.00	EUR 4,400,000	Commerzbank 6.5% 9/10/2029	4,912,165	0.03
EUR 1,700,000	Atos 1% 12/11/2029	161,272	0.00	EUR 2,000,000	Commerzbank 7.875% 9/10/2031*	2,311,508	0.02
EUR 1,400,000	Atos 1.75% 7/5/2025	131,804	0.00	EUR 1,200,000	Deutsche Bank 4.5% 30/11/2026	1,223,184	0.01
EUR 1,300,000	Atos 2.5% 7/11/2028	121,655	0.00	USD 3,000,000	Deutsche Bank 4.789% 30/4/2025	2,879,985	0.02
EUR 765,000	Bertrand Franchise Finance 6.5% 18/7/2030*	870,510	0.01	EUR 3,408,000	IHO Verwaltungs 3.75% 15/9/2026	3,779,405	0.02
EUR 2,284,000	Bertrand Franchise Finance 7.489% 18/7/2030	2,557,829	0.02	EUR 2,606,000	IHO Verwaltungs 3.875% 15/5/2027*	2,843,965	0.02
GBP 600,000	BNP Paribas 1.875% 14/12/2027	718,287	0.00	EUR 3,351,988	IHO Verwaltungs 8.75% 15/5/2028	3,970,862	0.03
EUR 2,900,000	BNP Paribas 2.125% 23/1/2027	3,152,846	0.02	EUR 4,088,000	Mahle 6.5% 2/5/2031	4,607,677	0.03
GBP 599,000	BNP Paribas 3.375% 23/1/2026	771,777	0.01	EUR 3,972,000	Nidda Healthcare 7% 21/2/2030	4,526,644	0.03
USD 695,000	BNP Paribas 4.625% 12/1/2027	640,502	0.00	EUR 1,174,470	PCF 4.75% 15/4/2029	1,134,565	0.01
USD 2,824,000	BPCE 4.5% 15/3/2025	2,805,929	0.02	EUR 1,156,450	PCF 8.435% 15/4/2029	1,133,809	0.00
EUR 5,512,000	Chrome Holdco 5% 31/5/2029*	4,164,999	0.03	EUR 1,277,000	PrestigeBidCo 7.459% 1/7/2029	1,433,841	0.01
EUR 2,305,000	Constellium 5.375% 15/8/2032	2,580,428	0.02	EUR 1,191,000	ProGroup 5.125% 15/4/2029	1,301,681	0.01
EUR 1,600,000	Electricite de France 3.375% 15/6/2030	1,616,204	0.01	EUR 1,532,000	ProGroup 5.375% 15/4/2031	1,659,931	0.01
GBP 700,000	Electricite de France 6% 29/1/2026	913,283	0.01	EUR 5,249,447	Tele Columbus 10% 1/1/2029	4,595,188	0.03
EUR 9,782,000	Forvia 2.75% 15/2/2027	10,488,989	0.07	EUR 5,988,600	TK Elevator Holdco 6.625% 15/7/2028*	6,519,922	0.04
EUR 4,306,000	Goldstory 6.75% 1/2/2030	4,845,092	0.03	EUR 12,351,000	TK Elevator Midco 4.375% 15/7/2027	13,473,895	0.09
EUR 3,161,000	Goldstory 7.631% 1/2/2030	3,509,373	0.02	EUR 2,100,000	TUI 1.95% 26/7/2031	2,328,630	0.02
EUR 2,197,000	Iliad 5.125% 15/10/2026	2,463,927	0.02	EUR 2,772,000	TUI Cruises 6.25% 15/4/2029	3,144,279	0.02
EUR 9,570,000	Iliad 5.625% 15/10/2028*	10,768,120	0.07	EUR 3,163,000	Volkswagen Financial Services Overseas 0.875% 31/1/2028	3,239,087	0.02
USD 1,065,000	Iliad 6.5% 15/10/2026	1,076,182	0.01			558,357,254	3.66
EUR 1,966,000	Iliad 6.875% 15/4/2031	2,271,624	0.01	Greece			
USD 463,000	Iliad 8.5% 15/4/2031*	491,846	0.00	EUR 2,466,000	National Bank of Greece 5.875% 28/6/2035	2,848,164	0.02

*All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Guatemala				USD 300,000	Power Finance 4.5% 18/6/2029	294,708	0.00
USD 379,000	Guatemala Government Bond 4.65% 7/10/2041	313,410	0.00	USD 700,000	REC 2.75% 13/1/2027	666,771	0.01
USD 449,000	Guatemala Government Bond 5.25% 10/8/2029	444,259	0.00	USD 300,000	REC 5.625% 11/4/2028*	306,835	0.00
USD 962,000	Guatemala Government Bond 5.25% 10/8/2029	951,841	0.01	USD 460,000	Shriram Finance 6.625% 22/4/2027*	465,136	0.00
USD 525,000	Guatemala Government Bond 6.6% 13/6/2036	549,347	0.00			4,533,000	0.03
USD 876,000	Guatemala Government Bond 7.05% 4/10/2032	946,649	0.01	Indonesia			
		3,205,506	0.02	USD 820,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	796,839	0.01
Honduras				USD 250,000	Bank Negara Indonesia Persero 4.3% 24/3/2027*	238,565	0.00
USD 386,000	Honduras Government International Bond 5.625% 24/6/2030	344,505	0.00	USD 416,000	Freeport Indonesia 4.763% 14/4/2027	416,389	0.00
Hong Kong				USD 2,172,000	Indonesia Government International Bond 4.65% 20/9/2032	2,176,268	0.02
USD 700,000	AIA 2.7% 7/4/2026*	673,750	0.01	USD 800,000	Indonesia Government International Bond 5.1% 10/2/2054*	803,112	0.01
USD 500,000	AIA 5.375% 5/4/2034	510,427	0.00	IDR 137,185,000,000	Indonesia Treasury Bond 7% 15/5/2027	9,014,747	0.06
USD 500,000	Far East Horizon 5.875% 5/3/2028	495,461	0.00	IDR 303,198,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	20,386,304	0.13
USD 430,000	Far East Horizon 6.625% 16/4/2027*	436,450	0.00	IDR 125,345,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	9,118,433	0.06
		2,116,088	0.01	USD 510,000	Pertamina Geothermal Energy 5.15% 27/4/2028	516,309	0.00
Hungary				USD 1,157,000	Pertamina Persero 3.65% 30/7/2029*	1,103,782	0.01
HUF 1,440,820,000	Hungary Government Bond 7% 24/10/2035	4,273,607	0.03	USD 500,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	503,512	0.00
USD 1,104,000	Hungary Government International Bond 5.25% 16/6/2029	1,118,584	0.01	USD 972,000	Sorik Marapi Geothermal Power 7.75% 5/8/2031	970,785	0.01
EUR 834,000	Hungary Government International Bond 5.375% 12/9/2033*	986,729	0.00			46,045,045	0.31
USD 318,000	Hungary Government International Bond 5.5% 26/3/2036	321,310	0.00	Ireland			
EUR 860,000	Magyar Export-Import Bank Zrt 6% 16/5/2029	1,018,614	0.01	EUR 864,000	AIB 6.25% 23/6/2025	965,815	0.01
USD 555,000	MVM Energetika Zrt 7.5% 9/6/2028	587,961	0.00	EUR 6,763,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	6,192,499	0.04
		8,306,805	0.05	USD 15,599,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	13,360,943	0.09
India				USD 473,000	ASG Finance Designated Activity 9.75% 15/5/2029	476,547	0.00
USD 388,000	Adani Green Energy UP / Prayatra Developers Pvt / Parampujya Solar Energ 6.7% 12/3/2042	377,937	0.00	EUR 116,000	Avoca CLO XV 4.735% 15/4/2031	127,764	0.00
USD 399,000	Continuum Green Energy India Pvt / Co-Issuers 7.5% 26/6/2033*	410,252	0.00	EUR 2,608,000	Bank of Ireland 6% 1/9/2025*	2,900,540	0.02
USD 210,000	GMR Hyderabad International Airport 4.25% 27/10/2027	199,876	0.00	EUR 1,524,000	Dell Bank International 0.5% 27/10/2026	1,596,960	0.01
USD 470,000	Indian Railway Finance 3.249% 13/2/2030	436,729	0.01	EUR 1,983,000	Flutter Treasury Designated Activity 5% 29/4/2029*	2,251,754	0.02
USD 528,000	Muthoot Finance 7.125% 14/2/2028	539,550	0.01	EUR 404,000	Harvest CLO XVIII 4.885% 15/10/2030	447,265	0.00
USD 505,000	Muthoot Finance 7.125% 14/2/2028*	516,047	0.00	EUR 3,420,000	Harvest CLO XXXII 7.298% 25/7/2037	3,809,388	0.03
USD 315,000	Piramal Capital & Housing Finance 7.8% 29/1/2028*	319,159	0.00	EUR 16,150,709	Ireland Government Bond 2.6% 18/10/2034	17,820,480	0.12
				EUR 410,000	OAK Hill European Credit Partners V Designated Activity 5.588% 21/1/2035	455,508	0.00

*All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 280,000	OAK Hill European Credit Partners VI 4.888% 20/1/2032	309,806	0.00	EUR 2,121,000	TeamSystem 7.127% 31/7/2031	2,358,149	0.02
EUR 472,000	OCP Euro CLO 2017-2 5.035% 15/1/2032	523,336	0.01	EUR 1,100,000	UnipolSai Assicurazioni 4.9% 23/5/2034	1,226,951	0.01
EUR 3,772,000	Penta CLO 17 6.703% 15/8/2038	4,195,537	0.03			57,620,118	0.38
USD 325,162	Prodigy Finance CM2021-1 7.89% 25/7/2051	325,943	0.00		Japan		
USD 189,515	Prodigy Finance CM2021-1 9.14% 25/7/2051	191,435	0.00	USD 718,000	Mitsubishi UFJ Financial 0.962% 11/10/2025	714,673	0.01
USD 125,442	Prodigy Finance CM2021-1 11.29% 25/7/2051	126,143	0.00	EUR 1,737,000	Nissan Motor 2.652% 17/3/2026*	1,898,797	0.01
EUR 6,549,000	Tikehau CLO XII 6.62% 20/10/2038	7,276,539	0.05	USD 600,000	Nomura 6.621% 2/7/2027	604,824	0.00
GBP 7,711,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	9,367,338	0.06	USD 3,836,000	Rakuten 9.75% 15/4/2029	4,137,605	0.03
EUR 250,000	Voya Euro CLO II 5.355% 15/7/2035	277,144	0.00	USD 260,000	Rakuten 9.75% 15/4/2029	280,443	0.00
		72,998,684	0.49	EUR 282,000	SoftBank 3.375% 6/7/2029	290,103	0.00
	Isle of Man			EUR 5,459,000	SoftBank 5.375% 8/1/2029	6,074,511	0.04
USD 937,000	AngloGold Ashanti 3.75% 1/10/2030	852,361	0.01	EUR 5,011,000	SoftBank 5.75% 8/7/2032	5,557,322	0.04
USD 1,070,000	Gohl Capital 4.25% 24/1/2027*	1,047,605	0.01	USD 500,000	SoftBank 7% 8/7/2031	504,153	0.00
		1,899,966	0.02	EUR 2,758,000	Takeda Pharmaceutical 2.25% 21/11/2026	2,999,405	0.02
	Italy					23,061,836	0.15
EUR 1,775,000	A2A 5% 11/6/2029	1,980,934	0.01		Jersey		
EUR 649,000	Banca Monte dei Paschi di Siena 7.708% 18/1/2028*	780,829	0.00	USD 524,000	Adient Global 4.875% 15/8/2026*	518,004	0.00
EUR 2,869,000	Duomo Bidco 7.803% 15/7/2031	3,219,892	0.02	USD 465,000	Adient Global 8.25% 15/4/2031	494,846	0.00
EUR 4,659,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	5,213,878	0.03	EUR 11,370,000	Ardonagh Finco 6.875% 15/2/2031*	12,633,096	0.08
EUR 2,100,000	Fiber Bidco 6.125% 15/6/2031	2,310,367	0.02	USD 3,015,000	Aston Martin Capital 10% 31/3/2029*	3,071,860	0.02
EUR 1,867,000	Fiber Midco 10% 15/6/2029	2,076,980	0.01	GBP 2,488,000	Aston Martin Capital 10.375% 31/3/2029	3,290,093	0.02
EUR 3,434,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	3,752,707	0.03	GBP 567,000	CPUK Finance 7.875% 28/8/2029	756,670	0.00
EUR 1,460,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	1,636,511	0.01	GBP 4,420,000	Kane Bidco 6.5% 15/2/2027	5,700,554	0.04
EUR 2,744,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	3,066,140	0.02			26,465,123	0.16
EUR 4,722,231	Immobiliare Grande Distribuzione SIIQ 6.25% 17/5/2027	5,377,792	0.03		Jordan		
EUR 995,000	Intesa Sanpaolo 5.5% 1/3/2028*	1,091,588	0.01	USD 470,000	Jordan Government International Bond 4.95% 7/7/2025	463,674	0.00
GBP 800,000	Intesa Sanpaolo 8.505% 20/9/2032	1,175,544	0.01		Kenya		
EUR 915,000	Lottomatica 5.375% 1/6/2030*	1,034,920	0.01	USD 594,000	Republic of Kenya Government International Bond 9.75% 16/2/2031	578,930	0.00
EUR 1,299,000	Lottomatica 6.755% 1/6/2031	1,454,241	0.01		Latvia		
EUR 3,943,000	Marcolin 6.125% 15/11/2026	4,378,474	0.03	EUR 179,000	Air Baltic 14.5% 14/8/2029	213,708	0.00
EUR 2,100,000	Nexi 0% 24/2/2028	2,010,552	0.01		Luxembourg		
EUR 1,056,000	Pachelbel Bidco 7.125% 17/5/2031*	1,231,318	0.01	USD 825,000	3R Lux 9.75% 5/2/2031*	891,000	0.01
EUR 964,000	Pachelbel Bidco 8.066% 17/5/2031	1,072,175	0.01	USD 377,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	349,490	0.00
EUR 3,703,000	Rekeep 7.25% 1/2/2026*	3,735,334	0.02	GBP 10,081,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	12,175,255	0.08
EUR 6,914,000	Shiba Bidco 4.5% 31/10/2028*	7,434,842	0.05	EUR 2,713,000	Aroundtown Finance 7.125% 16/1/2030	2,526,526	0.02
				EUR 4,738,000	Becton Dickinson Euro Finance 3.553% 13/9/2029	5,296,594	0.04
				EUR 17,000,000	Birkenstock Financing 5.25% 30/4/2029*	19,072,023	0.12
				GBP 3,596,000	Cidron Aida Finco 6.25% 1/4/2028	4,437,586	0.03

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 3,392,000	Cirsa Finance International 7.875% 31/7/2028	3,982,420	0.03		Marshall Islands		
GBP 6,704,000	CK Hutchison Telecom Finance 2.625% 17/10/2034	6,567,655	0.04	USD 401,000	Danaos 8.5% 1/3/2028	413,285	0.00
USD 1,379,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	1,370,289	0.01	USD 113,000	Seaspan 5.5% 1/8/2029	107,103	0.00
USD 532,000	Cosan Luxembourg 7.25% 27/6/2031 [*]	548,093	0.00			520,388	0.00
EUR 3,387,000	Dana Financing Luxembourg 3% 15/7/2029 [*]	3,408,340	0.02		Mauritius		
EUR 3,387,000	Dana Financing Luxembourg 8.5% 15/7/2031	4,053,754	0.03	USD 500,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024 [*]	499,177	0.01
USD 533,000	Greensaif Pipelines Bidco 5.853% 23/2/2036 [*]	550,019	0.00	USD 223,000	CA Magnum 5.375% 31/10/2026 [*]	217,773	0.00
USD 965,000	Greensaif Pipelines Bidco 6.103% 23/8/2042 [*]	987,919	0.01	USD 430,000	Diamond II 7.95% 28/7/2026	435,090	0.00
USD 831,000	Herens Holdco 4.75% 15/5/2028	726,578	0.01	USD 300,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025 [*]	298,851	0.00
EUR 6,040,000	Herens Midco 5.25% 15/5/2029	5,194,624	0.03	USD 244,525	India Green Power 4% 22/2/2027	231,691	0.00
USD 879,000	Intelsat Jackson 6.5% 15/3/2030	849,688	0.01			1,682,582	0.01
USD 641,000	Kenbourne Invest 4.7% 22/1/2028 ^{*,***}	355,755	0.00		Mexico		
USD 967,000	Kenbourne Invest 6.875% 26/11/2024 ^{***}	536,685	0.00	USD 413,000	Banco Mercantil del Norte 5.875% 24/1/2027	405,213	0.00
EUR 2,093,000	Kleopatra Finco 4.25% 1/3/2026 [*]	2,166,032	0.02	USD 478,000	Braskem Idesa SAPI 6.99% 20/2/2032	374,035	0.00
EUR 1,568,000	Lion/Polaris Lux 4 7.334% 1/7/2029	1,750,829	0.01	MXN 26,132,000	Mexican Bonos 5.75% 5/3/2026	124,526,577	0.82
EUR 682,000	Lune 5.625% 15/11/2028 [*]	654,159	0.00	MXN 3,173,985	Mexican Bonos 7% 3/9/2026	15,223,269	0.10
EUR 19,588,000	Matterhorn Telecom 3.125% 15/9/2026	21,333,703	0.14	MXN 3,913,808	Mexican Bonos 7.5% 26/5/2033	17,303,071	0.11
USD 309,748	MC Brazil Downstream Trading 7.25% 30/6/2031	280,322	0.00	MXN 715,000	Mexican Bonos 7.75% 23/11/2034	3,168,662	0.02
USD 422,979	MC Brazil Downstream Trading 7.25% 30/6/2031	382,796	0.00	MXN 523,867	Mexican Bonos 8.5% 1/3/2029	2,538,406	0.02
USD 401,000	MHP Lux 6.25% 19/9/2029	292,730	0.00	USD 1,389,000	Mexico Government International Bond 2.659% 24/5/2031	1,184,136	0.01
USD 525,000	Millicom International Cellular 7.375% 2/4/2032 [*]	532,245	0.00	USD 1,023,000	Mexico Government International Bond 3.75% 11/1/2028 [*]	994,131	0.01
EUR 1,915,000	Motion Finco 7.375% 15/6/2030	2,140,263	0.01	USD 305,000	Mexico Government International Bond 6.338% 4/5/2053	300,628	0.00
USD 658,000	Raizen Fuels Finance 6.45% 5/3/2034	693,568	0.01	USD 926,000	Mexico Government International Bond 6.35% 9/2/2035 [*]	965,531	0.00
USD 360,000	Raizen Fuels Finance 6.95% 5/3/2054 [*]	384,480	0.00	USD 506,000	Petroleos Mexicanos 4.25% 15/1/2025 [*]	502,003	0.00
EUR 1,396,000	Rossini 6.75% 31/12/2029	1,604,959	0.01	USD 1,251,000	Petroleos Mexicanos 5.95% 28/1/2031 [*]	1,041,458	0.01
EUR 2,044,000	Rossini 7.549% 31/12/2029	2,281,358	0.02	USD 211,000	Petroleos Mexicanos 6.5% 13/3/2027	204,556	0.00
USD 1,000,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028 [*]	970,687	0.01	USD 719,000	Petroleos Mexicanos 6.7% 16/2/2032	621,302	0.00
		109,348,424	0.72	USD 1,116,086	Petroleos Mexicanos 8.75% 2/6/2029	1,109,724	0.01
	Malaysia			USD 723,000	Petroleos Mexicanos 10% 7/2/2033 [*]	741,075	0.01
USD 600,000	CIMB Bank 2.125% 20/7/2027	562,599	0.00	USD 525,000	Trust Fibra Uno 4.869% 15/1/2030 [*]	485,236	0.00
USD 730,000	Dua Capital 2.78% 11/5/2031 [*]	648,966	0.01			171,689,013	1.12
USD 800,000	TNB Global Ventures Capital 4.851% 1/11/2028	810,696	0.00		Montenegro		
		2,022,261	0.01	EUR 487,000	Montenegro Government International Bond 2.875% 16/12/2027	502,882	0.00
	Malta						
USD 248,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	204,224	0.00				
USD 225,000	VistaJet Malta Finance / Vista Management 9.5% 1/6/2028	210,914	0.00				
		415,138	0.00				

^{*}All or a portion of this security represents a security on loan.

^{***}This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Morocco				USD 941,000	Trivium Packaging Finance 8.5% 15/8/2027	941,846	0.01
USD 558,000	Morocco Government International Bond 5.95% 8/3/2028	574,930	0.00	EUR 3,383,000	United 7.792% 15/2/2031	3,764,813	0.03
USD 964,000	OCP 6.75% 2/5/2034	1,031,176	0.01	GBP 300,000	Volkswagen Financial Services 1.875% 3/12/2024	390,997	0.00
USD 782,000	OCP 7.5% 2/5/2054*	840,689	0.00	GBP 300,000	Volkswagen Financial Services 4.25% 9/10/2025	389,897	0.00
		2,446,795	0.01	USD 1,180,000	VZ Secured Financing 5% 15/1/2032*	1,068,739	0.01
Netherlands				EUR 5,006,000	VZ Vendor Financing II 2.875% 15/1/2029	5,059,026	0.03
EUR 4,257,000	Boels Topholding 5.75% 15/5/2030	4,857,901	0.03	EUR 25,365,000	Ziggo 2.875% 15/1/2030	25,700,262	0.17
EUR 5,014,000	Boels Topholding 6.25% 15/2/2029*	5,779,956	0.04			127,394,671	0.83
USD 452,000	Braskem Netherlands Finance 8.5% 23/1/2081	457,214	0.00	Nigeria			
EUR 550,000	Citycon Treasury 2.375% 15/1/2027*	573,440	0.00	USD 543,000	Nigeria Government International Bond 7.625% 28/11/2047*	411,844	0.00
GBP 600,000	Cooperatieve Rabobank 1.875% 12/7/2028	728,004	0.00	USD 612,000	Nigeria Government International Bond 8.375% 24/3/2029	594,420	0.01
EUR 6,550,000	Dufry One 2.5% 15/10/2024	7,240,388	0.05			1,006,264	0.01
USD 470,000	Embraer Netherlands Finance 7% 28/7/2030	504,415	0.00	North Macedonia			
EUR 3,125,000	Global Switch Finance 1.375% 7/10/2030	3,145,742	0.02	EUR 391,000	North Macedonia Government International Bond 6.96% 13/3/2027	451,514	0.00
EUR 1,562,000	Goodyear Europe 2.75% 15/8/2028*	1,587,905	0.01	Oman			
USD 455,000	Greenko Dutch 3.85% 29/3/2026	438,791	0.00	USD 413,000	Oman Government International Bond 6.5% 8/3/2047	437,879	0.00
EUR 2,541,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	2,703,499	0.02	USD 1,251,000	Oman Government International Bond 6.75% 17/1/2048*	1,362,327	0.01
EUR 2,541,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	2,580,754	0.02			1,800,206	0.01
GBP 600,000	ING Groep 3% 18/2/2026	768,913	0.01	Panama			
USD 2,600,000	ING Groep 3.875% 16/5/2027	2,287,040	0.01	USD 452,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	355,950	0.00
USD 427,000	MEGlobal 2.625% 28/4/2028*	395,026	0.00	USD 1,150,000	Panama Government International Bond 6.4% 14/2/2035	1,151,208	0.01
USD 522,000	MEGlobal 2.625% 28/4/2028	482,913	0.01	USD 928,000	Panama Government International Bond 7.5% 1/3/2031*	994,352	0.01
USD 460,000	MEGlobal 4.25% 3/11/2026	453,997	0.00	USD 555,000	Panama Government International Bond 8% 1/3/2038	612,581	0.00
USD 200,000	Metinvest 7.65% 1/10/2027	141,000	0.00			3,114,091	0.02
USD 722,064	Minejesa Capital 4.625% 10/8/2030	706,908	0.01	Paraguay			
USD 500,000	Minejesa Capital 5.625% 10/8/2037	477,032	0.00	USD 581,000	Paraguay Government International Bond 2.739% 29/1/2033*	491,253	0.00
USD 421,641	Mong Duong Finance 5.125% 7/5/2029	407,587	0.00	Peru			
EUR 4,092,000	Nobian Finance 3.625% 15/7/2026	4,475,719	0.03	USD 1,106,000	Financiera de Desarrollo 4.75% 15/7/2025*	1,103,340	0.01
EUR 4,381,000	Q-Park I 5.125% 15/2/2030	4,936,929	0.04	USD 1,955,000	Peruvian Government International Bond 1.862% 1/12/2032*	1,559,894	0.01
EUR 1,709,697	Sigma Holdco 5.75% 15/5/2026*	1,858,147	0.01	USD 1,027,000	Peruvian Government International Bond 2.783% 23/1/2031	911,432	0.00
USD 3,560,000	Sunrise FinCo I 4.875% 15/7/2031*	3,320,893	0.02	PEN 57,337,000	Peruvian Government International Bond 6.95% 12/8/2031	16,211,651	0.11
EUR 1,656,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027*	1,734,234	0.01				
EUR 23,281,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	25,471,735	0.17				
EUR 5,532,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	6,885,463	0.04				
EUR 3,598,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	4,677,546	0.03				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
PEN 12,408,000	Peruvian Government International Bond 7.6% 12/8/2039	3,518,713	0.02		Serbia		
USD 535,000	Pluspetrol Camisea SA / Pluspetrol Lote 56 6.24% 3/7/2036*	561,315	0.01	USD 557,000	Serbia International Bond 6% 12/6/2034	564,659	0.01
		23,866,345	0.16	USD 514,000	Serbia International Bond 6.5% 26/9/2033	538,782	0.00
						1,103,441	0.01
	Philippines				Singapore		
USD 400,000	Globe Telecom 4.2% 2/8/2026	389,126	0.01	USD 250,000	ABJA Investment 5.45% 24/1/2028	254,609	0.00
USD 800,000	Philippine Government International Bond 2.65% 10/12/2045	553,004	0.00	USD 500,000	BOC Aviation 3.5% 18/9/2027	484,765	0.00
USD 500,000	Rizal Commercial Banking 5.5% 18/1/2029	509,845	0.00	USD 500,000	DBS 3.3% 27/2/2025	494,330	0.01
USD 756,000	Rizal Commercial Banking 6.5% 27/8/2025	754,019	0.01	USD 786,136	LLPL Capital 6.875% 4/2/2039*	813,454	0.01
USD 600,000	Security Bank 5.5% 14/5/2029	618,000	0.00	USD 427,000	Medco Maple Tree 8.96% 27/4/2029	453,243	0.00
		2,823,994	0.02	USD 200,000	TML 4.35% 9/6/2026	197,166	0.00
						2,697,567	0.02
	Poland				South Africa		
PLN 26,913,000	Republic of Poland Government Bond 2% 25/8/2036	6,468,872	0.04	ZAR 188,223,000	Republic of South Africa Government Bond 7% 28/2/2031*	9,317,227	0.06
PLN 23,049,000	Republic of Poland Government Bond 5% 25/10/2034*	5,775,186	0.04	ZAR 405,512,781	Republic of South Africa Government Bond 8% 31/1/2030	21,773,915	0.14
PLN 71,160,000	Republic of Poland Government Bond 5.75% 25/4/2029	18,909,335	0.12	ZAR 197,519,915	Republic of South Africa Government Bond 8.75% 31/1/2044	8,943,726	0.06
USD 442,000	Republic of Poland Government International Bond 4.875% 4/10/2033*	447,150	0.00	ZAR 143,470,571	Republic of South Africa Government Bond 9% 31/1/2040*	6,805,656	0.05
USD 675,000	Republic of Poland Government International Bond 5.5% 4/4/2053*	690,869	0.01	USD 675,000	Republic of South Africa Government International Bond 5% 12/10/2046	510,469	0.00
		32,291,412	0.21	USD 860,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	838,607	0.01
						48,189,600	0.32
	Romania				South Korea		
EUR 666,000	Romanian Government International Bond 2.124% 16/7/2031*	612,275	0.01	USD 400,000	Hanwha Life Insurance 3.379% 4/2/2032	383,156	0.00
EUR 1,202,000	Romanian Government International Bond 2.5% 8/2/2030*	1,186,255	0.01	USD 375,000	Hyundai Capital Services 5.125% 5/2/2027	378,377	0.00
USD 550,000	Romanian Government International Bond 5.25% 25/11/2027	552,228	0.00	USD 350,000	Hyundai Capital Services 5.125% 5/2/2029*	355,551	0.00
		2,350,758	0.02	USD 515,000	Hyundai Card 5.75% 24/4/2029*	532,706	0.01
	Saudi Arabia			USD 400,000	KEB Hana Bank 3.5% 19/10/2026*	379,610	0.00
USD 652,000	Saudi Arabian Oil 5.875% 17/7/2064	660,965	0.01	USD 200,000	Korea National Oil 4.75% 3/4/2026*	200,375	0.00
USD 1,282,000	Saudi Government International Bond 4.5% 17/4/2030	1,280,949	0.01	USD 200,000	Korea National Oil 4.875% 3/4/2028	202,687	0.00
USD 974,000	Saudi Government International Bond 5% 18/1/2053	906,317	0.01	USD 390,000	Korea National Oil 4.875% 3/4/2029*	396,339	0.01
		2,848,231	0.03	USD 730,000	LG Chem 2.375% 7/7/2031*	622,804	0.01
	Senegal			USD 1,177,000	LG Electronics 5.625% 24/4/2027*	1,201,646	0.01
USD 590,000	Senegal Government International Bond 6.25% 23/5/2033*	515,321	0.00	USD 437,000	LG Electronics 5.625% 24/4/2029	453,252	0.01
				USD 500,000	NongHyup Bank 6.17% 22/7/2027	501,050	0.00
				USD 305,000	POSCO 4.875% 23/1/2027*	306,091	0.00

*All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 267,000	POSCO 5.625% 17/1/2026	269,551	0.00	USD 462,000	Krung Thai Bank 4.4% 25/3/2026*	450,744	0.00
USD 304,000	POSCO 5.75% 17/1/2028	313,594	0.00	USD 600,000	Minor International 2.7% 19/4/2026*	577,065	0.01
USD 200,000	POSCO 5.875% 17/1/2033	211,989	0.00	USD 201,000	Muang Thai Life Assurance 3.552% 27/1/2037	192,950	0.00
USD 600,000	SK Hynix 5.5% 16/1/2027	608,361	0.00	THB 538,255,000	Thailand Government Bond 2.4% 17/3/2029	15,971,914	0.11
USD 840,000	SK Hynix 5.5% 16/1/2029	860,332	0.01			19,792,329	0.14
USD 400,000	Woori Card 1.75% 23/3/2026	380,090	0.00				
		8,557,561	0.06				
	Spain				Trinidad and Tobago		
EUR 2,400,000	Banco Bilbao Vizcaya Argentaria 6.875% 13/12/2030*	2,696,933	0.02	USD 386,000	Trinidad & Tobago Government International Bond 6.4% 26/6/2034	395,870	0.00
EUR 1,200,000	Banco Bilbao Vizcaya Argentaria 8.375% 21/6/2028	1,445,612	0.01				
EUR 1,000,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	1,110,055	0.01		Turkey		
GBP 2,100,000	Banco Santander 3.125% 6/10/2026	2,699,680	0.02	USD 420,000	Eregli Demir ve Celik Fabrikalari TAS 8.375% 23/7/2029	428,925	0.01
EUR 1,400,000	Bankinter 7.375% 15/8/2028	1,624,568	0.01	TRY 218,543,000	Turkiye Government Bond 26.2% 5/10/2033	6,291,493	0.04
EUR 2,200,000	CaixaBank 5.875% 9/10/2027	2,442,924	0.01	TRY 72,719,000	Turkiye Government Bond 31.08% 8/11/2028	2,173,516	0.01
EUR 6,700,000	Cellnex Telecom 0.75% 20/11/2031	6,402,275	0.04	TRY 257,081,000	Turkiye Government Bond 37% 18/2/2026	7,428,298	0.05
EUR 2,552,000	Kaixo Bondco Telecom 5.125% 30/9/2029	2,849,338	0.02	USD 395,000	Turkiye Varlik Fonu Yonetimi 8.25% 14/2/2029	411,418	0.00
EUR 18,049,000	Spain Government Bond 2.9% 31/10/2046*	17,867,918	0.12			16,733,650	0.11
	Spain Government Bond 3.45% 31/10/2034	52,512,875	0.35		Ukraine		
EUR 46,049,000	Spain Government Bond 3.45% 30/7/2066	14,338,677	0.09	USD 758,000	Ukraine Government International Bond 7.75% 1/9/2025	278,944	0.00
GBP 1,204,000	Telefonica Emisiones 5.375% 2/2/2026	1,594,857	0.01	USD 297,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	265,815	0.00
		107,585,712	0.71			544,759	0.00
	Sweden				United Arab Emirates		
EUR 561,000	Fastighets Balder 1.125% 29/1/2027	578,237	0.00	USD 230,000	Abu Dhabi Commercial Bank 8% 27/11/2028*	245,806	0.00
EUR 3,367,000	Intrum 3% 15/9/2027	2,596,060	0.02	USD 341,000	Abu Dhabi National Energy 4.696% 24/4/2033	344,061	0.00
GBP 599,000	Swedbank 1.375% 8/12/2027	730,476	0.01	USD 575,000	MDGH GMTN RSC 4.375% 22/11/2033	560,700	0.01
EUR 16,053,000	Verisure 3.25% 15/2/2027	17,396,537	0.11			1,150,567	0.01
EUR 1,660,000	Verisure 7.125% 1/2/2028	1,925,869	0.01		United Kingdom		
EUR 3,262,000	Verisure 9.25% 15/10/2027	3,813,209	0.03	EUR 3,395,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	3,988,255	0.03
EUR 11,473,000	Verisure Midholding 5.25% 15/2/2029*	12,695,755	0.08	EUR 3,028,000	Amber Finco 6.625% 15/7/2029	3,484,095	0.02
		39,736,143	0.26	GBP 599,000	Barclays 3% 8/5/2026	763,777	0.00
	Switzerland			GBP 599,000	Barclays 3.25% 12/2/2027	754,101	0.00
USD 2,331,000	UBS 2.193% 5/6/2026	2,280,275	0.01	USD 695,000	Barclays 4.375% 15/3/2028*	614,951	0.00
USD 861,000	UBS 4.488% 12/5/2026	856,625	0.01	EUR 6,457,000	BCP V Modular Services Finance 6.75% 30/11/2029	6,120,178	0.04
USD 726,000	UBS 4.875% 12/2/2027	693,734	0.00	GBP 6,822,000	BCP V Modular Services Finance II 6.125% 30/11/2028	8,433,107	0.06
USD 2,516,000	UBS 5.617% 13/9/2030	2,607,652	0.02	GBP 8,806,000	BCP V Modular Services Finance II 6.125% 30/11/2028	10,918,183	0.07
		6,438,286	0.04	GBP 15,666,000	Bellis Acquisition 8.125% 14/5/2030	20,069,218	0.13
	Thailand			GBP 4,735,000	Bellis Finco 4% 16/2/2027*	5,648,762	0.04
USD 372,000	Bangkok Bank 3.733% 25/9/2034*	342,097	0.00	GBP 1,099,000	BG Energy Capital 5.125% 1/12/2025	1,446,702	0.01
USD 955,000	Bangkok Bank 5.3% 21/9/2028	976,316	0.01				
USD 955,000	Bangkok Bank 5.5% 21/9/2033	986,859	0.01				
USD 300,000	Export Import Bank of Thailand 3.902% 2/6/2027	294,384	0.00				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 8,872,000	Boparan Finance 7.625% 30/11/2025*	11,247,496	0.07	GBP 83,525,396	United Kingdom Gilt 0.5% 22/10/2061*	34,243,348	0.23
EUR 3,586,000	BP Capital Markets 2.519% 7/4/2028	3,894,438	0.03	GBP 160,970,000	United Kingdom Gilt 1.25% 22/7/2027*	196,745,401	1.29
GBP 5,548,000	CD&R Firefly Bidco 8.625% 30/4/2029	7,411,637	0.05	GBP 14,813,349	United Kingdom Gilt 3.75% 22/10/2053	17,109,950	0.11
GBP 1,050,000	Centrica 6.5% 21/5/2055	1,410,830	0.01	USD 235,000	Vedanta Resources Finance II 13.875% 21/1/2027*	236,299	0.00
GBP 9,803,000	Deuce Finco 5.5% 15/6/2027	12,497,747	0.08	USD 256,200	Vedanta Resources Finance II 13.875% 9/12/2028*	257,561	0.00
GBP 6,607,000	Deuce Finco 5.5% 15/6/2027*	8,421,809	0.05	USD 21,840	Vedanta Resources Finance II 13.875% 9/12/2028	21,956	0.00
EUR 3,410,000	eG Global Finance 11% 30/11/2028	4,017,868	0.03	GBP 4,927,000	Virgin Media Secured Finance 4.125% 15/8/2030	5,606,372	0.04
USD 3,478,000	eG Global Finance 12% 30/11/2028*	3,800,991	0.02	GBP 3,991,000	Virgin Media Secured Finance 4.25% 15/1/2030	4,643,929	0.03
GBP 669,000	HSBC 1.75% 24/7/2027	827,776	0.01	GBP 3,239,000	Vmed O2 UK Financing I 4.5% 15/7/2031	3,660,561	0.02
EUR 3,100,000	HSBC 4.75% 4/7/2029*	3,291,106	0.02	USD 577,000	Vodafone 4.125% 4/6/2081	521,047	0.00
EUR 15,000,000	INEOS Finance 6.375% 15/4/2029*	17,226,658	0.11	GBP 5,006,000	Vodafone 8% 30/8/2086	7,196,059	0.05
EUR 3,111,000	INEOS Finance 6.625% 15/5/2028*	3,549,292	0.02	EUR 2,983,000	Zegona Finance 6.75% 15/7/2029	3,389,861	0.02
EUR 1,775,000	INEOS Quattro Finance 2 8.5% 15/3/2029	2,091,442	0.02	USD 3,869,000	Zegona Finance 8.625% 15/7/2029	4,023,276	0.03
GBP 602,000	Informa 3.125% 5/7/2026	763,667	0.00			495,548,844	3.25
GBP 1,223,000	Lloyds Banking 2.25% 16/10/2024	1,600,388	0.01	United States			
EUR 2,028,000	Market Bidco Finco 4.75% 4/11/2027*	2,136,028	0.01	USD 2,640,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	2,524,985	0.02
GBP 4,430,000	Market Bidco Finco Reg-S 5.5% 4/11/2027*	5,448,542	0.04	USD 660,280	AccessLex Institute 5.633% 25/5/2036	651,651	0.00
GBP 5,895,000	Marks & Spencer 3.75% 19/5/2026	7,617,535	0.05	USD 1,206,000	Affinity Interactive 6.875% 15/12/2027	1,036,266	0.01
EUR 806,938	NAK Naftogaz Ukraine via Kondor Finance 7.125% 19/7/2026	674,789	0.01	USD 2,145,000	Alexander Funding Trust II 7.467% 31/7/2028	2,308,191	0.02
USD 739,000	NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2028	598,590	0.00	USD 1,769,000	Allegiant Travel 7.25% 15/8/2027*	1,685,830	0.01
EUR 4,020,000	National Grid 0.163% 20/1/2028	4,015,054	0.02	USD 1,301,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	1,306,335	0.01
GBP 1,409,000	Nationwide Building Society 5.75% 20/6/2027	1,779,419	0.01	USD 3,288,000	AMC Networks 4.25% 15/2/2029*	2,328,108	0.02
GBP 602,000	NatWest 2.875% 19/9/2026	772,330	0.01	USD 1,682,000	AMC Networks 4.25% 15/2/2029	1,692,600	0.01
GBP 599,000	NatWest 3.125% 28/3/2027	765,433	0.01	USD 2,234,000	AMC Networks 10.25% 15/1/2029	2,246,966	0.01
GBP 5,415,000	Pinewood Finco 6% 27/3/2030	7,128,396	0.05	USD 817,000	Amentum Escrow 7.25% 1/8/2032	856,051	0.01
GBP 22,135,000	Punch Finance 6.125% 30/6/2026	28,897,955	0.19	USD 615,000	American Axle & Manufacturing 5% 1/10/2029	574,001	0.00
GBP 599,000	Santander UK 3.625% 14/1/2026	775,703	0.01	EUR 7,005,000	American Tower 0.45% 15/1/2027	7,268,435	0.05
USD 964,000	Sisecam UK 8.25% 2/5/2029	999,321	0.01	USD 4,350,000	Amgen 5.25% 2/3/2025	4,351,406	0.03
USD 784,000	Sisecam UK 8.625% 2/5/2032	813,400	0.01	GBP 602,000	Amgen 5.5% 7/12/2026	804,780	0.01
EUR 1,231,000	Stonegate Pub Financing 2019 10.173% 31/7/2029	1,387,651	0.01	USD 7,257,000	Amgen 5.507% 2/3/2026*	7,258,172	0.05
GBP 2,000,000	Stonegate Pub Financing 2019 10.75% 31/7/2029*	2,727,691	0.02	USD 1,360,000	Amkor Technology 6.625% 15/9/2027	1,372,137	0.01
GBP 4,305,000	Thames Water Utilities Finance 4% 19/6/2025	4,583,901	0.03	EUR 6,050,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	5,972,426	0.04
USD 387,000	Trident Energy Finance 12.5% 30/11/2029	405,383	0.00				
GBP 1,511,000	Unique Pub Finance 6.464% 30/3/2032	2,071,629	0.01				

*All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,689,775	AREIT 2022-CRE7 7.584% 17/6/2039	5,702,860	0.04	USD 4,006,000	Calumet Specialty Products Partners / Calumet Finance 9.75% 15/7/2028*	3,967,220	0.03
USD 192,000	Ares Capital 2.15% 15/7/2026	181,196	0.00	USD 860,545	CAMB Commercial Mortgage Trust 2019-LIFE 7.784% 15/12/2037	859,611	0.01
USD 1,433,000	Ares Capital 3.875% 15/1/2026	1,406,203	0.01	USD 819,000	Catalent Pharma Solutions 5% 15/7/2027	817,423	0.01
GBP 1,201,000	AT&T 2.9% 4/12/2026	1,515,635	0.01	USD 527,428	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	474,522	0.00
USD 3,805,000	AT&T 3.55% 15/9/2055*	2,716,738	0.02	USD 727,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.25% 15/7/2029*	717,353	0.01
GBP 600,000	AT&T 5.5% 15/3/2027	798,228	0.01	USD 323,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	321,619	0.00
USD 761,000	ATI 7.25% 15/8/2030	810,537	0.01	USD 657,000	Central Parent / CDK Global 7.25% 15/6/2029	661,197	0.01
USD 124,000	Aviation Capital 1.95% 20/9/2026	116,609	0.00	USD 389,000	Chemours 4.625% 15/11/2029	344,781	0.00
USD 161,000	Avis Budget Car Rental / Avis Budget Finance 4.75% 1/4/2028	149,315	0.00	USD 109,000	Chemours 5.75% 15/11/2028	103,194	0.00
USD 148,000	Avis Budget Car Rental / Avis Budget Finance 5.75% 15/7/2027	145,021	0.00	USD 100,000	Churchill Downs 5.5% 1/4/2027	99,765	0.00
USD 100,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031	99,580	0.00	USD 591,000	Churchill Downs 5.75% 1/4/2030	587,507	0.00
USD 220,000	Azul Secured Finance 11.93% 28/8/2028	204,600	0.00	USD 428,000	Churchill Downs 6.75% 1/5/2031*	440,228	0.00
USD 460,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	443,770	0.00	USD 473,000	Cinemark USA 7% 1/8/2032*	491,659	0.00
USD 783,000	Bank of America 1.898% 23/7/2031*	671,671	0.00	EUR 2,840,000	Citigroup 1.25% 6/7/2026	3,084,564	0.02
USD 2,317,000	Bank of America 1.922% 24/10/2031	1,975,965	0.01	USD 4,864,000	Citigroup 1.281% 3/11/2025	4,828,284	0.03
EUR 2,844,000	Bank of America 1.949% 27/10/2026	3,106,524	0.02	GBP 938,000	Citigroup 1.75% 23/10/2026	1,159,662	0.01
USD 4,412,000	Bank of America 3.366% 23/1/2026	4,376,434	0.03	USD 651,000	Citigroup 4.15% 15/11/2026	617,095	0.00
USD 161,073	Bayview Commercial Asset Trust 2005-3 6.442% 25/11/2035	163,771	0.00	USD 1,250,000	Citizens Bank 6.064% 24/10/2025	1,249,121	0.01
USD 159,779	Bayview Commercial Asset Trust 2006-3 5.902% 25/10/2036	153,998	0.00	USD 2,151,000	Civitas Resources 8.375% 1/7/2028*	2,270,763	0.02
USD 2,951,000	BBCMS 2018-TALL Mortgage Trust 6.655% 15/3/2037	2,649,945	0.02	USD 466,000	Clear Channel Outdoor 5.125% 15/8/2027	455,404	0.00
USD 5,200,000	Berry Global 1.57% 15/1/2026	4,973,880	0.03	USD 132,000	Clear Channel Outdoor 7.875% 1/4/2030	137,534	0.00
USD 610,912	BHMS 2018-ATLS 6.884% 15/7/2035	610,921	0.00	USD 3,882,000	Cloud Software 6.5% 31/3/2029	3,830,682	0.02
USD 1,715,558	BHMS 2018-ATLS 7.534% 15/7/2035	1,705,632	0.01	USD 443,000	Cloud Software 8.25% 30/6/2032	464,230	0.00
USD 2,145,000	Big River Steel / BRS Finance 6.625% 31/1/2029*	2,173,571	0.02	USD 1,302,000	Cloud Software 9% 30/9/2029	1,312,773	0.01
USD 282,000	Boyd Gaming 4.75% 1/12/2027	277,464	0.00	USD 1,963,000	Clydesdale Acquisition 8.75% 15/4/2030	1,960,791	0.01
USD 395,000	Boyd Gaming 4.75% 15/6/2031	371,788	0.00	USD 10,112,000	Coca-Cola 5.2% 14/1/2055	10,439,527	0.07
USD 423,000	Brand Industrial Services 10.375% 1/8/2030	461,085	0.00	EUR 1,666,000	Comcast 0.25% 14/9/2029	1,599,796	0.01
USD 2,281,200	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	2,018,993	0.01	USD 4,082,000	CommScope Technologies 6% 15/6/2025	3,912,931	0.03
USD 14,190,000	BX Commercial Mortgage Trust 2024-BIO2 5.594% 13/8/2041	14,418,941	0.10	USD 634,000	Comstock Resources 6.75% 1/3/2029	623,393	0.00
USD 914,000	Caesars Entertainment 4.625% 15/10/2029*	865,118	0.01	EUR 8,101,000	Coty 3.875% 15/4/2026	8,994,078	0.06
USD 1,883,000	California Resources 8.25% 15/6/2029	1,947,995	0.01	EUR 1,067,000	Coty 5.75% 15/9/2028	1,238,791	0.01
USD 429,000	Calpine 5% 1/2/2031	412,344	0.00	USD 402,545	CSAIL 2016-C5 Commercial Mortgage Trust 4.795% 15/11/2048	381,949	0.00
USD 773,000	Calpine 5.125% 15/3/2028	755,997	0.00	USD 5,256,000	CSC 5.5% 15/4/2027	4,306,687	0.03
				USD 1,168,000	CSC 11.25% 15/5/2028	1,037,958	0.01
				USD 2,545,000	CSC 11.75% 31/1/2029	2,248,261	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 390,000	DAE Funding 2.625% 20/3/2025	384,762	0.00	USD 463,000	Freedom Mortgage 9.25% 1/2/2029	475,451	0.00
USD 306,313	DBGS 2018-BIOD Mortgage Trust 6.436% 15/5/2035	305,299	0.00	USD 115,000	Freedom Mortgage 12% 1/10/2028	125,239	0.00
USD 985,729	DBGS 2018-BIOD Mortgage Trust 6.933% 15/5/2035	975,069	0.01	USD 854,000	Frontier Communications 5% 1/5/2028	831,074	0.01
USD 4,395,000	DBGS 2018-BIOD Mortgage Trust 7.633% 15/5/2035	4,336,232	0.03	USD 5,585,000	Frontier Communications 8.625% 15/3/2031	5,921,837	0.04
USD 4,842,000	DISH DBS 5.875% 15/11/2024	4,718,651	0.03		Frontier Communications 8.75% 15/5/2030	8,117,171	0.05
USD 3,327,000	DISH Network 0% 15/12/2025	2,499,674	0.02	USD 7,679,000	Frontier Florida 6.86% 1/2/2028	6,621,730	0.04
USD 1,364,000	DISH Network 3.375% 15/8/2026	855,409	0.01	USD 6,545,000	Frontier North 6.73% 15/2/2028	3,788,188	0.03
EUR 2,798,000	Duke Energy 3.1% 15/6/2028	3,076,316	0.02	USD 3,810,000	FS Rialto 2022-FL6 Issuer 7.922% 17/8/2037	6,399,016	0.04
USD 1,205,000	Edison International 7.875% 15/6/2054	1,269,717	0.01	USD 190,000	Full House Resorts 8.25% 15/2/2028*	188,548	0.00
USD 2,235,000	Eli Lilly 5.05% 14/8/2054	2,267,638	0.02	USD 823,000	GCI 4.75% 15/10/2028	780,304	0.01
USD 371,000	Encompass Health 4.5% 1/2/2028*	362,836	0.00	EUR 4,691,000	General Mills 0.125% 15/11/2025	5,002,482	0.03
USD 552,000	Encompass Health 4.75% 1/2/2030*	535,031	0.00	EUR 3,663,000	General Mills 0.45% 15/1/2026	3,895,974	0.03
USD 540,000	Energizer 4.375% 31/3/2029	507,650	0.01	EUR 1,993,000	General Motors Financial 4.3% 15/2/2029	2,272,584	0.02
USD 655,000	EQM Midstream Partners 7.5% 1/6/2027	675,983	0.01	USD 3,583,000	Gilead Sciences 5.55% 15/10/2053*	3,762,991	0.02
USD 700,000	EQM Midstream Partners 7.5% 1/6/2030	764,879	0.01	EUR 1,377,000	Global Payments 4.875% 17/3/2031	1,610,234	0.01
USD 435,000	EquipmentShare.com 8.625% 15/5/2032	455,005	0.00	EUR 3,236,000	Goldman Sachs 0.25% 26/1/2028	3,266,867	0.02
USD 1,000,100	Fannie Mae-Aces 3.864% 25/9/2030	976,431	0.01	EUR 3,078,000	Goldman Sachs 0.875% 9/5/2029	3,051,233	0.02
USD 776,000	Ferrellgas / Ferrellgas Finance 5.875% 1/4/2029†	729,315	0.01	GBP 612,000	Goldman Sachs 7.25% 10/4/2028	867,955	0.01
EUR 2,958,000	Fidelity National Information Services 1.5% 21/5/2027	3,149,378	0.02	USD 2,077,847	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	1,676,609	0.01
USD 2,920,000	Florida Development Finance 12% 15/7/2032	3,117,115	0.02	USD 105,000	Goodyear Tire & Rubber 4.875% 15/3/2027	102,736	0.00
EUR 1,933,000	Ford Motor Credit 4.867% 3/8/2027	2,208,703	0.02	USD 305,000	Goodyear Tire & Rubber 5% 31/5/2026	301,806	0.00
USD 34,899,783	Freddie Mac Multifamily Structured Pass Through Certificates 0.939% 25/5/2029	968,364	0.01	USD 155,000	Goodyear Tire & Rubber 5.25% 30/4/2031	140,960	0.00
USD 31,331,647	Freddie Mac Multifamily Structured Pass Through Certificates 1.128% 25/10/2030	1,555,765	0.01	USD 114,000	Goodyear Tire & Rubber 5.625% 30/4/2033	100,694	0.00
USD 4,846,150	Freddie Mac Multifamily Structured Pass Through Certificates 1.524% 25/7/2030	317,860	0.00	USD 6,124,984	GoTo 5.5% 1/5/2028	4,735,511	0.03
USD 22,498,884	Freddie Mac Multifamily Structured Pass Through Certificates 1.643% 25/1/2030	1,501,735	0.01	USD 5,932,055	GoTo 5.5% 1/5/2028	2,165,200	0.01
USD 9,566,985	Freddie Mac Multifamily Structured Pass Through Certificates 1.692% 25/4/2030	682,437	0.00	USD 459,000	Gran Tierra Energy 9.5% 15/10/2029*	447,803	0.00
USD 5,483,018	Freddie Mac Multifamily Structured Pass Through Certificates 1.811% 25/4/2030	405,381	0.00	USD 605,000	H&E Equipment Services 3.875% 15/12/2028	560,913	0.00
USD 1,530,711	Freddie Mac STACR REMIC Trust 2022-DNA1 8.749% 25/1/2042	1,584,718	0.01	USD 651,000	Hanesbrands 4.875% 15/5/2026	647,401	0.00
USD 222,000	Freedom Mortgage 9.125% 15/5/2031	223,842	0.00	USD 469,000	Hanesbrands 9% 15/2/2031	506,628	0.00
				USD 2,348,000	HCA 5.25% 15/6/2026	2,357,117	0.02
				USD 5,985,000	HCA 5.95% 15/9/2054	6,194,214	0.04
				EUR 4,431,000	Helios Software / ION Corporate Solutions Finance 7.875% 1/5/2029	5,034,622	0.03
				USD 301,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 4.875% 1/7/2031	269,984	0.00

*All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 263,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 5% 1/6/2029*	248,872	0.00	EUR 3,595,000	Morgan Stanley 1.342% 23/10/2026	3,891,596	0.03
USD 6,163,000	Home Depot 2.375% 15/3/2051	3,800,819	0.03	USD 1,299,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	1,173,982	0.01
USD 546,920	Hudson Yards 2016-10HY Mortgage Trust 3.076% 10/8/2038	502,096	0.00	EUR 1,984,000	Nasdaq 4.5% 15/2/2032	2,331,274	0.02
USD 2,324,000	Hyatt Hotels 5.375% 23/4/2025	2,323,971	0.02	USD 485,000	Nationstar Mortgage 5% 1/2/2026	479,713	0.00
USD 600,000	Hyundai Capital America 6.41% 24/6/2027	602,331	0.00	USD 173,000	Nationstar Mortgage 5.5% 15/8/2028	170,484	0.00
USD 1,684,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	1,590,347	0.01	USD 252,000	Nationstar Mortgage 5.75% 15/11/2031	245,262	0.00
EUR 2,721,000	International Business Machines 3.375% 6/2/2027	3,039,875	0.02	USD 202,000	Nationstar Mortgage 6% 15/1/2027	202,077	0.00
USD 2,997,000	JetBlue Airways / JetBlue Loyalty 9.875% 20/9/2031	2,960,856	0.02	USD 3,877,000	NCR Atleos 9.5% 1/4/2029*	4,276,447	0.03
USD 772,280	JP Morgan Chase Commercial Mortgage Trust 2018-WPT 7.84% 5/7/2033	604,916	0.00	USD 153,000	NCR Voyix 5% 1/10/2028	152,304	0.00
GBP 1,522,000	JPMorgan Chase 0.991% 28/4/2026	1,946,855	0.01	USD 189,000	NCR Voyix 5.125% 15/4/2029	186,372	0.00
EUR 2,960,000	JPMorgan Chase 1.09% 11/3/2027	3,177,716	0.02	USD 485,000	NCR Voyix 5.25% 1/10/2030*	473,184	0.00
USD 442,000	Kosmos Energy 7.5% 1/3/2028*	430,333	0.00	EUR 5,362,000	Netflix 3.625% 15/5/2027	6,013,373	0.04
GBP 360,000	Kraft Heinz Foods 4.125% 1/7/2027	467,110	0.00	USD 618,000	Nexstar Media 4.75% 1/11/2028	578,035	0.00
USD 500,000	Kraton 5% 15/7/2027	505,783	0.00	USD 522,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	537,323	0.00
EUR 917,000	Kronos International 9.5% 15/3/2029	1,103,165	0.01	USD 573,000	Northern Oil & Gas 8.125% 1/3/2028	588,064	0.00
USD 466,000	LABL 5.875% 1/11/2028	431,489	0.00	USD 674,000	Northern Oil & Gas 8.75% 15/6/2031*	721,122	0.01
USD 643,000	Lamar Media 4.875% 15/1/2029	632,280	0.00	USD 453,000	Olympus Water US 4.25% 1/10/2028	426,448	0.00
USD 7,466,000	Level 3 Financing 4.625% 15/9/2027	5,861,183	0.03	USD 1,932,000	Olympus Water US 9.75% 15/11/2028*	2,060,971	0.01
USD 537,000	Level 3 Financing 10.5% 15/4/2029	578,456	0.00	USD 5,974,000	ONEOK Partners 4.9% 15/3/2025	5,958,609	0.04
USD 3,252,028	Level 3 Financing 11% 15/11/2029	3,570,938	0.02	USD 6,498,000	Oracle 5.55% 6/2/2053*	6,500,372	0.04
USD 438,000	Light & Wonder International 7.25% 15/11/2029	454,831	0.00	USD 750,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	704,019	0.00
USD 787,000	Light & Wonder International 7.5% 1/9/2031	830,038	0.01	USD 235,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	222,306	0.00
USD 16,441,000	Lions Gate Capital 1 5.5% 15/4/2029	14,869,520	0.10	USD 415,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030*	390,017	0.00
USD 859,000	Live Nation Entertainment 4.75% 15/10/2027	837,740	0.01	USD 190,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	188,379	0.00
USD 3,695,000	Lowe's 5.625% 15/4/2053	3,771,844	0.03	USD 501,000	Owens-Brockway Glass Container 7.25% 15/5/2031*	507,642	0.01
USD 4,541,000	Mauser Packaging Solutions 7.875% 15/4/2027	4,688,635	0.03	USD 488,000	Pactiv Evergreen Group Issuer / Pactiv Evergreen Issuer 4.375% 15/10/2028	467,092	0.00
USD 1,244,000	Medline Borrower 5.25% 1/10/2029	1,222,484	0.01	USD 314,000	Pactiv Evergreen Group Issuer/Pactiv Evergreen Issuer 4% 15/10/2027	300,438	0.00
USD 390,000	Mercer International 5.125% 1/2/2029*	319,243	0.00	USD 545,000	Palomino Funding Trust I 7.233% 17/5/2028	583,288	0.00
USD 6,650,000	Meta Platforms 5.4% 15/8/2054	6,856,847	0.05	USD 626,000	Panther Escrow Issuer 7.125% 1/6/2031	652,414	0.00
USD 14,840,000	MF1 2024-FL14 7.079% 19/3/2039	14,787,140	0.10	USD 4,695,000	Paramount Global 6.375% 30/3/2062	4,312,005	0.03
USD 999,000	Morgan Stanley 0.864% 21/10/2025	992,601	0.01	USD 3,894,000	Paramount Global 7.875% 30/7/2030	4,239,401	0.03
USD 1,932,000	Morgan Stanley 1.164% 21/10/2025	1,920,537	0.01				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 881,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 5.875% 1/10/2028	875,895	0.01	USD 6,173,952	SLM Private Education Loan Trust 2010-C 10.201% 15/10/2041	6,452,626	0.04
USD 591,000	Performance Food 4.25% 1/8/2029*	559,957	0.00	USD 5,525,832	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	4,715,994	0.03
USD 274,000	Performance Food 5.5% 15/10/2027	272,521	0.00	USD 3,687,000	Solventum 5.4% 1/3/2029	3,763,154	0.03
USD 557,000	Periama 5.95% 19/4/2026	556,134	0.00	USD 4,371,000	Spirit AeroSystems 9.375% 30/11/2029	4,739,620	0.03
USD 1,567,000	Permian Resources Operating 8% 15/4/2027	1,622,318	0.01	USD 11,501,000	Spirit AeroSystems 9.75% 15/11/2030	12,888,872	0.09
USD 6,983,000	Pitney Bowes 6.875% 15/3/2027*	6,901,664	0.05	USD 583,125	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/3/2025	581,535	0.00
USD 7,040,000	Port of Beaumont Navigation District 10% 1/7/2026	7,198,648	0.05	USD 540,000	Station Casinos 4.5% 15/2/2028	519,773	0.00
USD 624,000	Post 4.5% 15/9/2031*	580,993	0.00	USD 100,000	Station Casinos 4.625% 1/12/2031	93,073	0.00
USD 424,000	Post 5.5% 15/12/2029	417,733	0.00	USD 526,000	Stem 0.5% 1/12/2028	168,321	0.00
EUR 2,739,000	PPG Industries 1.875% 1/6/2025	2,994,449	0.02	USD 1,095,000	STL 8.75% 15/2/2029	1,160,125	0.01
USD 1,101,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	1,098,408	0.01	USD 2,005,000	Talen Energy Supply 8.625% 1/6/2030	2,173,500	0.01
EUR 1,884,000	Procter & Gamble 4.875% 11/5/2027	2,198,736	0.01	USD 630,000	Talos Production 9% 1/2/2029	673,659	0.00
USD 1,055,000	Rand Parent 8.5% 15/2/2030	1,057,395	0.01	USD 1,723,000	Tenet Healthcare 6.125% 1/10/2028*	1,730,276	0.01
USD 7,832,974	Ready Capital Mortgage Financing 2022-FL10 7.83% 25/10/2039	7,850,157	0.05	USD 4,580,000	Tenneco 8% 17/11/2028	4,296,613	0.03
USD 400,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029*	361,328	0.00	USD 3,100,000	Texas Capital Bancshares 4% 6/5/2031*	2,880,648	0.02
USD 6,398,000	RingCentral 8.5% 15/8/2030*	6,885,579	0.05	EUR 2,978,000	Thermo Fisher Scientific 1.375% 12/9/2028	3,100,716	0.02
USD 6,162,000	Sabre GLBL 8.625% 1/6/2027	5,934,315	0.04	USD 865,000	UKG 6.875% 1/2/2031	894,506	0.01
USD 4,931,000	Sabre GLBL 11.25% 15/12/2027	4,979,190	0.03	USD 15,000,000	United States Cash Management Bill - Reopening 0% 5/9/2024	14,995,647	0.10
USD 326,000	Sasol Financing USA 4.375% 18/9/2026	314,782	0.00	USD 6,250,000	United States Cash Management Bill - Reopening 0% 12/9/2024	6,241,828	0.04
USD 783,000	Sasol Financing USA 6.5% 27/9/2028	769,325	0.01	USD 12,000,000	United States Cash Management Bill - Reopening 0% 19/9/2024	11,972,099	0.08
USD 503,000	Scotts Miracle-Gro 4% 1/4/2031*	452,112	0.00	USD 10,000,000	United States Cash Management Bill - Reopening 0% 26/9/2024	9,966,816	0.07
USD 100,000	Service Properties Trust 3.95% 15/1/2028	84,754	0.00	USD 15,500,000	United States Cash Management Bill - Reopening 0% 3/10/2024	15,433,528	0.10
USD 605,000	Service Properties Trust 4.375% 15/2/2030	447,399	0.00	USD 15,250,000	United States Cash Management Bill - Reopening 0% 10/10/2024	15,169,626	0.10
USD 240,000	Service Properties Trust 4.95% 1/10/2029	186,145	0.00	USD 15,500,000	United States Cash Management Bill - Reopening 0% 17/10/2024	15,403,284	0.10
USD 8,750,000	Service Properties Trust 8.375% 15/6/2029	8,665,576	0.06	USD 12,500,000	United States Treasury Bill 0% 17/9/2024	12,474,534	0.08
USD 9,501,000	Service Properties Trust 8.875% 15/6/2032	9,002,717	0.06	USD 11,500,000	United States Treasury Bill 0% 24/9/2024	11,465,132	0.08
USD 812,250	Sesac Finance 5.216% 25/7/2049	805,202	0.01	USD 10,000,000	United States Treasury Bill 0% 1/10/2024	9,959,789	0.07
USD 362,000	SierraCol Energy Andina 6% 15/6/2028	328,968	0.00	USD 11,000,000	United States Treasury Bill 0% 15/10/2024	10,934,319	0.07
USD 292,000	Six Flags Entertainment 5.5% 15/4/2027	290,138	0.00	USD 15,000,000	United States Treasury Bill 0% 22/10/2024	14,895,620	0.10
USD 620,000	Six Flags Entertainment 7.25% 15/5/2031	643,315	0.00				
USD 860,000	SK Battery America 2.125% 26/1/2026	820,887	0.01				
USD 285,000	SK Battery America 4.875% 23/1/2027*	286,514	0.00				

*All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 15,000,000	United States Treasury Bill 0% 31/10/2024	14,878,281	0.10	EUR 2,587,000	Verizon Communications 4.25% 31/10/2030	3,003,909	0.02
USD 15,750,000	United States Treasury Bill 0% 5/11/2024	15,611,612	0.10	USD 775,000	VF 2.4% 23/4/2025	759,576	0.01
USD 12,000,000	United States Treasury Bill 0% 7/11/2024	11,891,556	0.08	USD 541,000	Viasat 6.5% 15/7/2028	451,965	0.00
USD 12,500,000	United States Treasury Bill 0% 12/11/2024	12,378,639	0.08	USD 423,000	Viasat 7.5% 30/5/2031	323,477	0.00
USD 15,500,000	United States Treasury Bill 0% 14/11/2024	15,345,174	0.10	USD 798,000	VICI Properties / VICI Note 4.5% 1/9/2026	791,545	0.01
USD 8,500,000	United States Treasury Bill 0% 19/11/2024	8,409,449	0.05	USD 987,000	VICI Properties / VICI Note 4.625% 15/6/2025	979,745	0.01
USD 20,000,000	United States Treasury Bill 0% 21/11/2024	19,781,170	0.13	USD 7,002,000	Vistra Operations 5.625% 15/2/2027	6,987,585	0.05
USD 70,553,000	United States Treasury Inflation Indexed Bonds 2.125% 15/4/2029	73,121,050	0.48	USD 3,770,000	Vistra Operations 7.75% 15/10/2031	4,017,557	0.03
USD 22,961,000	United States Treasury Note/Bond 2.375% 15/2/2042*	17,697,011	0.12	USD 559,000	Vital Energy 7.875% 15/4/2032*	572,766	0.00
USD 55,520,200	United States Treasury Note/Bond 3.25% 15/5/2042*	48,798,135	0.32	USD 1,350,000	VNDO Trust 2016-350P 4.033% 10/1/2035	1,261,869	0.01
USD 27,945,800	United States Treasury Note/Bond 3.375% 15/8/2042*†	24,938,352	0.16	USD 707,000	Walgreens Boots Alliance 3.2% 15/4/2030	569,558	0.00
USD 119,770,000	United States Treasury Note/Bond 4% 30/6/2028*	120,918,575	0.79	USD 656,000	Wand NewCo 3 7.625% 30/1/2032*	687,838	0.00
USD 43,135,600	United States Treasury Note/Bond 4% 15/11/2052*†	41,843,217	0.27	EUR 2,955,000	Wells Fargo 1.375% 26/10/2026	3,146,025	0.02
USD 192,652,100	United States Treasury Note/Bond 4.125% 31/7/2028*	195,361,270	1.28	EUR 4,515,000	Wells Fargo 1.5% 24/5/2027	4,777,437	0.03
USD 5,000,000	United States Treasury Note/Bond 4.25% 28/2/2029	5,112,500	0.03	USD 2,000,000	Wells Fargo Commercial Mortgage Trust 2015-C28 3.872% 15/5/2048	1,960,635	0.01
USD 5,000,000	United States Treasury Note/Bond 4.625% 28/2/2026	5,036,816	0.03	USD 1,318,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	1,180,480	0.01
USD 54,001,800	United States Treasury Note/Bond 4.625% 30/9/2028*	55,807,485	0.37	USD 599,000	Xerox 5.5% 15/8/2028	512,693	0.00
USD 93,000,000	United States Treasury Note/Bond 4.875% 31/10/2028*	97,070,566	0.64	USD 2,820,000	Zayo 4% 1/3/2027*	2,463,706	0.02
USD 71,964,600	United States Treasury Note/Bond 5% 30/9/2025*	72,466,385	0.47			1,682,442,209	11.01
USD 69,850,000	United States Treasury Note/Bond 5% 31/10/2025*	70,412,075	0.46	Uruguay			
USD 3,617,000	UnitedHealth 5.625% 15/7/2054	3,819,192	0.03	USD 1,133,333	Uruguay Government International Bond 5.75% 28/10/2034	1,233,712	0.01
USD 6,790,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	6,938,799	0.05	UYU 42,095,504	Uruguay Government International Bond 9.75% 20/7/2033	1,051,667	0.01
USD 645,000	Univision Communications 4.5% 1/5/2029	566,930	0.00			2,285,379	0.02
USD 1,115,000	Univision Communications 8% 15/8/2028	1,126,674	0.01	Uzbekistan			
USD 224,000	Univision Communications 8.5% 31/7/2031	223,697	0.00	EUR 580,000	Republic of Uzbekistan International Bond 5.375% 29/5/2027	645,296	0.01
USD 1,234,000	USA Compression Partners / USA Compression Finance 7.125% 15/3/2029	1,269,132	0.01	USD 517,000	Republic of Uzbekistan International Bond 7.85% 12/10/2028	543,714	0.00
USD 2,381,000	USB Capital IX 6.583% 30/9/2024	2,031,972	0.01			1,189,010	0.01
USD 1,639,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,503,954	0.01	Total Bonds		4,214,322,720	27.62
GBP 599,000	Verizon Communications 1.125% 3/11/2028	687,531	0.00	COMMERCIAL PAPER			
				United States			
				USD 8,673,000	HSBC USA 0% 11/10/2024	8,617,888	0.06
				Total Commercial Paper		8,617,888	0.06
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		13,736,916,612	90.07

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
Other Transferable Securities				1,919,121	Lookout Series F**	3,934,198	0.03
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS				231,287	Mountain Digital**	3,235,705	0.02
				5,610	Mythic**	-	0.00
Australia				4,980	NCB Warrant**	-	0.00
				9,488,465	Quintis Pty**	64	0.00
Cayman Islands				24,103	Neon Payments**	9,833,060	0.06
609	Marco Polo Investment**	-	0.00	750,669	Noodle**	1,613,938	0.01
India				1,440	Nycb Pipe Wts (Wts 11/3/2031)**	2,986,503	0.02
				129,448	Psiquantum**	3,788,943	0.03
2,463	Think & Learn Pvt**	-	0.00	4,244,994	RapidSOS**	4,117,644	0.03
3,482	Think & Learn Pvt**	-	0.00	2,353,706	RapidSOS (Wts 13/12/2033)**	2,259,558	0.01
				-			
United Kingdom				261,161	Relativity Space**	5,547,060	0.04
413,408	10x Series D**	8,358,192	0.05	134,315	SambaNova Systems**	6,136,852	0.04
498,077	10x Warrants (Wts 17/11/2030)**	752,959	0.01	46,362	SambaNova Systems**	2,508,648	0.02
652,238	NMC Health**	-	0.00	167,805	Snorkel AI**	1,075,630	0.01
				46,853	Snorkel AI**	300,328	0.00
				9,111,151			
United States				337,227	Source Global**	3,281,219	0.02
63,622	Aiven**	3,501,755	0.02	24,317	Source Global**	423,845	0.00
263,435	Anduril Series F Usd Npv**	5,726,181	0.04	25,243	Source Global**	391,266	0.00
30,764	Astra Space**	15,382	0.00	17,281	Source Global**	115,610	0.00
12,637	Breeze Aviation**	2,161,432	0.01	3,662	Teya**	1,035,614	0.01
1,630,041	Bright Machines S Usd Npv**	3,944,699	0.03	1,121,246	Ursa Major Technologies**	3,139,489	0.02
782,532	Bright Machines S Usd Npv**	2,652,783	0.02	137,361	Ursa Major Technologies Series D**	399,720	0.00
188,149	ByteDance**	30,476,375	0.20	1,197,196	Verge Genomics**	7,757,830	0.05
50,814	Caresyntax**	4,985,362	0.03	141,697	Verge Genomics**	1,023,052	0.01
6,574	Caresyntax**	549,258	0.00	178,954	Versa Networks (Wts 7/10/2032)**	656,761	0.00
8,254,000	Coreweave Convert Usd Npv**	8,584,160	0.06	1,451,933	Versa Networks Series E**	6,359,467	0.04
488,757	Databricks**	35,767,237	0.23			281,453,975	1.83
136,950	Databricks**	10,022,001	0.07	Total Common / Preferred Stocks (Shares) & Warrants		290,565,190	1.89
1,209,710	Deep Instinct**	5,346,918	0.03	BONDS			
82,654	Deep Instinct (Wts 20/9/2032)**	8,265	0.00	Australia			
1,172,341	Deep Instinct Series D-4**	5,955,492	0.04	USD 19,413,818	Quintis Australia 7.5% 1/10/2026**	2,912,072	0.02
24,969	Epic Games**	14,981,400	0.10	USD 17,943,829	Quintis Australia 0% 1/10/2028**	2	0.00
941,683	eXo Imaging**	1,855,115	0.01			2,912,074	0.02
420,195	Fanatics**	28,153,065	0.19	Cayman Islands			
181,250	Farmer's Business Network**	438,625	0.00	USD 2,000,000	Flatiron CLO 25 0% 17/10/2037**	2,000,000	0.01
1,804,698	FLYR**	12,867,497	0.08	USD 1,500,000	Flatiron CLO 25 0% 17/10/2037**	1,500,000	0.01
25,662	FLYR (Wts 10/5/2032)**	126,514	0.00	USD 1,000,000	Flatiron CLO 25 0% 17/10/2037**	1,000,000	0.01
235,953	GM Cruise**	1,814,479	0.01	CNY 103,700,000	Fresh Express Delivery 0% 18/10/2010**.*	-	0.00
137,209	Hawkeye 360 (Wts 7/7/2033)**	797,184	0.01	USD 500,000	Palmer Square CLO 2022-3 6.785% 20/7/2037**	500,000	0.00
21,779	Hawkeye 360 ATM (Wts 7/7/2033)**	68,386	0.00	USD 1,000,000	Palmer Square CLO 2022-3 8.135% 20/7/2037**	1,000,000	0.01
54,448	Hawkeye 360 MGR (Wts 7/7/2033)**	316,343	0.00	USD 1,500,000	Palmer Square CLO 2022-3 6.535% 20/7/2037**	1,500,000	0.01
448,109	Hawkeye 360 Series D1**	4,673,777	0.03	USD 750,000	Trestles CLO VII 0% 25/10/2037**	750,000	0.01
6,145,462	Included Health**	4,547,642	0.03			8,250,000	0.06
30,530	Innovid (Wts 31/12/2027)**	1,227	0.00	India			
3,924,026	JumpCloud**	8,554,377	0.06	USD 19,051,000	REI Agro 5.5% 13/11/2014**.*	2	0.00
258,097	JumpCloud**	562,652	0.00				
798,390	Lessen**	3,736,465	0.02				
760,471	Loadsmart**	5,239,645	0.03				
95,378	Loadsmart**	988,116	0.01				
107,909	Lookout**	112,226	0.00				

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
International				United States			
EUR 8,182,400	Natra Foods 0% 13/10/2029**	9,062,791	0.06	USD 2,601,241	Breeze Aviation 20% 30/1/2028**	2,679,278	0.02
Ireland				USD 5,202,481	Breeze Aviation 20% 30/1/2028**	5,358,555	0.04
EUR 4,000,000	Carval Euro CLO II-C 0% 15/2/2037**	4,430,383	0.03	USD 2,090,000	Calpine Escrow 0% 31/12/2049**	-	0.00
EUR 4,000,000	Palmer Square European Loan Funding 2024-2 0% 15/5/2034**	4,430,383	0.03	USD 6,160,000	Contium Energy PTE 5% 13/9/2027**	6,275,808	0.04
EUR 7,300,000	Sona Fios CLO III 0% 20/4/2037**	8,085,449	0.05	USD 267,143	eXo Imaging 8% 14/8/2025**	1,065,900	0.01
		16,946,215	0.11	USD 4,949,778	FLYR 10% 10/5/2027**	4,764,161	0.03
Jersey				USD 16,205,750	Lessen 0% 5/1/2028**	15,111,862	0.10
USD 1,500,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	1,500,000	0.01	USD 2,048,000	Lightning eMotors 7.5% 15/5/2024**	35,840	0.00
USD 500,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	500,000	0.01	AUD 3,169,000	Oceana 12% 31/7/2025**	2,157,542	0.01
USD 500,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	500,000	0.00	AUD 4,756,000	Oceana 12.5% 31/7/2026**	3,251,885	0.02
USD 1,750,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	1,750,000	0.01	AUD 7,927,000	Oceana 12.5% 31/7/2027**	5,464,124	0.04
		4,250,000	0.03	USD 12,287,787	Pioneer Midco 10.5% 18/11/2030**	12,703,114	0.08
Luxembourg						58,868,069	0.39
EUR 1,100,000	Opus-Chartered Issuances 2.5% 4/7/2025**	1,218,355	0.01	Total Bonds		108,162,079	0.72
United Kingdom				Total Other Transferable Securities		398,727,269	2.61
GBP 4,698,138	10x 15% 19/6/2026**	6,654,573	0.04	Total Portfolio		14,135,643,881	92.69
				Other Net Assets		1,115,175,776	7.31
				Total Net Assets (USD)		15,250,819,657	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	345,426,975	USD	228,697,874	Barclays	18/9/2024	5,675,312
BRL	265,095,473	EUR	45,329,413	JP Morgan	18/9/2024	(3,508,902)
BRL	124,481,168	USD	21,759,779	JP Morgan	2/10/2024	148,998
BRL	15,384,915	USD	2,677,500	Morgan Stanley	4/9/2024	39,002
BRL	39,108,560	USD	6,928,000	Citigroup	4/9/2024	(22,632)
BRL	225,563,043	USD	41,622,634	Goldman Sachs	23/9/2024	(1,882,149)
BRL	248,541,208	USD	45,096,373	Citigroup	18/9/2024	(1,282,282)
BRL	16,899,672	USD	3,065,500	Barclays	23/9/2024	(88,057)
BRL	25,271,358	USD	4,474,000	Bank of America	23/9/2024	(21,604)
CAD	233,923,326	USD	170,389,385	HSBC Bank	18/9/2024	3,155,390
CHF	144,412,691	USD	162,666,014	Toronto-Dominion	18/9/2024	7,602,416
CHF	37,150,982	USD	42,568,700	Morgan Stanley	18/9/2024	1,233,817
CHF	38,196,581	USD	43,541,357	JP Morgan	18/9/2024	1,493,964
CHF	30,439,447	USD	36,036,960	Barclays	18/9/2024	(147,615)
CLP	4,140,374,400	USD	4,432,000	Deutsche Bank	25/9/2024	108,003
CLP	2,324,303,021	USD	2,522,605	Morgan Stanley	23/9/2024	26,105
CNH	852,227,674	USD	118,017,116	State Street	19/9/2024	2,591,540
CNH	105,973,467	USD	14,735,319	Citibank	19/9/2024	262,220
CNH	124,023,378	USD	17,455,000	Bank of America	23/9/2024	105,275
COP	104,805,000,000	USD	25,194,374	BNP Paribas	23/10/2024	(29,275)
COP	53,148,609,000	USD	12,813,069	HSBC Bank	24/2/2025	(261,442)
COP	38,972,100,000	USD	9,796,908	Citigroup	21/2/2025	(589,589)
COP	39,017,305,000	USD	9,813,946	Toronto-Dominion	19/9/2024	(401,092)
COP	26,934,809,397	USD	6,671,904	Bank of America	23/9/2024	(177,865)
CZK	307,714,988	USD	13,313,290	State Street	25/9/2024	309,042

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CZK	282,417,000	USD	12,444,355	BNP Paribas	23/9/2024	57,464
DKK	368,223,067	USD	53,316,634	Royal Bank of Canada	18/9/2024	1,411,492
EUR	65,344,092	CHF	62,590,355	Goldman Sachs	18/9/2024	(1,371,861)
EUR	303,788,099	USD	327,794,376	State Street	18/9/2024	8,911,884
EUR	13,731,428	USD	14,836,937	Goldman Sachs	18/9/2024	382,414
EUR	20,407,159	USD	21,926,186	BNP Paribas	18/9/2024	692,271
EUR	27,015,310	USD	28,978,513	Bank of America	18/9/2024	964,148
EUR	2,064,445	USD	2,260,864	State Street	17/10/2024	30,436
EUR	26,919,819	USD	29,164,399	Citigroup	18/9/2024	672,424
EUR	2,779,832	GBP	2,373,624	Barclays	23/9/2024	(39,073)
EUR	72,000	HUF	28,452,204	Goldman Sachs	23/9/2024	(400)
EUR	9,836,000	USD	10,995,919	Société Générale	23/9/2024	(91,598)
EUR	4,010,000	USD	4,472,132	Barclays	23/9/2024	(26,593)
GBP	23,285,329	EUR	27,485,660	UBS	18/9/2024	150,054
GBP	46,381,705	USD	60,159,112	Bank of America	18/9/2024	820,527
GBP	34,172,254	USD	44,200,676	Goldman Sachs	18/9/2024	726,774
GBP	17,030,685	USD	21,872,979	BNP Paribas	18/9/2024	517,855
GBP	2,455,784	USD	3,191,473	UBS	23/9/2024	37,383
HUF	5,402,290,196	USD	14,625,913	UBS	18/9/2024	608,209
HUF	5,136,451,517	USD	14,089,319	Deutsche Bank	25/9/2024	391,714
HUF	1,576,844,973	USD	4,427,667	UBS	23/9/2024	18,184
IDR	975,942,882	USD	59,707	BNP Paribas	18/9/2024	3,328
IDR	68,917,600,000	USD	4,432,000	Bank of America	23/9/2024	16,717
IDR	166,843,462,500	USD	10,725,000	Deutsche Bank	23/9/2024	44,952
INR	341,751,149	USD	4,072,927	BNP Paribas	23/9/2024	530
JPY	14,623,496,054	EUR	87,492,885	Deutsche Bank	18/9/2024	3,709,615
JPY	63,723,652,634	USD	411,623,051	Barclays	18/9/2024	27,115,900
JPY	3,407,368,679	USD	21,453,334	Royal Bank of Canada	18/9/2024	2,006,485
JPY	3,433,203,411	USD	22,069,296	Goldman Sachs	18/9/2024	1,568,396
JPY	5,115,295,116	USD	36,036,960	BNP Paribas	18/9/2024	(818,024)
KRW	70,288,191,667	USD	51,202,844	UBS	19/9/2024	1,486,691
KRW	8,759,752,239	USD	6,591,500	BNP Paribas	23/9/2024	(22,740)
KRW	20,002,578,065	USD	15,031,621	Citigroup	19/9/2024	(37,260)
MXN	915,912,828	EUR	45,163,772	Toronto-Dominion	18/9/2024	(3,659,691)
MXN	324,495,784	USD	17,272,280	Toronto-Dominion	18/9/2024	(834,090)
MXN	206,182,655	USD	11,516,309	Goldman Sachs	25/9/2024	(1,082,936)
MXN	109,725,089	USD	5,908,872	Toronto-Dominion	25/9/2024	(356,500)
MXN	552,283,052	USD	29,202,012	Bank of America	18/9/2024	(1,224,657)
MXN	471,448,070	USD	24,776,378	Goldman Sachs	24/10/2024	(1,027,881)
MXN	211,177,239	USD	11,241,124	UBS	23/9/2024	(551,690)
MYR	128,667,392	USD	29,501,106	Barclays	23/9/2024	309,466
NOK	711,031,035	CHF	59,080,097	Morgan Stanley	18/9/2024	(2,525,535)
NOK	46,804,898	USD	4,441,000	Bank of America	23/9/2024	(21,413)
NZD	12,293,471	USD	7,544,131	HSBC Bank	18/9/2024	145,160
PEN	13,476,103	USD	3,602,273	HSBC Bank	23/9/2024	(8,354)
PHP	247,177,095	USD	4,359,000	JP Morgan	23/9/2024	40,474
PLN	92,653,017	USD	22,893,978	BNP Paribas	18/9/2024	1,092,047
PLN	115,906,828	USD	29,622,795	Bank of America	25/9/2024	380,054
PLN	37,897,943	USD	9,750,995	UBS	25/9/2024	59,008
PLN	54,661,931	USD	14,183,169	BNP Paribas	25/9/2024	(33,755)
PLN	17,610,854	EUR	4,118,000	BNP Paribas	23/9/2024	(6,509)
PLN	40,750,816	USD	10,631,234	Goldman Sachs	23/9/2024	(82,442)
RON	23,430,416	USD	5,214,855	BNP Paribas	23/9/2024	227
SEK	488,820,872	USD	46,801,418	Royal Bank of Canada	18/9/2024	835,502
SGD	36,470,550	USD	27,069,548	State Street	18/9/2024	933,323
THB	771,209,429	USD	22,468,191	UBS	23/9/2024	355,997
TRY	145,449,318	USD	3,740,615	Goldman Sachs	4/12/2024	90,618
TRY	62,632,682	USD	1,564,315	Barclays	4/12/2024	85,472
TRY	89,691,000	USD	2,096,926	BNP Paribas	6/12/2024	260,832
TRY	327,352,000	USD	7,881,353	UBS	6/12/2024	723,937
TRY	452,245,000	USD	11,752,443	UBS	25/9/2024	1,166,158

Global Allocation Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
TRY	163,981,260	USD	4,374,000	Citigroup	23/10/2024	151,850
TRY	174,148,800	USD	4,672,000	Citigroup	28/10/2024	104,962
TRY	385,424,797	USD	10,397,216	UBS	23/10/2024	240,432
TRY	86,396,584	USD	2,329,000	Barclays	28/10/2024	40,888
TRY	309,801,804	USD	8,508,000	Goldman Sachs	23/10/2024	42,468
TWD	1,553,690,613	USD	48,210,836	Citigroup	18/9/2024	480,759
TWD	126,490,248	USD	3,985,200	Morgan Stanley	23/9/2024	(17,728)
USD	5,530,091	EUR	5,046,809	Toronto-Dominion	17/10/2024	(71,302)
USD	2,918,569	PLN	11,404,109	BNP Paribas	25/9/2024	(33,421)
USD	6,110,340	MXN	109,857,713	JP Morgan	25/9/2024	551,257
USD	2,940,210	PLN	11,503,406	Morgan Stanley	25/9/2024	(37,483)
USD	24,254,050	ZAR	439,323,116	State Street	25/9/2024	(511,378)
USD	18,756,703	PLN	73,082,924	UBS	25/9/2024	(161,044)
USD	9,621,577	COP	38,972,100,000	Barclays	25/9/2024	228,169
USD	4,161,062	TRY	147,265,814	Barclays	19/9/2024	(77,459)
USD	29,279,839	AUD	43,958,363	Morgan Stanley	18/9/2024	(546,035)
USD	29,488,312	EUR	27,020,871	Deutsche Bank	18/9/2024	(460,513)
USD	14,712,864	CAD	20,199,841	JP Morgan	18/9/2024	(273,144)
USD	61,399,043	EUR	56,017,349	JP Morgan	18/9/2024	(688,288)
USD	2,952,871	BRL	16,804,229	Goldman Sachs	25/9/2024	(7,074)
USD	7,702,667	THB	272,173,755	Citigroup	25/9/2024	(353,731)
USD	6,186,131	PEN	23,117,571	Goldman Sachs	25/9/2024	20,947
USD	4,401,000	TWD	143,824,680	BNP Paribas	5/9/2024	(96,452)
USD	4,112,182	TRY	145,608,258	Barclays	7/10/2024	14,474
USD	8,826,000	TRY	318,211,721	Barclays	23/10/2024	43,420
USD	6,197,194	PEN	23,273,561	Deutsche Bank	25/9/2024	(9,591)
USD	5,429,919	MXN	104,146,382	Goldman Sachs	25/9/2024	159,844
USD	7,689,309	IDR	125,197,323,168	Goldman Sachs	25/9/2024	(390,345)
USD	28,743,123	GBP	22,511,668	UBS	18/9/2024	(853,749)
USD	29,037,557	EUR	26,394,660	Barclays	18/9/2024	(217,201)
USD	25,214,117	COP	104,805,000,000	Citigroup	13/9/2024	(93,004)
USD	14,874,163	COP	61,409,470,000	Citigroup	19/9/2024	59,239
USD	3,939,461	PEN	14,694,190	Citigroup	13/9/2024	20,688
USD	3,420,647	MXN	64,819,590	Barclays	25/9/2024	140,609
USD	6,540,000	BRL	35,783,610	Morgan Stanley	4/9/2024	221,716
USD	6,536,287	PLN	25,417,214	Barclays	25/9/2024	(43,040)
USD	6,642,000	TRY	231,855,615	Goldman Sachs	19/9/2024	(31,137)
USD	10,094,667	CZK	229,089,884	UBS	25/9/2024	(46,985)
USD	13,336,585	EUR	12,016,186	Deutsche Bank	23/9/2024	15,280
USD	60,626	AUD	90,000	Deutsche Bank	23/9/2024	(447)
USD	3,047,400	SEK	31,373,298	Toronto-Dominion	23/9/2024	(10,820)
USD	36,839,083	PLN	141,884,192	Deutsche Bank	23/9/2024	110,818
USD	10,792,503	PLN	41,560,841	UBS	23/9/2024	34,028
USD	27,783,049	MXN	488,576,829	State Street	24/10/2024	3,171,716
USD	28,320,059	BRL	148,397,109	Citigroup	2/10/2024	2,202,059
USD	10,605,871	TRY	417,043,000	Barclays	6/12/2024	(357,178)
USD	5,249,294	TRY	208,082,000	UBS	4/12/2024	(231,727)
USD	8,335,093	TRY	301,497,000	Barclays	25/9/2024	(277,318)
USD	405,807,595	EUR	376,087,959	State Street	18/9/2024	(11,032,863)
USD	135,131,542	MXN	2,537,381,312	Barclays	18/9/2024	6,593,799
USD	131,996,860	HKD	1,028,654,700	Citigroup	19/9/2024	(1,515)
USD	57,248,491	NOK	611,655,076	Deutsche Bank	18/9/2024	(501,185)
USD	52,256,313	BRL	283,312,828	HSBC Bank	18/9/2024	2,312,508
USD	152,758,979	AUD	230,728,302	Barclays	18/9/2024	(3,790,830)
USD	2,451,782	INR	205,594,404	HSBC Bank	18/9/2024	1,038
USD	430,059,972	GBP	337,559,278	Royal Bank of Canada	18/9/2024	(13,740,942)
USD	10,449,412	TRY	391,748,447	Citigroup	23/10/2024	(362,768)
USD	50,304,658	EUR	46,816,240	UBS	18/9/2024	(1,584,541)
USD	16,753,392	MXN	300,044,340	HSBC Bank	25/9/2024	1,570,376
USD	25,007,291	CZK	581,015,397	Bank of America	25/9/2024	(713,863)
USD	60,185,731	EUR	55,102,523	Bank of America	18/9/2024	(887,644)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	57,987,006	BRL	317,049,753	Deutsche Bank	25/9/2024	2,140,948
USD	9,486,713	IDR	152,828,099,759	BNP Paribas	25/9/2024	(376,103)
USD	8,979,928	COP	36,037,798,000	Citibank	25/9/2024	293,772
USD	1,406,602	UYU	56,978,648	Citibank	25/9/2024	(8,778)
USD	3,300,446	PEN	12,359,180	Barclays	25/9/2024	4,398
USD	2,224,692	EUR	2,030,327	UBS	17/10/2024	(28,742)
USD	509,336	EUR	464,812	Deutsche Bank	17/10/2024	(6,553)
USD	7,934,515	THB	271,757,127	Bank of America	25/9/2024	(109,552)
USD	4,460,000	ZAR	79,589,592	Bank of America	23/9/2024	(27,341)
USD	4,462,667	MXN	85,014,129	Goldman Sachs	23/9/2024	159,395
USD	4,460,000	KRW	5,939,382,000	Deutsche Bank	23/9/2024	6,179
USD	4,461,558	AUD	6,618,000	HSBC Bank	23/9/2024	(29,332)
USD	4,572,805	HUF	1,616,948,718	JP Morgan	25/9/2024	14,193
USD	3,349,000	ZAR	60,112,206	HSBC Bank	23/9/2024	(40,187)
USD	8,629,000	TRY	303,903,888	UBS	26/9/2024	(41,227)
USD	4,485,566	EUR	4,010,000	Goldman Sachs	23/9/2024	40,026
USD	6,743,000	TRY	244,265,175	UBS	23/10/2024	1,330
USD	3,065,500	BRL	16,867,607	Barclays	4/9/2024	87,200
ZAR	618,954,749	EUR	30,630,113	State Street	18/9/2024	962,404
ZAR	430,406,176	USD	22,983,237	State Street	18/9/2024	1,293,421
ZAR	647,489	USD	34,956	Deutsche Bank	25/9/2024	1,544
ZAR	94,299,612	USD	5,316,201	Deutsche Bank	23/9/2024	506
ZAR	79,966,031	USD	4,489,000	Barclays	25/9/2024	18,828
Net unrealised appreciation						43,715,628
AUD Hedged Share Class						
AUD	280,379,111	USD	184,128,329	BNY Mellon	13/9/2024	6,084,538
USD	2,259,934	AUD	3,410,406	BNY Mellon	13/9/2024	(53,736)
Net unrealised appreciation						6,030,802
CHF Hedged Share Class						
CHF	27,281,515	USD	31,936,466	BNY Mellon	13/9/2024	210,404
USD	245,512	CHF	211,739	BNY Mellon	13/9/2024	(3,984)
Net unrealised appreciation						206,420
CNH Hedged Share Class						
CNY	562,929,238	USD	78,752,712	BNY Mellon	13/9/2024	855,491
USD	2,588,700	CNY	18,463,826	BNY Mellon	13/9/2024	(22,426)
Net unrealised appreciation						833,065
EUR Hedged Share Class						
EUR	1,515,964,922	USD	1,659,803,195	BNY Mellon	13/9/2024	20,035,193
USD	16,937,236	EUR	15,414,697	BNY Mellon	13/9/2024	(143,794)
Net unrealised appreciation						19,891,399
GBP Hedged Share Class						
GBP	123,095,124	USD	156,475,553	BNY Mellon	13/9/2024	5,353,800
USD	3,117,445	GBP	2,404,633	BNY Mellon	13/9/2024	(43,859)
Net unrealised appreciation						5,309,941
HKD Hedged Share Class						
HKD	145,575,747	USD	18,707,574	BNY Mellon	13/9/2024	(31,966)
USD	900,230	HKD	7,016,285	BNY Mellon	13/9/2024	128
Net unrealised depreciation						(31,838)
JPY Hedged Share Class						
JPY	2,724,574,287	USD	18,738,071	BNY Mellon	13/9/2024	7,049
USD	255,275	JPY	37,320,739	BNY Mellon	13/9/2024	(1,489)
Net unrealised appreciation						5,560
PLN Hedged Share Class						
PLN	37,744,372	USD	9,569,275	BNY Mellon	13/9/2024	202,750
USD	583,845	PLN	2,263,306	BNY Mellon	13/9/2024	(2,124)
Net unrealised appreciation						200,626

Global Allocation Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	94,466,563	USD	71,463,459	BNY Mellon	13/9/2024	1,047,513
USD	1,044,547	SGD	1,373,445	BNY Mellon	13/9/2024	(9,688)
Net unrealised appreciation						1,037,825
ZAR Hedged Share Class						
USD	29	ZAR	539	BNY Mellon	13/9/2024	(1)
ZAR	94,527	USD	5,127	BNY Mellon	13/9/2024	207
Net unrealised appreciation						206
Total net unrealised appreciation (USD underlying exposure - USD 8,194,652,681)						77,199,634

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
5,802	EUR	Euro BOBL	September 2024	755,922,195	14,967,487
727	EUR	Euro Bund	September 2024	107,778,978	(527,105)
(65)	EUR	Euro BUXL	September 2024	9,690,355	(506,769)
1,128	EUR	Euro Schatz	September 2024	132,695,374	1,255,963
107	EUR	Euro-BTP	September 2024	14,084,054	317,614
638	EUR	Euro-OAT	September 2024	89,044,473	1,381,493
(61)	JPY	Japanese 10 Year Bond (OSE)	September 2024	60,622,835	(761,662)
1,381	JPY	Nikkei 225 Index	September 2024	369,158,488	358,192
1,032	AUD	Australian 10 Year Bond	September 2024	81,629,153	1,366,331
87	CAD	S&P/TSX 60 Index	September 2024	18,023,710	1,279,189
2	EUR	Dax Index	September 2024	1,051,662	40,953
(227)	EUR	EURO STOXX 50 Index	September 2024	12,523,441	(168,831)
(240)	GBP	FTSE 100 Index	September 2024	26,545,497	(744,561)
161	USD	MSCI Emerging Markets Index	September 2024	8,879,955	192,395
(1,136)	USD	NASDAQ 100 E-Mini Index	September 2024	445,152,960	3,750,002
877	USD	Russell 2000 E-Mini Index	September 2024	97,114,595	1,608,701
(161)	USD	S&P 500 E-Mini Index	September 2024	45,408,037	55,231
1,657	EUR	EURO STOXX Banks Index	September 2024	13,159,002	637,762
650	USD	Nifty 50 Index	September 2024	33,009,600	261,573
(78)	USD	US Long Bond (CBT)	December 2024	9,657,375	70,688
7,548	USD	US Treasury 10 Year Note (CBT)	December 2024	859,174,687	(2,043,838)
1,920	USD	US Ultra 10 Year Note	December 2024	226,170,000	(919,463)
(2,329)	USD	US Ultra Bond (CBT)	December 2024	309,829,781	923,964
580	GBP	Long Gilt	December 2024	75,359,471	(151,579)
(17,238)	USD	US Treasury 2 Year Note (CBT)	December 2024	3,578,366,365	2,484,429
15,298	USD	US Treasury 5 Year Note (CBT)	December 2024	1,675,370,031	(2,691,147)
Total				9,055,422,074	22,437,012

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	(47,309)	19,727
CDS	USD 985,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(24,720)	(15,637)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (11,067,653)	Fund provides default protection on CDX.NA.IG.39.V1; and receives Fixed 1%	Goldman Sachs	20/12/2027	208,396	226,266
CDS	USD 540,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	(68,069)	27,315
CDS	EUR (1,772,099)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	Bank of America	20/6/2029	15,106	89,421
CDS	USD 4,040,000	Fund receives default protection on Panama; and pays Fixed 1%	Bank of America	20/6/2029	(32,897)	113,866
CDS	USD 990,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2025	(71,623)	(1,853)
CDS	USD 220,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(28,637)	11,128
CDS	USD 320,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(43,397)	16,186
CDS	USD 380,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(6,515)	22,810
CDS	USD 590,000	Fund receives default protection on DXC Technology; and pays Fixed 5%	JP Morgan	20/6/2029	(28,889)	(92,251)
CDS	USD 4,575,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/6/2029	25,908	(5,690)
CDS	USD 6,700,000	Fund receives default protection on Boeing; and pays Fixed 1%	Deutsche Bank	20/12/2028	74,967	47,412
CDS	USD 270,000	Fund receives default protection on Community Health Systems; and pays Fixed 5%	Goldman Sachs	20/6/2026	(8,861)	8,756
CDS	USD 400,000	Fund receives default protection on Community Health Systems; and pays Fixed 5%	Goldman Sachs	20/6/2026	(20,838)	12,972
CDS	EUR (3,384,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	Goldman Sachs	20/6/2029	31,926	170,759
CDS	EUR 3,510,000	Fund receives default protection on Telecom Italia SpA; and pays Fixed 1%	Goldman Sachs	20/6/2029	(75,927)	120,429
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	(47,347)	19,727
CDS	USD 720,000	Fund receives default protection on American Airlines; and pays Fixed 5%	JP Morgan	20/12/2024	(5,975)	(8,427)
CDS	USD 630,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(10,945)	37,816
CDS	USD 1,580,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	(45,880)	7,504
CDS	USD 342,657	Fund receives default protection on Paramount Global; and pays Fixed 1%	Barclays	20/6/2028	(9,428)	1,627
CDS	USD 318,672	Fund receives default protection on Paramount Global; and pays Fixed 1%	Barclays	20/6/2028	(8,767)	1,513
CDS	USD 3,260,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/6/2028	(118,994)	(61,755)
CDS	USD 105,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2028	79	11,051
CDS	EUR (1,611,901)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	6,330	81,338
CDS	USD 6,700,000	Fund receives default protection on Boeing; and pays Fixed 1%	JP Morgan	20/6/2029	(2,145)	75,460
CDS	USD 1,180,000	Fund receives default protection on DXC Technology; and pays Fixed 5%	JP Morgan	20/6/2029	(41,544)	(184,501)
CDS	EUR 5,840,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(281,313)	(128,256)
CDS	USD 210,000	Fund receives default protection on Xerox; and pays Fixed 1%	Morgan Stanley	20/12/2028	175	22,101
CDS	USD (620,000)	Fund provides default protection on CCO; and receives Fixed 5%	Morgan Stanley	20/6/2029	25,033	70,143
CDS	USD (26,046,306)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Goldman Sachs	20/12/2028	841,076	1,820,662

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 1,525,306	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Goldman Sachs	20/12/2028	(7,643)	(35,209)
CDS	USD 8,200,000	Fund receives default protection on CDX.NA.HY.42.V1; and pays Fixed 5%	Goldman Sachs	20/6/2029	(101,862)	(572,589)
CDS	EUR (15,622,112)	Fund provides default protection on ITRAXX.XO.38.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	2,085,022	1,526,498
CDS	USD (15,035,963)	Fund provides default protection on CDX.NA.HY.39.V3; and receives Fixed 5%	Goldman Sachs	20/12/2027	994,897	915,588
CDS	EUR 37,919,338	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Goldman Sachs	20/12/2028	(386,477)	(3,058,993)
CDS	EUR (20,530,100)	Fund provides default protection on ITRAXX.XO.41.V1; and receives Fixed 5%	Goldman Sachs	20/6/2029	561,637	1,976,485
IFS	EUR 11,180,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	15/8/2032	351,939	351,940
IRS	BRL 162,816,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.485%	BNP Paribas	4/1/2027	109,902	109,902
IRS	BRL 1,520,148,000	Fund receives Fixed 10.98%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2025	(25,763)	(25,763)
IRS	BRL 262,648,000	Fund receives Fixed 10.975%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(118,306)	(118,307)
IRS	BRL 186,538,000	Fund receives Fixed 11.525%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	(69,919)	(69,919)
IRS	BRL 99,560,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.573%	BNP Paribas	4/1/2027	37,041	37,041
IRS	MXN 920,112,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.4675%	Goldman Sachs	6/8/2025	(34,118)	(34,118)
IRS	ZAR 743,758,230	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.02%	Goldman Sachs	26/3/2026	(184,609)	(184,609)
IRS	ZAR 1,009,454,746	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.145%	Goldman Sachs	7/5/2026	(301,124)	(301,124)
IRS	USD 594,771,800	Fund receives Fixed 4.2138%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	27/10/2026	2,901,555	2,901,555
IRS	INR 18,500,075,744	Fund receives Fixed 6.336374%; and pays Floating INR MIBOR 1 Day	Goldman Sachs	20/3/2027	300,303	300,303
IRS	USD 113,325,462	Fund receives Fixed 3.3%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	23/10/2027	174,758	174,758
IRS	USD 73,464,848	Fund receives Fixed 3.9238%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	536,749	536,749
IRS	USD 73,464,850	Fund receives Fixed 3.9538%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	557,065	557,065
IRS	USD 146,929,702	Fund receives Fixed 3.9848%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2027	1,156,116	1,156,116
IRS	USD 423,284,684	Fund receives Fixed 3.485%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	23/1/2028	1,429,206	1,429,206
IRS	USD 375,197,656	Fund receives Fixed 4%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	26/1/2028	3,035,493	3,035,493
IRS	USD 375,197,656	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.45%	Goldman Sachs	26/1/2028	(1,146,818)	(1,146,818)
IRS	GBP 102,630,000	Fund receives Fixed 4.86%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	20/6/2028	2,429,232	2,429,232
IRS	USD 209,364,224	Fund receives Fixed 4.403%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	31/10/2028	3,939,274	3,939,274
IRS	GBP 94,178,248	Fund receives Fixed 4.1238%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	17/11/2028	800,261	800,261
IRS	GBP 94,356,000	Fund receives Fixed 4.1289%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Goldman Sachs	21/11/2028	817,663	817,663
IRS	EUR 243,391,724	Fund receives Fixed 3%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	5/3/2029	2,880,326	2,880,326
IRS	INR 5,288,817,092	Fund receives Fixed 6.262%; and pays Floating INR MIBOR 1 Day	Goldman Sachs	20/3/2029	159,440	159,440

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	INR 6,464,109,780	Fund receives Fixed 6.3%; and pays Floating INR MIBOR 1 Day	Goldman Sachs	20/3/2029	258,858	258,858
IRS	USD 563,183,938	Fund receives Fixed 3.7915%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	29/3/2029	4,514,184	4,514,184
IRS	EUR 275,493,622	Fund receives Fixed 2.9%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	30/4/2029	2,620,419	2,620,419
IRS	EUR 200,753,944	Fund receives Fixed 2.87%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	11/6/2029	1,788,097	1,788,097
IRS	EUR 120,028,000	Fund receives Fixed 2.34%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	19/1/2033	(4,690)	(4,690)
IRS	ZAR 451,499,432	Fund receives Fixed 9.895%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	1,109,406	1,109,406
IRS	ZAR 225,749,716	Fund receives Fixed 9.896%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	555,112	555,112
IRS	ZAR 225,749,714	Fund receives Fixed 9.9175%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	563,897	563,897
IRS	USD 151,206,000	Fund receives Fixed 4.01%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	12/1/2034	3,655,870	3,655,870
IRS	INR 3,402,692,502	Fund receives Fixed 6.337%; and pays Floating INR MIBOR 1 Day	Goldman Sachs	20/3/2034	302,971	302,971
IRS	INR 3,402,692,504	Fund receives Fixed 6.347%; and pays Floating INR MIBOR 1 Day	Goldman Sachs	20/3/2034	318,409	318,409
IRS	USD 22,385,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.249%	Goldman Sachs	29/9/2043	(1,204,567)	(1,198,240)
IRS	USD 82,848,846	Fund receives Fixed 4.0075%; and pays Floating USD-SOFR-OIS Compound 1 Day	Goldman Sachs	3/11/2053	5,036,832	5,036,832
IRS	USD 82,848,846	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.658%	Goldman Sachs	3/11/2053	(2,371,830)	(2,371,830)
IRS	JPY 4,585,780,000	Fund receives Fixed 1.45%; and pays Floating JPY-TONA-OIS Compound 1 Day	Goldman Sachs	6/3/2054	(508,010)	(508,010)
IRS	JPY 4,585,780,000	Fund receives Fixed 1.452%; and pays Floating JPY-TONA-OIS Compound 1 Day	Goldman Sachs	11/3/2054	(501,126)	(501,126)
IRS	BRL 107,468,458	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(481,459)	(481,459)
TRS	USD 69,822	The Fund receives the total return on AMC Networks. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Barclays	2/9/2028	(1,396)	723,356
TRS	USD (85,991)	The Fund receives the total return on Albemarle. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(461,516)	(7,938,689)
TRS	USD (176,309)	The Fund receives the total return on Alstom. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(79,857)	(3,616,585)
TRS	USD (20,960)	The Fund receives the total return on Swatch. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	5,683	(4,419,448)
TRS	USD (2,090)	The Fund receives the total return on Martin Marietta Materials. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(7,366)	(1,107,010)
TRS	USD (392,700)	The Fund receives the total return on Rakuten. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	(126,951)	(2,800,162)
TRS	USD (27,499)	The Fund receives the total return on Neste. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	9/12/2025	(4,965)	(650,886)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (17,004)	The Fund receives the total return on Clariant. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	22/6/2026	(713)	(267,573)
TRS	USD (24,892)	The Fund receives the total return on Localiza Rent a Car. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	11,786	(180,091)
TRS	USD (573,500)	The Fund receives the total return on Anhui Conch Cement. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	15,106	(1,241,598)
TRS	USD (11,672)	The Fund receives the total return on Baloise. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(43,672)	(2,236,452)
TRS	USD (54,331)	The Fund receives the total return on Bandai Namco. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(14,631)	(1,172,161)
TRS	USD (17,963)	The Fund receives the total return on Beijer Ref. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(9,013)	(307,065)
TRS	USD (45,934)	The Fund receives the total return on Celanese. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(38,585)	(5,988,416)
TRS	USD (1,981,879)	The Fund receives the total return on China Resources Power. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	332,240	(5,388,753)
TRS	USD (111,403)	The Fund receives the total return on Cia de Saneamento Basico do Estado de Sao Paulo SABESP. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	101,858	(1,853,749)
TRS	USD (113,400)	The Fund receives the total return on DMG Mori. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	8,675	(2,710,208)
TRS	USD (223,100)	The Fund receives the total return on Koito Manufacturing. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(207,142)	(3,298,629)
TRS	USD (116,606)	The Fund receives the total return on Lamb Weston. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	110,894	(7,163,107)
TRS	USD (7,392)	The Fund receives the total return on Lasertec. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	46,927	(1,432,092)
TRS	USD (218,700)	The Fund receives the total return on MatsukiyoCocokara. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(179,672)	(3,542,898)
TRS	USD (400,509)	The Fund receives the total return on Mercari. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(5,249)	(6,558,632)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (10,650)	The Fund receives the total return on Metso. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	3,345	(108,027)
TRS	USD (99,100)	The Fund receives the total return on MonotaRO. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	29,511	(1,573,607)
TRS	USD (62,433)	The Fund receives the total return on NIPPON EXPRESS HOLDINGS. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(93,750)	(3,202,200)
TRS	USD (102,400)	The Fund receives the total return on Nissan Chemical. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(62,285)	(3,525,431)
TRS	USD (386,700)	The Fund receives the total return on Nissan Motor. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	30,429	(1,135,234)
TRS	USD (8,137,000)	The Fund receives the total return on Postal Savings Bank of China. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	189,283	(4,372,742)
TRS	USD (95,633)	The Fund receives the total return on Recruit. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(176,163)	(5,969,310)
TRS	USD (33,700)	The Fund receives the total return on Sanrio. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(12,885)	(864,937)
TRS	USD (1,455)	The Fund receives the total return on Sartorius. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(13,448)	(401,439)
TRS	USD (12,189)	The Fund receives the total return on Solvay. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(4,572)	(427,697)
TRS	USD (3,887,738)	The Fund receives the total return on Sumitomo Chemical. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(30,814)	(11,209,367)
TRS	USD (347,047)	The Fund receives the total return on Suzuki Motor. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(58,185)	(4,054,948)
TRS	USD (127,332)	The Fund receives the total return on Taisei. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(220,036)	(5,800,836)
TRS	USD (205,779)	The Fund receives the total return on Worldline. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	(35,786)	(1,895,391)
TRS	USD (1,298,000)	The Fund receives the total return on Zijin Mining. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	10/2/2025	37,463	(2,633,641)

Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (5,626)	The Fund receives the total return on Flutter Entertainment. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(14,221)	(1,192,181)
TRS	USD (916,645)	The Fund receives the total return on Grifols. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(634,907)	(10,249,217)
TRS	USD (655,629)	The Fund receives the total return on Nokia. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(184,956)	(2,903,248)
TRS	USD (533,215)	The Fund receives the total return on St James's Place. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(163,388)	(5,095,822)
TRS	USD (408,255)	The Fund receives the total return on Telefonaktiebolaget LM Ericsson. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(72,438)	(3,041,986)
TRS	USD (46,207)	The Fund receives the total return on Temenos. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(17,726)	(3,205,911)
TRS	USD (795,049)	The Fund receives the total return on thyssenkrupp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(27,731)	(2,828,477)
TRS	USD (49,414)	The Fund receives the total return on UCB. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2025	(124,456)	(8,997,773)
TRS	USD (2,582,000)	The Fund receives the total return on Agricultural Bank of China. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	26/2/2025	46,734	(1,142,486)
TRS	USD (187,869)	The Fund receives the total return on Chailease. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	26/2/2025	655	(854,484)
TRS	USD (1,903,000)	The Fund receives the total return on CRRC. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	26/2/2025	120,061	(1,154,449)
TRS	USD (1,943,000)	The Fund receives the total return on Formosa Plastics. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	26/2/2025	40,176	(3,134,067)
TRS	USD (778,155)	The Fund receives the total return on Fubon Financial. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	26/2/2025	(90,793)	(2,235,463)
TRS	USD (7,272)	The Fund receives the total return on LG Energy Solution. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	26/2/2025	(134,613)	(2,112,165)
TRS	USD (114,800)	The Fund receives the total return on Meituan. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	26/2/2025	(134,954)	(1,740,342)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (175,400)	The Fund receives the total return on New Oriental Education & Technology. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	26/2/2025	143,227	(1,057,311)
TRS	USD (564,700)	The Fund receives the total return on SUMCO. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	27/2/2025	416,695	(6,502,583)
TRS	USD (30,959)	The Fund receives the total return on DiaSorin. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	28/4/2025	(92,187)	(3,581,612)
TRS	USD (4,434)	The Fund receives the total return on Synopsys. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	14/5/2025	124,906	(2,305,192)
TRS	USD (33,008)	The Fund receives the total return on Air Products and Chemicals. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(84,831)	(9,143,216)
TRS	USD (4,679)	The Fund receives the total return on Bio-Rad Laboratories. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(112,156)	(1,562,786)
TRS	USD (18,706)	The Fund receives the total return on CH Robinson Worldwide. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(35,541)	(1,931,020)
TRS	USD (12,227)	The Fund receives the total return on Charles River Laboratories International. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	19,032	(2,442,710)
TRS	USD (47,273)	The Fund receives the total return on Charter Communications. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.*	Citibank	23/5/2025	(443,421)	(16,531,368)
TRS	USD (21,459)	The Fund receives the total return on Coinbase Global. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	232,186	(4,025,923)
TRS	USD (12,305)	The Fund receives the total return on Constellation Brands. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	58,449	(2,940,280)
TRS	USD (250,139)	The Fund receives the total return on EQT. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(152,585)	(8,382,158)
TRS	USD (34,001)	The Fund receives the total return on FedEx. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(82,622)	(10,088,437)
TRS	USD (36,755)	The Fund receives the total return on First Solar. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(340,191)	(8,372,789)
TRS	USD (200,539)	The Fund receives the total return on GE HealthCare Technologies. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	33,559	(16,885,384)

Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (46,481)	The Fund receives the total return on Hershey. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	163,148	(8,926,676)
TRS	USD (9,092)	The Fund receives the total return on Norfolk Southern. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(138,829)	(2,314,278)
TRS	USD (6,824)	The Fund receives the total return on Paycom Software. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(28,388)	(1,121,183)
TRS	USD (66,448)	The Fund receives the total return on Solventum. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(254,496)	(4,226,093)
TRS	USD (274,541)	The Fund receives the total return on Southwest Airlines. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(657,084)	(8,060,524)
TRS	USD (148,079)	The Fund receives the total return on Tapestry. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(60,381)	(6,013,488)
TRS	USD (405,571)	The Fund receives the total return on Viatris. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(146,006)	(4,891,186)
TRS	USD (6,390)	The Fund receives the total return on Waters. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	23/5/2025	(56,296)	(2,203,911)
TRS	USD (51,513)	The Fund receives the total return on Salmar. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	30/5/2025	158,908	(2,669,256)
TRS	USD (65,776)	The Fund receives the total return on Smurfit WestRock. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	7/8/2025	(204,655)	(3,111,205)
TRS	USD (46,309)	The Fund receives the total return on Coloplast. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	13/8/2025	(47,673)	(6,355,625)
TRS	USD (523,215)	The Fund receives the total return on Entain. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	13/8/2025	(96,923)	(4,480,282)
TRS	USD (111,429)	The Fund receives the total return on EQT. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	13/8/2025	20,648	(3,710,864)
TRS	USD (809,604)	The Fund receives the total return on Rentokil Initial. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	13/8/2025	5,427	(5,149,982)
TRS	USD (186,356)	The Fund receives the total return on ORLEN. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	20/8/2025	(91,928)	(3,094,553)
TRS	USD (12,525)	The Fund receives the total return on Super Micro Computer. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	30/9/2025	2,006,756	(5,568,615)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (161,342)	The Fund receives the total return on BRF. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	21,762	(725,389)
TRS	USD (63,459)	The Fund receives the total return on Olympus. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	3,252	(1,164,407)
TRS	USD (9,208)	The Fund receives the total return on POSCO Future M. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	32,150	(1,478,546)
TRS	USD (4,002)	The Fund receives the total return on Revvity. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	(11,406)	(489,205)
TRS	USD (49,400)	The Fund receives the total return on Sharp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	(16,450)	(340,285)
TRS	USD (11,293)	The Fund receives the total return on Square Enix. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	(13,314)	(419,728)
TRS	USD (16,974)	The Fund receives the total return on Swiss Life. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	(268,000)	(13,680,686)
TRS	USD (19,763,821)	The Fund receives the total return on Telecom Italia. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	(141,726)	(5,231,819)
TRS	USD (89,405)	The Fund receives the total return on Tokyo Ohka Kogyo. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	94,016	(2,231,732)
TRS	USD (306,908)	The Fund receives the total return on WEG. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2025	109,648	(2,886,518)
TRS	USD (601,726)	The Fund receives the total return on Nexi. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	14/10/2025	(114,709)	(4,220,101)
TRS	USD (45,382)	The Fund receives the total return on OCI. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	9/12/2025	(147,661)	(1,454,170)
TRS	USD (187,760)	The Fund receives the total return on Bath & Body Works. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	628,996	(5,762,354)
TRS	USD (39,646)	The Fund receives the total return on Enphase Energy. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	(242,237)	(4,820,954)
TRS	USD (57,989)	The Fund receives the total return on FMC. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	(52,190)	(3,758,267)

Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (327,337)	The Fund receives the total return on Hapvida Participacoes e Investimentos. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	13,141	(244,512)
TRS	USD (22,572)	The Fund receives the total return on Live Nation Entertainment. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	(36,115)	(2,202,124)
TRS	USD (14,124)	The Fund receives the total return on Ralph Lauren. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	(17,514)	(2,404,894)
TRS	USD (435,239)	The Fund receives the total return on Sendas Distribuidora. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	34,959	(729,389)
TRS	USD (1,497,805)	The Fund receives the total return on Walgreens Boots Alliance. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	24/2/2028	988,551	(14,034,433)
TRS	USD (7,430)	The Fund receives the total return on Iron Mountain. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/9/2028	4,458	(833,497)
TRS	USD (24,328)	The Fund receives the total return on Teleperformance. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 0-300 basis points.	Citibank	2/10/2028	124,588	(2,709,391)
TRS	USD (20,669)	The Fund receives the total return on Air Transport Services. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(67,381)	(341,452)
TRS	USD (11,730)	The Fund receives the total return on Atlantic Union Bankshares. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(34,603)	(466,385)
TRS	USD (46,814)	The Fund receives the total return on Bachem. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(211,495)	(4,473,956)
TRS	USD 1	The Fund receives the total return on Banc of California. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	2	14
TRS	USD (3,983)	The Fund receives the total return on Brandywine Realty Trust. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(1,832)	(20,911)
TRS	USD (66,090)	The Fund receives the total return on BXP. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(431,568)	(4,975,255)
TRS	USD (58,565)	The Fund receives the total return on CAR. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(255,162)	(1,509,629)
TRS	USD (11,265)	The Fund receives the total return on Community Financial System. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(34,133)	(687,165)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (28,456)	The Fund receives the total return on CVB Financial. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(42,399)	(523,590)
TRS	USD (301,193)	The Fund receives the total return on Delivery Hero. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(2,208,725)	(9,137,347)
TRS	USD (1,621)	The Fund receives the total return on Dime Community Bancshares. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(5,884)	(42,195)
TRS	USD 54,891	The Fund receives the total return on Dr Soliman Abdel Kader Fakeeh Hospital. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	29,310	846,952
TRS	USD 26,294	The Fund receives the total return on Eagle Bancorp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	63,894	577,153
TRS	USD (2,167)	The Fund receives the total return on Enphase Energy. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(27,738)	(263,507)
TRS	USD (13,132)	The Fund receives the total return on First Bancorp/Southern Pines NC. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(30,335)	(554,696)
TRS	USD (638,348)	The Fund receives the total return on Hapvida Participacoes e Investimentos. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	35,178	(476,829)
TRS	USD (87,504)	The Fund receives the total return on IDP Education. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(184,846)	(963,957)
TRS	USD (13,972)	The Fund receives the total return on Independent Bank. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(87,744)	(820,855)
TRS	USD (176,810)	The Fund receives the total return on InPost. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(395,204)	(3,286,109)
TRS	USD (50,574)	The Fund receives the total return on Landbridge. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(262,479)	(1,886,410)
TRS	USD (1,069,893)	The Fund receives the total return on Localiza Rent a Car. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	1,440,196	(7,740,540)
TRS	USD (6,399)	The Fund receives the total return on Localiza Rent a Car. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	9,225	(46,149)
TRS	USD (2,269,433)	The Fund receives the total return on Lynas Rare Earths. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(2,100,027)	(10,908,713)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (378,714)	The Fund receives the total return on Mineral Resources. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	2,159,156	(10,352,574)
TRS	USD (458,424)	The Fund receives the total return on Natura &. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	195,025	(1,108,245)
TRS	USD 426,078	The Fund receives the total return on New York Community Bancorp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	679,594	4,676,206
TRS	USD (642,145)	The Fund receives the total return on Ocado. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	352,231	(2,895,627)
TRS	USD (309,063)	The Fund receives the total return on Olympus. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(724,260)	(5,670,988)
TRS	USD 5,713,620	The Fund receives the total return on Parkin. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	575,710	5,506,878
TRS	USD (4,016,000)	The Fund receives the total return on PICC Property & Casualty. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(166,435)	(5,202,238)
TRS	USD (5,227)	The Fund receives the total return on POSCO. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(119,647)	(1,330,374)
TRS	USD (12,925)	The Fund receives the total return on POSCO Future M. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(203,088)	(2,075,392)
TRS	USD (48,857)	The Fund receives the total return on Pro Medicus. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(922,180)	(5,012,928)
TRS	USD (40,418)	The Fund receives the total return on Provident Financial Services. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(80,836)	(769,559)
TRS	USD (52)	The Fund receives the total return on Rakuten. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(98)	(371)
TRS	USD 50,666	The Fund receives the total return on RASAN INFORMATIO. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	27,051	729,104
TRS	USD (28,591)	The Fund receives the total return on Revvity. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(88,918)	(3,494,964)
TRS	USD (23,928)	The Fund receives the total return on Sartorius Stedim Biotech. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(292,098)	(4,875,166)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (456,300)	The Fund receives the total return on SATS. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(168,095)	(1,278,789)
TRS	USD (227,485)	The Fund receives the total return on SEEK. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(346,630)	(3,570,057)
TRS	USD (9,655)	The Fund receives the total return on ServisFirst Bancshares. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(62,564)	(780,993)
TRS	USD (755,250)	The Fund receives the total return on Shandong Gold Mining. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	32,455	(1,460,722)
TRS	USD (78,900)	The Fund receives the total return on Shinko Electric Industries. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(22,990)	(3,068,575)
TRS	USD (24,966)	The Fund receives the total return on Square Enix. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(123,302)	(927,914)
TRS	USD (10,082)	The Fund receives the total return on Tecan. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	388,078	(3,377,081)
TRS	USD (10,515,046)	The Fund receives the total return on Telecom Italia. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(295,820)	(2,783,511)
TRS	USD (538)	The Fund receives the total return on Tokyo Ohka Kogyo. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(1,031)	(13,430)
TRS	USD (535,258)	The Fund receives the total return on Treasury Wine Estates. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(3,433)	(4,165,440)
TRS	USD (17,944)	The Fund receives the total return on WiseTech Global. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(256,164)	(1,452,255)
TRS	USD (706)	The Fund receives the total return on Chailease. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	18/2/2025	(189)	(3,211)
TRS	USD (155,773)	The Fund receives the total return on Beijer Ref. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	24/2/2025	(224,246)	(2,662,832)
TRS	USD (99,923)	The Fund receives the total return on Metso. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	24/2/2025	(84,084)	(1,013,560)
TRS	USD (373,000)	The Fund receives the total return on Postal Savings Bank of China. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	26/2/2025	(1,977)	(200,446)

Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (161,227)	The Fund receives the total return on Mercari. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	27/2/2025	(358,383)	(2,640,212)
TRS	USD (2,746)	The Fund receives the total return on Albemarle. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	(28,806)	(253,511)
TRS	USD (1,406)	The Fund receives the total return on Baloise. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	(14,829)	(269,401)
TRS	USD (537,621)	The Fund receives the total return on BRF. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	(339,334)	(2,417,127)
TRS	USD (13,065)	The Fund receives the total return on China Resources Power. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	826	(35,524)
TRS	USD (918,499)	The Fund receives the total return on Impala Platinum. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	137,529	(4,008,561)
TRS	USD (21,278)	The Fund receives the total return on Power of Canada. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	(87,907)	(647,231)
TRS	USD (2,383)	The Fund receives the total return on Sartorius. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	(21,439)	(657,478)
TRS	USD (3,906)	The Fund receives the total return on Simon Property. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	(41,677)	(647,732)
TRS	USD (1,695)	The Fund receives the total return on Solvay. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	(2,532)	(59,476)
TRS	USD 15,170	The Fund receives the total return on Western Digital. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	58,535	976,493
TRS	USD (58,000)	The Fund receives the total return on Zijin Mining. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2025	(6,582)	(117,682)
TRS	USD (6,719)	The Fund receives the total return on Celanese. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	24/2/2028	(26,674)	(875,956)
TRS	USD (127,010)	The Fund receives the total return on Cia de Saneamento Basico do Estado de Sao Paulo SABESP. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	24/2/2028	(16,010)	(2,113,450)
TRS	USD (8,766)	The Fund receives the total return on Lamb Weston. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	24/2/2028	(19,373)	(538,495)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 1,829,768	The Fund receives the total return on Spinneys 1961. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	2/10/2028	20	742,289
TRS	USD (136,330)	The Fund receives the total return on Cosan. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	22,704	(320,431)
TRS	USD (110,578)	The Fund receives the total return on Dexus. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(9,131)	(543,572)
TRS	USD (332,000)	The Fund receives the total return on Sharp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-1521 basis points.	JP Morgan	10/2/2025	(270,290)	(2,286,938)
TRS	USD 120,161	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1D Overnight + 85bps	JP Morgan	18/9/2024	3,485,391	3,485,391
TRS	USD 37,870,825	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/9/2024	392,965	339,417
TRS	USD 75,515,619	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/9/2024	(530,087)	(288,082)
TRS	USD 35,847,000	Fund receives USD SOFR 1D Overnight + 0bps; and pays Markit iBoxx US Dollar Liquid High + 0bps	JP Morgan	20/9/2024	(501,325)	(386,446)
TRS	USD 29,425,728	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	315,286	258,561
TRS	USD 19,398,338	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	222,859	178,401
TRS	USD 19,259,545	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	47,852	(75,626)
TRS	USD 18,480,000	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/9/2024	(582,386)	(523,854)
TRS	USD 61,096,868	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/9/2024	956,547	891,024
TRS	USD 2,417	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 65bps	BNP Paribas	20/9/2024	1,527,469	1,527,469
TRS	USD 27,788,863	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	BNP Paribas	20/9/2024	(90,954)	(1,899)
Total (USD underlying exposure - USD 3,906,032,714)					37,263,256	(478,649,076)
* All or a portion of this security represents a security on loan.						

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
4,360,000	Put	OTC USD/KRW	Bank of America	USD 1,345	12/9/2024	24,881	50,370
306,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	12/11/2024	(27,275)	11,819
306,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	19/11/2024	(26,974)	13,780
13,264,000	Put	OTC USD/CNH	Barclays	USD 7.05	19/9/2024	10,539	56,831
618,000	Put	OTC EUR/USD	Barclays	EUR 1.04	9/12/2024	(49,263)	22,980
10,228,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.065	5/9/2024	(32,640)	1
31,967,834	Put	OTC USD/MXN	Citibank	USD 17.7	23/9/2024	(264,359)	5,151

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
13,140,000	Call	OTC USD/BRL	Deutsche Bank	USD 5.75	12/11/2024	(55,359)	317,922
9,882,000	Put	OTC USD/BRL	Goldman Sachs	USD 5.45	12/9/2024	(102,165)	12,656
31,986,095	Put	OTC EUR/USD	Goldman Sachs	EUR 1.07	7/10/2024	(126,628)	18,702
4,023,000	Put	OTC USD/TRY	Goldman Sachs	USD 42.5	6/12/2024	269,980	484,056
4,224,000	Put	OTC USD/BRL	HSBC Bank	USD 5.6	5/9/2024	(35,251)	15,931
403,000	Put	OTC EUR/NOK	HSBC Bank	EUR 11.5	26/9/2024	33,745	77,773
1,213,882	Put	OTC EUR/USD	HSBC Bank	EUR 1.06	4/11/2024	(105,852)	57,051
663,000	Call	OTC USD/CNH	HSBC Bank	USD 7.65	9/12/2024	(27,697)	7,110
8,760,000	Call	OTC USD/CNH	JP Morgan	USD 7.25	24/9/2024	(55,655)	1,811
6,105,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	12/11/2024	(22,296)	6,994
6,105,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	19/11/2024	(22,355)	8,922
9,882,000	Call	OTC USD/BRL	Morgan Stanley	USD 5.75	12/9/2024	47,051	76,499
8,624,000	Put	OTC USD/ZAR	Morgan Stanley	USD 18	12/9/2024	78,604	172,157
8,896,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	9/10/2024	469,983	686,716
10,945,000	Call	OTC USD/COP	Morgan Stanley	USD 4,200	12/11/2024	(46,078)	247,576
79,144,963	Put	OTC EUR/USD	UBS	EUR 1.05	18/9/2024	(512,126)	208
5,947,000	Put	OTC USD/TRY	UBS	USD 38.5	27/9/2024	(35,573)	29,547
8,131,000	Put	OTC USD/TRY	UBS	USD 35.5	30/10/2024	2,674	31,621
15,532	Put	S&P 500 Index	UBS	USD 5,400	18/10/2024	(480,778)	1,078,237
4,853	Put	S&P 500 Index	UBS	USD 5,450	15/11/2024	(108,893)	561,519
3,018	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 557	30/8/2024	543,208	1,445,622
3,504	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 570	6/9/2024	(771,675)	308,352
3,019	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 571	6/9/2024	(551,652)	197,744
2,742	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 563	13/9/2024	47,045	1,405,275
1,736	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 525	13/9/2024	(908,487)	62,496
3,019	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 571	13/9/2024	(578,823)	538,891
859	Call	TOPIX Index	Exchange Traded	JPY 2,900	13/9/2024	(1,700,867)	94,422
516	Call	S&P 500 Index	Exchange Traded	USD 25	18/9/2024	(7,599)	20,898
687	Call	S&P 500 Index	Exchange Traded	USD 30	18/9/2024	(18,240)	17,519
159	Call	Adobe	Exchange Traded	USD 610	20/9/2024	(26,589)	197,955
4,727	Call	Alphabet	Exchange Traded	USD 195	20/9/2024	(2,508,746)	25,999
1,214	Call	Alphabet	Exchange Traded	USD 205	20/9/2024	(574,497)	4,856
2,174	Put	Amazon.com	Exchange Traded	USD 160	20/9/2024	(347,015)	127,179
2,580	Call	Amazon.com	Exchange Traded	USD 195	20/9/2024	(1,453,590)	60,630
1,067	Call	Amazon.com	Exchange Traded	USD 215	20/9/2024	(596,162)	3,735
1,362	Put	American Airlines	Exchange Traded	USD 9	20/9/2024	(18,931)	4,767
3,658	Call	Apple	Exchange Traded	USD 220	20/9/2024	2,208,602	4,334,730
2,122	Call	Apple	Exchange Traded	USD 235	20/9/2024	(1,327,792)	629,173
368	Call	Applied Materials	Exchange Traded	USD 260	20/9/2024	(497,803)	1,656
54	Call	ASML	Exchange Traded	USD 920	20/9/2024	(24,266)	121,770
227	Call	Autodesk	Exchange Traded	USD 260	20/9/2024	126,615	283,750
322	Call	Broadcom	Exchange Traded	USD 155	20/9/2024	176,473	404,110
2,711	Call	Carrier Global	Exchange Traded	USD 67.5	20/9/2024	522,425	1,382,610
2,341	Call	Confluent	Exchange Traded	USD 33	20/9/2024	(251,018)	11,705
82	Call	Costco Wholesale	Exchange Traded	USD 920	20/9/2024	(111,088)	48,585
113	Call	Eli Lilly	Exchange Traded	USD 960	20/9/2024	(293,487)	184,755
682	Put	Ford Motor	Exchange Traded	USD 10	20/9/2024	(13,454)	1,705
779	Call	JPMorgan Chase	Exchange Traded	USD 215	20/9/2024	362,448	722,522
322	Call	Mastercard	Exchange Traded	USD 465	20/9/2024	517,703	672,980
1,737	Put	Merck	Exchange Traded	USD 110	20/9/2024	(372,621)	60,795

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
96	Call	Meta Platforms	Exchange Traded	USD 560	20/9/2024	(216,982)	22,272
625	Call	Micron Technology	Exchange Traded	USD 150	20/9/2024	(293,845)	1,250
1,295	Call	Micron Technology	Exchange Traded	USD 120	20/9/2024	(470,923)	31,728
368	Call	Micron Technology	Exchange Traded	USD 140	20/9/2024	(310,123)	1,656
538	Call	Micron Technology	Exchange Traded	USD 100	20/9/2024	(2,274)	182,920
2,599	Put	Microsoft	Exchange Traded	USD 400	20/9/2024	(1,144,389)	669,242
1,032	Call	Microsoft	Exchange Traded	USD 445	20/9/2024	(1,180,749)	80,496
1,290	Call	Novo Nordisk	Exchange Traded	USD 140	20/9/2024	(64,148)	486,975
1,527	Call	Novo Nordisk	Exchange Traded	USD 145	20/9/2024	(629,226)	297,001
3,439	Put	NVIDIA	Exchange Traded	USD 100	20/9/2024	(1,413,998)	185,706
3,820	Put	NVIDIA	Exchange Traded	USD 105	20/9/2024	(2,379,675)	391,550
3,912	Put	NVIDIA	Exchange Traded	USD 108	20/9/2024	(1,360,112)	549,636
2,590	Call	NVIDIA	Exchange Traded	USD 120	20/9/2024	(532,833)	1,677,025
538	Call	NVIDIA	Exchange Traded	USD 115	20/9/2024	161,807	508,410
955	Call	Oracle	Exchange Traded	USD 155	20/9/2024	(124,844)	153,277
850	Call	Russell 2000 Index	Exchange Traded	USD 2,250	20/9/2024	(1,964,531)	2,380,000
3,124	Call	SPDR Gold Shares	Exchange Traded	USD 235	20/9/2024	44,683	857,538
298	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 520	20/9/2024	769,357	1,298,982
1,562	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 525	20/9/2024	(919,400)	136,675
430	Call	Taiwan Semiconductor Manufacturing	Exchange Traded	USD 165	20/9/2024	190,459	434,300
817	Call	Tesla	Exchange Traded	USD 320	20/9/2024	(940,961)	4,494
962	Call	Toll Brothers	Exchange Traded	USD 120	20/9/2024	1,928,023	2,299,180
924	Call	Trane Technologies	Exchange Traded	USD 360	20/9/2024	(209,958)	623,700
525	Call	UnitedHealth	Exchange Traded	USD 580	20/9/2024	235,081	837,375
652	Call	Uniti	Exchange Traded	USD 5	20/9/2024	(1,909)	4,890
6,306	Call	Walmart	Exchange Traded	USD 75	20/9/2024	767,820	1,299,036
1,305	Put	Walmart	Exchange Traded	USD 195	20/9/2024	(129,739)	4,568
735	Call	Western Digital	Exchange Traded	USD 70	20/9/2024	(4,685)	41,895
499	Call	Western Digital	Exchange Traded	USD 90	20/9/2024	(38,701)	1,747
3,915	Call	Apple	Exchange Traded	USD 230	27/9/2024	520,541	2,339,212
2,064	Put	Alphabet	Exchange Traded	USD 155	18/10/2024	(378,896)	441,696
1,519	Call	Alphabet	Exchange Traded	USD 170	18/10/2024	(232,949)	577,220
1,519	Call	Amazon.com	Exchange Traded	USD 175	18/10/2024	290,529	1,131,655
1,309	Call	Amazon.com	Exchange Traded	USD 185	18/10/2024	(231,990)	418,880
1,084	Call	Apple	Exchange Traded	USD 225	18/10/2024	357,496	1,189,690
2,164	Call	Apple	Exchange Traded	USD 230	18/10/2024	(762,219)	1,720,380
3,930	Call	Apple	Exchange Traded	USD 235	18/10/2024	177,923	2,151,675
1,048	Call	Broadcom	Exchange Traded	USD 180	18/10/2024	(220,318)	471,600
3,893	Call	ConocoPhillips	Exchange Traded	USD 115	18/10/2024	(4,827)	1,115,344
2,939	Call	Freeport-McMoRan	Exchange Traded	USD 45	18/10/2024	(113,716)	551,062
290	Call	Informatica	Exchange Traded	USD 30	18/10/2024	1,908	11,600
2,183	Call	JPMorgan Chase	Exchange Traded	USD 220	18/10/2024	830,136	1,915,582
344	Call	LVMH Moët Hennessy Louis Vuitton	Exchange Traded	EUR 690	18/10/2024	97,169	741,070
2,585	Put	Merck	Exchange Traded	USD 110	18/10/2024	(376,704)	233,942
1,347	Call	Meta Platforms	Exchange Traded	USD 550	18/10/2024	(937,292)	1,501,905
611	Call	Meta Platforms	Exchange Traded	USD 555	18/10/2024	(319,081)	601,835
655	Call	Microsoft	Exchange Traded	USD 440	18/10/2024	(209,421)	309,487
676	Call	Sabre	Exchange Traded	USD 4.5	18/10/2024	(9,955)	1,690
2,992	Call	SPDR Gold Shares	Exchange Traded	USD 230	18/10/2024	753,413	2,236,520

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
1,499	Call	SPDR Gold Shares	Exchange Traded	USD 235	18/10/2024	(113,226)	723,267
3,802	Call	SPDR Gold Shares	Exchange Traded	USD 240	18/10/2024	(259,398)	1,132,996
3,223	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 550	18/10/2024	(984,134)	1,966,030
635	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 555	18/10/2024	(103,649)	455,295
1,703	Call	Walt Disney	Exchange Traded	USD 110	18/10/2024	(515,544)	24,694
444	Call	Western Digital	Exchange Traded	USD 75	18/10/2024	(5,731)	28,860
734	Put	American Airlines	Exchange Traded	USD 8	15/11/2024	(6,062)	6,973
1,651	Call	DR Horton	Exchange Traded	USD 190	15/11/2024	314,966	1,865,630
1,740	Call	Edwards Lifesciences	Exchange Traded	USD 72.5	15/11/2024	238,126	739,500
365	Call	Humana	Exchange Traded	USD 395	15/11/2024	(246,409)	282,875
1,913	Call	SPDR Gold Shares	Exchange Traded	USD 230	15/11/2024	673,247	1,769,525
2,238	Call	SPDR Gold Shares	Exchange Traded	USD 240	15/11/2024	(137,026)	1,040,670
652	Call	Uniti	Exchange Traded	USD 6	15/11/2024	(5,357)	3,260
476	Call	Western Digital	Exchange Traded	USD 82.5	15/11/2024	3,670	33,558
622	Call	Paramount Global	Exchange Traded	USD 15	20/12/2024	(12,892)	2,177
622	Call	Paramount Global	Exchange Traded	USD 15	17/1/2025	(12,080)	3,421
1,087	Call	Sabre	Exchange Traded	USD 5	17/1/2025	(10,172)	10,870
2,394	Call	SPDR Gold Shares	Exchange Traded	USD 235	17/1/2025	607,533	2,274,300
Total (USD underlying exposure - USD 1,283,983,409)						(21,228,809)	64,920,596

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(4,360,000)	Call	OTC USD/KRW	Bank of America	USD 1,380	17/10/2024	13,971	(9,878)
(31,967,834)	Put	OTC USD/MXN	Citibank	USD 17.2	23/9/2024	76,159	(745)
(6,570,000)	Call	OTC USD/BRL	Deutsche Bank	USD 6	12/11/2024	23,160	(76,277)
(9,882,000)	Call	OTC USD/BRL	Goldman Sachs	USD 5.75	12/9/2024	(30,250)	(76,499)
(4,941,000)	Put	OTC USD/BRL	Goldman Sachs	USD 5.35	12/9/2024	24,494	(1,472)
(6,043,000)	Put	OTC USD/TRY	Goldman Sachs	USD 40.5	6/12/2024	(267,789)	(448,271)
(4,224,000)	Call	OTC USD/BRL	HSBC Bank	USD 5.95	4/10/2024	15,393	(26,032)
(13,140,000)	Call	OTC USD/CNH	JP Morgan	USD 7.35	24/9/2024	33,987	(177)
(3,231,500)	Call	OTC USD/THB	Morgan Stanley	USD 35.1	12/9/2024	27,063	(944)
(6,468,000)	Call	OTC USD/ZAR	Morgan Stanley	USD 18.5	12/9/2024	48,696	(4,949)
(6,463,000)	Call	OTC USD/THB	Morgan Stanley	USD 34.5	19/9/2024	31,449	(15,699)
(6,642,000)	Put	OTC USD/TWD	Morgan Stanley	USD 31.75	19/9/2024	22,134	(34,635)
(13,356,000)	Call	OTC USD/MXN	Morgan Stanley	USD 19.1	9/10/2024	(426,373)	(588,194)
(6,570,000)	Call	OTC USD/COP	Morgan Stanley	USD 4,500	12/11/2024	17,127	(42,298)
(8,573,000)	Call	OTC USD/TWD	UBS	USD 32.2	11/9/2024	42,214	(14,025)
(79,144,963)	Put	OTC EUR/USD	UBS	EUR 1.02	18/9/2024	211,210	-
(1,736)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	13/9/2024	333,673	(34,720)
(859)	Call	TOPIX Index	Exchange Traded	JPY 3,000	13/9/2024	495,474	(17,704)
(2,998)	Call	Apple	Exchange Traded	USD 230	20/9/2024	(741,209)	(1,543,970)
(2,127)	Call	Apple	Exchange Traded	USD 245	20/9/2024	146,272	(168,033)
(660)	Put	Apple	Exchange Traded	USD 210	20/9/2024	61,986	(49,170)
(1,957)	Put	Apple	Exchange Traded	USD 205	20/9/2024	123,819	(92,958)
(2,711)	Put	Carrier Global	Exchange Traded	USD 57.5	20/9/2024	235,145	(20,333)
(1,737)	Put	Merck	Exchange Traded	USD 100	20/9/2024	63,718	(19,107)
(2,410)	Put	Micron Technology	Exchange Traded	USD 90	20/9/2024	104,884	(314,505)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(625)	Put	Micron Technology	Exchange Traded	USD 115	20/9/2024	(963,630)	(1,101,562)
(3,904)	Put	Microsoft	Exchange Traded	USD 370	20/9/2024	565,516	(165,920)
(724)	Call	NextEra Energy	Exchange Traded	USD 80	20/9/2024	(42,881)	(145,524)
(1,910)	Call	NVIDIA	Exchange Traded	USD 130	20/9/2024	1,860,797	(490,870)
(5,180)	Call	NVIDIA	Exchange Traded	USD 140	20/9/2024	1,119,215	(461,020)
(2,590)	Put	NVIDIA	Exchange Traded	USD 90	20/9/2024	457,828	(56,980)
(850)	Call	Russell 2000 Index	Exchange Traded	USD 2,450	20/9/2024	731,725	(146,625)
(1,119)	Call	SPDR Gold Shares	Exchange Traded	USD 240	20/9/2024	5,896	(141,553)
(3,124)	Call	SPDR Gold Shares	Exchange Traded	USD 245	20/9/2024	124,243	(174,944)
(1,562)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	20/9/2024	381,542	(64,823)
(817)	Call	Tesla	Exchange Traded	USD 380	20/9/2024	384,611	(1,634)
(408)	Put	Tesla	Exchange Traded	USD 220	20/9/2024	(267,138)	(610,980)
(924)	Put	Trane Technologies	Exchange Traded	USD 310	20/9/2024	630,864	(41,580)
(3,830)	Call	Walmart	Exchange Traded	USD 240	20/9/2024	(29,595)	(55,535)
(735)	Call	Western Digital	Exchange Traded	USD 80	20/9/2024	1,934	(5,513)
(499)	Call	Western Digital	Exchange Traded	USD 105	20/9/2024	(3,839)	(10,479)
(3,915)	Call	Apple	Exchange Traded	USD 240	27/9/2024	(247,550)	(829,980)
(2,064)	Put	Alphabet	Exchange Traded	USD 140	18/10/2024	144,155	(118,680)
(738)	Put	Alphabet	Exchange Traded	USD 145	18/10/2024	48,914	(63,099)
(1,309)	Put	Amazon.com	Exchange Traded	USD 155	18/10/2024	(8,155)	(140,063)
(3,930)	Call	Apple	Exchange Traded	USD 250	18/10/2024	(55,244)	(544,305)
(564)	Put	Apple	Exchange Traded	USD 195	18/10/2024	71,779	(41,454)
(2,182)	Put	Apple	Exchange Traded	USD 200	18/10/2024	44,229	(217,109)
(1,048)	Put	Broadcom	Exchange Traded	USD 140	18/10/2024	10,758	(275,100)
(3,026)	Put	ConocoPhillips	Exchange Traded	USD 100	18/10/2024	46,956	(130,118)
(430)	Put	ConocoPhillips	Exchange Traded	USD 95	18/10/2024	24,196	(8,385)
(2,939)	Put	Freeport-McMoRan	Exchange Traded	USD 38	18/10/2024	9,696	(116,091)
(2,183)	Call	JPMorgan Chase	Exchange Traded	USD 235	18/10/2024	(272,285)	(496,632)
(2,183)	Put	JPMorgan Chase	Exchange Traded	USD 190	18/10/2024	109,739	(151,718)
(155)	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 590	18/10/2024	106,457	(53,392)
(1,841)	Put	Merck	Exchange Traded	USD 100	18/10/2024	99,916	(41,423)
(956)	Call	Meta Platforms	Exchange Traded	USD 600	18/10/2024	279,877	(238,044)
(217)	Put	Meta Platforms	Exchange Traded	USD 445	18/10/2024	57,561	(66,728)
(695)	Put	Meta Platforms	Exchange Traded	USD 450	18/10/2024	127,365	(238,037)
(611)	Put	Meta Platforms	Exchange Traded	USD 460	18/10/2024	(5,951)	(270,367)
(655)	Put	Microsoft	Exchange Traded	USD 380	18/10/2024	(21,440)	(157,527)
(3,203)	Call	NVIDIA	Exchange Traded	USD 150	18/10/2024	940,916	(480,450)
(7,825)	Put	NVIDIA	Exchange Traded	USD 78	18/10/2024	460,471	(281,700)
(2,299)	Put	NVIDIA	Exchange Traded	USD 85	18/10/2024	54,582	(125,295)
(2,992)	Call	SPDR Gold Shares	Exchange Traded	USD 250	18/10/2024	21,752	(321,640)
(1,499)	Call	SPDR Gold Shares	Exchange Traded	USD 255	18/10/2024	80,030	(98,185)
(635)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 510	18/10/2024	50,334	(113,348)
(859)	Put	Tesla	Exchange Traded	USD 175	18/10/2024	96,869	(326,420)
(645)	Put	Tesla	Exchange Traded	USD 200	18/10/2024	(204,574)	(699,825)
(1,302)	Put	Vistra	Exchange Traded	USD 65	18/10/2024	140,315	(61,845)
(1,703)	Put	Walt Disney	Exchange Traded	USD 90	18/10/2024	(228,595)	(446,186)
(1,101)	Put	DR Horton	Exchange Traded	USD 150	15/11/2024	195,795	(165,150)
(1,740)	Call	Edwards Lifesciences	Exchange Traded	USD 80	15/11/2024	(147,877)	(313,200)
(1,740)	Put	Edwards Lifesciences	Exchange Traded	USD 60	15/11/2024	46,125	(174,000)

Global Allocation Fund continued

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(2,238)	Call	SPDR Gold Shares	Exchange Traded	USD 265	15/11/2024	148,311	(162,255)
(365)	Put	Humana	Exchange Traded	USD 310	17/1/2025	69,614	(355,875)
(2,394)	Call	SPDR Gold Shares	Exchange Traded	USD 260	17/1/2025	(74,772)	(617,652)
Total (USD underlying exposure - USD 254,047,904)						7,863,764	(16,217,415)

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 197,462,595	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 27/1/2026; and pays Floating USD SOFR annually from 27/1/2026	Goldman Sachs	23/1/2025	(643,527)	2,087,290
USD 150,050,959	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 27/10/2025; and pays Floating USD SOFR annually from 25/10/2025	Citibank	23/10/2024	3,642,960	5,135,962
USD 66,168,616	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.66% Fixed annually from 10/10/2025; and pays Floating USD SOFR annually from 10/10/2025	Nomura	8/10/2024	1,011,826	1,721,508
USD 14,020,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024	Barclays	18/9/2024	(11,484)	6,602
USD 17,890,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024; and pays 5% Fixed	Bank of America	16/10/2024	(23,175)	14,126
USD 17,180,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024	Bank of America	18/9/2024	(20,688)	27,416
Total (USD underlying exposure - USD 233,798,977)				3,955,912	8,992,904

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (17,180,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.42.V1 from 20/6/2024	Bank of America	18/9/2024	211	(8,723)
USD (66,168,616)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 10/10/2025; and pays 3.16% Fixed annually from 10/10/2025	Nomura	8/10/2024	(128,263)	(278,704)
USD (150,050,959)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/10/2025; and pays 3.15% Fixed annually from 25/10/2025	Citibank	23/10/2024	(511,041)	(889,915)
USD (197,462,595)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.25% Fixed annually from 27/1/2026; and pays Floating USD SOFR semi-annually from 27/1/2026	Goldman Sachs	23/1/2025	454,687	(347,029)
USD (111,355,800)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.225% Fixed annually from 19/2/2026; and pays Floating USD SOFR annually from 19/2/2026	Goldman Sachs	14/2/2025	72,534	(1,544,909)
USD (111,355,800)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/2/2026; and pays 3.225% Fixed annually from 19/2/2026	Goldman Sachs	14/2/2025	105,267	(1,512,176)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Allocation Fund continued

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (190,010,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/6/2026; and pays 4.6% Fixed annually from 17/6/2026	Morgan Stanley	13/6/2025	412,907	(195,125)
USD (116,436,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.55% Fixed annually from 1/07/2026; and pays Floating USD SOFR annually from 1/7/2026	Morgan Stanley	27/6/2025	507,351	(290,235)
Total (USD underlying exposure - USD 210,334,193)				913,653	(5,066,816)

To Be Announced Securities Contracts as at 31 August 2024

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 73,499,192	Fannie Mae or Freddie Mac 3.5% TBA	67,902,383	0.45
Total TBA			
(USD underlying exposure - USD 67,902,384)		67,902,383	0.45

Global Corporate Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				EUR 5,860,000	Danske Bank 4.349% 10/4/2027	6,507,711	0.37
				EUR 3,500,000	Danske Bank 4.5% 9/11/2028	4,007,644	0.23
				USD 4,100,000	Danske Bank 5.705% 1/3/2030	4,238,788	0.24
						21,802,959	1.23
BONDS				Finland			
	Australia			EUR 2,440,000	OP Corporate Bank 4.122% 28/3/2027	2,706,223	0.15
USD 4,420,000	APA Infrastructure 4.25% 15/7/2027	4,409,351	0.25	France			
EUR 779,000	BHP Billiton Finance 3.125% 29/4/2033	832,384	0.05	EUR 1,100,000	Air Liquide Finance 3.375% 29/5/2034	1,233,116	0.07
EUR 4,751,000	Origin Energy Finance 1% 17/9/2029	4,621,238	0.26	EUR 3,200,000	Arkema 2.75% 17/9/2024	3,554,230	0.20
AUD 7,150,000	Origin Energy Finance 2.65% 11/11/2027	4,536,089	0.25	EUR 1,350,000	AXA 1.875% 10/7/2042	1,278,885	0.07
		14,399,062	0.81	EUR 2,000,000	AXA 5.5% 11/7/2043	2,397,060	0.14
	Austria			EUR 1,600,000	Banque Federative du Credit Mutuel 1.125% 19/11/2031	1,460,870	0.08
EUR 5,000,000	Erste Bank 3.25% 27/8/2032	5,489,521	0.31	EUR 2,700,000	Banque Federative du Credit Mutuel 4.375% 11/1/2034	2,993,379	0.17
EUR 5,200,000	Lenzing 5.75% 7/9/2025	5,565,115	0.32	EUR 4,200,000	Banque Federative du Credit Mutuel 4.75% 10/11/2031	4,951,499	0.28
EUR 4,000,000	OMV 2.5% 1/6/2026	4,296,342	0.24				
		15,350,978	0.87	USD 900,000	BNP Paribas 2.159% 15/9/2029	812,659	0.05
	Belgium			USD 2,370,000	BNP Paribas 5.335% 12/6/2029	2,428,799	0.14
EUR 3,190,000	Lonza Finance International 3.5% 4/9/2034	3,498,057	0.20	USD 5,400,000	BPCE 1.652% 6/10/2026	5,200,057	0.29
	Canada			USD 1,850,000	BPCE 4.5% 15/3/2025	1,838,162	0.10
CAD 1,300,000	Bell Telephone of Canada or Bell Canada 4.35% 18/12/2045	841,142	0.05	USD 2,950,000	BPCE 6.714% 19/10/2029	3,129,409	0.18
USD 345,000	Canadian National Railway 6.125% 1/11/2053	406,924	0.02	USD 1,800,000	BPCE 7.003% 19/10/2034	2,000,586	0.11
CAD 5,735,000	Enbridge 4.1% 21/9/2051	3,495,268	0.20	EUR 2,000,000	Cie Generale des Etablissements Michelin 3.375% 16/5/2036	2,201,715	0.13
USD 4,000,000	Enbridge 5.3% 5/4/2029	4,116,449	0.23	USD 2,900,000	Credit Agricole 1.907% 16/6/2026	2,827,715	0.16
USD 1,755,000	Enbridge 5.625% 5/4/2034*	1,819,082	0.10	USD 1,900,000	Credit Agricole 4% 10/1/2033	1,820,065	0.10
USD 1,184,000	Enbridge 5.7% 8/3/2033	1,240,603	0.07	USD 1,444,000	Credit Agricole 5.365% 11/3/2034	1,488,525	0.08
USD 2,926,000	Rogers Communications 4.55% 15/3/2052	2,503,978	0.14	USD 850,000	Credit Agricole 5.514% 5/7/2033	896,225	0.05
USD 3,500,000	Rogers Communications 5% 15/2/2029	3,544,780	0.20	USD 1,450,000	Credit Agricole 6.316% 3/10/2029	1,529,131	0.09
USD 3,000,000	Rogers Communications 5.3% 15/2/2034*	3,039,704	0.17	EUR 2,600,000	Credit Agricole Assurances 2.625% 29/1/2048	2,731,992	0.16
CAD 4,300,000	Rogers Communications 5.9% 21/9/2033	3,457,988	0.20	EUR 2,000,000	Electricite de France 2.875% 15/12/2026	2,123,815	0.12
CAD 3,240,000	TELUS 3.95% 16/2/2050	1,924,075	0.11	GBP 1,300,000	Electricite de France 5.875% 22/1/2029	1,652,521	0.09
CAD 890,000	TELUS 4.4% 29/1/2046	573,898	0.03	GBP 2,700,000	Electricite de France 6% 29/1/2026	3,522,666	0.20
		26,963,891	1.52	EUR 1,600,000	Electricite de France 7.5% 6/9/2028	1,947,596	0.11
	Cayman Islands			EUR 1,400,000	Engie 4.25% 6/3/2044	1,558,449	0.09
GBP 1,300,000	Gaci First Investment 5.625% 11/6/2039	1,711,094	0.10	EUR 6,459,000	Forvia 7.25% 15/6/2026*	7,453,175	0.42
USD 1,400,000	Shimao 3.45% 11/1/2031***	75,250	0.00	USD 3,100,000	La Mondiale SAM 4.8% 18/1/2048	2,957,307	0.17
USD 2,700,000	Shimao 5.2% 16/1/2027***	145,125	0.01	EUR 800,000	La Poste 3.125% 29/10/2025	875,089	0.05
USD 3,500,000	Vale Overseas 6.4% 28/6/2054*	3,591,455	0.20	EUR 2,000,000	Orange 1.75% 19/12/2026*	2,111,986	0.12
		5,522,924	0.31	EUR 2,400,000	Orange 2.375% 15/1/2025	2,636,698	0.15
	Chile			USD 4,950,000	Societe Generale 1.488% 14/12/2026	4,717,288	0.27
EUR 6,325,000	Chile Government International Bond 3.875% 9/7/2031	7,147,090	0.40	USD 2,500,000	Societe Generale 1.792% 9/6/2027	2,357,859	0.13
	Denmark						
USD 5,525,000	Danske Bank 1.549% 10/9/2027	5,202,079	0.29				
GBP 1,500,000	Danske Bank 2.25% 14/1/2028	1,846,737	0.10				

* All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 2,100,000	Societe Generale 5.625% 2/6/2033	2,476,146	0.14	EUR 1,840,000	Hungary Hungary Government International Bond 5.375% 12/9/2033*	2,176,956	0.12
USD 2,500,000	Societe Generale 6.447% 12/1/2027	2,538,025	0.14		Ireland		
USD 885,000	Societe Generale 7.132% 19/1/2055	899,734	0.05	EUR 6,550,000	CA Auto Bank 4.474% 18/7/2027	7,284,932	0.41
EUR 2,144,000	TotalEnergies 2.625% 26/2/2025	2,354,180	0.13	EUR 1,090,000	Eaton Capital UnLtd 3.601% 21/5/2031	1,228,950	0.07
EUR 2,800,000	Veolia Environnement 2% 15/11/2027	2,884,179	0.16	USD 2,900,000	Willow No 2 Ireland for Zurich Insurance 4.25% 1/10/2045	2,854,506	0.16
EUR 1,300,000	Worldline 0.875% 30/6/2027	1,320,474	0.08			11,368,388	0.64
EUR 5,300,000	Worldline 4.125% 12/9/2028*	5,861,611	0.33		Italy		
		99,022,877	5.60	EUR 4,300,000	Eni 2.625% 13/10/2025	4,684,947	0.26
	Germany			USD 2,510,000	Eni 5.95% 15/5/2054	2,607,104	0.15
USD 1,400,000	Allianz 3.2% 30/10/2027	1,184,063	0.07	EUR 4,800,000	Intesa Sanpaolo 4.264% 16/4/2027	5,327,332	0.30
USD 4,800,000	Allianz 3.5% 17/11/2025	4,570,977	0.26	USD 1,000,000	Intesa Sanpaolo 8.248% 21/11/2033	1,144,323	0.06
EUR 6,000,000	Bayer 3.125% 12/11/2079	6,303,327	0.36	EUR 6,200,000	Intesa Sanpaolo Vita 4.75% 17/12/2024	6,878,562	0.39
EUR 3,300,000	Bayer 6.625% 25/9/2083*	3,815,761	0.21	EUR 2,840,000	Snam 4.085% 15/4/2026	3,153,499	0.18
EUR 4,100,000	Commerzbank 4% 16/7/2032*	4,568,914	0.26	USD 3,000,000	UniCredit 2.569% 22/9/2026	2,919,379	0.17
EUR 4,400,000	Commerzbank 4.443% 12/3/2027	4,893,500	0.28	EUR 4,250,000	UniCredit 4.2% 11/6/2034	4,722,498	0.27
EUR 23,300,000	Deutsche Bahn Finance 0.95% 22/1/2025	25,298,583	1.43			31,437,644	1.78
EUR 825,000	Deutsche Bank 1.375% 10/6/2026	898,872	0.05		Jersey		
GBP 1,400,000	Deutsche Bank 2.625% 16/12/2024	1,818,212	0.10	GBP 6,405,000	Glencore Finance Europe 3.125% 26/3/2026	8,208,486	0.46
EUR 3,700,000	Deutsche Bank 4.5% 12/7/2035	4,188,282	0.23	GBP 3,458,000	Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	4,613,895	0.26
EUR 2,400,000	Deutsche Bank 4.625% 30/10/2027	2,390,413	0.13			12,822,381	0.72
USD 2,400,000	Deutsche Bank 4.789% 30/4/2025	2,303,988	0.13		Luxembourg		
	Deutsche Bank 6.119% 14/7/2026	5,030,753	0.28	EUR 1,403,000	Becton Dickinson Euro Finance 1.208% 4/6/2026	1,505,134	0.08
USD 2,835,000	Deutsche Bank 7.146% 13/7/2027*	2,940,416	0.17	EUR 1,340,000	Becton Dickinson Euro Finance 4.029% 7/6/2036	1,513,238	0.09
EUR 13,300,000	EnBW Energie Baden-Wuerttemberg 1.125% 5/11/2079	14,657,368	0.83	USD 6,880,000	Greensaif Pipelines Bidco 6.103% 23/8/2042*	7,043,400	0.40
EUR 1,100,000	EnBW Energie Baden-Wuerttemberg 1.625% 5/8/2079*	1,130,672	0.06	USD 5,898,000	Greensaif Pipelines Bidco 6.129% 23/2/2038*	6,211,567	0.35
EUR 4,500,000	EnBW Energie Baden-Wuerttemberg 1.875% 29/6/2080*	4,796,950	0.27	EUR 2,902,000	Novartis Finance 0% 23/9/2028	2,873,957	0.16
EUR 4,900,000	Evonik Industries 1.375% 2/9/2081	5,124,082	0.29	EUR 5,400,000	Repsol Europe Finance 3.625% 5/9/2034	5,972,106	0.34
	Fraport Frankfurt Airport Services Worldwide 4.25% 11/6/2032	6,062,541	0.34	EUR 11,484,000	SES 2.875% 27/5/2026*	12,142,794	0.69
EUR 5,333,000	Jefferies 4.558% 22/7/2026	11,436,757	0.65	EUR 2,200,000	Traton Finance Luxembourg 3.75% 27/3/2027*	2,458,556	0.14
EUR 1,200,000	Schaeffler 4.5% 14/8/2026	1,346,939	0.08	EUR 7,700,000	Traton Finance Luxembourg 4.665% 18/9/2025	8,578,165	0.48
EUR 1,640,000	Volkswagen Financial Services Overseas 4.535% 10/6/2027	1,824,431	0.10			48,298,917	2.73
EUR 2,500,000	Volkswagen Leasing 0.375% 20/7/2026	2,627,203	0.15		Mexico		
		119,213,004	6.73	EUR 2,100,000	Mexico Government International Bond 4.49% 25/5/2032	2,353,746	0.13
				USD 1,900,000	Mexico Government International Bond 4.875% 19/5/2033*	1,809,807	0.10
				USD 4,075,000	Mexico Government International Bond 6% 7/5/2036*	4,128,260	0.24

*All or a portion of this security represents a security on loan.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,200,000	Mexico Government International Bond 6.35% 9/2/2035*	5,421,988	0.31	EUR 6,000,000	Wintershall Dea Finance 1.332% 25/9/2028	6,100,374	0.34
USD 2,100,000	Orbia Advance 5.5% 15/1/2048	1,827,000	0.11	EUR 8,800,000	Wintershall Dea Finance 1.823% 25/9/2031	8,466,029	0.48
EUR 4,140,000	Petroleos Mexicanos 4.75% 26/2/2029	4,098,243	0.23	EUR 10,800,000	Wintershall Dea Finance 2 2.499% 20/4/2026	11,492,524	0.65
USD 2,160,000	Petroleos Mexicanos 8.75% 2/6/2029	2,147,688	0.12	EUR 2,000,000	Wintershall Dea Finance 2 3% 20/7/2028	2,058,467	0.12
		21,786,732	1.24			158,931,781	8.97
Netherlands				Portugal			
USD 1,200,000	ABN AMRO Bank 2.47% 13/12/2029	1,094,695	0.06	EUR 6,900,000	EDP 1.5% 14/3/2082	7,183,866	0.41
EUR 6,500,000	ABN AMRO Bank 3% 1/6/2032	6,936,917	0.39	EUR 5,200,000	EDP 1.7% 20/7/2080	5,648,627	0.32
USD 1,400,000	ABN AMRO Bank 3.324% 13/3/2037	1,203,162	0.07			12,832,493	0.73
EUR 1,447,000	Airbus 1.375% 13/5/2031	1,438,167	0.08	Romania			
EUR 3,100,000	Airbus 1.625% 9/6/2030	3,164,922	0.18	USD 3,480,000	Romanian Government International Bond 3% 27/2/2027*	3,305,826	0.19
EUR 1,500,000	de Volksbank 1.75% 22/10/2030	1,619,859	0.09		Romanian Government International Bond 5.625% 22/2/2036	9,090,592	0.51
EUR 3,630,000	EnBW International Finance 4% 22/7/2036	4,097,640	0.23	EUR 8,375,000		12,396,418	0.70
EUR 4,482,000	IMCD 2.125% 31/3/2027	4,788,088	0.27	Saudi Arabia			
EUR 7,590,000	IMCD 4.875% 18/9/2028	8,769,188	0.50	USD 1,740,000	Saudi Arabian Oil 5.75% 17/7/2054*	1,757,400	0.10
EUR 2,600,000	ING Groep 4.25% 26/8/2035	2,883,924	0.16	USD 600,000	Saudi Government International Bond 5.75% 16/1/2054	616,020	0.04
USD 475,000	JDE Peet's 1.375% 15/1/2027	440,636	0.03			2,373,420	0.14
EUR 1,790,000	MSD Netherlands Capital 3.75% 30/5/2054	1,941,210	0.11	Singapore			
EUR 3,300,000	Novo Nordisk Finance Netherlands 3.375% 21/5/2034	3,689,076	0.21	USD 700,000	Pfizer Investment Enterprises 5.11% 19/5/2043	698,285	0.04
USD 855,000	NXP / NXP Funding / NXP USA 3.15% 1/5/2027	823,664	0.05	South Korea			
EUR 6,800,000	Pluxee 3.5% 4/9/2028*	7,557,635	0.42	USD 745,000	SK Hynix 5.5% 16/1/2029	763,033	0.04
EUR 2,400,000	Pluxee 3.75% 4/9/2032	2,655,425	0.15	USD 5,200,000	SK Hynix 6.375% 17/1/2028*	5,448,404	0.31
EUR 2,000,000	Repsol International Finance 2.5% 22/12/2026	2,132,122	0.12			6,211,437	0.35
EUR 1,521,000	Repsol International Finance 4.5% 25/3/2075	1,686,338	0.09	Spain			
EUR 5,000,000	REWE International Finance 4.875% 13/9/2030	5,882,170	0.33	EUR 2,300,000	Amadeus IT 3.5% 21/3/2029	2,570,079	0.14
EUR 1,600,000	Sartorius Finance 4.375% 14/9/2029	1,838,343	0.10	EUR 700,000	Banco Bilbao Vizcaya Argentaria 4.875% 8/2/2036	797,689	0.05
EUR 5,800,000	Sartorius Finance 4.875% 14/9/2035	6,844,193	0.39	USD 1,400,000	Banco Bilbao Vizcaya Argentaria 7.883% 15/11/2034	1,589,692	0.09
EUR 8,400,000	Telefonica Europe 3.875% 22/6/2026	9,270,775	0.52	EUR 600,000	Banco de Sabadell 4% 15/1/2030	680,418	0.04
EUR 1,300,000	TenneT 0.75% 26/6/2025	1,409,767	0.08	EUR 6,800,000	Banco Santander 4.875% 18/10/2031	8,056,393	0.46
EUR 4,544,000	TenneT 1% 13/6/2026	4,851,323	0.28	USD 5,400,000	Banco Santander 5.439% 15/7/2031*	5,574,226	0.31
EUR 800,000	TenneT 1.375% 5/6/2028	834,534	0.05	USD 2,000,000	Banco Santander 6.938% 7/11/2033	2,281,801	0.13
EUR 1,300,000	TenneT 1.625% 17/11/2026	1,392,006	0.08	EUR 2,000,000	Bankinter 4.875% 13/9/2031	2,349,679	0.13
EUR 10,500,000	TenneT 2.374% 22/7/2025	11,400,067	0.64	GBP 4,000,000	CaixaBank 1.5% 3/12/2026	5,019,934	0.28
EUR 770,000	TenneT 4.75% 28/10/2042	920,573	0.05	EUR 1,400,000	Telefonica Emisiones 4.055% 24/1/2036	1,571,405	0.09
EUR 2,830,000	Toyota Motor Finance Netherlands 4.055% 30/4/2026	3,138,101	0.18			30,491,316	1.72
EUR 1,690,000	Vesteda Finance 4% 7/5/2032	1,901,983	0.11				
EUR 13,900,000	Volkswagen International Finance 3.5% 17/6/2025	15,311,675	0.86				
EUR 8,000,000	Volkswagen International Finance 4.348% 27/3/2026	8,896,209	0.50				

*All or a portion of this security represents a security on loan.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Sweden				USD 5,880,000	Harbour Energy 5.5% 15/10/2026*	5,826,258	0.33
EUR 3,570,000	Skandinaviska Enskilda Banken 4.018% 3/5/2027	3,959,593	0.23	EUR 1,480,000	HBOS 4.5% 18/3/2030	1,637,709	0.09
EUR 3,200,000	Svenska Handelsbanken 4.205% 8/3/2027	3,554,319	0.20	USD 1,500,000	HSBC 2.206% 17/8/2029	1,362,643	0.08
		7,513,912	0.43	USD 4,359,000	HSBC 2.871% 22/11/2032	3,785,926	0.21
Switzerland				USD 2,500,000	HSBC 7.399% 13/11/2034	2,810,840	0.16
EUR 2,000,000	Raiffeisen Schweiz Genossenschaft 3.852% 3/9/2032	2,237,343	0.13	GBP 2,500,000	Imperial Brands Finance 5.5% 28/9/2026	3,315,850	0.19
EUR 2,750,000	UBS 2.125% 13/10/2026	3,001,586	0.17	EUR 1,402,000	Lloyds Bank Corporate Markets 4.125% 30/5/2027	1,594,683	0.09
EUR 3,750,000	UBS 2.875% 2/4/2032	3,967,616	0.22	GBP 1,100,000	Lloyds Banking 1.875% 15/1/2026	1,427,959	0.08
USD 8,450,000	UBS 3.091% 14/5/2032	7,502,985	0.42	USD 660,000	Lloyds Banking 4.65% 24/3/2026	656,098	0.04
USD 2,600,000	UBS 4.282% 9/1/2028	2,560,816	0.14	GBP 2,972,000	Mobico 2.375% 20/11/2028	3,431,336	0.19
EUR 9,200,000	UBS 7.75% 1/3/2029*	11,600,670	0.66	EUR 1,184,000	Mobico 4.875% 26/9/2031*	1,298,712	0.07
USD 4,834,000	UBS 9.016% 15/11/2033	6,031,539	0.34	EUR 3,463,000	Motability Operations 3.875% 24/1/2034	3,905,465	0.22
		36,902,555	2.08	EUR 5,670,000	Motability Operations 4.25% 17/6/2035	6,498,715	0.37
United Kingdom				GBP 800,000	Motability Operations 5.625% 24/1/2054	1,077,089	0.06
USD 4,090,000	abrdn 4.25% 30/6/2028*	3,870,819	0.22	GBP 1,150,000	National Grid Electricity Distribution 3.5% 16/10/2026	1,467,779	0.08
EUR 2,510,000	Anglo American Capital 4.125% 15/3/2032	2,832,775	0.16	USD 3,957,000	Nationwide Building Society 4.302% 8/3/2029*	3,900,322	0.22
USD 400,000	Aon Global 4.45% 24/5/2043	346,489	0.02	EUR 4,000,000	NatWest 1.043% 14/9/2032	4,077,379	0.23
GBP 2,800,000	Aviva 4.375% 12/9/2049	3,445,062	0.20	EUR 1,660,000	NatWest 3.673% 5/8/2031	1,849,273	0.11
EUR 5,800,000	Babcock International 1.375% 13/9/2027	6,042,597	0.34	USD 5,200,000	NatWest 3.754% 1/11/2029	5,182,178	0.29
GBP 4,679,000	Babcock International 1.875% 5/10/2026	5,768,859	0.33	USD 3,000,000	NatWest 7.472% 10/11/2026	3,080,548	0.17
USD 5,469,000	BAE Systems 3.4% 15/4/2030	5,146,092	0.29	USD 2,470,000	NatWest Markets 1.6% 29/9/2026	2,321,759	0.13
USD 719,000	BAE Systems 5.3% 26/3/2034	740,437	0.04	EUR 14,100,000	Rolls-Royce 1.625% 9/5/2028	14,786,114	0.83
USD 965,000	BAE Systems 5.5% 26/3/2054	996,364	0.06	EUR 3,600,000	Rolls-Royce 4.625% 16/2/2026	4,035,033	0.23
EUR 2,150,000	Barclays 4.347% 8/5/2035	2,441,550	0.14	GBP 8,000,000	Rolls-Royce 5.75% 15/10/2027	10,728,463	0.61
EUR 2,600,000	Barclays 5.262% 29/1/2034	3,138,077	0.18	USD 500,000	Santander UK 1.532% 21/8/2026	482,588	0.03
GBP 5,120,000	Barclays 7.125% 15/6/2025*	6,747,322	0.38	GBP 2,000,000	Santander UK 7.098% 16/11/2027	2,729,510	0.15
EUR 2,840,000	BAT International Finance 4.125% 12/4/2032	3,159,208	0.18	EUR 1,150,000	Standard Chartered 1.2% 23/9/2031	1,199,999	0.07
EUR 2,043,000	BP Capital Markets 3.25% 22/3/2026	2,230,658	0.13	USD 4,250,000	Standard Chartered 5.905% 14/5/2035	4,424,144	0.25
USD 308,000	BP Capital Markets 4.375% 22/6/2025	303,401	0.02	USD 5,940,000	Tesco 6.15% 15/11/2037	6,211,365	0.35
USD 6,700,000	BP Capital Markets 6.45% 1/12/2033	6,952,737	0.39	GBP 5,970,020	United Kingdom Gilt 1.5% 31/7/2053	4,094,401	0.23
EUR 4,850,000	British Telecommunications 1.874% 18/8/2080	5,276,758	0.30	GBP 1,450,000	Virgin Money UK 2.625% 19/8/2031	1,804,574	0.10
EUR 2,133,000	British Telecommunications 2.75% 30/8/2027	2,341,744	0.13	EUR 3,813,000	Virgin Money UK 4% 18/3/2028	4,277,067	0.24
EUR 3,090,000	British Telecommunications 4.25% 6/1/2033	3,591,815	0.20	EUR 1,149,000	Virgin Money UK 4.625% 29/10/2028	1,316,796	0.07
USD 4,203,000	British Telecommunications 4.25% 23/11/2081*	4,078,474	0.23	GBP 893,000	Virgin Money UK 7.625% 23/8/2029	1,277,407	0.07
EUR 1,200,000	Chanel Ceres 0.5% 31/7/2026	1,260,439	0.07	EUR 10,390,000	Vodafone 2.625% 27/8/2080	11,236,333	0.64
EUR 894,000	Channel Link Enterprises Finance 2.706% 30/6/2050	938,087	0.05	USD 5,200,000	Vodafone 6.25% 3/10/2078	5,200,585	0.29
GBP 952,000	Co-Operative Bank 9.5% 24/5/2028	1,371,234	0.08			214,981,735	12.14
EUR 6,900,000	Diageo Finance 4.017% 20/6/2026*	7,647,837	0.43	United States			
				USD 930,000	6297782 5.026% 1/10/2029	929,345	0.05
				USD 4,400,000	AbbVie 4.3% 14/5/2036	4,236,948	0.24

*All or a portion of this security represents a security on loan.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,355,000	AEP Texas 3.45% 15/5/2051	950,713	0.05	USD 670,000	BAT Capital 6.343% 2/8/2030	721,782	0.04
USD 1,120,000	AEP Texas 5.4% 1/6/2033	1,136,277	0.06	USD 2,590,000	Bayer US Finance 6.5% 21/11/2033	2,769,436	0.16
USD 630,000	AEP Transmission 3.65% 1/4/2050	486,752	0.03		Bayer US Finance 6.875% 21/11/2053	1,421,709	0.08
USD 400,000	Aetna 4.125% 15/11/2042	331,152	0.02	USD 1,290,000	Bayer US Finance II 4.625% 25/6/2038	1,819,864	0.10
USD 1,500,000	Aetna 4.75% 15/3/2044	1,332,343	0.08	USD 300,000	Bayer US Finance II 4.7% 15/7/2064	235,311	0.01
USD 1,350,000	Air Lease 2.875% 15/1/2032	1,171,990	0.07	USD 4,100,000	Boeing 2.196% 4/2/2026	3,931,281	0.22
USD 1,750,000	Allstate 5.25% 30/3/2033	1,816,295	0.10	USD 5,300,000	Boeing 3.25% 1/2/2028	4,999,349	0.28
USD 2,005,000	Ally Financial 6.184% 26/7/2035	2,051,175	0.12	USD 3,200,000	Boeing 3.55% 1/3/2038	2,460,095	0.14
USD 4,600,000	American Express 6.12% 23/4/2027	4,609,327	0.26	USD 6,100,000	Boeing 3.85% 1/11/2048	4,335,980	0.25
USD 3,000,000	American Honda Finance 6.08% 9/7/2027	2,998,818	0.17	USD 565,000	Boeing 3.95% 1/8/2059	385,899	0.02
EUR 500,000	American Tower 0.5% 15/1/2028	503,674	0.03	USD 3,853,000	Boeing 5.93% 1/5/2060	3,674,442	0.21
EUR 2,800,000	American Tower 0.875% 21/5/2029	2,749,662	0.16	USD 3,300,000	Boeing 6.875% 15/3/2039	3,583,704	0.20
EUR 1,520,000	American Tower 4.1% 16/5/2034	1,707,671	0.10	USD 360,000	Bristol-Myers Squibb 6.25% 15/11/2053	410,433	0.02
USD 200,000	American Tower 5.65% 15/3/2033	209,050	0.01	USD 2,800,000	Broadcom 2.6% 15/2/2033	2,355,686	0.13
USD 3,008,000	Amgen 5.75% 2/3/2063	3,109,334	0.18	USD 4,530,000	Broadcom 5.05% 12/7/2029	4,625,780	0.26
USD 2,800,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.7% 1/2/2036	2,778,945	0.16	USD 810,000	Burlington Northern Santa Fe 5.5% 15/3/2055	856,528	0.05
USD 6,000,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.9% 1/2/2046	5,811,387	0.33		Cameron LNG 3.701% 15/1/2039	3,152,973	0.17
USD 3,000,000	Aon / Aon Global 3.9% 28/2/2052	2,365,493	0.13	USD 2,400,000	Capital One Financial 5.817% 1/2/2034	2,459,964	0.14
	Aon North America 5.75% 1/3/2054	3,907,926	0.23	USD 940,000	CenterPoint Energy Resources 5.4% 1/7/2034	962,790	0.05
USD 3,740,000	Apple 2.65% 8/2/2051	4,567,851	0.26	USD 1,462,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	1,486,604	0.08
EUR 8,200,000	AT&T 2.875% 2/3/2025	9,010,989	0.51	USD 700,000	Charter Communications Operating / Charter Communications Operating Capital 6.834% 23/10/2055	699,732	0.04
USD 3,357,000	AT&T 3.5% 15/9/2053	2,415,065	0.14		Cigna 4.8% 15/8/2038	865,765	0.05
GBP 4,800,000	AT&T 4.25% 1/6/2043	5,279,735	0.30	USD 900,000	Cigna 5% 15/5/2029	1,734,061	0.10
USD 1,010,000	AT&T 4.9% 15/8/2037	989,926	0.06	USD 696,000	Cigna 5.125% 15/5/2031	715,208	0.04
GBP 1,600,000	AT&T 5.5% 15/3/2027	2,128,608	0.12	USD 4,400,000	Citigroup 2.561% 1/5/2032	3,825,444	0.22
USD 2,210,000	Atlantic City Electric 2.3% 15/3/2031	1,916,277	0.11	USD 1,950,000	Citigroup 2.904% 3/11/2042	1,431,260	0.08
USD 1,000,000	Baltimore Gas and Electric 3.5% 15/8/2046	771,898	0.04	EUR 8,280,000	Citigroup 3.75% 14/5/2032	9,214,987	0.52
USD 3,800,000	Bank of America 2.299% 21/7/2032	3,246,878	0.18	USD 1,500,000	Citigroup 4.281% 24/4/2048	1,302,652	0.07
USD 8,810,000	Bank of America 2.496% 13/2/2031	7,909,148	0.45	USD 9,100,000	Citigroup 6.174% 25/5/2034	9,607,188	0.54
USD 1,140,000	Bank of America 2.592% 29/4/2031	1,024,281	0.06	USD 300,000	Citigroup 6.675% 13/9/2043	346,462	0.02
USD 4,319,000	Bank of America 2.651% 11/3/2032	3,802,813	0.21	EUR 1,690,000	Coca-Cola 3.375% 15/8/2037	1,864,733	0.11
USD 4,500,000	Bank of America 2.687% 22/4/2032*	3,964,587	0.22	USD 1,070,000	Columbia Pipelines 5.681% 15/1/2034	1,096,336	0.06
USD 1,250,000	Bank of America 3.194% 23/7/2030	1,172,351	0.07	USD 1,000,000	Columbia Pipelines Operating 6.036% 15/11/2033	1,059,510	0.06
USD 3,588,000	Bank of America 3.384% 2/4/2026	3,549,843	0.20	USD 6,500,000	Comcast 1.5% 15/2/2031	5,420,147	0.31
USD 600,000	Bank of America 4.571% 27/4/2033	589,185	0.03	USD 2,300,000	Comcast 2.937% 1/11/2056	1,481,508	0.08
USD 3,300,000	Bank of America 5.819% 15/9/2029*	3,452,794	0.20	USD 1,000,000	Comcast 3.25% 1/11/2039	807,882	0.04
				USD 8,800,000	Comcast 3.9% 1/3/2038	7,842,092	0.44
				USD 900,000	Consumers Energy 3.25% 15/8/2046	698,847	0.04

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,450,000	Consumers Energy 4.2% 1/9/2052	2,108,880	0.12	USD 2,400,000	Florida Power & Light 5.69% 1/3/2040	2,556,480	0.14
EUR 500,000	Coty 4.5% 15/5/2027	563,423	0.03	USD 1,180,000	Florida Power & Light 5.95% 1/2/2038	1,297,356	0.07
USD 300,000	Cox Communications 8.375% 1/3/2039	369,501	0.02	GBP 8,500,000	Ford Motor Credit 4.535% 6/3/2025	11,103,002	0.63
USD 1,639,000	Crown Castle 2.9% 15/3/2027	1,572,417	0.09	GBP 2,500,000	Ford Motor Credit 5.78% 30/4/2030	3,297,762	0.19
USD 1,050,000	CVS Health 5.125% 20/7/2045	956,039	0.05	USD 885,000	Ford Motor Credit 7.122% 7/11/2033	959,794	0.06
USD 2,800,000	CVS Health 6.05% 1/6/2054	2,856,175	0.16	EUR 1,200,000	General Electric 2.125% 17/5/2037	1,118,842	0.06
USD 1,931,000	Devon Energy 4.75% 15/5/2042	1,708,195	0.10	EUR 4,300,000	General Electric 3.856% 20/6/2030	4,861,773	0.27
USD 7,800,000	Diamondback Energy 6.25% 15/3/2033	8,411,343	0.47	EUR 545,000	General Electric 4.125% 19/9/2035	630,389	0.04
USD 310,000	Dominion Energy South Carolina 6.25% 15/10/2053	355,126	0.02	GBP 995,000	General Motors Financial 2.35% 3/9/2025	1,271,308	0.07
USD 6,600,000	DTE Energy 4.95% 1/7/2027	6,677,521	0.38	USD 800,000	Georgia Power 3.7% 30/1/2050	625,973	0.04
EUR 7,840,000	Duke Energy 3.75% 1/4/2031	8,694,101	0.49	USD 815,000	Georgia Power 5.125% 15/5/2052	803,925	0.05
EUR 3,168,000	Duke Energy 3.85% 15/6/2034	3,479,719	0.20	USD 2,800,000	Gilead Sciences 4% 1/9/2036	2,586,958	0.15
USD 3,600,000	Duke Energy 5.8% 15/6/2054	3,719,539	0.21	USD 545,000	Gilead Sciences 4.15% 1/3/2047	466,495	0.03
USD 1,800,000	Duke Energy 6.1% 15/9/2053	1,945,663	0.11	USD 2,655,000	Gilead Sciences 5.55% 15/10/2053	2,788,373	0.16
USD 900,000	Duke Energy Carolinas 3.2% 15/8/2049	641,507	0.04	USD 1,200,000	Glencore Funding 5.893% 4/4/2054	1,215,194	0.07
USD 685,000	Duke Energy Carolinas 3.55% 15/3/2052	514,675	0.03	USD 4,600,000	Glencore Funding 6.43% 4/4/2027	4,606,212	0.26
USD 980,000	Duke Energy Carolinas 3.75% 1/6/2045	789,121	0.04	EUR 3,220,000	Global Payments 4.875% 17/3/2031	3,765,399	0.21
USD 2,000,000	Duke Energy Carolinas 4.25% 15/12/2041	1,781,186	0.10	USD 1,375,000	GLP Capital / GLP Financing II 4% 15/1/2031	1,280,677	0.07
USD 286,000	Duke Energy Ohio 5.65% 1/4/2053	295,296	0.02	USD 2,600,000	Goldman Sachs 2.383% 21/7/2032	2,221,893	0.12
USD 200,000	Duke Energy Progress 4% 1/4/2052	164,121	0.01	USD 6,000,000	Goldman Sachs 3.102% 24/2/2033*	5,324,943	0.30
USD 3,015,000	Edison International 5.25% 15/11/2028	3,073,377	0.17	USD 4,400,000	Goldman Sachs 4.017% 31/10/2038	3,918,370	0.22
USD 1,575,000	Edison International 6.95% 15/11/2029*	1,725,747	0.10	USD 4,145,000	Goldman Sachs 5.851% 25/4/2035	4,391,775	0.24
USD 7,515,000	Elevance Health 5.65% 15/6/2054	7,795,005	0.44	USD 1,590,000	Goldman Sachs 6.75% 1/10/2037	1,797,598	0.10
USD 1,000,000	Energy Transfer 5.75% 15/2/2033	1,041,590	0.06	USD 900,000	HCA 5.5% 15/6/2047	877,254	0.05
USD 4,000,000	Energy Transfer 5.8% 15/6/2038	4,118,944	0.23	USD 1,159,000	HCA 5.875% 1/2/2029	1,205,733	0.07
USD 3,420,000	Energy Transfer 5.95% 15/5/2054	3,474,782	0.20	USD 1,080,000	HCA 6% 1/4/2054	1,124,569	0.06
USD 976,000	Energy Transfer 6.25% 15/4/2049	1,022,059	0.06	USD 1,000,000	Hess 5.8% 1/4/2047	1,046,598	0.06
USD 510,000	Energy Transfer 6.55% 1/12/2033	559,424	0.03	USD 3,500,000	Hess 7.125% 15/3/2033	4,001,862	0.23
USD 6,390,000	EQT 5.75% 1/2/2034	6,534,491	0.37	USD 4,595,000	Home Depot 5.3% 25/6/2054	4,741,592	0.27
USD 700,000	Eversource Energy 5.125% 15/5/2033	703,353	0.04	EUR 1,000,000	Honeywell International 4.125% 2/11/2034	1,162,510	0.07
USD 1,214,000	Eversource Energy 5.45% 1/3/2028	1,245,497	0.07	USD 9,000,000	Humana 5.75% 15/4/2054	9,116,455	0.51
USD 2,300,000	FirstEnergy 4.85% 15/7/2047	2,060,607	0.12	USD 7,500,000	Hyundai Capital America 6.871% 8/1/2027	7,597,198	0.43
GBP 2,800,000	Fiserv 2.25% 1/7/2025	3,592,384	0.20	USD 482,000	Indiana Michigan Power 5.625% 1/4/2053	502,462	0.03
USD 3,800,000	Fiserv 4.4% 1/7/2049	3,292,193	0.19	USD 1,200,000	Intel 3.05% 12/8/2051	754,826	0.04
USD 2,370,000	Florida Power & Light 4.625% 15/5/2030	2,411,376	0.14	USD 1,820,000	Intel 5.7% 10/2/2053	1,757,481	0.10
USD 4,000,000	Florida Power & Light 4.95% 1/6/2035	4,067,416	0.23				

*All or a portion of this security represents a security on loan.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 7,310,000	John Deere Capital 3.45% 16/7/2032	8,197,488	0.46	USD 5,500,000	Morgan Stanley 1.928% 28/4/2032	4,604,923	0.26
USD 9,720,000	Johnson & Johnson 5.25% 1/6/2054	10,337,790	0.58	USD 2,300,000	Morgan Stanley 2.511% 20/10/2032	1,978,565	0.11
USD 9,796,000	JPMorgan Chase 2.545% 8/11/2032	8,505,214	0.48	EUR 4,100,000	Morgan Stanley 2.95% 7/5/2032	4,391,584	0.25
USD 10,300,000	JPMorgan Chase 2.58% 22/4/2032	9,036,009	0.51	EUR 7,900,000	Morgan Stanley 4.367% 19/3/2027	8,777,744	0.50
USD 2,486,000	JPMorgan Chase 2.963% 25/1/2033	2,207,800	0.12	USD 1,990,000	Morgan Stanley 5.32% 19/7/2035	2,039,578	0.12
USD 3,980,000	JPMorgan Chase 3.109% 22/4/2041	3,139,182	0.18	USD 1,460,000	Morgan Stanley 5.466% 18/1/2035	1,510,017	0.09
EUR 4,100,000	JPMorgan Chase 3.761% 21/3/2034	4,593,070	0.26	USD 465,000	MPLX 5% 1/3/2033	461,878	0.03
EUR 1,400,000	JPMorgan Chase 4.457% 13/11/2031	1,639,748	0.09	USD 860,000	MPLX 5.5% 1/6/2034	878,705	0.05
USD 2,330,000	JPMorgan Chase 5.294% 22/7/2035	2,402,193	0.14	USD 1,305,000	MPLX 5.65% 1/3/2053	1,288,354	0.07
USD 1,195,000	JPMorgan Chase 5.336% 23/1/2035	1,234,293	0.07	USD 7,500,000	Mylan 4.55% 15/4/2028	7,432,522	0.42
USD 1,300,000	JPMorgan Chase 5.35% 1/6/2034	1,344,777	0.08	EUR 2,550,000	National Grid North America 4.668% 12/9/2033	2,991,303	0.17
USD 1,740,000	JPMorgan Chase 5.766% 22/4/2035	1,856,027	0.11	USD 3,425,000	Newmont / Newcrest Finance 5.35% 15/3/2034	3,564,078	0.20
EUR 2,100,000	Kinder Morgan 2.25% 16/3/2027*	2,270,746	0.13	USD 2,300,000	NextEra Energy Capital 5.25% 15/3/2034*	2,349,677	0.13
USD 1,560,000	Kinder Morgan Energy Partners 5% 1/3/2043	1,422,025	0.08	USD 4,400,000	NextEra Energy Capital 6.75% 15/6/2054	4,618,425	0.26
USD 700,000	Kinder Morgan Energy Partners 6.375% 1/3/2041	738,842	0.04	USD 6,213,000	NiSource 4.8% 15/2/2044	5,722,237	0.32
USD 970,000	Kinder Morgan Energy Partners 6.5% 1/2/2037	1,056,395	0.06	USD 975,000	NiSource 5.25% 30/3/2028	997,209	0.06
USD 1,100,000	KLA 5.25% 15/7/2062	1,115,738	0.06	USD 1,585,000	NiSource 5.4% 30/6/2033	1,634,525	0.09
USD 220,000	Lam Research 3.125% 15/6/2060	149,116	0.01	USD 780,000	Novartis Capital 4% 20/11/2045	690,117	0.04
EUR 140,043	Lehman Brothers 4.75% 16/1/2014***	636	0.00	USD 885,000	NSTAR Electric 3.25% 15/5/2029	843,474	0.05
USD 340,000	Lowe's 2.8% 15/9/2041	244,376	0.01	USD 3,900,000	Occidental Petroleum 3.5% 15/8/2029	3,678,356	0.21
USD 3,920,000	Lowe's 3% 15/10/2050	2,610,450	0.15	USD 1,205,000	Occidental Petroleum 6.05% 1/10/2054	1,231,807	0.07
USD 2,200,000	Lowe's 3.5% 1/4/2051	1,607,562	0.09	USD 1,100,000	Occidental Petroleum 6.45% 15/9/2036	1,194,700	0.07
USD 3,700,000	Lowe's 4.25% 1/4/2052	3,068,464	0.17	USD 900,000	Ohio Power 5% 1/6/2033	903,123	0.05
USD 375,000	Lowe's 5.625% 15/4/2053	382,799	0.02	USD 13,900,000	Ohio Power 5.65% 1/6/2034	14,518,186	0.82
USD 739,000	Lowe's 5.75% 1/7/2053	769,215	0.04	USD 2,000,000	Oncor Electric Delivery 3.7% 15/11/2028	1,952,561	0.11
USD 2,580,000	Lowe's 5.8% 15/9/2062	2,661,928	0.15	USD 1,571,000	ONEOK 6.625% 1/9/2053	1,743,447	0.10
USD 1,134,000	Marathon Oil 5.7% 1/4/2034	1,200,836	0.07	USD 469,000	ONEOK Partners 6.125% 1/2/2041	486,217	0.03
USD 3,778,000	Marathon Oil 6.8% 15/3/2032	4,234,030	0.24	USD 932,000	Oracle 3.6% 1/4/2040	754,597	0.04
USD 3,000,000	Marsh & McLennan 2.9% 15/12/2051	2,011,337	0.11	USD 920,000	Oracle 3.65% 25/3/2041	739,456	0.04
USD 400,000	Marsh & McLennan 5.45% 15/3/2053	414,118	0.02	USD 1,600,000	Oracle 4% 15/7/2046	1,285,391	0.07
USD 2,100,000	Marsh & McLennan 5.45% 15/3/2054	2,185,533	0.12	USD 2,630,000	Oracle 6.9% 9/11/2052	3,095,342	0.18
EUR 3,360,000	Medtronic 4.15% 15/10/2053	3,821,736	0.22	USD 3,500,000	Pacific Gas and Electric 3.3% 1/8/2040	2,634,588	0.15
USD 1,030,000	Merck 2.9% 10/12/2061	652,724	0.03	USD 3,261,000	Pacific Gas and Electric 6.75% 15/1/2053	3,606,509	0.20
USD 3,700,000	Microsoft 2.675% 1/6/2060	2,437,255	0.14	USD 3,250,000	Penske Truck Leasing / PTL Finance 1.2% 15/11/2025	3,111,678	0.18
USD 3,880,000	Microsoft 3.95% 8/8/2056	3,398,296	0.19	USD 845,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	801,084	0.05
USD 2,100,000	MidAmerican Energy 5.85% 15/9/2054	2,285,922	0.13	USD 1,975,000	Penske Truck Leasing / PTL Finance 5.35% 30/3/2029	2,026,117	0.11
				USD 1,444,000	Pfizer 2.625% 1/4/2030	1,327,981	0.08

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 726,000	Pfizer 2.735% 15/6/2043	690,953	0.04	USD 300,000	UnitedHealth 6.625% 15/11/2037	351,088	0.02
USD 2,700,000	Pfizer 7.2% 15/3/2039	3,321,574	0.19	EUR 4,800,000	US Bancorp 4.009% 21/5/2032	5,423,580	0.31
USD 700,000	QUALCOMM 6% 20/5/2053	792,495	0.05	USD 3,600,000	Verizon Communications 2.65% 20/11/2040	2,610,226	0.15
USD 1,020,000	Realty Income 4.85% 15/3/2030	1,035,870	0.06	USD 1,510,000	VICI Properties 5.125% 15/5/2032	1,493,399	0.08
USD 2,400,000	Realty Income 5.125% 15/2/2034	2,429,725	0.14	USD 500,000	Virginia Electric and Power 2.95% 15/11/2051	333,842	0.02
USD 1,300,000	Roche 2.607% 13/12/2051	854,274	0.05	USD 1,500,000	Virginia Electric and Power 8.875% 15/11/2038	2,063,307	0.12
USD 1,070,000	Roche 4.985% 8/3/2034	1,107,765	0.06	USD 4,600,000	Volkswagen of America Finance 6.2% 20/3/2026	4,602,380	0.26
USD 1,376,000	Roche 5.593% 13/11/2033	1,482,116	0.08	USD 3,040,000	Volkswagen of America Finance 6.2% 16/11/2028	3,204,637	0.18
USD 10,000,000	RWE Finance US 6.25% 16/4/2054	10,387,016	0.59	USD 1,500,000	Walmart 4.5% 15/4/2053	1,427,346	0.08
USD 1,716,000	S&P Global 5.25% 15/9/2033	1,808,969	0.10	USD 2,400,000	Waste Management 4.875% 15/2/2034*	2,446,733	0.14
USD 610,000	Sabine Pass Liquefaction 4.2% 15/3/2028	602,968	0.03	EUR 6,220,000	Wells Fargo 3.9% 22/7/2032	6,966,610	0.39
USD 1,100,000	San Diego Gas & Electric 5.35% 1/4/2053	1,110,718	0.06	EUR 6,200,000	Wells Fargo 4.388% 22/7/2028†	6,838,973	0.39
USD 860,000	Sempra 6% 15/10/2039	907,377	0.05	USD 860,000	Wells Fargo 4.611% 25/4/2053	787,224	0.04
USD 4,020,000	Solventum 6% 15/5/2064	4,069,708	0.23	USD 1,300,000	Wells Fargo 4.897% 25/7/2033	1,297,465	0.07
EUR 10,714,000	Southern 1.875% 15/9/2081	10,907,262	0.62	USD 2,930,000	Wells Fargo 5.389% 24/4/2034	3,004,022	0.17
USD 3,000,000	Southern 5.7% 15/3/2034	3,178,634	0.18	USD 1,340,000	Wells Fargo 5.499% 23/1/2035	1,386,745	0.08
USD 1,182,000	Southern California Edison 3.65% 1/2/2050	904,932	0.05	USD 1,450,000	Wells Fargo 6.491% 23/10/2034	1,602,862	0.09
USD 2,000,000	Southern California Edison 5.2% 1/6/2034	2,040,486	0.11	USD 2,800,000	Willis North America 5.9% 5/3/2054	2,917,356	0.16
USD 970,000	Southern California Edison 5.95% 1/11/2032	1,042,739	0.06	USD 5,450,000	Wisconsin Power and Light 3.95% 1/9/2032	5,158,664	0.29
USD 4,000,000	Southern California Edison 5.95% 1/2/2038	4,289,238	0.24	USD 837,000	Wyeth 5.95% 1/4/2037	919,935	0.05
USD 640,000	Southern California Gas 3.95% 15/2/2050	515,622	0.03			738,248,317	41.69
USD 865,000	Tampa Electric 2.4% 15/3/2031	754,474	0.04	Total Bonds		1,665,099,752	94.04
USD 1,900,000	Targa Resources Partners / Finance 4.875% 1/2/2031	1,869,781	0.10	COMMERCIAL PAPER			
USD 910,000	Thomas Jefferson University 3.847% 1/11/2057	702,980	0.04	Germany			
USD 1,500,000	T-Mobile USA 2.7% 15/3/2032	1,306,653	0.07	USD 10,000,000	VW Credit 0% 9/9/2024	9,983,402	0.56
USD 1,745,000	T-Mobile USA 2.875% 15/2/2031	1,567,382	0.09	Total Commercial Paper		9,983,402	0.56
USD 520,000	T-Mobile USA 3.4% 15/10/2052	375,127	0.02	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			1,675,083,154 94.60
EUR 1,300,000	T-Mobile USA 3.55% 8/5/2029	1,459,926	0.08				
USD 5,600,000	Uber Technologies 4.5% 15/8/2029	5,502,459	0.31	Other Transferable Securities			
USD 3,170,000	Union Pacific 3.25% 5/2/2050	2,349,393	0.13	BONDS			
USD 250,000	UnitedHealth 3.25% 15/5/2051	182,113	0.01	United States			
USD 1,350,000	UnitedHealth 3.875% 15/8/2059	1,059,570	0.06	USD 1,960,000	AP Grange Holdings LLC 6.5% 20/3/2045**	1,960,000	0.11
USD 2,900,000	UnitedHealth 4.95% 15/5/2062	2,741,737	0.16	Total Bonds		1,960,000	0.11
USD 5,749,000	UnitedHealth 5% 15/4/2034	5,868,393	0.33	Total Other Transferable Securities		1,960,000	0.11
USD 1,126,000	UnitedHealth 5.05% 15/4/2053	1,102,142	0.06	Total Portfolio		1,677,043,154	94.71
USD 3,700,000	UnitedHealth 5.375% 15/4/2054	3,779,057	0.21	Other Net Assets		93,610,360	5.29
USD 2,180,000	UnitedHealth 5.625% 15/7/2054	2,301,863	0.13	Total Net Assets (USD)		1,770,653,514	100.00
USD 1,500,000	UnitedHealth 5.8% 15/3/2036	1,629,751	0.09				
USD 6,590,000	UnitedHealth 5.864% 15/7/2026	6,611,808	0.37				
USD 2,535,000	UnitedHealth 6.5% 15/6/2037	2,916,394	0.16				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Global Corporate Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	4,623,362	AUD	7,050,000	Bank of America	3/9/2024	(158,299)
USD	351,027	CHF	310,000	Bank of America	3/9/2024	(13,832)
USD	675,422,285	EUR	623,020,000	Deutsche Bank	3/9/2024	(14,632,011)
USD	11,290,254	CAD	15,620,000	JP Morgan	3/9/2024	(292,468)
USD	95,990,885	GBP	74,660,000	BNY Mellon	3/9/2024	(2,153,418)
USD	630,344	CAD	870,000	Morgan Stanley	3/9/2024	(14,789)
USD	1,271,993	GBP	990,000	Morgan Stanley	3/9/2024	(29,412)
USD	8,019,380	EUR	7,400,000	Morgan Stanley	3/9/2024	(176,829)
USD	7,163,445	EUR	6,550,000	JP Morgan	3/9/2024	(91,307)
USD	10,936,980	EUR	10,000,000	UBS	3/9/2024	(138,977)
USD	5,466,796	EUR	5,000,000	HSBC Bank	3/9/2024	(71,182)
USD	12,890,793	GBP	10,000,000	HSBC Bank	3/9/2024	(254,707)
USD	369,990	CHF	310,000	Barclays	2/10/2024	3,886
USD	113,248,777	GBP	85,650,000	Morgan Stanley	2/10/2024	626,977
USD	70,466	JPY	10,150,000	BNP Paribas	2/10/2024	441
USD	4,802,435	AUD	7,050,000	Bank of America	2/10/2024	17,325
USD	261,856	PLN	1,010,000	Bank of America	2/10/2024	442
USD	726,248,486	EUR	651,970,000	Goldman Sachs	2/10/2024	3,167,145
USD	12,265,426	CAD	16,490,000	Goldman Sachs	2/10/2024	26,223
USD	65,880	JPY	10,150,000	Morgan Stanley	3/9/2024	(3,851)
USD	254,638	PLN	1,010,000	Société Générale	3/9/2024	(6,889)
Net unrealised depreciation						(14,195,532)
AUD Hedged Share Class						
AUD	29,774,504	USD	19,543,202	BNY Mellon	13/9/2024	656,209
USD	236,146	AUD	351,708	BNY Mellon	13/9/2024	(2,458)
Net unrealised appreciation						653,751
CAD Hedged Share Class						
CAD	1,333,478	USD	970,968	BNY Mellon	13/9/2024	18,159
Net unrealised appreciation						18,159
CNH Hedged Share Class						
CNY	1,066,315,342	USD	149,152,148	BNY Mellon	13/9/2024	1,643,744
USD	6,394,979	CNY	45,749,807	BNY Mellon	13/9/2024	(74,846)
Net unrealised appreciation						1,568,898
EUR Hedged Share Class						
EUR	233,275,123	USD	255,298,334	BNY Mellon	13/9/2024	3,193,422
USD	1,015,229	EUR	912,948	BNY Mellon	13/9/2024	3,582
Net unrealised appreciation						3,197,004
GBP Hedged Share Class						
GBP	508,239,187	USD	645,527,517	BNY Mellon	13/9/2024	22,638,772
USD	79,348	GBP	60,471	BNY Mellon	13/9/2024	(152)
Net unrealised appreciation						22,638,620
HKD Hedged Share Class						
HKD	27,231,333	USD	3,499,412	BNY Mellon	13/9/2024	(5,961)
Net unrealised depreciation						(5,961)
JPY Hedged Share Class						
JPY	1,242,949,578	USD	8,545,460	BNY Mellon	13/9/2024	6,052
USD	184,302	JPY	26,678,352	BNY Mellon	13/9/2024	753
Net unrealised appreciation						6,805
NOK Hedged Share Class						
NOK	100,333,265	USD	9,237,028	BNY Mellon	13/9/2024	234,896
Net unrealised appreciation						234,896
NZD Hedged Share Class						
NZD	4,494,283	USD	2,694,667	BNY Mellon	13/9/2024	116,370
USD	26,106	NZD	42,935	BNY Mellon	13/9/2024	(749)
Net unrealised appreciation						115,621

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Corporate Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SEK Hedged Share Class						
SEK	233,642	USD	22,258	BNY Mellon	13/9/2024	504
Net unrealised appreciation						504
SGD Hedged Share Class						
SGD	46,365,357	USD	35,064,831	BNY Mellon	13/9/2024	524,445
USD	63,979	SGD	83,393	BNY Mellon	13/9/2024	(32)
Net unrealised appreciation						524,413
ZAR Hedged Share Class						
ZAR	267,463	USD	14,518	BNY Mellon	13/9/2024	575
Net unrealised appreciation						575
Total net unrealised appreciation (USD underlying exposure - USD 2,870,842,020)						14,757,753

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
142	EUR	Euro BOBL	September 2024	18,500,681	49,366
(400)	EUR	Euro Bund	September 2024	59,300,676	(208,987)
41	EUR	Euro BUXL	September 2024	6,112,378	146,203
96	EUR	Euro Schatz	September 2024	11,293,223	(11,443)
24	AUD	Australian 10 Year Bond	September 2024	1,898,352	21,564
60	AUD	Australian 3 Year Bond	September 2024	4,348,480	29,887
4	EUR	Euro Bund	December 2024	590,747	(1,241)
242	CAD	Canadian 10 Year Bond	December 2024	22,128,057	(136,041)
423	USD	US Long Bond (CBT)	December 2024	52,372,687	(107,255)
303	USD	US Treasury 10 Year Note (CBT)	December 2024	34,489,922	(79,444)
(396)	USD	US Ultra 10 Year Note	December 2024	46,647,562	148,622
(22)	USD	US Ultra Bond (CBT)	December 2024	2,926,688	12,764
57	GBP	Long Gilt	December 2024	7,406,017	(10,687)
420	USD	US Treasury 2 Year Note (CBT)	December 2024	87,186,093	(68,071)
1,689	USD	US Treasury 5 Year Note (CBT)	December 2024	184,971,891	(368,844)
Total				540,173,454	(583,607)

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 5,160,000	Fund receives default protection on Deutsche Bank Aktiengesellschaft; and pays Fixed 1%	BNP Paribas	20/6/2029	(58,889)	(7,819)
CDS	USD 7,190,000	Fund receives default protection on Dell; and pays Fixed 1%	Bank of America	20/6/2029	29,727	(120,069)
CDS	USD 7,150,000	Fund receives default protection on Kroger; and pays Fixed 1%	Bank of America	20/6/2029	(25,498)	(194,479)
CDS	EUR 9,600,000	Fund receives default protection on Volkswagen; and pays Fixed 1%	Citibank	20/6/2029	2,328	(74,946)
CDS	EUR 9,620,000	Fund receives default protection on Next; and pays Fixed 1%	Goldman Sachs	20/6/2029	(72,926)	(254,684)
CDS	EUR 4,500,000	Fund receives default protection on Volkswagen; and pays Fixed 1%	Goldman Sachs	20/6/2029	(9,466)	(35,131)
CDS	EUR 2,000,000	Fund receives default protection on Banco BPM SpA; and pays Fixed 5%	JP Morgan	20/6/2028	(95,045)	(222,720)
CDS	EUR 3,730,000	Fund receives default protection on Electrolux 100(20-Jun-2028) Morgan Stanley; and pays Fixed 1%	JP Morgan	20/6/2029	(92,333)	24,568

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Corporate Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 8,000,000	Fund receives default protection on Renault; and pays Fixed 1%	JP Morgan	20/6/2029	2,245	88,241
CDS	EUR 2,670,000	Fund receives default protection on Unicredit; and pays Fixed 1%	JP Morgan	20/6/2029	(32,730)	43,399
CDS	EUR 3,940,000	Fund receives default protection on Akzo Nobel; and pays Fixed 1%	Morgan Stanley	20/6/2029	191	(98,365)
CDS	EUR 84,260,000	Fund receives default protection on ITRAXX.EUR.41.V1; and pays Fixed 1%	Morgan Stanley	20/6/2029	12,838	(2,001,826)
IFS	USD 38,560,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.4525%	Morgan Stanley	8/7/2026	(432,757)	(432,757)
IFS	USD 46,070,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.3025%	Morgan Stanley	18/7/2026	(362,474)	(362,474)
IFS	USD 40,000,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.21%	Morgan Stanley	2/8/2026	(211,221)	(211,221)
IRS	CHF 5,280,000	Fund receives Fixed 1.043%; and pays Floating CHF-SARON-OIS Compound 1 Day	Morgan Stanley	25/3/2029	55,357	55,357
IRS	CAD 9,700,000	Fund receives Fixed 3.76%; and pays Floating CAD-CORRA-OIS Compound 1 Day	Morgan Stanley	16/4/2029	121,209	115,649
IRS	CHF 2,100,000	Fund receives Fixed 1.0238%; and pays Floating CHF-SARON-OIS Compound 1 Day	Morgan Stanley	11/7/2034	31,658	31,658
IRS	EUR 10,180,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.3559%	Morgan Stanley	30/5/2064	(251,138)	(251,138)
Total (USD underlying exposure - USD 305,699,693)					(1,388,924)	(3,908,757)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
EUR 80,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2029	Morgan Stanley	18/9/2024	(79,677)	12,814
EUR 80,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2029	Morgan Stanley	18/9/2024	(159,977)	49,754
EUR 55,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	(48,424)	8,809
EUR 55,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024	Morgan Stanley	18/9/2024	(103,811)	34,206
Total (USD underlying exposure - USD 69,181,974)				(391,889)	105,583

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (80,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	97,575	(17,061)
EUR (80,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	124,927	(25,750)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Corporate Bond Fund continued

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (55,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	61,900	(11,729)
EUR (55,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	80,667	(17,703)
USD (160,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/11/2025; and pays 3.45% Fixed annually from 1/11/2025	Citibank	30/10/2024	(333,573)	(523,901)
USD (160,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.45% Fixed annually from 1/11/2025; and pays Floating USD SOFR annually from 1/11/2025	Citibank	30/10/2024	133,672	(20,000)
Total (USD underlying exposure - USD 120,635,273)				165,168	(616,144)

Global Equity Income Fund

Portfolio of Investments 31 August 2024

Holding		Description	Market Value (USD)	% of Net Assets	Holding		Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market					United States				
					121,606	AbbVie	23,760,596	2.43	
					116,789	Alphabet	19,048,286	1.95	
					87,455	AMETEK	14,855,981	1.52	
COMMON STOCKS (SHARES)					134,005	Apple	30,697,865	3.14	
Canada					87,488	Applied Materials	17,285,879	1.77	
1,219,515	TELUS	19,804,363	2.03	57,047	Assurant	11,160,675	1.14		
Denmark					552,264	Baker Hughes	19,262,968	1.97	
219,965	Novo Nordisk	30,512,153	3.12	182,136	Charles Schwab	11,897,123	1.22		
France					461,935	Citizens Financial	19,807,773	2.03	
116,226	Air Liquide	21,768,484	2.23	213,039	CMS Energy	14,458,957	1.48		
44,580	L'Oreal	19,723,490	2.02	52,123	Home Depot	19,179,700	1.96		
31,979	LVMH Moet Hennessy Louis Vuitton	23,986,291	2.45	49,556	Hubbell*	19,540,426	2.00		
199,394	Sanofi	22,438,151	2.30	120,467	Intercontinental Exchange	19,387,959	1.98		
				85,958	M&T Bank*	14,709,133	1.51		
				19,834	Mastercard	9,573,475	0.98		
Indonesia					39,762	Meta Platforms	20,669,480	2.12	
31,288,500	Bank Rakyat Indonesia Persero	10,426,125	1.07	114,996	Microsoft	47,911,933	4.90		
Ireland					329,451	Mondelez International	23,410,788	2.40	
86,300	Accenture	29,496,477	3.02	32,127	Moody's	15,613,401	1.60		
143,079	Allegion	19,674,793	2.01	100,993	Oracle	14,211,735	1.46		
				249,960	Otis Worldwide	23,581,227	2.41		
Netherlands					45,965	Republic Services	9,489,934	0.97	
3,629,651	Koninklijke KPN	14,878,708	1.52	57,414	Salesforce	14,668,129	1.50		
Spain					144,591	Texas Instruments	30,951,150	3.17	
1,444,698	Banco Bilbao Vizcaya Argentaria	15,287,751	1.57	77,006	Union Pacific	19,511,780	2.00		
Switzerland					133,257	United Parcel Service	16,955,621	1.74	
224,655	Nestle	24,172,419	2.47	40,890	UnitedHealth	24,041,685	2.46		
26,082	Zurich Insurance	15,124,683	1.55	316,742	Williams	14,370,585	1.47		
				60,773	Zoetis	11,168,862	1.14		
						551,183,106	56.42		
Taiwan					Total Common Stocks (Shares)				
1,010,000	Taiwan Semiconductor Manufacturing	29,804,317	3.05	959,708,698				98.24	
United Kingdom					Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				
177,912	AstraZeneca	31,077,206	3.18	959,708,698				98.24	
511,857	Diageo*	16,707,154	1.71	Total Portfolio				959,708,698	98.24
589,348	RELX	27,520,334	2.82	Other Net Assets				17,200,084	1.76
540,886	Shell	19,200,611	1.97	Total Net Assets (USD)				976,908,782	100.00
7,993,113	Taylor Wimpey	16,922,082	1.73						
				111,427,387	11.41				

Global Equity Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CHF Hedged Share Class						
CHF	9,205,243	USD	10,776,491	BNY Mellon	13/9/2024	70,405
USD	119,552	CHF	102,195	BNY Mellon	13/9/2024	(868)
Net unrealised appreciation						69,537
CNH Hedged Share Class						
CNY	23,721,776	USD	3,318,280	BNY Mellon	13/9/2024	36,400
USD	26,484	CNY	189,655	BNY Mellon	13/9/2024	(337)
Net unrealised appreciation						36,063
EUR Hedged Share Class						
EUR	49,341,071	USD	54,024,469	BNY Mellon	13/9/2024	650,295
USD	1,322,432	EUR	1,198,812	BNY Mellon	13/9/2024	(5,973)
Net unrealised appreciation						644,322
GBP Hedged Share Class						
GBP	933,182	USD	1,189,208	BNY Mellon	13/9/2024	37,618
USD	14,924	GBP	11,532	BNY Mellon	13/9/2024	(236)
Net unrealised appreciation						37,382
HKD Hedged Share Class						
HKD	7,007,901	USD	900,523	BNY Mellon	13/9/2024	(1,495)
USD	5,661	HKD	44,066	BNY Mellon	13/9/2024	8
Net unrealised depreciation						(1,487)
PLN Hedged Share Class						
PLN	54,530,417	USD	13,803,595	BNY Mellon	13/9/2024	314,343
USD	315,965	PLN	1,230,384	BNY Mellon	13/9/2024	(2,581)
Net unrealised appreciation						311,762
SGD Hedged Share Class						
SGD	81,563,752	USD	61,704,423	BNY Mellon	13/9/2024	902,567
USD	908,262	SGD	1,193,893	BNY Mellon	13/9/2024	(8,153)
Net unrealised appreciation						894,414
ZAR Hedged Share Class						
USD	221,469	ZAR	3,940,969	BNY Mellon	13/9/2024	(911)
ZAR	23,719,248	USD	1,291,516	BNY Mellon	13/9/2024	46,931
Net unrealised appreciation						46,020
Total net unrealised appreciation (USD underlying exposure - USD 165,367,450)						2,458,582

Sector Breakdown as at 31 August 2024

	% of Net Assets
Consumer Non-cyclical	27.65
Technology	22.01
Financials	13.05
Industrial	12.65
Communications	7.62
Consumer Cyclical	6.14
Energy	5.41
Basic Materials	2.23
Utilities	1.48
Other Net Assets	1.76
	100.00

Global Government Bond Fund

Portfolio of Investments 31 August 2024

			Market Value (USD)	% of Net Assets				Market Value (USD)	% of Net Assets
Holding	Description				Holding	Description			
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market					EUR 2,170,000	Republic of Austria Government Bond 1.65% 21/10/2024*		2,397,474	0.24
						Republic of Austria Government Bond 1.85% 23/5/2049		553,234	0.06
BONDS					EUR 635,000				
					EUR 3,637,000	Republic of Austria Government Bond 2.9% 23/5/2029		4,104,461	0.41
	Argentina				EUR 1,300,000	Republic of Austria Government Bond 2.9% 20/2/2033		1,456,217	0.15
USD 31,500	Argentine Republic Government International Bond 1% 9/7/2029		18,863	0.00	EUR 190,000	Republic of Austria Government Bond 3.15% 20/6/2044		212,166	0.02
USD 57,600	Argentine Republic Government International Bond 3.5% 9/7/2041		24,097	0.00	EUR 81,000	Republic of Austria Government Bond 3.8% 26/1/2062		103,622	0.01
USD 63,900	Argentine Republic Government International Bond 4.125% 9/7/2035*		28,481	0.01	EUR 170,000	Republic of Austria Government Bond 4.15% 15/3/2037		211,872	0.03
USD 41,700	Argentine Republic Government International Bond 5% 9/1/2038		20,350	0.00	12,952,434 1.30				
USD 48,683	Generacion Mediterraneo SA / Central Termica Roca 9.875% 1/12/2027		42,144	0.00	Belgium				
USD 65,000	YPF 6.95% 21/7/2027		63,050	0.01	EUR 3,456,000	Kingdom of Belgium Government Bond 0% 22/10/2031		3,179,968	0.32
USD 198,000	YPF 9.5% 17/1/2031		207,405	0.02	EUR 2,128,000	Kingdom of Belgium Government Bond 0.1% 22/6/2030		2,048,319	0.21
			404,390	0.04	EUR 90,000	Kingdom of Belgium Government Bond 0.4% 22/6/2040		65,502	0.01
Australia					EUR 2,560,000	Kingdom of Belgium Government Bond 0.5% 22/10/2024*		2,823,536	0.28
AUD 1,320,000	Australia Government Bond 1.75% 21/6/2051		515,481	0.05	EUR 1,330,000	Kingdom of Belgium Government Bond 0.65% 22/6/2071		627,615	0.06
AUD 609,000	Australia Government Bond 2.75% 21/11/2029		396,049	0.04	EUR 1,290,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027		1,365,860	0.14
AUD 450,000	Australia Government Bond 2.75% 21/5/2041		249,539	0.03	EUR 456,000	Kingdom of Belgium Government Bond 0.8% 22/6/2028		475,465	0.05
AUD 500,000	Australia Government Bond 3% 21/3/2047		269,116	0.03	EUR 350,000	Kingdom of Belgium Government Bond 0.9% 22/6/2029		360,038	0.03
AUD 152,000	Australia Government Bond 3.25% 21/6/2039		92,491	0.01	EUR 2,200,000	Kingdom of Belgium Government Bond 1% 22/6/2026		2,372,288	0.24
AUD 500,000	Pepper Residential Trust No. 40 Mtge 5.622% 12/11/2065		339,189	0.04	EUR 250,000	Kingdom of Belgium Government Bond 1.4% 22/6/2053		176,620	0.02
AUD 500,000	Resimac Bastille Trust Series 2024-2NC 5.662% 6/3/2056		339,173	0.03	EUR 600,000	Kingdom of Belgium Government Bond 1.6% 22/6/2047		484,463	0.05
AUD 6,990,000	Treasury of Victoria 2.25% 20/11/2034		3,752,262	0.38	EUR 340,000	Kingdom of Belgium Government Bond 1.7% 22/6/2050		269,663	0.03
AUD 3,090,000	Western Australian Treasury 4.5% 21/7/2032		2,116,561	0.21	EUR 130,000	Kingdom of Belgium Government Bond 2.25% 22/6/2057*		111,457	0.01
			8,069,861	0.82	EUR 2,489,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039		2,643,291	0.27
Austria					EUR 550,000	Kingdom of Belgium Government Bond 3% 22/6/2033		620,959	0.06
EUR 200,000	ams-OSRAM 10.5% 30/3/2029*		233,074	0.02	EUR 268,000	Kingdom of Belgium Government Bond 3% 22/6/2034*		301,790	0.03
EUR 1,086,000	Republic of Austria Government Bond 0% 20/10/2040*		740,113	0.07	17,926,834 1.81				
EUR 530,000	Republic of Austria Government Bond 0.75% 20/3/2051		343,902	0.03	Bermuda				
EUR 440,000	Republic of Austria Government Bond 0.85% 30/6/2120*		228,515	0.02	USD 41,379	Digicel 0% 31/12/2030		12,685	0.00
EUR 750,000	Republic of Austria Government Bond 0.9% 20/2/2032		731,719	0.07	USD 1,167,000	OHA Credit Funding 12 8.282% 20/7/2036		1,183,775	0.12
EUR 1,355,000	Republic of Austria Government Bond 1.2% 20/10/2025		1,475,875	0.15	USD 2,619,000	RR 24 7.031% 15/1/2036		2,628,601	0.27
EUR 90,000	Republic of Austria Government Bond 1.5% 20/2/2047		74,191	0.01	USD 2,000,000	Symphony CLO 36 7.333% 24/10/2035		2,004,207	0.20
EUR 127,000	Republic of Austria Government Bond 1.5% 2/11/2086*		85,999	0.01	USD 1,310,000	Symphony CLO 38 8.183% 24/4/2036		1,322,735	0.13

*All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 598,000	Trinitas CLO XXIV 7.128% 25/4/2037	596,968	0.06	USD 250,000	Bain Capital Credit CLO 2021-4 6.714% 20/10/2034	249,929	0.03
USD 1,000,000	Trinitas CLO XXVI 7.332% 20/1/2035	1,002,846	0.10	USD 1,990,000	Ballyrock CLO 14 6.679% 20/7/2037	1,991,990	0.20
		8,751,817	0.88	USD 139,870	Bean Creek CLO 6.564% 20/4/2031	140,007	0.01
Brazil				USD 1,000,000	Benefit Street Partners CLO XIX 6.481% 15/1/2033	1,001,200	0.10
USD 289,598	Samarco Mineracao 9% 30/6/2031*	269,902	0.03	USD 1,000,000	BSL CLO 4 7.782% 20/4/2036	1,002,820	0.10
Canada				USD 455,262	Canyon CLO 2018-1 6.633% 15/7/2031	455,801	0.05
CAD 420,000	Canadian Government Bond 1.25% 1/9/2024	311,308	0.03	USD 250,000	CIFC Funding 2013-III-R 7.395% 24/4/2031	251,056	0.03
CAD 60,000	Canadian Government Bond 1.75% 1/6/2028	42,952	0.00	USD 800,000	CIFC Funding 2017-IV 7.095% 24/10/2030	799,949	0.08
CAD 2,410,000	Canadian Government Bond 1.75% 1/12/2053	1,291,592	0.13	USD 88,853	Clear Creek CLO 6.744% 20/10/2030	88,946	0.01
CAD 678,000	Canadian Government Bond 2.75% 1/9/2027	498,241	0.05	USD 200,000	DP World Salaam 6% 1/10/2025*	199,696	0.02
CAD 1,407,000	Canadian Government Bond 2.75% 1/12/2048	961,948	0.10	USD 280,290	Dryden 70 CLO 7.248% 16/1/2032	280,564	0.03
CAD 580,000	Canadian Government Bond 3.5% 1/12/2045	448,813	0.05	USD 660,000	Flatiron CLO 28 6.587% 15/7/2036	662,410	0.07
CAD 3,790,000	Canadian Government Bond 4% 1/8/2026	2,846,562	0.29	USD 200,000	FWD 8.4% 5/4/2029	207,200	0.02
CAD 3,710,000	Canadian Government Bond 4% 1/9/2029	2,814,829	0.28	USD 691,000	Galaxy XXII CLO 6.748% 16/4/2034	691,478	0.07
CAD 190,000	Canadian Government Bond 5% 1/6/2037	167,700	0.02	USD 250,000	Goldentree Loan Management US CLO 1 6.564% 20/4/2034	250,405	0.03
EUR 400,000	Daimler Truck Finance Canada 4.215% 18/3/2025	443,769	0.05	USD 500,000	Goldentree Loan Management US CLO 10 7.144% 20/7/2034	500,786	0.05
		9,827,714	1.00	USD 335,000	Goldentree Loan Management US CLO 9 6.782% 20/4/2037	335,424	0.03
Cayman Islands				USD 485,000	Golub Capital Partners CLO 52B 6.832% 20/4/2037	487,510	0.05
USD 162,614	ABRA Global Finance 11.5% 2/3/2028	171,442	0.02	USD 1,635,078	Golub Capital Partners Static 2024-1 6.512% 20/4/2033	1,636,914	0.17
USD 148,202	ACAS CLO 2015-1 6.431% 18/10/2028	148,268	0.01	USD 200,000	IHS 6.25% 29/11/2028	184,250	0.02
USD 737,000	AGL CLO 3 8.863% 15/1/2033	743,694	0.07	USD 1,490,000	MF1 2024-FL15 7.03% 18/8/2041	1,484,692	0.15
USD 1,400,000	AGL CLO 5 6.704% 20/7/2034	1,401,158	0.14	USD 151,853	Milos CLO 6.614% 20/10/2030	152,144	0.02
USD 500,000	AGL Core CLO 2 6.793% 20/7/2037	502,287	0.05	USD 750,000	Neuberger Berman Loan Advisers CLO 33 6.628% 16/10/2033	750,518	0.08
USD 320,000	AGL Core CLO 2 7.083% 20/7/2037	320,220	0.03	USD 1,000,000	Neuberger Berman Loan Advisers CLO 37 6.994% 20/7/2031	1,000,070	0.10
USD 250,000	AGL Core CLO 4 0% 20/10/2037	250,000	0.03	USD 1,900,000	OCP CLO 2020-20 6.809% 18/4/2037	1,909,880	0.19
USD 500,000	AIMCO CLO Series 2017-A 7.644% 20/4/2034	502,276	0.05	USD 335,000	Orion CLO 2024-3 6.89% 25/7/2037	336,677	0.03
USD 1,985,000	Apidos CLO XXXII 6.382% 20/1/2033	1,986,965	0.20	USD 500,000	OZLM XX 7.194% 20/4/2031	501,081	0.05
USD 500,000	Apidos CLO XXXIX 6.582% 21/4/2035	500,398	0.05	USD 1,250,000	Palmer Square CLO 2020-3 7.418% 15/11/2036	1,255,499	0.13
USD 660,000	Apidos Loan Fund 2024-1 6.59% 25/4/2035	660,905	0.07	USD 1,100,000	Pikes Peak CLO 8 6.714% 20/7/2034	1,101,320	0.11
USD 500,000	AREIT 2024-CRE9 7.028% 17/5/2041	498,933	0.05	USD 415,000	Regatta XXI Funding 7.244% 20/10/2034	416,973	0.04
USD 314,335	ASSURANT CLO II 6.584% 20/4/2031	314,462	0.03	USD 133,531	Rockford Tower CLO 2017-3 6.734% 20/10/2030	133,593	0.01
USD 660,000	Bain Capital Credit CLO 2020-1 6.529% 18/4/2033	660,716	0.07	USD 330,000	RR 5 7.273% 15/7/2039	331,597	0.03
USD 916,000	Bain Capital Credit CLO 2020-4 7.032% 20/10/2036	921,954	0.09	USD 670,000	RR 8 6.675% 15/7/2037	671,818	0.07

*All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 100,000	Trafford Centre Finance 5.952% 28/7/2035	93,990	0.01	CNY 23,400,000	China Government Bond 3.53% 18/10/2051	4,064,373	0.41
USD 720,000	TRESTLES CLO II 6.893% 25/7/2037	721,691	0.07	CNY 8,900,000	China Government Bond 3.72% 12/4/2051	1,593,461	0.16
USD 447,000	Trinitas CLO XII 7.285% 25/4/2033	447,475	0.05			86,095,201	8.70
USD 1,900,000	Trinitas CLO XIV 6.625% 25/1/2034	1,899,869	0.19		Colombia		
USD 635,000	Trinitas CLO XXIX 6.799% 23/7/2037	637,828	0.06	USD 200,000	Bancolombia 8.625% 24/12/2034	209,500	0.02
USD 39,579	Venture XXVI CLO 6.644% 20/1/2029	39,596	0.00	USD 270,000	Colombia Government International Bond 8% 14/11/2035	287,550	0.03
USD 300,270	Voya CLO 2018-3 6.501% 15/10/2031	300,423	0.03	USD 200,000	Colombia Telecomunicaciones 4.95% 17/7/2030	170,433	0.02
		35,188,747	3.55	COP 1,477,500,000	Colombian TES 5.75% 3/11/2027	326,670	0.03
	Chile			COP 2,091,100,000	Colombian TES 6% 28/4/2028	457,657	0.04
USD 200,000	AES Andes 8.15% 10/6/2055*	205,446	0.02	COP 794,600,000	Colombian TES 7% 26/3/2031	168,333	0.02
	China			USD 61,000	Ecopetrol 8.875% 13/1/2033	65,026	0.00
CNY 12,300,000	China Government Bond 2.18% 15/8/2026	1,754,691	0.18	USD 200,000	Oleoducto Central 4% 14/7/2027*	191,794	0.02
CNY 23,900,000	China Government Bond 2.28% 25/11/2025	3,402,008	0.34			1,876,963	0.18
CNY 16,000,000	China Government Bond 2.48% 15/4/2027	2,303,983	0.23		Cote d'Ivoire (Ivory Coast)		
CNY 47,200,000	China Government Bond 2.5% 25/7/2027	6,812,478	0.69	EUR 132,000	Ivory Coast Government International Bond 5.25% 22/3/2030	138,156	0.01
CNY 40,300,000	China Government Bond 2.6% 1/9/2032	5,881,580	0.59		Czech Republic		
CNY 71,000,000	China Government Bond 2.62% 25/9/2029	10,372,830	1.05	CZK 12,530,000	Czech Republic Government Bond 2.75% 23/7/2029	534,005	0.06
CNY 70,100,000	China Government Bond 2.64% 15/1/2028	10,168,720	1.03	CZK 4,940,000	Czech Republic Government Bond 5% 30/9/2030	234,670	0.02
CNY 10,600,000	China Government Bond 2.68% 21/5/2030	1,550,922	0.16			768,675	0.08
CNY 55,600,000	China Government Bond 2.69% 12/8/2026	8,009,196	0.81		Denmark		
CNY 20,700,000	China Government Bond 2.69% 15/8/2032	3,040,727	0.31	DKK 5,160,000	Denmark Government Bond 0.5% 15/11/2029	706,993	0.07
CNY 15,000,000	China Government Bond 2.74% 4/8/2026	2,162,642	0.22	DKK 6,000,000	Denmark Government Bond 1.75% 15/11/2025	884,272	0.09
CNY 27,800,000	China Government Bond 2.75% 15/6/2029	4,082,066	0.41	DKK 5,790,000	Denmark Government Bond 2.25% 15/11/2033	861,886	0.09
CNY 73,000,000	China Government Bond 2.75% 17/2/2032	10,771,282	1.09	DKK 4,210,000	Denmark Government Bond 4.5% 15/11/2039	785,628	0.08
CNY 8,000,000	China Government Bond 2.79% 15/12/2029	1,177,067	0.12	EUR 200,000	SGL ApS 8.438% 22/4/2030*	222,904	0.02
CNY 20,400,000	China Government Bond 2.8% 24/3/2029	2,996,257	0.30			3,461,683	0.35
CNY 12,900,000	China Government Bond 2.88% 25/2/2033	1,928,554	0.19		Dominican Republic		
CNY 14,900,000	China Government Bond 3.12% 25/10/2052	2,429,223	0.25	USD 100,000	Dominican Republic International Bond 6.875% 29/1/2026	101,800	0.01
CNY 1,500,000	China Government Bond 3.19% 15/4/2053	247,769	0.02	DOP 13,150,000	Dominican Republic International Bond 10.75% 1/6/2036	232,121	0.02
CNY 8,000,000	China Government Bond 3.32% 15/4/2052	1,345,372	0.14			333,921	0.03
					Egypt		
				USD 400,000	Egypt Government International Bond 3.875% 16/2/2026*	378,662	0.04
				EUR 271,000	Egypt Government International Bond 4.75% 16/4/2026	289,173	0.03
						667,835	0.07
					Finland		
				EUR 41,000	Finland Government Bond 0% 15/9/2030	38,986	0.01
				EUR 510,000	Finland Government Bond 0.125% 15/4/2036	410,906	0.04
				EUR 380,000	Finland Government Bond 0.125% 15/4/2052	199,241	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 200,000	Finland Government Bond 0.25% 15/9/2040*	144,351	0.02	EUR 3,010,000	French Republic Government Bond OAT 1% 25/5/2027	3,198,019	0.32
EUR 570,000	Finland Government Bond 0.5% 15/4/2026*	611,089	0.06	EUR 30,000	French Republic Government Bond OAT 1.25% 25/5/2036	27,295	0.00
EUR 770,000	Finland Government Bond 0.5% 15/9/2028	788,621	0.08	EUR 363,382	French Republic Government Bond OAT 1.5% 25/5/2050	270,245	0.03
EUR 140,000	Finland Government Bond 0.5% 15/9/2029	140,450	0.02	EUR 1,214,000	French Republic Government Bond OAT 1.75% 25/5/2066	856,838	0.09
EUR 741,000	Finland Government Bond 0.5% 15/4/2043	525,865	0.05	EUR 1,670,000	French Republic Government Bond OAT 2% 25/5/2048	1,424,997	0.14
EUR 100,000	Finland Government Bond 0.75% 15/4/2031	98,511	0.01	EUR 420,000	French Republic Government Bond OAT 2.5% 25/5/2043	409,399	0.04
EUR 662,000	Finland Government Bond 2.5% 15/4/2030	731,468	0.07	EUR 8,051,000	French Republic Government Bond OAT 2.75% 25/2/2029	8,953,814	0.91
EUR 30,000	Finland Government Bond 2.625% 4/7/2042	31,442	0.00	EUR 2,854,000	French Republic Government Bond OAT 3% 25/6/2049	2,943,517	0.30
		3,720,930	0.38	EUR 2,080,000	French Republic Government Bond OAT 3% 25/5/2054	2,083,228	0.21
	France			EUR 105,000	French Republic Government Bond OAT 3.25% 25/5/2045	114,183	0.01
EUR 100,000	Accor 4.875% 6/6/2030	111,256	0.01	EUR 525,000	French Republic Government Bond OAT 4% 25/10/2038	634,284	0.06
EUR 100,000	Accor 7.25% 11/1/2029*	121,657	0.01	EUR 246,000	French Republic Government Bond OAT 4.75% 25/4/2035*	315,263	0.03
EUR 100,000	Air France-KLM 4.625% 23/5/2029*	110,533	0.01	EUR 100,000	Goldstory 6.75% 1/2/2030	112,617	0.01
EUR 100,000	Alstom 5.868% 29/5/2029	116,210	0.01	EUR 100,000	Goldstory 7.631% 1/2/2030	111,008	0.01
EUR 100,000	Altice France 11.5% 1/2/2027	90,684	0.01	EUR 200,000	iliad 5.375% 15/2/2029	231,292	0.03
EUR 100,000	Banijay Entertainment 7% 1/5/2029	116,887	0.01	EUR 100,000	iliad 5.625% 15/2/2030	116,116	0.01
EUR 400,000	Banque Federative du Credit Mutuel 4.422% 5/3/2027*	445,030	0.04	EUR 100,000	Iliad 6.875% 15/4/2031*	115,546	0.01
EUR 500,000	BPCE 4.162% 6/3/2026	554,188	0.06	EUR 100,000	Loxam 6.375% 31/5/2029	116,455	0.01
EUR 100,000	Constellium 5.375% 15/8/2032*	111,949	0.01	EUR 121,000	Paprec 7.25% 17/11/2029	141,884	0.02
EUR 200,000	Electricite de France 3.375% 15/6/2030	202,026	0.02	EUR 700,000	RCI Banque 2.625% 18/2/2030	772,410	0.08
GBP 500,000	Electricite de France 6% 29/1/2026	652,345	0.07	EUR 200,000	RCI Banque 5.5% 9/10/2034	226,381	0.03
EUR 100,000	Engie 5.125% 14/3/2033	113,306	0.01	EUR 400,000	RED & Black Auto Loans France 2024 4.144% 27/6/2039	444,045	0.05
EUR 37,174	FCT Noria 2021 5.108% 25/10/2049	41,250	0.00	EUR 100,000	Tereos Finance Groupe I 7.25% 15/4/2028*	116,760	0.01
EUR 100,000	Forvia 3.75% 15/6/2028*	108,538	0.01			54,145,076	5.47
EUR 100,000	Forvia 5.5% 15/6/2031	113,252	0.01		Gabon		
EUR 720,000	French Republic Government Bond OAT 0% 25/2/2025	785,268	0.08	USD 200,000	Gabon Government International Bond 7% 24/11/2031	153,358	0.02
EUR 1,100,000	French Republic Government Bond OAT 0% 25/2/2026	1,171,739	0.12		Germany		
EUR 10,875,000	French Republic Government Bond OAT 0% 25/2/2027	11,304,330	1.14	EUR 100,000	Bayer 4.5% 25/3/2082	109,824	0.01
EUR 700,000	French Republic Government Bond OAT 0.5% 25/5/2040	513,027	0.05	EUR 100,000	Bayer 5.375% 25/3/2082	110,416	0.01
EUR 5,289,000	French Republic Government Bond OAT 0.5% 25/6/2044	3,476,219	0.35	EUR 940,000	Bundesobligation 0% 16/4/2027*	982,799	0.10
EUR 7,560,000	French Republic Government Bond OAT 0.75% 25/2/2028	7,872,249	0.80	EUR 74,770,000	Bundesobligation 1.3% 15/10/2027*	80,695,622	8.15
EUR 150,000	French Republic Government Bond OAT 0.75% 25/5/2052	87,307	0.01	EUR 4,111,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031	3,935,920	0.40
EUR 564,000	French Republic Government Bond OAT 0.75% 25/5/2053	319,463	0.03	EUR 2,911,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/5/2036	2,450,727	0.25
EUR 1,725,000	French Republic Government Bond OAT 1% 25/11/2025*	1,870,767	0.19	EUR 8,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053	7,576	0.00
					Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053	2,239,352	0.23
				EUR 4,409,000	Bundesrepublik Deutschland Bundesanleihe 4% 4/1/2037	5,706,724	0.57

*All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Cheplapharm Arzneimittel 4.375% 15/1/2028*	106,893	0.01	EUR 7,200,000	European Union 0% 4/11/2025	7,729,175	0.78
EUR 100,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	115,880	0.02	EUR 8,408,000	European Union 2.875% 5/10/2029	9,427,863	0.95
EUR 400,000	Commerzbank 4.443% 12/3/2027	444,864	0.05	EUR 970,000	European Union 3% 4/3/2053	1,008,919	0.10
EUR 100,000	Commerzbank 4.625% 17/1/2031	115,204	0.01	EUR 1,951,000	European Union 3.375% 5/10/2054	2,156,911	0.22
EUR 200,000	Commerzbank 6.125% 9/10/2025	222,239	0.02			30,407,054	3.07
EUR 200,000	Commerzbank 7.875% 9/10/2031*	231,151	0.02				
EUR 66,717	FCT Autonoria DE 2023 5.708% 26/1/2043	74,868	0.01		Ireland		
EUR 100,000	Gruenenthal 4.125% 15/5/2028	109,259	0.01	EUR 145,000	Avoca CLO XXII 4.985% 15/4/2035	158,721	0.02
EUR 100,000	HT Troplast 9.375% 15/7/2028*	112,227	0.01	EUR 182,000	CVC Cordatus Loan Fund IV 4.838% 22/2/2034	199,426	0.02
EUR 200,000	IHO Verwaltungs 8.75% 15/5/2028	236,926	0.03	EUR 250,000	CVC Cordatus Loan Fund V 5.188% 21/7/2030	276,559	0.03
EUR 100,000	Mahle 6.5% 2/5/2031	112,532	0.01	EUR 295,000	Dilosk Rmbs NO 9 4.47% 25/1/2063	327,345	0.03
EUR 100,000	Merck 3.875% 27/8/2054	110,472	0.01	EUR 100,000	Finance Ireland Auto Receivables NO 1 5.892% 12/9/2033	112,023	0.01
EUR 311,000	Nidda Healthcare 7% 21/2/2030*	354,427	0.04	EUR 100,000	Henley CLO IV 5.035% 25/4/2034	110,116	0.01
EUR 100,000	PCF 4.75% 15/4/2029	96,602	0.01	EUR 250,000	Invesco Euro CLO IV 5.385% 15/4/2033	275,926	0.03
EUR 100,000	Red & Black Auto Germany 10 UG 5.735% 15/9/2032	112,490	0.01	EUR 700,000	Ireland Government Bond 0.2% 15/5/2027	732,185	0.07
EUR 101,390	Tele Columbus 10% 1/1/2029	88,753	0.01	EUR 3,278,000	Ireland Government Bond 1.1% 15/5/2029	3,425,927	0.35
EUR 100,000	TK Elevator Midco 4.375% 15/7/2027	109,092	0.01	EUR 417,000	Ireland Government Bond 1.5% 15/5/2050	340,925	0.03
EUR 100,000	WEPA Hygieneprodukte 5.625% 15/1/2031*	112,560	0.01	EUR 470,000	Ireland Government Bond 1.7% 15/5/2037	459,455	0.05
EUR 200,000	ZF Finance 2.25% 3/5/2028	204,925	0.02	EUR 386,000	Ireland Government Bond 3% 18/10/2043*	430,482	0.04
EUR 200,000	ZF Finance 5.75% 3/8/2026	226,905	0.02	GBP 212,000	Last Mile Logistics CMBS 2023-1 UK 8.48% 17/8/2033	279,831	0.03
		99,537,229	10.06	GBP 183,000	Last Mile Logistics CMBS 2023-1 UK 9.48% 17/8/2033	241,541	0.02
	Greece			EUR 144,333	Last Mile Logistics Pan Euro Finance 4.949% 17/8/2033	157,825	0.02
EUR 100,000	Alpha Bank 5% 12/5/2030*	114,334	0.01	EUR 151,968	Last Mile PE 2021 4.749% 17/8/2031	166,932	0.02
EUR 1,127,000	Hellenic Republic Government Bond 4.125% 15/6/2054	1,272,264	0.13	EUR 136,971	Last Mile PE 2021 5.149% 17/8/2031	150,464	0.02
EUR 150,000	National Bank of Greece 5.875% 28/6/2035	173,246	0.02	EUR 200,000	LT Autorahoitus III 6.349% 18/12/2032	230,426	0.02
		1,559,844	0.16	EUR 200,000	Lt Autorahoitus IV 5.656% 18/7/2033	227,893	0.02
	Guatemala			EUR 591,000	RRE 5 Loan Management 5.435% 15/1/2037	656,038	0.07
USD 423,000	Guatemala Government Bond 4.875% 13/2/2028*	417,751	0.04	EUR 200,000	SCF Rahoituspalvelut XIII 4.188% 25/6/2034	222,255	0.02
USD 71,000	Guatemala Government Bond 5.25% 10/8/2029	70,250	0.01	GBP 309,000	Stark Financing 2023-1 8.08% 17/8/2033	407,404	0.04
		488,001	0.05	GBP 99,271	Taurus 2021-1 UK 6.63% 17/5/2031	129,564	0.01
	Hungary			GBP 67,139	Taurus 2021-4 UK 7.08% 17/8/2031	88,122	0.01
EUR 565,000	Hungary Government International Bond 4% 25/7/2029	632,600	0.06				
EUR 34,000	Hungary Government International Bond 5.375% 12/9/2033	40,227	0.01				
		672,827	0.07				
	India						
INR 544,620,000	India Government Bond 7.26% 22/8/2032	6,642,064	0.67				
	Indonesia						
IDR 115,738,000,000	Indonesia Treasury Bond 6.875% 15/4/2029	7,599,284	0.77				
	International						
EUR 9,188,000	European Investment Bank 2.625% 4/9/2034	10,084,186	1.02				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 113,000	Voya Euro CLO III 5.335% 15/4/2033	124,860	0.01	EUR 3,010,000	Italy Buoni Poliennali Del Tesoro 3.35% 1/7/2029	3,376,514	0.34
EUR 684,000	Voya Euro CLO IV 5.435% 15/10/2034	758,173	0.08	EUR 930,000	Italy Buoni Poliennali Del Tesoro 3.4% 1/4/2028	1,048,128	0.11
		10,690,418	1.08	EUR 870,000	Italy Buoni Poliennali Del Tesoro 3.5% 15/2/2031	975,690	0.10
Israel				EUR 1,740,000	Italy Buoni Poliennali Del Tesoro 3.8% 1/8/2028	1,988,867	0.20
ILS 7,750,000	Israel Government Bond - Fixed 1% 31/3/2030	1,771,449	0.18	EUR 595,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	626,488	0.06
ILS 1,710,000	Israel Government Bond - Fixed 2.8% 29/11/2052	309,908	0.03	EUR 2,806,000	Italy Buoni Poliennali Del Tesoro 4% 30/10/2031	3,246,435	0.33
		2,081,357	0.21	EUR 400,000	Italy Buoni Poliennali Del Tesoro 4.05% 30/10/2037	451,799	0.05
Italy				EUR 520,000	Italy Buoni Poliennali Del Tesoro 4.5% 1/10/2053	597,560	0.06
EUR 123,000	Auto ABS Italian Stella Loans 2024-1 4.784% 29/12/2036	136,462	0.02	EUR 200,000	Nexi 2.125% 30/4/2029*	207,017	0.02
EUR 100,000	Azzurra Aeroporti 2.625% 30/5/2027	105,996	0.01	EUR 108,000	Quarzo 5.3% 15/6/2041	119,638	0.01
EUR 200,000	Banca Monte dei Paschi di Siena 6.75% 5/9/2027	232,644	0.02	EUR 100,000	Red & Black Auto Italy 6.395% 28/7/2034	112,631	0.01
EUR 200,000	Banco BPM 3.375% 19/1/2032*	216,170	0.02	EUR 90,229	Youni Italy 2024-1 5.308% 20/4/2034	100,846	0.01
EUR 337,618	Brignole 4.388% 24/2/2042	374,973	0.04			40,953,036	4.14
EUR 200,515	Cassia 2022-1 7.038% 22/5/2034	217,678	0.02	Jamaica			
EUR 105,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	117,505	0.01	USD 103,652	Digicel Intermediate / Digicel International Finance / Difi US 12% 25/5/2027	103,716	0.01
EUR 100,000	Fiber Bidco 6.125% 15/6/2031*	110,017	0.01	Japan			
EUR 100,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	109,281	0.01	JPY 494,700,000	Japan Government Five Year Bond 0.005% 20/6/2026	3,378,203	0.34
EUR 103,000	Golden Bar Securitisation 2023-2 7.3% 22/9/2043	117,229	0.01	JPY 629,800,000	Japan Government Five Year Bond 0.005% 20/9/2026	4,295,434	0.43
EUR 100,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	107,034	0.01	JPY 761,050,000	Japan Government Five Year Bond 0.005% 20/3/2027	5,181,320	0.52
EUR 100,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	112,090	0.02	JPY 1,520,100,000	Japan Government Five Year Bond 0.2% 20/3/2028	10,373,669	1.05
EUR 100,000	Infrastrutture Wireless Italiane 1.75% 19/4/2031	99,670	0.01	JPY 62,900,000	Japan Government Five Year Bond 0.4% 20/3/2029	430,865	0.04
GBP 220,000	Intesa Sanpaolo 5.148% 10/6/2030	275,857	0.03	JPY 293,700,000	Japan Government Five Year Bond 0.6% 20/6/2029	2,029,034	0.20
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026*	1,365,587	0.14	JPY 306,700,000	Japan Government Forty Year Bond 1% 20/3/2062	1,439,094	0.15
EUR 290,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/8/2030	282,639	0.03	JPY 511,700,000	Japan Government Forty Year Bond 1.3% 20/3/2063	2,626,786	0.27
EUR 390,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/3/2037*	310,330	0.03	JPY 54,050,000	Japan Government Ten Year Bond 0.1% 20/12/2028	365,994	0.04
EUR 2,560,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	2,717,360	0.27	JPY 77,300,000	Japan Government Ten Year Bond 0.1% 20/6/2029	521,579	0.05
EUR 6,630,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	4,736,749	0.48	JPY 361,750,000	Japan Government Ten Year Bond 0.1% 20/12/2029	2,434,531	0.25
EUR 1,021,000	Italy Buoni Poliennali Del Tesoro 2.15% 1/3/2072*	697,073	0.07	JPY 2,390,600,000	Japan Government Ten Year Bond 0.5% 20/12/2032	16,127,164	1.63
EUR 640,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050*	520,161	0.05	JPY 265,450,000	Japan Government Thirty Year Bond 0.4% 20/6/2049	1,269,978	0.13
EUR 5,959,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	6,563,696	0.66	JPY 65,500,000	Japan Government Thirty Year Bond 0.4% 20/12/2049	309,955	0.03
EUR 3,190,000	Italy Buoni Poliennali Del Tesoro 2.8% 1/12/2028	3,517,633	0.36	JPY 5,400,000	Japan Government Thirty Year Bond 0.6% 20/6/2050	26,734	0.00
EUR 640,000	Italy Buoni Poliennali Del Tesoro 3% 1/8/2029	708,082	0.07				
EUR 4,212,000	Italy Buoni Poliennali Del Tesoro 3.25% 1/3/2038	4,349,507	0.44				

*All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
JPY 53,150,000	Japan Government Thirty Year Bond 0.8% 20/3/2047	294,216	0.03	USD 480,000	Golub Capital Partners CLO 74 B 6.815% 25/7/2037	482,324	0.05
JPY 50,000,000	Japan Government Thirty Year Bond 0.8% 20/12/2047	273,624	0.03	USD 2,000,000	Midocean Credit CLO XV 6.827% 21/7/2037	2,018,760	0.20
JPY 594,950,000	Japan Government Thirty Year Bond 0.8% 20/3/2048	3,239,792	0.33	USD 1,900,000	Pikes Peak CLO 15 2023 7.032% 20/10/2036	1,909,195	0.19
JPY 21,450,000	Japan Government Thirty Year Bond 0.9% 20/9/2048	118,550	0.01	USD 1,000,000	PPM CLO 6-R 8.732% 20/1/2037	1,028,014	0.10
JPY 1,352,250,000	Japan Government Thirty Year Bond 1% 20/3/2052	7,250,600	0.73	GBP 240,000	Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	320,224	0.03
JPY 223,800,000	Japan Government Thirty Year Bond 1.8% 20/3/2054	1,437,918	0.15			12,079,351	1.21
JPY 828,100,000	Japan Government Twenty Year Bond 0.3% 20/12/2039	4,808,936	0.49		Latvia		
JPY 516,450,000	Japan Government Twenty Year Bond 0.4% 20/3/2039	3,095,542	0.31	EUR 100,000	Air Baltic 14.5% 14/8/2029	119,390	0.01
JPY 316,200,000	Japan Government Twenty Year Bond 0.4% 20/3/2040	1,857,002	0.19		Luxembourg		
JPY 192,300,000	Japan Government Twenty Year Bond 0.5% 20/3/2038	1,194,550	0.12	EUR 100,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028*	103,690	0.01
JPY 260,000,000	Japan Government Twenty Year Bond 0.5% 20/6/2038	1,606,540	0.16	GBP 100,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	120,774	0.01
JPY 12,550,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	81,460	0.01	EUR 159,000	Altice Financing 4.25% 15/8/2029	136,874	0.02
JPY 477,000,000	Japan Government Twenty Year Bond 0.7% 20/9/2038	3,015,085	0.30	EUR 100,000	Cidron Aida Finco 5% 1/4/2028*	105,659	0.01
JPY 1,890,200,000	Japan Government Twenty Year Bond 1.1% 20/9/2042	11,947,243	1.21	EUR 100,000	Dana Financing Luxembourg 8.5% 15/7/2031*	119,686	0.01
JPY 654,800,000	Japan Government Twenty Year Bond 1.4% 20/12/2042	4,336,745	0.44	EUR 400,000	E-Carat DE 2024-1 4.068% 25/11/2035	443,766	0.05
JPY 385,350,000	Japan Government Twenty Year Bond 1.6% 20/3/2044	2,597,281	0.26	EUR 128,000	Ephios Subco 3 7.875% 31/1/2031	152,098	0.02
JPY 10,000,000	Japan Government Twenty Year Bond 1.8% 20/9/2030	73,913	0.01	EUR 13,691,000	European Financial Stability Facility 2.875% 28/5/2031	15,368,185	1.55
JPY 45,150,000	Japan Government Twenty Year Bond 2.1% 20/3/2030	337,412	0.03	EUR 47,994	Germany Compartment Consumer 2020-1 5.375% 14/11/2034	53,504	0.01
JPY 1,602,000,000	Japan Government Two Year Bond 0.005% 1/4/2025	10,992,442	1.11	EUR 23,997	Germany Compartment Consumer 2020-1 6.125% 14/11/2034	26,802	0.00
EUR 159,000	SoftBank 3.875% 6/7/2032	160,405	0.02	EUR 300,000	Germany Compartment Consumer 2024-1 4.918% 14/1/2038	332,429	0.03
EUR 400,000	SoftBank 4% 19/9/2029	424,338	0.04	EUR 100,000	Germany Compartment Leasing 2023-1 5.625% 14/12/2032	111,503	0.01
USD 465,000	Sumitomo Mitsui Financial 5.558% 9/7/2034	486,705	0.05	EUR 100,000	Germany Compartment Leasing 2023-1 6.625% 14/12/2032	112,361	0.01
		110,440,639	11.16	USD 87,300	Gol Finance 15.701% 29/1/2025	93,847	0.01
	Jersey			EUR 1,200,000	Heidelberg Materials Finance Luxembourg 4.875% 21/11/2033	1,437,611	0.14
USD 1,500,000	AGL CLO 20 8.232% 20/7/2035	1,503,198	0.15	USD 200,000	Kenbourne Invest 4.7% 22/1/2028***	111,000	0.01
USD 450,000	Bain Capital CLO 2024-1 6.875% 16/4/2037	452,565	0.05	USD 325,000	Kenbourne Invest 6.875% 26/11/2024***	181,807	0.02
USD 500,000	Benefit Street Partners CLO XXXIII 7.035% 25/1/2036	502,770	0.05	USD 187,159	MC Brazil Downstream Trading 7.25% 30/6/2031	169,379	0.02
USD 1,000,000	Benefit Street Partners CLO XXXIII 7.585% 25/1/2036	1,010,941	0.10	EUR 115,000	Monitchem HoldCo 3 8.75% 1/5/2028*	127,691	0.01
USD 454,000	CarVal CLO IX-C 6.962% 20/4/2037	459,061	0.05	EUR 100,000	Motion Finco 7.375% 15/6/2030	111,763	0.01
USD 250,000	CarVal CLO VII-C 6.722% 20/7/2037	251,258	0.03	EUR 100,000	Rossini 7.549% 31/12/2029	111,613	0.01
GBP 100,000	Galaxy Bidco 6.5% 31/7/2026	130,546	0.01	EUR 100,000	SES 2.875% 27/5/2026	105,737	0.01
USD 2,000,000	Golub Capital Partners CLO 70 B 7.035% 25/10/2036	2,010,495	0.20	EUR 100,000	Summer BC Holdco B 5.75% 31/10/2026	110,502	0.01

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 365,038	TREVA Equipment Finance - Compartment 2024-1 4.235% 20/1/2035	405,305	0.04	EUR 1,411,000	Netherlands Government Bond 0% 15/7/2031	1,326,441	0.13
EUR 91,260	TREVA Equipment Finance - Compartment 2024-1 4.495% 20/1/2035	101,205	0.01	EUR 913,000	Netherlands Government Bond 0% 15/1/2052	496,264	0.05
		20,254,791	2.04	EUR 350,000	Netherlands Government Bond 0.25% 15/7/2025	378,956	0.04
Malaysia				EUR 680,000	Netherlands Government Bond 0.25% 15/7/2029	681,754	0.07
MYR 1,000,000	Malaysia Government Bond 4.254% 31/5/2035	239,907	0.02	EUR 1,509,000	Netherlands Government Bond 0.5% 15/7/2026*	1,614,431	0.16
MYR 9,160,000	Malaysia Government Bond 4.504% 30/4/2029	2,212,384	0.22	EUR 1,650,000	Netherlands Government Bond 0.5% 15/7/2032	1,574,145	0.16
MYR 4,110,000	Malaysia Government Bond 4.696% 15/10/2042	1,032,609	0.11	EUR 1,550,000	Netherlands Government Bond 0.5% 15/1/2040	1,242,523	0.13
MYR 950,000	Malaysia Government Bond 4.921% 6/7/2048	246,048	0.03	EUR 1,589,000	Netherlands Government Bond 0.75% 15/7/2028	1,658,792	0.17
MYR 3,000,000	Malaysia Government Investment Issue 4.07% 30/9/2026	704,626	0.07	EUR 160,000	Netherlands Government Bond 2.5% 15/1/2033	177,622	0.02
MYR 4,980,000	Malaysia Government Investment Issue 4.245% 30/9/2030	1,188,977	0.12	EUR 715,000	Netherlands Government Bond 2.75% 15/1/2047*	796,593	0.08
		5,624,551	0.57	EUR 729,000	Netherlands Government Bond 3.25% 15/1/2044*	866,522	0.09
Marshall Islands				EUR 520,000	Netherlands Government Bond 5.5% 15/1/2028	634,161	0.06
USD 100,000	Danaos 8.5% 1/3/2028*	103,064	0.01	EUR 100,000	OI European 5.25% 1/6/2029*	112,767	0.01
Mexico				EUR 100,000	Phoenix PIB Dutch Finance 4.875% 10/7/2029	113,493	0.01
USD 200,000	Braskem Idesa SAPI 6.99% 20/2/2032	156,500	0.02	EUR 100,000	Q-Park I 2% 1/3/2027	105,462	0.01
MXN 190,000	Mexican Bonos 7.5% 3/6/2027	913,316	0.09	EUR 100,000	Telefonica Europe 3.875% 22/6/2026	110,366	0.01
MXN 150,000	Mexican Bonos 8% 5/9/2024	761,444	0.08	EUR 100,000	Telefonica Europe 5.752% 15/1/2032	115,327	0.01
MXN 530,000	Mexican Bonos 8% 24/5/2035	2,383,043	0.24	EUR 600,000	Telefonica Europe 6.135% 3/2/2030	705,720	0.07
MXN 237,500	Mexican Bonos 8% 7/11/2047	984,339	0.10	EUR 100,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	109,410	0.01
MXN 417,690	Mexican Bonos 8.5% 31/5/2029	2,023,075	0.20	EUR 100,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030*	109,099	0.01
MXN 120,000	Mexican Bonos 10% 5/12/2024	608,089	0.06	EUR 100,000	United 4% 15/11/2027	108,798	0.01
USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	170,502	0.02	EUR 100,000	United 7.792% 15/2/2031	111,729	0.01
EUR 278,000	Mexico Government International Bond 4.49% 25/5/2032*	311,591	0.03	EUR 200,000	Volkswagen International Finance 3.875% 17/6/2029	208,754	0.02
USD 200,000	Mexico Government International Bond 4.875% 19/5/2033	190,506	0.02	EUR 136,000	VZ Secured Financing 3.5% 15/1/2032*	137,178	0.02
		8,502,405	0.86	EUR 200,000	ZF Europe Finance 3% 23/10/2029	205,379	0.02
Netherlands				EUR 100,000	ZF Europe Finance 6.125% 13/3/2029	116,877	0.01
EUR 100,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	108,788	0.01	EUR 100,000	Ziggo 2.875% 15/1/2030	101,322	0.01
EUR 182,000	Aurorus 2023 4.895% 13/8/2049	202,789	0.02			16,526,182	1.67
EUR 100,000	Aurorus 2023 6.795% 13/8/2049	113,106	0.01	New Zealand			
EUR 100,000	Boels Topholding 6.25% 15/2/2029*	115,277	0.02	NZD 2,390,000	New Zealand Government Bond 0.5% 15/5/2026	1,407,313	0.14
EUR 100,000	Domi 2023-1 5.242% 15/2/2055	112,334	0.01	NZD 520,000	New Zealand Government Bond 2% 15/5/2032	279,107	0.03
EUR 125,000	Dutch Property Finance 2020-2 5.036% 28/1/2058	138,713	0.02				
USD 200,000	Embraer Netherlands Finance 7% 28/7/2030	214,645	0.02				
EUR 100,000	Global Switch Finance 1.375% 7/10/2030	100,664	0.01				
EUR 100,000	Goodyear Europe 2.75% 15/8/2028*	101,658	0.01				
EUR 156,000	Mila 2024-1 4.277% 16/9/2041	173,415	0.02				
EUR 1,270,000	Netherlands Government Bond 0% 15/7/2030	1,224,908	0.12				

*All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
NZD 1,000,000	New Zealand Government Bond 4.25% 15/5/2036	616,650	0.06	EUR 200,000	Romania RCS & RDS 3.25% 5/2/2028	212,797	0.02
NZD 1,000,000	New Zealand Government Bond 4.5% 15/5/2030	642,386	0.07	EUR 28,000	Romanian Government International Bond 2.124% 16/7/2031	25,741	0.01
		2,945,456	0.30	EUR 23,000	Romanian Government International Bond 2.5% 8/2/2030*	22,699	0.00
	Norway			USD 10,000	Romanian Government International Bond 5.25% 25/11/2027	10,041	0.00
NOK 4,400,000	Norway Government Bond 1.375% 19/8/2030	375,214	0.04			271,278	0.03
NOK 6,460,000	Norway Government Bond 3.625% 13/4/2034*	624,141	0.06		Saint Lucia		
EUR 250,000	Var Energi 7.862% 15/11/2083	304,866	0.03	USD 69,794	Digicel Midco / Difi US II 10.5% 25/11/2028	57,406	0.01
		1,304,221	0.13		Saudi Arabia		
	Oman			USD 200,000	Saudi Government International Bond 4.5% 17/4/2030	199,836	0.02
USD 200,000	Oman Government International Bond 6.5% 8/3/2047	212,048	0.02		Singapore		
	Panama			USD 250,000	Medco Maple Tree 8.96% 27/4/2029*	265,365	0.03
USD 200,000	Panama Government International Bond 6.4% 14/2/2035	200,210	0.02	USD 750,000	Pfizer Investment Enterprises 5.34% 19/5/2063	752,301	0.07
	Peru			SGD 1,890,000	Singapore Government Bond 2.125% 1/6/2026	1,438,403	0.15
PEN 1,553,000	Peruvian Government International Bond 6.95% 12/8/2031	439,100	0.05	SGD 290,000	Singapore Government Bond 2.375% 1/7/2039	211,723	0.02
PEN 476,000	Peruvian Government International Bond 7.6% 12/8/2039	134,986	0.01	SGD 170,000	Singapore Government Bond 2.75% 1/4/2042	129,296	0.01
		574,086	0.06	SGD 840,000	Singapore Government Bond 2.75% 1/3/2046	638,491	0.06
	Poland			SGD 1,140,000	Singapore Government Bond 2.875% 1/9/2030	890,000	0.09
PLN 3,460,000	Republic of Poland Government Bond 1.75% 25/4/2032	700,524	0.07	SGD 200,000	Singapore Government Bond 3% 1/8/2072	161,155	0.02
PLN 404,000	Republic of Poland Government Bond 2% 25/8/2036	97,106	0.01			4,486,734	0.45
PLN 3,420,000	Republic of Poland Government Bond 2.25% 25/10/2024	883,823	0.09		South Africa		
PLN 5,940,000	Republic of Poland Government Bond 2.5% 25/7/2027	1,440,022	0.15	ZAR 9,521,050	Republic of South Africa Government Bond 7% 28/2/2031*	471,301	0.05
PLN 2,116,000	Republic of Poland Government Bond 2.75% 25/10/2029*	490,853	0.05	ZAR 4,177,000	Republic of South Africa Government Bond 8% 31/1/2030	224,283	0.02
PLN 1,709,000	Republic of Poland Government Bond 4.75% 25/7/2029	433,536	0.04	ZAR 2,872,000	Republic of South Africa Government Bond 8.75% 31/1/2044	130,045	0.01
PLN 1,203,000	Republic of Poland Government Bond 5% 25/10/2034*	301,425	0.03	ZAR 5,806,000	Republic of South Africa Government Bond 8.75% 28/2/2048	262,036	0.03
PLN 3,451,000	Republic of Poland Government Bond 5.75% 25/4/2029	917,034	0.09	USD 200,000	Republic of South Africa Government International Bond 5% 12/10/2046	151,250	0.01
PLN 5,280,000	Republic of Poland Government Bond 7.5% 25/7/2028	1,484,224	0.15			1,238,915	0.12
USD 7,000	Republic of Poland Government International Bond 4.875% 4/10/2033	7,082	0.00		Spain		
USD 21,000	Republic of Poland Government International Bond 5.5% 4/4/2053	21,494	0.00	EUR 40,251	Autonoria Spain 2021 FT 5.158% 31/1/2039	44,695	0.01
		6,777,123	0.68	EUR 40,251	Autonoria Spain 2021 FT 6.258% 31/1/2039	44,606	0.00
	Portugal			EUR 40,251	Autonoria Spain 2021 FT 7.508% 31/1/2039	44,611	0.00
EUR 100,000	EDP 1.7% 20/7/2080	108,627	0.01	EUR 63,930	Autonoria Spain 2022 FT 10.608% 29/1/2040	75,558	0.01
EUR 100,000	EDP 5.943% 23/4/2083*	116,547	0.01				
EUR 100,000	Vasco Finance 6.595% 27/10/2040	112,271	0.01				
		337,445	0.03				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 89,454	Autonoria Spain 2023 FT 5.608% 30/9/2041	100,508	0.01		Thailand		
EUR 89,454	Autonoria Spain 2023 FT 6.508% 30/9/2041	100,597	0.01	USD 200,000	Bangkok Bank 5% 23/9/2025	198,000	0.02
EUR 100,000	Banco de Sabadell 2.5% 15/4/2031	108,833	0.01	USD 200,000	Bangkok Bank 5.5% 21/9/2033	206,672	0.02
EUR 200,000	CaixaBank 5.875% 9/10/2027	222,084	0.02	THB 117,710,000	Thailand Government Bond 2.8% 17/6/2034	3,554,428	0.36
EUR 700,000	Cellnex Finance 2% 15/9/2032*	680,953	0.07			3,959,100	0.40
EUR 23,767	FT Santander Consumer Spain Auto 2020-1 5.667% 21/3/2033	26,319	0.00		Turkey		
EUR 230,000	Lorca Telecom Bondco 5.75% 30/4/2029	266,188	0.03	TRY 7,774,000	Turkiye Government Bond 26.2% 5/10/2033	223,801	0.02
EUR 2,470,000	Spain Government Bond 0% 31/1/2025*	2,699,089	0.27	TRY 2,052,000	Turkiye Government Bond 31.08% 8/11/2028	61,333	0.01
EUR 16,194,000	Spain Government Bond 0% 31/1/2027	16,857,441	1.70	TRY 5,328,000	Turkiye Government Bond 37% 18/2/2026	153,951	0.01
EUR 131,000	Spain Government Bond 0.7% 30/4/2032	123,779	0.01			439,085	0.04
EUR 1,941,000	Spain Government Bond 0.8% 30/7/2029	1,967,311	0.20		Ukraine		
EUR 3,520,000	Spain Government Bond 0.85% 30/7/2037	2,891,342	0.29	USD 211,000	Ukraine Government International Bond 7.75% 1/9/2029	66,887	0.01
EUR 370,000	Spain Government Bond 1% 31/10/2050*	228,877	0.02	USD 500,000	Ukraine Government International Bond 7.75% 1/8/2041	346,250	0.03
EUR 2,230,000	Spain Government Bond 1.2% 31/10/2040	1,773,490	0.18			413,137	0.04
EUR 420,000	Spain Government Bond 1.45% 31/10/2071	233,302	0.02		United Kingdom		
EUR 1,692,000	Spain Government Bond 1.9% 31/10/2052	1,286,574	0.13	GBP 100,000	Atlas Funding 2023-1 7.71% 20/1/2061	134,235	0.01
EUR 4,000,000	Spain Government Bond 2.55% 31/10/2032	4,315,968	0.44	GBP 281,000	Atlas Funding 2024-1 6.056% 20/9/2061	369,994	0.04
EUR 370,000	Spain Government Bond 2.7% 31/10/2048*	347,771	0.03	USD 155,520	Avianca Midco 2 9% 1/12/2028	151,624	0.01
EUR 14,007,000	Spain Government Bond 3.45% 31/10/2034	15,973,155	1.62	EUR 400,000	Barclays 4.323% 8/5/2028	444,303	0.05
EUR 2,730,000	Spain Government Bond 3.5% 31/5/2029	3,134,420	0.32	GBP 367,000	Bavarian Sky UK 6 5.51% 21/6/2032	483,549	0.05
EUR 860,000	Spain Government Bond 3.55% 31/10/2033	992,834	0.10	GBP 404,000	Bellis Acquisition 8.125% 14/5/2030*	517,129	0.05
EUR 650,000	Spain Government Bond 4% 31/10/2054	746,485	0.08	EUR 290,000	British Telecommunications 4.25% 6/1/2033	337,096	0.03
EUR 64,000	Spain Government Bond 4.9% 30/7/2040	83,144	0.01	GBP 130,000	British Telecommunications 8.375% 20/12/2083	185,204	0.02
EUR 975,000	Spain Government Bond 5.15% 31/10/2044	1,321,616	0.13	GBP 115,000	Canada Square Funding 6 6.491% 17/1/2059	150,343	0.02
		56,691,550	5.72	GBP 130,000	Canada Square Funding 6 6.891% 17/1/2059	168,874	0.02
	Sweden			GBP 115,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	151,725	0.02
SEK 200,000	Sweden Government Bond 0.75% 12/5/2028	18,740	0.00	EUR 100,000	Carnival 1% 28/10/2029	93,397	0.01
SEK 4,450,000	Sweden Government Bond 0.75% 12/11/2029	409,813	0.04	EUR 200,000	Channel Link Enterprises Finance 2.706% 30/6/2050*	209,863	0.02
SEK 8,000,000	Sweden Government Bond 1% 12/11/2026	764,382	0.08	GBP 6,896	Dowson 2021-2 6.56% 20/10/2028	9,083	0.00
SEK 1,500,000	Sweden Government Bond 3.5% 30/3/2039	169,025	0.02	GBP 100,000	East One 2024-1 6.796% 27/12/2055	130,923	0.01
EUR 100,000	Verisure 3.875% 15/7/2026	110,206	0.01	GBP 117,000	East One 2024-1 7.096% 27/12/2055	152,207	0.02
EUR 600,000	Volvo Treasury 3.918% 22/5/2026	665,365	0.07	GBP 232,000	Exmoor Funding 2024-1 6.082% 25/3/2094	305,574	0.03
		2,137,531	0.22	GBP 232,000	Finsbury Square 2021-1 Green 6.375% 16/12/2067	302,636	0.03
				GBP 636,000	Funding IX 5.86% 16/7/2029	837,983	0.09
				GBP 100,000	Gatwick Airport Finance 4.375% 7/4/2026	127,902	0.01

*All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 100,000	Gemgarto 2023-1 7.125% 16/12/2073	133,061	0.01	GBP 145,000	Oat Hill NO 3 7.46% 29/5/2046	194,106	0.02
GBP 100,000	Gemgarto 2023-1 7.625% 16/12/2073	132,444	0.01	EUR 20,090	Paragon Mortgages No 12 4.022% 15/11/2038	21,024	0.00
GBP 100,000	Gemgarto 2023-1 9.625% 16/12/2073	135,526	0.02	GBP 218,711	Parkmore Point RMBS 2022-1 6.519% 25/7/2045	287,996	0.03
GBP 78,479	Greene King Finance 4.064% 15/3/2035	95,793	0.01	GBP 203,000	Pinewood Finco 6% 27/3/2030	267,326	0.03
GBP 181,000	Harben Finance 6.241% 28/9/2055	235,445	0.03	GBP 136,000	Polaris 2022-1 6.96% 23/10/2059	177,693	0.02
GBP 179,000	Harben Finance 6.591% 28/9/2055	231,143	0.02	GBP 298,000	Polaris 2022-1 8.36% 23/10/2059	388,823	0.04
GBP 100,000	Heathrow Finance 3.875% 1/3/2027	124,543	0.01	GBP 100,000	Polaris 2023-1 9.31% 23/2/2061	135,797	0.02
GBP 100,000	Heathrow Finance 5.75% 3/3/2025*	130,914	0.02	GBP 100,000	Polaris 2023-2 8.16% 27/9/2059	135,927	0.02
GBP 93,781	Hermitage 2024 6.21% 21/4/2033	123,385	0.01	GBP 100,000	Premier Foods Finance 3.5% 15/10/2026*	127,735	0.01
GBP 93,782	Hermitage 2024 6.56% 21/4/2033	123,407	0.01	GBP 150,000	Sage AR Funding No 1 7.13% 17/11/2030	196,872	0.02
GBP 148,670	Hops Hill No 3 7.46% 21/12/2055	199,857	0.02	GBP 100,000	Satus 2024-1 7.009% 17/1/2031	132,574	0.01
GBP 100,000	Hops Hill NO 4 6.903% 21/4/2056	131,316	0.01	GBP 369,000	Silverstone Master Issuer 5.497% 21/1/2070	486,294	0.05
GBP 100,000	Hops Hill NO 4 7.503% 21/4/2056	129,743	0.01	GBP 100,000	Stratton Mortgage Funding 2024-2 6.601% 28/6/2050	130,424	0.01
GBP 100,000	Hops Hill No2 7.21% 27/11/2054	133,791	0.01	GBP 194,348	Stratton Mortgage Funding 2024-3 5.994% 25/6/2049	256,127	0.03
GBP 100,000	Hops Hill No2 7.81% 27/11/2054	134,605	0.01	GBP 100,000	Thames Water Utilities Finance 4% 19/6/2025	106,479	0.01
EUR 100,000	INEOS Finance 6.375% 15/4/2029*	114,844	0.01	GBP 100,000	Tower Bridge Funding 2021-2 6.78% 20/11/2063	131,488	0.01
EUR 105,000	INEOS Quattro Finance 2 8.5% 15/3/2029*	123,719	0.01	GBP 100,000	Tower Bridge Funding 2022-1 6.365% 20/12/2063	131,038	0.01
GBP 140,000	Lanebrook Mortgage Transaction 2020-1 7.387% 12/6/2057	184,297	0.02	GBP 100,000	Tower Bridge Funding 2024-2 6.553% 20/5/2066	131,495	0.01
GBP 100,000	London Cards No 1 8.71% 15/5/2033	136,753	0.02	GBP 138,000	Twin Bridges 2021-1 6.737% 12/3/2055	182,391	0.02
GBP 100,000	London Cards No 2 8.41% 28/3/2034	133,001	0.01	GBP 100,000	Twin Bridges 2021-1 7.237% 12/3/2055	131,407	0.01
GBP 266,000	Market Bidco Finco Reg-S 5.5% 4/11/2027	327,159	0.04	GBP 100,000	Twin Bridges 2022-1 6.837% 1/12/2055	129,321	0.01
GBP 100,000	Mobico 4.25% 26/11/2025	121,609	0.01	GBP 100,000	Twin Bridges 2022-2 7.137% 12/6/2055	133,061	0.01
EUR 433,000	Mobico 4.875% 26/9/2031	474,951	0.05	GBP 100,000	Twin Bridges 2023-1 7.637% 14/6/2055	133,576	0.01
GBP 100,000	Mortimer BTL 2021-1 6.56% 23/6/2053	131,491	0.01	GBP 100,000	Twin Bridges 2023-1 8.637% 14/6/2055	134,076	0.01
GBP 100,000	Mortimer Btl 2023-1 9.155% 22/12/2056	135,469	0.01	GBP 100,000	Twin Bridges 2023-2 9.03% 15/5/2056	136,765	0.02
GBP 100,000	NewDay Funding 6.61% 15/3/2032	132,091	0.01	GBP 183,709	Unique Pub Finance 5.659% 30/6/2027	240,041	0.02
GBP 100,000	NewDay Funding 7.36% 15/3/2032	133,009	0.01	GBP 1,904,000	United Kingdom Gilt 0.125% 30/1/2026*	2,380,724	0.24
GBP 100,000	Newday Funding Master Issuer - Series 2022-2 9.96% 15/7/2030	135,122	0.01	GBP 290,000	United Kingdom Gilt 0.25% 31/7/2031	300,147	0.03
GBP 106,000	Newday Funding Master Issuer - Series 2023-1 7.66% 15/11/2031	142,562	0.02	GBP 5,000	United Kingdom Gilt 0.375% 22/10/2030*	5,371	0.00
GBP 100,000	Newday Funding Master Issuer - Series 2023-1 8.66% 15/11/2031	136,364	0.02	GBP 5,800,000	United Kingdom Gilt 0.875% 31/7/2033	5,893,158	0.60
GBP 274,000	Newday Funding Master Issuer - Series 2024-2 6.1% 15/7/2032	360,815	0.04	GBP 2,113,000	United Kingdom Gilt 1% 31/1/2032	2,273,891	0.23
GBP 100,000	Newday Funding Master Issuer - Series 2024-2 7.1% 15/7/2032	131,095	0.01	GBP 6,830,000	United Kingdom Gilt 1.125% 22/10/2073	3,386,913	0.34
GBP 271,000	Newday Partnership Master Issuer 7.86% 15/7/2031	365,842	0.04	GBP 1,490,000	United Kingdom Gilt 1.25% 22/7/2027*	1,821,151	0.18
GBP 281,000	Oat Hill NO 3 6.66% 29/5/2046	372,119	0.04				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 3,290,000	United Kingdom Gilt 1.25% 22/10/2041	2,731,652	0.28	USD 2,209,958	Adjustable Rate Mortgage Trust 2006-3 5.752% 25/8/2036	889,559	0.09
GBP 1,210,000	United Kingdom Gilt 1.25% 31/7/2051	796,456	0.08	USD 748,058	Alternative Loan Trust 2005-76 5.912% 25/1/2046	666,401	0.07
GBP 2,010,000	United Kingdom Gilt 1.5% 31/7/2053	1,378,512	0.14	USD 2,013,000	Amgen 3% 15/1/2052	1,405,429	0.14
GBP 940,000	United Kingdom Gilt 1.625% 22/10/2054	659,512	0.07	EUR 100,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	98,718	0.01
GBP 139,000	United Kingdom Gilt 1.75% 7/9/2037	139,514	0.01	USD 729,971	AREIT 2022-CRE7 7.584% 17/6/2039	731,650	0.07
GBP 960,000	United Kingdom Gilt 2% 7/9/2025*	1,233,183	0.12	EUR 100,000	Avantor Funding 2.625% 1/11/2025	109,483	0.01
GBP 675,000	United Kingdom Gilt 3.25% 22/1/2044	753,016	0.08	USD 395,000	Azul Secured Finance 11.93% 28/8/2028*	367,350	0.04
GBP 1,336,500	United Kingdom Gilt 3.5% 22/1/2045	1,536,748	0.16	USD 140,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	133,512	0.01
GBP 20,000	United Kingdom Gilt 3.5% 22/7/2068	21,755	0.00	USD 1,761,532	Banc of America Funding 2006-I Trust 5.83% 20/12/2046	1,429,573	0.14
GBP 1,810,000	United Kingdom Gilt 3.75% 7/3/2027	2,359,991	0.24	USD 531,216	Bayview Commercial Asset Trust 2006-1 5.797% 25/4/2036	502,581	0.05
GBP 1,230,000	United Kingdom Gilt 4% 22/10/2063	1,480,277	0.15	USD 800,000	BBCMS 2018-TALL Mortgage Trust 6.505% 15/3/2037	733,985	0.07
GBP 1,580,000	United Kingdom Gilt 4.125% 22/7/2029	2,097,873	0.21	USD 409,996	BDS 2022-FL12 7.472% 19/8/2038	410,872	0.04
GBP 289,000	United Kingdom Gilt 4.25% 7/12/2040	377,238	0.04	USD 1,338,853	Bear Stearns Asset Backed I Trust 2006-IM1 6.032% 25/4/2036	1,254,312	0.13
GBP 36,000	United Kingdom Gilt 4.25% 7/12/2055	45,427	0.00	EUR 100,000	Belden 3.875% 15/3/2028	109,548	0.01
GBP 480,000	United Kingdom Gilt 4.375% 31/7/2054	616,834	0.06	USD 264,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	235,237	0.02
GBP 4,126,000	United Kingdom Gilt 4.5% 7/6/2028	5,529,327	0.56	USD 1,445,000	BHMS 2018-ATLS 6.884% 15/7/2035	1,445,021	0.15
GBP 67,000	United Kingdom Gilt 4.5% 7/12/2042	89,468	0.01	USD 340,000	Broadcom 5.05% 12/7/2029	347,189	0.04
GBP 570,000	United Kingdom Gilt 4.75% 22/10/2043	781,337	0.08	USD 65,000	Burlington Northern Santa Fe 5.5% 15/3/2055	68,734	0.01
GBP 147,000	Virgin Media Secured Finance 4.125% 15/8/2030	167,269	0.02	USD 890,000	BX Commercial Mortgage Trust 2024-BIO2 5.594% 13/8/2041	904,359	0.09
GBP 100,000	Virgin Media Secured Finance 5.25% 15/5/2029	122,625	0.01	USD 1,420,000	BX Trust 2018-GW 6.434% 15/5/2035	1,417,167	0.14
GBP 100,000	Vmed O2 UK Financing I 4.5% 15/7/2031	113,015	0.01	USD 350,000	BBX Trust 2017-GM 3.539% 13/6/2039	323,605	0.03
EUR 658,000	Vodafone 3% 27/8/2080	679,021	0.07	USD 320,000	BBX Trust 2017-GM 3.539% 13/6/2039	299,562	0.03
GBP 100,000	Vodafone 8% 30/8/2086	143,749	0.02	EUR 200,000	Catalent Pharma Solutions 2.375% 1/3/2028	215,695	0.02
		55,825,939	5.64	USD 215,024	Citigroup Mortgage Loan Trust 2006-FX1 7.275% 25/10/2036	123,646	0.01
	United States			USD 253,650	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	235,936	0.02
USD 330,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	315,623	0.03	USD 440,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	426,373	0.04
USD 500,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	481,161	0.05	USD 1,131,519	COMM 2015-CCRE27 Mortgage Trust 4.487% 10/10/2048	1,058,987	0.11
USD 230,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	194,966	0.02	USD 201,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.706% 15/11/2048	186,825	0.02
USD 415,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	380,040	0.04	USD 859,714	CWABS Asset-Backed Certificates Trust 2005-17 5.711% 25/5/2036	826,082	0.08
USD 360,000	280 Park Avenue 2017-280P Mortgage Trust 7.162% 15/9/2034	329,577	0.03				
USD 191,375	280 Park Avenue 2017-280P Mortgage Trust 7.745% 15/9/2034	178,411	0.02				
USD 516,000	AbbVie 5.4% 15/3/2054	539,787	0.06				

*All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,272,426	CWABS Asset-Backed Certificates Trust 2006-12 3.964% 25/1/2037	1,239,732	0.13	USD 627,000	Home Depot 5.4% 15/9/2040	659,425	0.06
USD 214,797	CWABS Asset-Backed Certificates Trust 2006-25 5.532% 25/6/2037	202,517	0.02	USD 3,380,299	IXIS Real Estate Capital Trust 2006-HE2 5.912% 25/8/2036	941,101	0.10
USD 367,500	DBGS 2018-BIOD Mortgage Trust 6.521% 15/5/2035	364,790	0.04	USD 245,000	JPMBB Commercial Mortgage Trust 2016-C1 4.358% 17/3/2049	212,716	0.02
USD 399,375	DBGS 2018-BIOD Mortgage Trust 7.333% 15/5/2035	393,913	0.04	USD 177,799	Mastr Asset Backed Trust 2005-WF1 7.117% 25/6/2035	179,040	0.02
USD 676,376	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.772% 25/8/2047	565,401	0.06	USD 547,000	MF1 2022-FL10 7.971% 17/9/2037	549,474	0.06
USD 400,000	Elevance Health 5.65% 15/6/2054	414,904	0.04	USD 1,210,000	MF1 2024-FL14 7.079% 19/3/2039	1,205,690	0.12
EUR 142,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	164,760	0.01	EUR 400,000	Morgan Stanley 4.367% 19/3/2027	444,443	0.05
USD 1,977,909	Fannie Mae REMICS 6.399% 25/6/2054	1,981,619	0.20	USD 306,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.668% 15/10/2048	291,694	0.03
USD 1,655,173	Fannie Mae REMICS 6.399% 25/6/2054	1,657,904	0.17	USD 923,286	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	876,011	0.09
USD 250,000	Florida Development Finance 12% 15/7/2032	266,876	0.03	USD 253,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	160,884	0.02
USD 2,760,000	Ford Motor Credit 4.687% 9/6/2025	2,747,526	0.28	USD 387,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	349,754	0.04
USD 330,000	Ford Motor Credit 6.125% 8/3/2034	335,519	0.03	USD 313,862	Morgan Stanley Mortgage Loan Trust 2004-11AR 5.712% 25/1/2035	294,615	0.03
USD 1,640,800	Freddie Mac REMICS 6.549% 25/6/2054	1,650,734	0.17	USD 147,926	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	142,805	0.01
USD 1,228,693	Freddie Mac REMICS 6.549% 25/6/2054	1,236,154	0.12	USD 690,000	MSSG Trust 2017-237P 3.397% 13/9/2039	630,919	0.06
USD 670,635	Freddie Mac REMICS 6.599% 25/3/2054	674,157	0.07	USD 91,569	Navient Private Education Refi Loan Trust 2019-D 3.01% 15/12/2059	88,605	0.01
USD 1,828,746	Freddie Mac Strips 6.549% 25/5/2054	1,834,746	0.19	USD 177,903	New Century Home Equity Loan Trust Series 2005-B 6.112% 25/10/2035	172,841	0.02
USD 625,000	FS Rialto 2022-FL6 Issuer 7.922% 17/8/2037	628,066	0.06	USD 460,456	Newcastle Mortgage Trust 2007-1 5.622% 25/4/2037	452,897	0.05
USD 666,000	Gilead Sciences 5.65% 1/12/2041	701,810	0.07	USD 560,000	Olympic Tower 2017-OT Mortgage Trust 3.566% 10/5/2039	500,578	0.05
USD 86,793	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	71,534	0.01	EUR 152,000	Olympus Water US 9.625% 15/11/2028	180,648	0.02
USD 1,047,916	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,000,663	0.10	USD 100,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	90,583	0.01
USD 100,000	Gran Tierra Energy 9.5% 15/10/2029	97,561	0.01	USD 100,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	89,375	0.01
USD 800,000	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	790,321	0.08	USD 200,000	Periama 5.95% 19/4/2026	199,689	0.02
USD 1,050,521	GSAMP Trust 2006-FM3 5.532% 25/11/2036	504,640	0.05	USD 400,000	Public Service Electric and Gas 5.45% 1/3/2054	418,818	0.05
USD 314,728	GSMPS Mortgage Loan Trust 2005-RP1 4.108% 25/1/2035	267,557	0.03	USD 1,160,335	RASC Series 2006-EMX9 Trust 5.872% 25/11/2036	956,992	0.10
USD 213,727	GSMPS Mortgage Loan Trust 2005-RP3 4.069% 25/9/2035	182,068	0.02	USD 184,629	Ready Capital Mortgage Financing 2022-FL9 7.745% 25/6/2037	185,027	0.02
USD 6,037	GSR Mortgage Loan Trust 2005-AR2 4.329% 25/4/2035	5,623	0.00	USD 4,000,000	RR 1 6.713% 15/7/2035	3,999,736	0.40
EUR 100,000	Helios Software / ION Corporate Solutions Finance 7.875% 1/5/2029*	113,820	0.01	USD 400,000	San Diego Gas & Electric 5.55% 15/4/2054	415,191	0.04
USD 280,000	HMH Trust 2017-NSS 3.062% 5/7/2031	186,203	0.02	EUR 100,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	120,186	0.01
				USD 228,000	Sesac Finance 5.216% 25/7/2049	226,022	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 83,172	SLM Private Credit Student Loan Trust 2004-A 6.001% 15/6/2033	82,740	0.01	EUR 1,000,000	US Bancorp 4.351% 21/5/2028	1,104,339	0.11
USD 637,453	SLM Private Credit Student Loan Trust 2006-A 5.891% 15/6/2039	620,449	0.06	USD 495,000	Verizon Communications 4.862% 21/8/2046	472,161	0.05
USD 187,888	SLM Private Credit Student Loan Trust 2006-B 5.801% 15/12/2039	181,791	0.02	USD 580,277	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 6.122% 25/9/2046	470,873	0.05
USD 623,584	SLM Private Credit Student Loan Trust 2006-B 5.871% 15/12/2039	609,050	0.06	USD 1,057,737	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 6.042% 25/10/2046	898,320	0.09
USD 279,193	SLM Private Credit Student Loan Trust 2007-A 5.841% 16/12/2041	276,354	0.03	USD 3,939	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 6.662% 25/10/2046	3,613	0.00
USD 519,671	SLM Private Education Loan Trust 2010-C 10.201% 15/10/2041	543,128	0.06	USD 826,239	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.96% 25/6/2047	667,080	0.07
USD 172,356	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	169,860	0.02	USD 1,110,992	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 6.012% 25/10/2046	943,622	0.09
USD 112,685	SMB Private Education Loan Trust 2019-A 3.44% 15/7/2036	109,992	0.01	USD 1,035,344	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE2 Trust 5.872% 25/5/2036	814,599	0.08
USD 560,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	512,953	0.05	USD 126,739	WinWater Mortgage Loan Trust 2014-1 3.924% 20/6/2044	121,181	0.01
USD 690,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	592,781	0.06			236,828,670	23.93
USD 1,009,571	SMB Private Education Loan Trust 2022-B 6.804% 16/2/2055	1,014,343	0.10		Uruguay		
USD 930,322	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	923,578	0.09	USD 23,738	Uruguay Government International Bond 5.75% 28/10/2034	25,840	0.00
USD 196,000	SoFi Professional Loan Program 2017-D 3.61% 25/9/2040	183,695	0.02		Uzbekistan		
USD 315,000	SoFi Professional Loan Program 2017-E 4.16% 26/11/2040	302,922	0.03	EUR 100,000	Republic of Uzbekistan International Bond 5.375% 29/5/2027	111,258	0.01
USD 146,665	SoFi Professional Loan Program 2017-F 2.84% 25/1/2041	144,067	0.01		Total Bonds	994,381,014	100.43
USD 1,100,000	Southern California Edison 3.45% 1/2/2052	803,103	0.08		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	994,381,014	100.43
USD 385,702	Structured Adjustable Rate Mortgage Loan Trust Series 2005-17 4.976% 25/8/2035	333,072	0.03		Other Transferable Securities		
USD 690,043	Tricon American Homes 2019-SFR1 Trust 2.75% 17/3/2038	669,171	0.07		BONDS		
USD 1,850,000	UBS Commercial Mortgage Trust 2017-C2 3.487% 15/8/2050	1,774,688	0.18		Cayman Islands		
USD 9,580,000	United States Cash Management Bill - Reopening 0% 5/9/2024	9,577,220	0.97	USD 885,000	Oaktree CLO 2024-27 0% 22/10/2037**	885,000	0.09
USD 47,660,000	United States Treasury Bill 0% 17/9/2024	47,562,902	4.80		Jersey		
USD 19,830,000	United States Treasury Bill 0% 31/10/2024	19,669,087	1.99	USD 365,000	AGL CLO 28 6.982% 21/1/2037**	365,408	0.04
USD 728,400	United States Treasury Note/Bond 2% 15/2/2050†	471,596	0.05		United States		
USD 260,000	United States Treasury Note/Bond 2.25% 15/8/2049*	178,872	0.02	USD 464,000	Contium Energy PTE 5% 13/9/2027**	472,723	0.05
USD 30,000	United States Treasury Note/Bond 2.875% 15/5/2049†	23,521	0.00		Total Bonds	1,723,131	0.18
USD 459,000	United States Treasury Note/Bond 3% 15/5/2045†	378,657	0.04		Total Other Transferable Securities	1,723,131	0.18
USD 20,000	United States Treasury Note/Bond 4.125% 15/8/2053†	19,860	0.00		Total Portfolio	996,104,145	100.61
USD 13,950,000	United States Treasury Note/Bond 4.25% 30/6/2029	14,280,767	1.44		Other Net Liabilities	(6,077,318)	(0.61)
USD 73,810,000	United States Treasury Note/Bond 4.625% 30/6/2026†	74,628,830	7.54		Total Net Assets (USD)	990,026,827	100.00

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Global Government Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	150,000	USD	100,890	Toronto-Dominion	25/9/2024	903
BRL	8,103,745	USD	1,497,551	Barclays	18/9/2024	(68,983)
BRL	17,300,000	USD	3,111,662	HSBC Bank	18/9/2024	(61,931)
BRL	10,989,543	USD	1,978,077	BNY Mellon	2/10/2024	(43,909)
BRL	32,162,976	USD	5,856,119	BNY Mellon	25/9/2024	(190,840)
BRL	1,875,489	USD	330,000	Citigroup	4/9/2024	1,154
BRL	2,505,296	USD	460,000	UBS	4/9/2024	(17,642)
BRL	4,361,708	USD	790,000	Toronto-Dominion	2/10/2024	(22,336)
CAD	300,000	USD	222,932	Royal Bank of Canada	4/9/2024	(465)
CHF	26,410,000	EUR	27,746,449	HSBC Bank	18/9/2024	385,438
CHF	20,000	USD	22,788	Barclays	4/9/2024	754
CLP	130,421,760	USD	140,000	HSBC Bank	25/9/2024	3,010
CNH	33,369,306	USD	4,600,000	HSBC Bank	19/9/2024	122,479
CNH	18,445,261	USD	2,550,000	State Street	19/9/2024	60,404
CNH	18,005,413	USD	2,520,000	Toronto-Dominion	19/9/2024	28,155
CNH	7,025,000	USD	979,570	Barclays	4/9/2024	12,860
CNH	994,167	USD	140,000	HSBC Bank	25/9/2024	796
COP	4,034,000,000	USD	969,745	BNP Paribas	23/10/2024	(1,126)
COP	1,974,493,000	USD	476,011	HSBC Bank	24/2/2025	(9,713)
COP	902,500,000	USD	226,873	Citigroup	21/2/2025	(13,653)
COP	7,884,380,000	USD	1,879,292	Morgan Stanley	18/9/2024	23,094
COP	3,159,004,000	USD	794,578	Toronto-Dominion	19/9/2024	(32,474)
COP	9,552,136,078	USD	2,374,529	BNY Mellon	25/9/2024	(72,187)
CZK	50,000,000	USD	2,130,166	UBS	4/9/2024	82,207
EUR	250,469	PLN	1,090,000	Deutsche Bank	18/9/2024	(4,571)
EUR	4,220,000	USD	4,576,747	Nomura	18/9/2024	100,528
EUR	32,448,079	CHF	30,740,000	HSBC Bank	18/9/2024	(279,590)
EUR	4,299,056	CHF	4,070,000	Barclays	18/9/2024	(33,798)
EUR	49,250	USD	53,097	HSBC Bank	1/10/2024	1,522
EUR	50,490,000	USD	54,809,683	HSBC Bank	18/9/2024	1,151,360
EUR	168,053	PLN	720,000	HSBC Bank	18/9/2024	(130)
EUR	89,098	USD	97,621	State Street	17/10/2024	1,268
EUR	12,800,000	USD	13,965,038	Barclays	18/9/2024	221,957
EUR	2,570,000	USD	2,782,312	HSBC Bank	4/9/2024	64,339
EUR	3,000,000	USD	3,248,103	RBS	4/9/2024	74,837
EUR	1,824,840	USD	1,979,705	Barclays	4/9/2024	41,573
EUR	182,890	AUD	305,000	State Street	4/9/2024	(4,294)
EUR	7,550,000	USD	8,360,369	State Street	4/9/2024	2,363
EUR	8,820,000	USD	9,690,401	JP Morgan	18/9/2024	85,325
EUR	85,656	USD	94,061	Goldman Sachs	1/10/2024	933
EUR	8,410,000	USD	9,199,550	Bank of America	4/9/2024	115,758
EUR	280,000	USD	311,608	Standard Chartered Bank	25/9/2024	(1,168)
EUR	1,440,000	USD	1,601,689	Standard Chartered Bank	4/9/2024	(6,678)
EUR	2,260,000	GBP	1,911,807	HSBC Bank	18/9/2024	(8,628)
EUR	1,200,000	USD	1,333,387	Standard Chartered Bank	3/10/2024	(2,440)
GBP	26,680,000	USD	34,082,300	HSBC Bank	18/9/2024	994,822
GBP	428,576	EUR	507,380	Bank of America	4/9/2024	1,392
GBP	2,790,000	USD	3,584,684	Bank of America	4/9/2024	82,945
GBP	1,940,960	EUR	2,260,000	HSBC Bank	18/9/2024	46,957
GBP	180,000	USD	238,704	UBS	4/9/2024	(2,083)
HUF	268,290,000	USD	737,341	Deutsche Bank	18/9/2024	19,220
HUF	161,047,586	USD	446,029	Deutsche Bank	25/9/2024	8,007
HUF	85,649,592	USD	240,000	HSBC Bank	25/9/2024	1,469
HUF	38,991,612	USD	110,000	Morgan Stanley	25/9/2024	(72)
IDR	58,035,669,488	USD	3,551,087	BNP Paribas	18/9/2024	197,377
IDR	19,471,199,716	USD	1,205,722	JP Morgan	25/9/2024	50,859
IDR	35,434,100,000	USD	2,196,183	Morgan Stanley	18/9/2024	92,469
IDR	8,422,650,000	USD	540,000	Bank of America	25/9/2024	3,559
IDR	2,316,300,000	USD	150,000	Goldman Sachs	25/9/2024	(517)
INR	427,000,000	USD	5,092,579	HSBC Bank	18/9/2024	(2,618)
INR	156,305,000	USD	1,864,677	State Street	18/9/2024	(1,478)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Government Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY	1,482,233,521	USD	9,430,000	HSBC Bank	18/9/2024	775,215
JPY	550,000,000	USD	3,606,324	State Street	4/9/2024	172,738
JPY	223,820,000	USD	1,524,747	Barclays	4/9/2024	13,125
KRW	16,445,441,450	USD	11,860,712	UBS	19/9/2024	467,144
KRW	253,646,390	USD	190,000	UBS	25/9/2024	237
MXN	110,828,097	USD	5,847,894	Morgan Stanley	18/9/2024	(233,604)
MXN	41,627,557	USD	2,230,000	UBS	18/9/2024	(121,246)
MXN	67,500,000	USD	3,616,520	State Street	18/9/2024	(197,129)
MXN	58,140,000	USD	3,183,557	BNY Mellon	18/9/2024	(238,322)
MXN	41,384,045	USD	2,281,764	Toronto-Dominion	25/9/2024	(187,624)
MXN	20,795,640	USD	1,164,165	Barclays	25/9/2024	(111,852)
MXN	26,307,499	USD	1,465,951	JP Morgan	24/10/2024	(140,750)
MXN	37,072,790	USD	2,075,317	JP Morgan	25/9/2024	(199,339)
MXN	64,381,304	USD	3,450,283	HSBC Bank	18/9/2024	(188,878)
MXN	130,760,519	USD	7,070,000	Goldman Sachs	18/9/2024	(445,981)
NOK	17,530,000	SEK	17,148,259	UBS	18/9/2024	(16,042)
NOK	2,100,000	SEK	2,063,040	BNP Paribas	18/9/2024	(2,776)
NOK	1,070,000	SEK	1,052,094	Morgan Stanley	18/9/2024	(1,505)
NOK	950,485	USD	90,000	Morgan Stanley	25/9/2024	(246)
NZD	550,000	USD	343,878	Deutsche Bank	4/9/2024	123
PEN	3,140,000	USD	820,025	Barclays	18/9/2024	17,376
PEN	1,115,114	USD	300,070	Royal Bank of Canada	25/9/2024	(2,682)
PEN	522,900	USD	140,000	Deutsche Bank	25/9/2024	(549)
PHP	7,935,620	USD	140,000	JP Morgan	25/9/2024	1,237
PLN	2,935,000	USD	723,976	Nomura	18/9/2024	35,838
PLN	850,000	EUR	196,441	UBS	18/9/2024	2,321
PLN	5,610,000	USD	1,396,982	JP Morgan	18/9/2024	55,336
PLN	11,217,393	USD	2,866,718	Nomura	25/9/2024	36,940
PLN	480,000	EUR	111,334	BNP Paribas	18/9/2024	864
PLN	480,000	EUR	111,212	Toronto-Dominion	18/9/2024	1,000
PLN	12,000,000	USD	3,021,579	State Street	4/9/2024	85,630
PLN	1,311,920	USD	340,000	RBS	25/9/2024	(405)
SEK	1,123,369	NOK	1,140,000	Société Générale	18/9/2024	1,842
SEK	1,216,572	NOK	1,230,000	UBS	18/9/2024	2,427
SEK	1,218,438	NOK	1,230,000	JP Morgan	18/9/2024	2,609
SEK	521,773	NOK	530,000	Deutsche Bank	18/9/2024	808
SEK	3,070,000	USD	286,283	Barclays	4/9/2024	12,675
THB	5,151,285	USD	150,000	HSBC Bank	25/9/2024	2,479
TRY	6,270,030	USD	161,251	Goldman Sachs	4/12/2024	3,906
TRY	2,699,970	USD	67,435	Barclays	4/12/2024	3,684
TRY	4,531,000	USD	105,932	BNP Paribas	6/12/2024	13,177
TRY	16,892,000	USD	406,693	UBS	6/12/2024	37,357
TRY	23,570,000	USD	612,459	UBS	25/9/2024	60,830
TRY	9,897,360	USD	264,000	Citigroup	23/10/2024	9,165
TRY	15,543,675	USD	417,000	Citigroup	28/10/2024	9,368
TRY	7,877,597	USD	212,506	UBS	23/10/2024	4,914
TRY	7,678,872	USD	207,000	Barclays	28/10/2024	3,634
TRY	13,341,609	USD	380,000	Barclays	25/9/2024	1,110
USD	589,966	BRL	2,999,151	Morgan Stanley	2/10/2024	62,113
USD	1,496,107	MXN	26,307,499	State Street	24/10/2024	170,906
USD	1,533,517	BRL	7,990,392	BNY Mellon	2/10/2024	127,202
USD	544,811	TRY	21,423,000	Barclays	6/12/2024	(18,348)
USD	226,287	TRY	8,970,000	UBS	4/12/2024	(9,989)
USD	654,127	TRY	23,570,000	Barclays	25/9/2024	(19,162)
USD	3,324,579	GBP	2,600,000	RBS	18/9/2024	(93,732)
USD	543,373	JPY	84,093,000	Royal Bank of Canada	18/9/2024	(35,609)
USD	5,495,306	MXN	102,523,848	Barclays	18/9/2024	301,691
USD	4,139,313	BRL	22,396,082	Royal Bank of Canada	18/9/2024	191,220
USD	344,763	EUR	320,000	State Street	18/9/2024	(9,912)
USD	1,365,782	HUF	504,545,000	Nomura	18/9/2024	(57,004)
USD	410,000	IDR	6,697,842,000	Royal Bank of Canada	18/9/2024	(22,607)

Global Government Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	2,372,278	IDR	38,751,942,662	HSBC Bank	18/9/2024	(130,670)
USD	13,206,536	INR	1,107,335,000	HSBC Bank	18/9/2024	6,789
USD	641,093	INR	53,754,109	BNP Paribas	18/9/2024	329
USD	1,968,141	COP	7,884,380,000	State Street	18/9/2024	65,756
USD	829,503	PEN	3,140,000	Deutsche Bank	18/9/2024	(7,899)
USD	5,188,827	MYR	24,437,818	Barclays	18/9/2024	(471,024)
USD	9,670,000	CNH	69,839,157	HSBC Bank	19/9/2024	(213,752)
USD	212,252	KRW	291,419,366	BNP Paribas	19/9/2024	(6,202)
USD	12,510,887	KRW	17,167,940,000	Nomura	19/9/2024	(358,568)
USD	1,115,000	MXN	21,392,847	UBS	18/9/2024	31,289
USD	4,589,971	EUR	4,220,000	Barclays	18/9/2024	(87,304)
USD	1,115,000	MXN	20,628,147	Société Générale	18/9/2024	70,027
USD	373,649	TRY	14,008,106	Citigroup	23/10/2024	(12,972)
USD	876,886	ZAR	16,200,677	Toronto-Dominion	3/9/2024	(38,018)
USD	301,498	EUR	279,959	JP Morgan	1/10/2024	(8,982)
USD	76,703,719	EUR	70,220,000	HSBC Bank	18/9/2024	(1,125,248)
USD	119,941	EUR	110,485	UBS	18/9/2024	(2,516)
USD	2,273,877	CZK	52,833,167	Bank of America	25/9/2024	(65,011)
USD	2,684,908	MXN	48,059,706	HSBC Bank	25/9/2024	252,964
USD	1,208,157	ZAR	21,844,295	HSBC Bank	25/9/2024	(23,245)
USD	1,347,827	ZAR	24,412,456	State Street	25/9/2024	(28,348)
USD	5,882,467	BRL	32,162,976	Deutsche Bank	25/9/2024	217,188
USD	1,208,663	IDR	19,471,199,716	BNP Paribas	25/9/2024	(47,918)
USD	2,380,209	COP	9,552,136,078	Citibank	25/9/2024	77,867
USD	71,910	UYU	2,912,928	Citibank	25/9/2024	(449)
USD	297,784	PEN	1,115,114	Barclays	25/9/2024	397
USD	9,430,000	JPY	1,477,497,115	HSBC Bank	18/9/2024	(742,605)
USD	39,430	EUR	35,987	UBS	17/10/2024	(511)
USD	210,743	EUR	192,335	Toronto-Dominion	17/10/2024	(2,727)
USD	1,307,561	PLN	5,130,971	Morgan Stanley	25/9/2024	(20,607)
USD	545,561	MXN	9,808,724	JP Morgan	25/9/2024	49,214
USD	262,452	PLN	1,026,716	RBS	25/9/2024	(3,317)
USD	1,315,001	EUR	1,202,314	Deutsche Bank	25/9/2024	(18,024)
USD	1,741,764	MXN	31,115,694	Morgan Stanley	25/9/2024	167,230
USD	275,506	TRY	10,135,728	Barclays	23/10/2024	(4,238)
USD	624,000	TRY	23,103,288	Barclays	28/10/2024	(9,731)
USD	10,587,684	MXN	188,677,781	Goldman Sachs	18/9/2024	1,029,712
USD	2,172,805	PLN	8,545,000	Bank of America	18/9/2024	(39,326)
USD	1,482,806	BRL	8,103,745	Deutsche Bank	18/9/2024	54,238
USD	3,794,083	ZAR	69,231,895	Barclays	18/9/2024	(110,877)
USD	3,595,766	IDR	58,035,669,488	Barclays	18/9/2024	(152,698)
USD	9,378,751	EUR	8,550,000	Citibank	18/9/2024	(97,718)
USD	783,677	COP	3,159,004,000	Goldman Sachs	19/9/2024	21,574
USD	478,520	COP	1,974,493,000	Barclays	24/2/2025	12,222
USD	994,669	COP	4,034,000,000	Barclays	23/10/2024	26,051
USD	218,338	COP	902,500,000	Barclays	21/2/2025	5,119
USD	23,486,856	GBP	18,340,000	HSBC Bank	18/9/2024	(625,379)
USD	87,031	TRY	3,080,149	Barclays	19/9/2024	(1,620)
USD	1,784,564	PLN	7,028,244	Toronto-Dominion	24/9/2024	(34,746)
USD	335,547	PLN	1,327,078	Morgan Stanley	24/9/2024	(7,976)
USD	4,677,832	EUR	4,300,000	RBS	18/9/2024	(88,111)
USD	211,838	ZAR	3,922,766	BNP Paribas	3/9/2024	(9,694)
USD	4,659,648	GBP	3,630,000	Barclays	18/9/2024	(112,839)
USD	6,863,783	AUD	10,543,759	Bank of America	4/9/2024	(287,697)
USD	8,165,624	MXN	154,092,962	Toronto-Dominion	4/9/2024	342,672
USD	62,251	TRY	2,140,000	UBS	4/9/2024	(497)
USD	87,385,598	CNH	629,775,331	UBS	4/9/2024	(1,583,535)
USD	9,048,894	CAD	12,509,452	Toronto-Dominion	4/9/2024	(227,555)
USD	3,058,076	DKK	21,022,655	Deutsche Bank	4/9/2024	(63,963)
USD	852,495	CZK	20,005,001	JP Morgan	4/9/2024	(32,676)
USD	2,424,974	ILS	9,100,000	Citigroup	4/9/2024	(75,919)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Government Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	2,871,091	NZD	4,850,000	BNY Mellon	4/9/2024	(162,373)
USD	89,219,472	JPY	13,361,845,508	Morgan Stanley	4/9/2024	(2,590,036)
USD	733,891	HUF	268,290,000	JP Morgan	4/9/2024	(23,029)
USD	62,592	THB	2,225,000	UBS	4/9/2024	(3,154)
USD	7,565,914	PLN	29,948,000	JP Morgan	4/9/2024	(188,643)
USD	3,875,908	SGD	5,178,242	Bank of America	4/9/2024	(96,704)
USD	1,709,426	SEK	18,280,000	Toronto-Dominion	4/9/2024	(70,692)
USD	56,066,372	GBP	43,658,750	Barclays	4/9/2024	(1,325,775)
USD	2,525,091	ZAR	46,111,897	State Street	4/9/2024	(78,784)
USD	1,053,124	NOK	11,470,000	Royal Bank of Canada	4/9/2024	(29,490)
USD	338,493,635	EUR	311,984,614	Royal Bank of Canada	4/9/2024	(7,075,066)
USD	6,394,119	EUR	5,900,000	Toronto-Dominion	4/9/2024	(140,996)
USD	1,711,094	CNH	12,335,000	Toronto-Dominion	4/9/2024	(31,487)
USD	672,357	JPY	100,670,000	Toronto-Dominion	4/9/2024	(19,348)
USD	2,366,648	GBP	1,840,000	HSBC Bank	4/9/2024	(52,147)
USD	5,710,110	JPY	852,520,000	RBS	4/9/2024	(147,572)
USD	6,953,876	INR	583,305,000	Barclays	18/9/2024	715
USD	8,685,218	EUR	8,040,000	Nomura	4/9/2024	(220,261)
USD	6,862,886	JPY	1,018,330,000	BNY Mellon	4/9/2024	(134,080)
USD	295,359	EUR	270,000	Standard Chartered Bank	4/9/2024	(3,707)
USD	84,424	TRY	2,989,362	Barclays	7/10/2024	297
USD	3,437,589	GBP	2,690,000	Goldman Sachs	18/9/2024	(99,048)
USD	2,319,604	JPY	333,020,000	HSBC Bank	4/9/2024	31,417
USD	1,828,210	EUR	1,650,000	Morgan Stanley	4/9/2024	593
USD	88,993	GBP	70,000	UBS	4/9/2024	(3,026)
USD	102,282	JPY	14,980,000	Bank of America	4/9/2024	(646)
USD	3,694,542	EUR	3,380,000	Barclays	4/9/2024	(49,304)
USD	599,312	GBP	470,000	BNP Paribas	4/9/2024	(18,532)
USD	87,374	EUR	80,000	BNY Mellon	4/9/2024	(1,238)
USD	437,615	PEN	1,632,304	Citigroup	13/9/2024	2,298
USD	51,050	GBP	40,000	Bank of America	4/9/2024	(1,533)
USD	4,680,669	JPY	688,070,000	UBS	4/9/2024	(47,074)
USD	940,900	EUR	860,000	Goldman Sachs	4/9/2024	(11,676)
USD	176,909	PEN	659,925	Deutsche Bank	13/9/2024	915
USD	178,258	COP	720,449,517	BNY Mellon	16/9/2024	4,372
USD	1,036,637	EUR	940,000	UBS	4/9/2024	(4,551)
USD	190,000	SEK	1,960,173	RBS	25/9/2024	(1,095)
USD	290,000	CNH	2,061,904	State Street	25/9/2024	(2,011)
USD	454,465	EUR	410,000	Standard Chartered Bank	25/9/2024	(108)
USD	52,040	GBP	40,000	State Street	4/9/2024	(542)
USD	300,000	COP	1,211,850,000	Bank of America	25/9/2024	7,909
USD	150,000	MXN	2,850,983	UBS	25/9/2024	5,733
USD	200,000	BRL	1,096,361	State Street	25/9/2024	6,884
USD	140,000	PHP	7,908,320	HSBC Bank	25/9/2024	(751)
USD	757,826	COP	3,044,109,573	Morgan Stanley	16/9/2024	23,104
USD	336,979	AUD	500,000	UBS	4/9/2024	(2,154)
USD	4,967,869	EUR	4,470,000	Goldman Sachs	18/9/2024	13,504
USD	85,847	TRY	3,023,419	UBS	26/9/2024	(410)
USD	529,306	MXN	10,378,617	State Street	28/10/2024	6,827
USD	785,921	CZK	17,691,244	Morgan Stanley	27/11/2024	1,407
USD	3,555,844	THB	121,170,000	HSBC Bank	4/9/2024	(24,597)
USD	790,000	BRL	4,348,160	Toronto-Dominion	4/9/2024	22,249
USD	7,122,103	IDR	110,443,810,000	Citigroup	18/9/2024	(11,349)
USD	185,185	GBP	140,000	Royal Bank of Canada	4/9/2024	1,146
USD	278,294	EUR	250,000	Deutsche Bank	4/9/2024	1,382
USD	4,868,089	GBP	3,700,000	Morgan Stanley	18/9/2024	3,570
USD	1,002,688	ZAR	17,824,027	Toronto-Dominion	25/9/2024	(2,085)
USD	4,070,634	EUR	3,670,000	Bank of America	3/10/2024	155
UYU	2,912,928	USD	71,995	Citibank	25/9/2024	363
ZAR	69,231,895	USD	3,689,601	State Street	18/9/2024	215,360
ZAR	2,389,321	USD	132,125	Citibank	25/9/2024	2,565

Global Government Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
ZAR	80,000,000	USD	4,379,364	BNP Paribas	4/9/2024	138,126
ZAR	2,299,416	USD	128,195	Nomura	3/9/2024	1,661
ZAR	1,792,045	USD	100,000	Nomura	25/9/2024	1,021
Net unrealised depreciation						(13,201,858)
EUR Hedged Share Class						
EUR	521,685,822	USD	570,918,582	BNY Mellon	13/9/2024	7,160,550
USD	10,033,736	EUR	9,068,396	BNY Mellon	13/9/2024	(14,989)
Net unrealised appreciation						7,145,561
GBP Hedged Share Class						
GBP	1,214,251	USD	1,542,161	BNY Mellon	13/9/2024	54,176
Net unrealised appreciation						54,176
HKD Hedged Share Class						
HKD	157,137	USD	20,194	BNY Mellon	13/9/2024	(35)
Net unrealised depreciation						(35)
NOK Hedged Share Class						
NOK	94,084,100	USD	8,661,620	BNY Mellon	13/9/2024	220,354
Net unrealised appreciation						220,354
SEK Hedged Share Class						
SEK	1,249,077,148	USD	118,997,857	BNY Mellon	13/9/2024	2,694,529
USD	5,338,040	SEK	54,621,616	BNY Mellon	13/9/2024	16,412
Net unrealised appreciation						2,710,941
Total net unrealised depreciation (USD underlying exposure - USD 2,155,176,722)						(3,070,861)

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(619)	EUR	Euro BOBL	September 2024	80,647,335	59,821
(133)	EUR	Euro Bund	September 2024	19,717,475	18,862
11	EUR	Euro BUXL	September 2024	1,639,906	(11,473)
(49)	EUR	Euro Schatz	September 2024	5,764,249	4,004
104	EUR	Euro-BTP	September 2024	13,689,174	(28,547)
137	EUR	Euro-OAT	September 2024	19,120,835	(20,468)
(3)	AUD	Australian 10 Year Bond	September 2024	237,294	(4,234)
47	AUD	Australian 3 Year Bond	September 2024	3,406,309	26,466
9	USD	3 Month SOFR	September 2024	2,129,175	(1,631)
2	USD	CBOE Market Volatility Index	September 2024	31,200	(350)
56	EUR	Short-Term Euro-BTP	September 2024	6,581,511	63,886
2	USD	CBOE Market Volatility Index	October 2024	35,200	(1,400)
68	CAD	Canadian 10 Year Bond	December 2024	6,217,801	(27,733)
334	USD	US Long Bond (CBT)	December 2024	41,353,375	(325,333)
508	USD	US Treasury 10 Year Note (CBT)	December 2024	57,824,688	(106,960)
76	USD	US Ultra 10 Year Note	December 2024	8,952,563	(5,937)
324	USD	US Ultra Bond (CBT)	December 2024	43,102,125	(69,096)
33	GBP	Long Gilt	December 2024	4,287,694	(14,000)
(223)	USD	US Treasury 2 Year Note (CBT)	December 2024	46,291,664	27,875
976	USD	US Treasury 5 Year Note (CBT)	December 2024	106,887,250	(193,544)
8	GBP	3 Month SONIA	March 2025	2,511,448	7,362
770	GBP	3 Month SONIA	March 2026	243,776,560	(296,316)
Total				714,204,831	(898,746)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Government Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 212,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(768)	(438)
CDS	USD 210,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(761)	(434)
CDS	USD 210,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(761)	(434)
CDS	USD 214,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(769)	(442)
CDS	USD 300,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,078)	(619)
CDS	USD 129,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(464)	(266)
CDS	USD 143,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(995)	2,934
CDS	USD 276,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(2,089)	5,663
CDS	USD 138,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(1,017)	2,831
CDS	USD 189,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Bank of America	20/6/2029	(1,383)	3,878
CDS	USD 671,630	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Bank of America	20/6/2029	3,408	13,780
CDS	USD 47,958	Fund receives default protection on Turkey; and pays Fixed 1%	Bank of America	20/6/2029	(480)	3,482
CDS	USD 116,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(526)	2,380
CDS	USD 116,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(620)	2,380
CDS	USD 299,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(1,843)	6,135
CDS	USD 185,437	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(1,888)	13,462
CDS	USD 119,894	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(2,633)	8,704
CDS	USD 119,894	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(2,633)	8,704
CDS	USD 105,507	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(2,317)	7,659
CDS	USD 535,205	Fund receives default protection on Republic Of Colombia; and pays Fixed 1%	JP Morgan	20/6/2029	768	18,011
CDS	USD (20,330,000)	Fund provides default protection on CDX.NA.HY.42.V1; and receives Fixed 5%	BNP Paribas	20/6/2029	(27,403)	1,419,602
CDS	EUR (6,340,000)	Fund provides default protection on ITRAXX.XO.41.V1; and receives Fixed 5%	BNP Paribas	20/6/2029	(9,426)	610,368
IRS	BRL 4,320,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(17,231)	(17,231)
IRS	BRL 10,200,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.97%	Barclays	4/1/2027	16,045	16,045
IRS	CZK 67,626,000	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	BNP Paribas	20/3/2025	(3,546)	(3,546)
IRS	BRL 8,736,000	Fund receives Fixed 10.808%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(5,136)	(5,136)
IRS	BRL 5,404,000	Fund receives Fixed 10.975%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(2,434)	(2,434)
IRS	MXN 11,666,000	Fund receives Fixed 10.76%; and pays Floating MXN-TIIE 1 Month	BNP Paribas	11/6/2026	4,895	4,895
IRS	JPY 964,280,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	BNP Paribas	7/7/2026	8,607	8,607
IRS	JPY 366,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	BNP Paribas	7/7/2026	2,936	2,936

Global Government Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	JPY 365,960,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	BNP Paribas	7/7/2026	2,587	2,587
IRS	JPY 28,340,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.437%	BNP Paribas	7/8/2026	100,103	100,103
IRS	JPY 30,182,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.4875%	BNP Paribas	13/8/2026	57,236	57,236
IRS	JPY 14,668,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.5499%	BNP Paribas	22/8/2026	2,347	(1,405)
IRS	JPY 14,668,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.55395%	BNP Paribas	22/8/2026	(3,439)	(3,439)
IRS	EUR 45,240,000	Fund receives Fixed 2.67295%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	2/9/2026	(12,575)	(3,273)
IRS	SEK 511,040,000	Fund receives Floating SEK-STIBOR 3 Month; and pays Fixed 2.26888%	BNP Paribas	2/9/2026	6,855	(5,171)
IRS	JPY 750,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.6515%	BNP Paribas	8/10/2026	(2,242)	(2,242)
IRS	BRL 4,096,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.573%	BNP Paribas	4/1/2027	1,524	1,524
IRS	JPY 22,000,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.827%	BNP Paribas	4/8/2028	(237,054)	(237,054)
IRS	USD 20,100,000	Fund receives Fixed 3.3755%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	4/2/2029	44,003	44,002
IRS	MXN 13,258,000	Fund receives Fixed 9.405%; and pays Floating MXN-TIIE 1 Month	BNP Paribas	24/7/2029	3,666	3,666
IRS	MXN 9,926,148	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 8.99%	BNP Paribas	22/8/2029	1,361	1,361
IRS	JPY 5,252,000,000	Fund receives Fixed 2.007%; and pays Floating JPY-TONA-OIS Compound 1 Day	BNP Paribas	2/8/2044	54,911	54,911
IRS	PLN 5,634,000	Fund receives Floating PLN-WIBOR 6 Month; and pays Fixed 5.135%	BNP Paribas	20/12/2025	2,920	2,920
IRS	ZAR 30,500,000	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.145%	BNP Paribas	7/5/2026	(9,098)	(9,098)
IRS	ZAR 19,458,000	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 7.97%	BNP Paribas	6/6/2026	(4,836)	(4,836)
IRS	JPY 366,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	BNP Paribas	7/7/2026	2,544	2,544
IRS	JPY 1,097,800,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	BNP Paribas	7/7/2026	7,405	7,405
IRS	JPY 559,959,600	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	BNP Paribas	7/7/2026	3,758	3,758
IRS	JPY 538,000,400	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	BNP Paribas	7/7/2026	3,006	3,006
IRS	JPY 750,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.635%	BNP Paribas	8/10/2026	(1,821)	(1,821)
IRS	BRL 122,186	Fund receives Fixed 10.315%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(369)	(369)
IRS	GBP 60,000	Fund receives Fixed 3.44723%; and pays Floating GBP SONIA 1 Day	BNP Paribas	16/3/2027	(74)	(45)
IRS	JPY 208,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.672%	BNP Paribas	22/9/2027	(991)	(991)
IRS	JPY 1,212,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.705%	BNP Paribas	29/9/2027	(8,343)	(8,343)
IRS	GBP 5,540,000	Fund receives Fixed 4.11%; and pays Floating GBP-SONIA-OIS Compound 1 Day	BNP Paribas	13/10/2027	19,661	19,345
IRS	GBP 1,600,000	Fund receives Fixed 4.39%; and pays Floating GBP-SONIA-OIS Compound 1 Day	BNP Paribas	20/10/2027	8,213	8,211
IRS	GBP 1,580,000	Fund receives Fixed 4.398%; and pays Floating GBP-SONIA-OIS Compound 1 Day	BNP Paribas	20/10/2027	8,181	8,182
IRS	GBP 7,780,000	Fund receives Fixed 3.70225%; and pays Floating GBP-SONIA-OIS Compound 1 Day	BNP Paribas	1/12/2027	8,728	9,110

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Government Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	GBP 4,600,000	Fund receives Fixed 3.175%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(8,371)	(8,325)
IRS	GBP 8,080,000	Fund receives Fixed 3.32047%; and pays Floating GBP-SONIA-OIS Compound 1 Day	BNP Paribas	5/2/2028	(1,718)	(7,763)
IRS	GBP 4,140,000	Fund receives Fixed 3.46724%; and pays Floating GBP-SONIA-OIS Compound 1 Day	BNP Paribas	6/12/2028	1,433	903
IRS	USD 9,380,000	Fund receives Fixed 3.223%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	4/2/2029	7,823	7,823
IRS	USD 420,000	Fund receives Fixed 3.356%; and pays Floating USD-SOFR-OIS Compound 1 Day	BNP Paribas	4/2/2029	847	847
IRS	GBP 4,140,000	Fund receives Fixed 3.3086%; and pays Floating GBP-SONIA-OIS Compound 1 Day	BNP Paribas	7/2/2029	39	(2,612)
IRS	USD 1,540,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.307%	BNP Paribas	6/2/2054	(874)	(874)
IRS	USD 400,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3777%	BNP Paribas	6/2/2054	(1,707)	(1,707)
IRS	USD 3,320,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3877%	BNP Paribas	6/2/2054	(15,909)	(15,909)
IRS	BRL 2,837,740	Fund receives Fixed 10.143202%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	(8,984)	(8,984)
IRS	COP 4,842,100,020	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.81%	JP Morgan	10/5/2025	(482)	(482)
IRS	COP 9,748,830,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 8.62%	JP Morgan	5/11/2025	(7,420)	(7,420)
IRS	COP 3,239,203,980	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.73%	Morgan Stanley	10/5/2025	(23)	(23)
IRS	BRL 8,566,000	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(38,376)	(38,376)
Total (USD underlying exposure - USD 555,420,123)					(67,097)	2,100,358

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
690,000	Call	OTC EUR/CHF	Bank of America	EUR 0.97	11/10/2024	(44,430)	45,384
24,070,000	Put	OTC EUR/USD	Bank of America	EUR 1.1	21/11/2024	17,258	211,017
904,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.065	5/9/2024	(2,885)	-
280,000	Put	OTC EUR/JPY	Citibank	EUR 145	4/9/2024	(22,927)	-
33,800,000	Put	OTC EUR/USD	HSBC Bank	EUR 1.065	4/10/2024	(174,770)	7,766
789,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	9/10/2024	41,684	60,906
1,185,000	Call	OTC USD/MXN	Morgan Stanley	USD 19.1	9/10/2024	43,938	52,187
307,000	Put	OTC USD/TRY	UBS	USD 38.5	27/9/2024	(1,836)	1,525
189,000	Put	OTC USD/TRY	UBS	USD 35.5	30/10/2024	62	735
Total (USD underlying exposure - USD 14,434,760)						(143,906)	379,520

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(307,000)	Put	OTC USD/TRY	Bank of America	USD 38.5	27/9/2024	931	(1,525)
(189,000)	Put	OTC USD/TRY	Bank of America	USD 35.5	30/10/2024	21	(735)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Government Bond Fund continued

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(24,070,000)	Put	OTC EUR/USD	Bank of America	EUR 1.08	21/11/2024	(3,937)	(92,313)
(280,000)	Put	OTC EUR/JPY	HSBC Bank	EUR 145	4/9/2024	11,318	-
(33,800,000)	Put	OTC EUR/USD	HSBC Bank	EUR 1.05	4/10/2024	93,842	(1,077)
(904,000)	Put	OTC EUR/USD	JP Morgan	EUR 1.065	5/9/2024	1,131	-
(1,185,000)	Call	OTC USD/MXN	Morgan Stanley	USD 19.1	9/10/2024	(37,830)	(52,187)
(789,000)	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	9/10/2024	(48,949)	(60,906)
Total (USD underlying exposure - USD 5,244,090)						16,527	(208,743)

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
AUD 3,750,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed semi-annually from 11/8/2025; and pays Floating AUD BBSW quarterly from 11/5/2025	JP Morgan	10/2/2025	(3,854)	11,324
USD 23,320,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.89% Fixed annually from 20/12/2025; and pays Floating USD SOFR annually from 20/12/2025	BNP Paribas	18/12/2024	(306,615)	193,423
USD 2,780,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.7% Fixed annually from 1/7/2027; and pays Floating USD SOFR annually from 1/7/2027	Bank of America	29/6/2026	(36,976)	86,109
USD 2,780,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.7% Fixed annually from 1/7/2027; and pays Floating USD SOFR annually from 1/7/2027	Bank of America	29/6/2026	37,556	160,642
Total (USD underlying exposure - USD 7,039,240)				(309,889)	451,498

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD (23,320,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/9/2025; and pays 3.82% Fixed annually from 20/9/2025	Citibank	18/9/2024	307,816	(4,496)
AUD (7,490,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating AUD BBSW quarterly from 11/5/2025; and pays 2.5% Fixed semi-annually from 11/8/2025	JP Morgan	10/2/2025	7,030	(2,750)
Total (USD underlying exposure - USD 661,136)				314,846	(7,246)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global High Yield Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 2,774,000	Valaris 8.375% 30/4/2030	2,898,003	0.16
				USD 1,822,000	Weatherford International 8.625% 30/4/2030	1,896,476	0.10
						22,984,332	1.25
COMMON STOCKS (SHARES)				Brazil			
France				USD 2,803,000	Banco do Brasil 4.875% 11/1/2029*	2,762,819	0.15
186,861	Constellium	3,143,002	0.17	USD 1,855,000	Banco do Brasil 6.25% 18/4/2030*	1,931,083	0.10
United States				USD 6,608,171	Samarco Mineracao 9% 30/6/2031	6,158,749	0.33
60,320	Avantor*	1,559,272	0.08			10,852,651	0.58
62,247	JELD-WEN*	887,020	0.05	British Virgin Islands			
1,460	Nine Energy Service	1,825	0.00	USD 800,000	CAS Capital No 1 4% 12/7/2026	766,488	0.04
		2,448,117	0.13	USD 3,903,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029	3,772,816	0.20
Total Common Stocks (Shares)		5,591,119	0.30	USD 200,000	Champion Path 4.5% 27/1/2026*	193,588	0.01
BONDS				EUR 250,000	Fortune Star BVI 3.95% 2/10/2026	252,126	0.01
Argentina				USD 600,000	Fortune Star BVI 5% 18/5/2026	560,513	0.03
USD 493,336	Aeropuertos Argentina 2000 8.5% 1/8/2031	510,161	0.03	USD 300,000	Fuqing Investment Management 3.25% 23/6/2025	287,394	0.02
USD 2,288,000	Telecom Argentina 9.5% 18/7/2031	2,305,160	0.12	USD 325,000	Gold Fields Orogen BVI 6.125% 15/5/2029*	339,719	0.02
USD 3,021,000	YPF 6.95% 21/7/2027	2,930,370	0.16	USD 391,500	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	398,786	0.02
USD 232,000	YPF 8.5% 28/7/2025	233,740	0.01	USD 1,400,000	Studio City 7% 15/2/2027	1,410,017	0.08
USD 2,965,000	YPF 9.5% 17/1/2031*	3,105,838	0.17	USD 350,000	Studio City Finance 5% 15/1/2029*	313,031	0.02
		9,085,269	0.49	USD 400,000	Studio City Finance 6% 15/7/2025	399,500	0.02
Australia						8,693,978	0.47
USD 100,000	Mineral Resources 9.25% 1/10/2028	105,799	0.01	Canada			
Austria				USD 967,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	886,574	0.05
EUR 400,000	ams-OSRAM 0% 5/3/2025	428,014	0.02	USD 376,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	364,811	0.02
EUR 700,000	ams-OSRAM 2.125% 3/11/2027	610,580	0.03	USD 690,000	1375209 BC 9% 30/1/2028	671,952	0.04
EUR 624,000	ams-OSRAM 10.5% 30/3/2029*	727,190	0.04	USD 1,034,000	Air Canada 3.875% 15/8/2026	999,108	0.06
		1,765,784	0.09	USD 4,935,000	Bausch + Lomb 8.375% 1/10/2028	5,190,386	0.28
Belgium				USD 303,000	Bausch Health 6.125% 1/2/2027	255,597	0.01
EUR 800,000	KBC 8% 5/9/2028	961,836	0.05	USD 2,387,000	Bausch Health 11% 30/9/2028	2,213,942	0.12
Bermuda				USD 459,000	Baytex Energy 8.5% 30/4/2030	489,798	0.03
USD 6,734,000	Carnival Bermuda 10.375% 1/5/2028	7,287,341	0.39	USD 1,820,000	Bombardier 6% 15/2/2028	1,825,522	0.10
USD 1,168,000	Nabors Industries 7.5% 15/1/2028*	1,151,923	0.06	USD 866,000	Bombardier 7% 1/6/2032	901,959	0.05
USD 1,630,000	NCL 5.875% 15/3/2026	1,629,874	0.09	USD 1,653,000	Bombardier 7.25% 1/7/2031*	1,737,017	0.09
USD 116,000	NCL 7.75% 15/2/2029*	123,809	0.01	USD 3,000	Bombardier 7.5% 1/2/2029	3,163	0.00
USD 376,000	NCL 8.125% 15/1/2029	402,672	0.02	USD 1,384,000	Bombardier 8.75% 15/11/2030	1,510,306	0.08
USD 833,000	NCL Finance 6.125% 15/3/2028	842,885	0.05	USD 846,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	789,034	0.04
USD 1,250,000	OHA Credit Funding 11 8.056% 19/7/2037	1,250,000	0.07	USD 256,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	240,607	0.01
USD 1,750,000	OHA Credit Funding 19 7.294% 20/7/2037	1,758,549	0.09				
USD 1,250,000	OHA Credit Funding 19 8.194% 20/7/2037	1,258,930	0.07				
USD 915,000	Seadrill Finance 8.375% 1/8/2030	968,472	0.05				
USD 517,000	Tengizchevroil Finance International 2.625% 15/8/2025	502,638	0.03				
USD 1,000,000	Trinitas CLO XXIV 8.028% 25/4/2037	1,012,760	0.06				

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 371,000	Dye & Durham 8.625% 15/4/2029	387,970	0.02	USD 2,500,000	Apidos Loan Fund 2024-1 7.52% 25/4/2035	2,510,354	0.13
USD 249,000	Empire Communities 9.75% 1/5/2029	262,678	0.01	USD 1,000,000	Apidos Loan Fund 2024-1 8.52% 25/4/2035	1,003,381	0.05
USD 595,000	Enbridge 7.2% 27/6/2054	614,714	0.03	USD 3,000,000	Bain Capital Credit CLO 2024-3 8.443% 16/7/2037	2,992,397	0.16
USD 712,000	Enbridge 7.375% 15/3/2055	729,641	0.04	USD 1,000,000	Beechwood Park CLO 11.786% 17/1/2035	1,004,325	0.05
USD 622,000	Enbridge 8.5% 15/1/2084	682,378	0.04	USD 3,792,000	CSN Inova Ventures 6.75% 28/1/2028*	3,641,003	0.20
USD 868,000	Enerflex 9% 15/10/2027	903,017	0.05	USD 911,000	Dar Al-Arkan Sukuk 7.75% 7/2/2026	926,696	0.05
USD 823,000	ERO Copper 6.5% 15/2/2030	806,059	0.04	USD 969,000	Dar Al-Arkan Sukuk 8% 25/2/2029	1,012,024	0.05
USD 1,955,000	First Quantum Minerals 9.375% 1/3/2029	2,073,502	0.11	USD 200,000	eHi Car Services 7% 21/9/2026*	148,502	0.01
USD 784,000	Garda World Security 4.625% 15/2/2027	767,262	0.04	USD 275,000	Fantasia 6.95% 17/12/2021***	4,813	0.00
USD 431,000	Garda World Security 6% 1/6/2029	407,828	0.02	USD 500,000	Fantasia 9.25% 28/7/2023***	8,750	0.00
	Garda World Security 7.75% 15/2/2028	3,541,493	0.19	USD 640,000	Fantasia 9.875% 19/10/2023***	12,160	0.00
USD 3,379,000	Garda World Security 8.25% 1/8/2032	1,378,918	0.07	USD 630,000	Fantasia 10.875% 9/1/2023***	11,025	0.00
USD 289,000	Garda World Security 9.5% 1/11/2027	291,884	0.02	USD 1,148,000	Fantasia 11.875% 1/6/2023***	21,812	0.00
USD 158,000	GFL Environmental 3.5% 1/9/2028	149,717	0.01	USD 350,000	Fantasia 12.25% 18/10/2022***	6,125	0.00
USD 723,000	GFL Environmental 3.75% 1/8/2025	716,003	0.04	USD 800,000	Fantasia 15% 18/12/2021***	14,000	0.00
USD 529,000	GFL Environmental 4% 1/8/2028	505,041	0.03	USD 2,500,000	Flatiron CLO 20 7.478% 20/5/2036	2,515,487	0.14
USD 703,000	GFL Environmental 4.375% 15/8/2029	666,906	0.04	USD 3,000,000	Flatiron CLO 20 8.578% 20/5/2036	3,000,769	0.16
USD 730,000	GFL Environmental 4.75% 15/6/2029	706,997	0.03	USD 4,500,000	Flatiron CLO 28 7.367% 15/7/2036	4,515,515	0.24
USD 1,327,000	GFL Environmental 6.75% 15/1/2031	1,387,847	0.07	USD 4,000,000	Flatiron CLO 28 8.267% 15/7/2036	4,006,835	0.21
	Husky Injection Molding Systems / Titan Co-Borrower 9% 15/2/2029	2,960,733	0.16	USD 885,000	FWD 8.4% 5/4/2029	916,860	0.05
USD 2,866,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	1,882,924	0.10	USD 805,000	GGAM Finance 6.875% 15/4/2029	832,491	0.05
USD 1,414,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	1,541,514	0.09	USD 1,099,000	GGAM Finance 8% 15/2/2027	1,144,156	0.06
USD 432,000	Mattamy 4.625% 1/3/2030	408,506	0.02	USD 366,000	GGAM Finance 8% 15/6/2028	391,558	0.02
USD 247,000	Mattamy 5.25% 15/12/2027	244,550	0.01	USD 439,000	Global Aircraft Leasing 8.75% 1/9/2027	444,288	0.02
USD 3,033,000	New Gold 7.5% 15/7/2027	3,091,237	0.17	USD 2,000,000	Goldentree Loan Management US CLO 9 7.682% 20/4/2037	2,024,297	0.11
USD 818,000	Parkland 6.625% 15/8/2032	827,948	0.04	USD 2,500,000	Goldentree Loan Management US CLO 9 8.632% 20/4/2037	2,515,376	0.13
USD 620,000	Saturn Oil & Gas 9.625% 15/6/2029	645,607	0.03	USD 2,000,000	Golub Capital Partners CLO 52B 7.732% 20/4/2037	2,026,107	0.11
USD 1,318,000	Toronto-Dominion Bank 7.25% 31/7/2084	1,347,299	0.07	USD 1,000,000	Golub Capital Partners CLO 52B 9.032% 20/4/2037	1,011,495	0.05
USD 641,000	Vermilion Energy 6.875% 1/5/2030	646,624	0.03	USD 2,000,000	Golub Capital Partners CLO 60B 7.335% 25/10/2034	2,007,666	0.11
		48,656,573	2.60	USD 2,000,000	Golub Capital Partners CLO 60B 8.245% 25/10/2034	1,989,182	0.11
	Cayman Islands			USD 2,000,000	Golub Capital Partners CLO 75B 7.235% 25/7/2037	2,010,231	0.11
USD 1,100,000	AGL CLO 33 7.109% 21/7/2037	1,103,372	0.06	USD 2,000,000	Golub Capital Partners CLO 75B 8.235% 25/7/2037	1,985,759	0.11
USD 2,500,000	AGL CLO 9 7.732% 20/4/2037	2,532,635	0.14	USD 200,000	Greentown China 4.7% 29/4/2025	196,250	0.01
USD 2,500,000	AGL CLO 9 8.832% 20/4/2037	2,506,832	0.13	USD 2,171,000	IHS 5.625% 29/11/2026	2,117,724	0.11
USD 1,250,000	AIMCO CLO 16 8.221% 17/7/2037	1,262,149	0.07	USD 1,275,000	IHS 6.25% 29/11/2028*	1,174,594	0.06
USD 1,000,000	Allegany Park CLO 8.382% 20/1/2035	999,831	0.05				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,268,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	3,529,652	0.19	USD 90,000	Transocean Titan Financing 8.375% 1/2/2028	93,357	0.01
USD 3,811,000	MAF Global 6.375% 20/3/2026	3,821,137	0.21	USD 1,650,000	Warwick Capital CLO 6.59% 20/7/2037	1,650,000	0.09
USD 887,000	MAF Global 7.875% 30/6/2027	920,449	0.05	USD 471,000	Wynn Macau 4.5% 7/3/2029	462,522	0.03
USD 600,000	Meituan 0% 27/4/2027	580,350	0.03	USD 907,000	Wynn Macau 5.125% 15/12/2029*	835,447	0.05
USD 200,000	Melco Resorts Finance 4.875% 6/6/2025	197,724	0.01	USD 200,000	Wynn Macau 5.125% 15/12/2029	184,222	0.01
USD 600,000	Melco Resorts Finance 4.875% 6/6/2025	593,172	0.03	USD 600,000	Wynn Macau 5.5% 15/1/2026	593,610	0.03
USD 600,000	Melco Resorts Finance 5.25% 26/4/2026*	586,029	0.03	USD 557,000	Wynn Macau 5.5% 15/1/2026*	551,068	0.03
USD 1,493,000	Melco Resorts Finance 5.375% 4/12/2029	1,366,312	0.08	USD 242,000	Wynn Macau 5.5% 1/10/2027*	234,624	0.01
USD 400,000	Melco Resorts Finance 5.375% 4/12/2029	366,058	0.02	USD 2,031,000	Wynn Macau 5.625% 26/8/2028	1,945,678	0.10
USD 242,000	Melco Resorts Finance 5.625% 17/7/2027*	233,613	0.01	USD 550,000	Wynn Macau 5.625% 26/8/2028*	526,894	0.03
USD 200,000	Melco Resorts Finance 5.75% 21/7/2028	190,875	0.01			112,084,697	6.00
USD 600,000	Melco Resorts Finance 5.75% 21/7/2028	572,625	0.03	Chile			
USD 839,000	Melco Resorts Finance 7.625% 17/4/2032	840,573	0.05	USD 3,355,000	AES Andes 8.15% 10/6/2055	3,446,363	0.19
USD 260,000	MGM China 4.75% 1/2/2027	251,689	0.01	USD 3,729,000	Banco de Credito e Inversiones 8.75% 8/5/2029	4,008,675	0.21
USD 250,000	MGM China 4.75% 1/2/2027*	242,009	0.01	USD 4,001,000	Banco del Estado de Chile 7.95% 2/5/2029*	4,251,063	0.23
USD 317,000	MGM China 7.125% 26/6/2031	325,541	0.02	USD 2,285,000	Empresa Nacional del Petroleo 5.95% 30/7/2034	2,379,256	0.13
USD 2,500,000	Oaktree CLO 2024-26 7.734% 20/4/2037	2,529,902	0.14			14,085,357	0.76
USD 2,000,000	Oaktree CLO 2024-26 8.784% 20/4/2037	1,995,119	0.11	China			
USD 1,500,000	OCP CLO 2020-20 7.729% 18/4/2037	1,519,576	0.08	USD 400,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	383,626	0.02
USD 4,000,000	OCP CLO 2020-20 8.879% 18/4/2037	4,009,095	0.22	Colombia			
USD 1,000,000	RR 5 7.823% 15/7/2039	1,018,420	0.05	USD 598,000	Banco Davivienda 6.65% 22/4/2031*	494,555	0.03
USD 300,000	Sands China 2.85% 8/3/2029*	269,437	0.01	USD 2,055,000	Banco de Bogota 4.375% 3/8/2027*	1,984,904	0.10
USD 200,000	Sands China 3.25% 8/8/2031	173,500	0.01	USD 700,000	Bancolombia 4.625% 18/12/2029	693,875	0.04
USD 400,000	Sands China 4.375% 18/6/2030*	378,375	0.02	USD 3,015,000	Bancolombia 8.625% 24/12/2034	3,158,213	0.17
USD 400,000	Sands China 5.4% 8/8/2028	400,134	0.02	USD 3,902,000	Colombia Telecomunicaciones 4.95% 17/7/2030*	3,325,151	0.18
USD 1,445,000	Seagate HDD Cayman 8.5% 15/7/2031	1,575,194	0.08	USD 5,050,000	Ecopetrol 4.625% 2/11/2031*	4,283,039	0.23
USD 2,000,000	Symphony CLO 41 7.116% 20/7/2037	2,006,126	0.11	USD 3,024,000	Ecopetrol 5.375% 26/6/2026	3,018,708	0.16
USD 1,000,000	Symphony CLO 41 8.166% 20/7/2037	1,009,860	0.05	USD 4,002,000	Ecopetrol 5.875% 2/11/2051	2,899,449	0.15
USD 2,000,000	Symphony CLO 43 7.877% 15/4/2037	2,033,737	0.11	USD 2,266,000	Ecopetrol 6.875% 29/4/2030	2,263,167	0.12
USD 1,750,000	Symphony CLO 43 9.127% 15/4/2037	1,778,475	0.10	USD 2,501,000	Ecopetrol 7.375% 18/9/2043*	2,287,227	0.12
USD 1,000,000	Symphony CLO XXIX 8.713% 15/1/2034	1,003,860	0.05	USD 1,405,000	Ecopetrol 8.375% 19/1/2036	1,426,075	0.08
USD 988,000	Transocean 8% 1/2/2027	987,670	0.05			25,834,363	1.38
USD 2,874,000	Transocean 8.25% 15/5/2029	2,912,141	0.16	Cyprus			
USD 2,737,000	Transocean 8.5% 15/5/2031	2,778,230	0.15	EUR 825,000	Bank of Cyprus 2.5% 24/6/2027	887,706	0.05
USD 2,876,400	Transocean 8.75% 15/2/2030	3,039,805	0.16	EUR 401,000	Bank of Cyprus 5% 2/5/2029	451,121	0.02
USD 409,000	Transocean Aquila 8% 30/9/2028	421,985	0.02			1,338,827	0.07
				Denmark			
				GBP 963,000	Orsted 2.5% 18/2/3021	932,977	0.05
				EUR 425,000	Orsted 5.125% 14/3/3024	481,253	0.02
				EUR 1,964,000	SGL ApS 8.438% 22/4/2030	2,188,914	0.12
						3,603,144	0.19

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Dominican Republic				EUR 2,200,000	iliad 5.375% 15/2/2029	2,544,206	0.14
USD 2,082,000	Aeropuertos Dominicanos Siglo XXI 7% 30/6/2034	2,162,792	0.12	EUR 700,000	iliad 5.625% 15/2/2030	812,815	0.04
Estonia				USD 1,892,000	Iliad 6.5% 15/10/2026	1,911,866	0.10
EUR 2,589,000	Eesti Energia 7.875% 15/7/2029	2,918,751	0.16	EUR 1,904,000	Iliad 6.875% 15/4/2031	2,199,986	0.12
Finland				USD 1,200,000	Iliad 7% 15/10/2028	1,217,962	0.06
EUR 979,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	1,037,959	0.06	USD 1,951,000	Iliad 8.5% 15/4/2031	2,072,552	0.12
USD 1,603,000	Ahlstrom 3 Oy 4.875% 4/2/2028	1,511,744	0.08	EUR 1,945,000	Loxam 6.375% 15/5/2028*	2,247,166	0.12
EUR 1,225,000	Citycon 3.625% 10/6/2026	955,801	0.05	EUR 861,000	Loxam 6.375% 31/5/2029	1,002,676	0.05
EUR 186,000	Citycon 7.875% 10/6/2029	170,218	0.01		Nova Alexandre III 8.914% 15/7/2029*	1,619,896	0.08
EUR 1,000,000	Finnair 4.75% 24/5/2029*	1,098,525	0.06	EUR 812,000	Paprec 6.5% 17/11/2027	945,092	0.05
		4,774,247	0.26	EUR 1,254,000	Paprec 7.25% 17/11/2029	1,470,430	0.08
France				EUR 830,000	Picard Groupe 6.375% 1/7/2029	950,404	0.05
EUR 600,000	Accor 4.875% 6/6/2030	667,535	0.03	EUR 6,500,000	RCI Banque 2.625% 18/2/2030	7,172,375	0.38
EUR 770,000	Altice France 3.375% 15/1/2028	608,405	0.03	EUR 1,300,000	RCI Banque 5.5% 9/10/2034	1,471,480	0.08
USD 1,095,000	Altice France 5.125% 15/1/2029	762,368	0.04	EUR 207,000	Tereos Finance Groupe I 4.75% 30/4/2027	230,153	0.01
USD 2,112,000	Altice France 5.125% 15/7/2029	1,483,044	0.08	EUR 1,025,000	Tereos Finance Groupe I 7.25% 15/4/2028	1,196,795	0.07
USD 540,000	Altice France 5.5% 15/1/2028	383,633	0.02	USD 1,007,000	Vallourec SACA 7.5% 15/4/2032*	1,061,408	0.06
USD 1,400,000	Altice France 5.5% 15/10/2029	977,210	0.05	EUR 29,833	Worldline 0% 30/7/2026	3,093,031	0.17
EUR 1,351,000	Altice France 11.5% 1/2/2027	1,225,146	0.07			73,077,488	3.92
EUR 700,000	Atos 0% 6/11/2024	63,964	0.00	Germany			
EUR 500,000	Atos 1% 12/11/2029	47,433	0.00	EUR 300,000	ADLER Real Estate 3% 27/4/2026	310,770	0.02
EUR 1,300,000	Atos 1.75% 7/5/2025	122,389	0.01	EUR 1,600,000	Bayer 4.5% 25/3/2082	1,757,178	0.09
EUR 700,000	Atos 2.5% 7/11/2028	65,506	0.01	EUR 2,800,000	Bayer 6.625% 25/9/2083	3,237,615	0.17
EUR 1,392,000	Banijay Entertainment 7% 1/5/2029	1,627,064	0.09	EUR 700,000	Bayer 7% 25/9/2083	834,346	0.05
USD 291,000	Banijay Entertainment 8.125% 1/5/2029	302,912	0.02	EUR 1,700,000	BRANICKS 2.25% 22/9/2026	921,874	0.05
EUR 457,000	Bertrand Franchise Finance 6.5% 18/7/2030*	520,030	0.03	EUR 255,000	Cheplapharm Arzneimittel 4.375% 15/1/2028*	272,577	0.02
EUR 1,374,000	Bertrand Franchise Finance 7.489% 18/7/2030	1,538,729	0.08	EUR 1,521,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	1,762,535	0.09
GBP 1,600,000	Clariane 13.168% 15/6/2025	2,031,432	0.11	EUR 400,000	Commerzbank 4.25% 9/10/2027*	404,007	0.02
USD 2,238,000	Constellium 3.75% 15/4/2029	2,069,299	0.11	EUR 3,200,000	Commerzbank 6.125% 9/10/2025	3,555,825	0.19
EUR 1,369,000	Constellium 5.375% 15/8/2032*	1,532,584	0.08	EUR 1,000,000	Commerzbank 6.5% 9/10/2029	1,116,401	0.06
USD 1,096,000	Constellium 5.625% 15/6/2028	1,086,569	0.06	EUR 600,000	Commerzbank 7.875% 9/10/2031*	693,453	0.04
USD 1,117,000	Constellium 6.375% 15/8/2032	1,136,222	0.06	EUR 1,800,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	1,674,924	0.09
EUR 600,000	Electricite de France 2.875% 15/12/2026	637,144	0.04	EUR 800,000	Deutsche Bank 4.5% 30/11/2026*	815,456	0.04
EUR 200,000	Electricite de France 3% 3/9/2027	210,775	0.01	EUR 1,600,000	Deutsche Bank 4.625% 30/10/2027	1,593,609	0.09
EUR 2,800,000	Electricite de France 3.375% 15/6/2030	2,828,357	0.15	USD 1,600,000	Deutsche Bank 4.789% 30/4/2025	1,535,992	0.08
EUR 2,000,000	Electricite de France 5.375% 29/1/2025	2,228,483	0.12	EUR 400,000	Deutsche Bank 8.125% 30/10/2029	454,861	0.02
GBP 3,600,000	Electricite de France 6% 29/1/2026	4,696,887	0.25	EUR 1,206,000	HT Troplast 9.375% 15/7/2028*	1,353,459	0.07
EUR 1,127,000	Elior 3.75% 15/7/2026	1,228,825	0.07	EUR 1,053,090	IHO Verwaltungs 3.75% 15/9/2026	1,167,856	0.06
EUR 1,359,000	Forvia 2.75% 15/2/2027	1,457,221	0.08	EUR 206,000	IHO Verwaltungs 3.875% 15/5/2027	224,811	0.01
EUR 690,000	Forvia 3.75% 15/6/2028*	748,914	0.04	EUR 1,023,000	IHO Verwaltungs 8.75% 15/5/2028	1,211,875	0.07
EUR 1,303,000	Forvia 5.5% 15/6/2031*	1,475,676	0.08				
EUR 157,000	Forvia 7.25% 15/6/2026	181,166	0.01				
EUR 1,856,000	Goldstory 6.75% 1/2/2030*	2,090,172	0.11				
EUR 753,000	Goldstory 7.631% 1/2/2030	835,888	0.04				
EUR 2,600,000	iliad 5.375% 14/6/2027	2,986,213	0.16				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 380,000	INEOS Styrolution Ludwigshafen 2.25% 16/1/2027	401,233	0.02		India		
EUR 1,200,000	Mahle 2.375% 14/5/2028	1,186,122	0.06	USD 200,000	Adani Green Energy 4.375% 8/9/2024	199,930	0.01
EUR 1,264,000	Mahle 6.5% 2/5/2031	1,422,401	0.08	USD 300,000	Axis Bank 4.1% 8/9/2026	285,000	0.02
EUR 2,901,000	Nidda Healthcare 7% 21/2/2030*	3,306,091	0.18	USD 200,000	Delhi International Airport 6.125% 31/10/2026	201,125	0.01
EUR 800,000	Novelis Sheet Ingot 3.375% 15/4/2029	848,782	0.05	USD 200,000	Delhi International Airport 6.45% 4/6/2029	203,682	0.01
EUR 2,191,750	PCF 4.75% 15/4/2029*	2,117,281	0.11	USD 200,000	GMR Hyderabad International Airport 4.25% 27/10/2027	190,358	0.01
EUR 681,000	ProGroup 5.125% 15/4/2029	742,197	0.04	USD 1,200,000	HDFC Bank 3.7% 25/8/2026*	1,138,572	0.06
EUR 1,274,000	ProGroup 5.375% 15/4/2031	1,378,255	0.07	USD 300,000	IRB Infrastructure Developers 7.11% 11/3/2032	309,282	0.02
EUR 1,494,637	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	1,661,479	0.09	USD 190,000	JSW Hydro Energy 4.125% 18/5/2031*	172,411	0.01
EUR 793,000	Techem Verwaltungsgesellschaft 675 mbH 5.375% 15/7/2029	896,720	0.05	USD 200,000	JSW Steel 5.375% 4/4/2025	199,216	0.01
EUR 3,254,650	Tele Columbus 10% 1/1/2029	2,849,010	0.15	USD 800,000	Manappuram Finance 7.375% 12/5/2028*	809,500	0.04
EUR 1,242,000	TK Elevator Holdco 6.625% 15/7/2028	1,352,193	0.07	USD 375,000	Piramal Capital & Housing Finance 7.8% 29/1/2028*	379,951	0.02
USD 2,915,000	TK Elevator Holdco 7.625% 15/7/2028	2,921,492	0.16	USD 200,000	ReNew Pvt 5.875% 5/3/2027	196,067	0.01
EUR 1,620,000	TK Elevator Midco 4.375% 15/7/2027	1,767,283	0.10	USD 300,000	SAEL LTD GROUP ISSUERS 7.8% 31/7/2031	305,157	0.02
EUR 1,200,000	TUI 1.95% 26/7/2031	1,330,646	0.07	USD 200,000	Shriram Finance 6.625% 22/4/2027*	202,233	0.01
EUR 1,289,000	TUI 5.875% 15/3/2029*	1,453,332	0.08			4,792,484	0.26
EUR 175,000	TUI Cruises 6.25% 15/4/2029*	198,428	0.01		Indonesia		
EUR 1,180,358	TUI Cruises 6.5% 15/5/2026	1,320,982	0.07	USD 200,000	Japfa Comfeed Indonesia 5.375% 23/3/2026*	195,626	0.01
EUR 1,100,000	ZF Finance 2% 6/5/2027	1,149,981	0.06		Ireland		
EUR 1,100,000	ZF Finance 2.25% 3/5/2028	1,127,088	0.06	EUR 244,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	223,548	0.01
EUR 600,000	ZF Finance 2.75% 25/5/2027	639,284	0.03	EUR 1,837,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	1,682,038	0.09
EUR 1,000,000	ZF Finance 3.75% 21/9/2028	1,072,945	0.06	USD 1,278,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	1,094,640	0.06
EUR 400,000	ZF Finance 5.75% 3/8/2026	453,811	0.03	EUR 450,000	Arini European CLO I 9.725% 15/7/2036	512,229	0.03
		56,496,460	3.03	USD 2,072,000	ASG Finance Designated Activity 9.75% 15/5/2029	2,086,007	0.11
	Greece			EUR 200,000	Aurium CLO VIII 6.7% 23/6/2034	220,696	0.01
EUR 1,575,000	Alpha Bank 5% 12/5/2030	1,800,766	0.10	EUR 1,050,000	Avoca CLO XV 7.815% 15/4/2031	1,152,529	0.06
EUR 1,875,000	National Bank of Greece 5.875% 28/6/2035	2,165,574	0.11	EUR 1,395,000	Bank of Ireland 7.5% 19/5/2025	1,570,636	0.08
		3,966,340	0.21	EUR 1,800,000	BlueMountain Fuji Eur CLO IV 9.751% 25/2/2034	2,000,749	0.11
	Guatemala			EUR 200,000	Bridgepoint CLO 1 7.935% 15/1/2034	222,022	0.01
USD 2,322,000	CT Trust 5.125% 3/2/2032*	2,100,922	0.12	EUR 1,000,000	Bridgepoint CLO 3 9.925% 15/1/2036	1,124,141	0.06
	Guernsey			EUR 236,000	Cairn CLO XVI 8.885% 15/1/2037	267,569	0.01
EUR 1,116,872	Globalworth Real Estate Investments 6.25% 31/3/2029*	1,209,759	0.07	EUR 200,000	CIFC European Funding CLO I 6.885% 15/7/2032	221,967	0.01
EUR 188,000	Globalworth Real Estate Investments 6.25% 31/3/2030	196,344	0.01	EUR 200,000	Contego CLO VII 7.648% 14/5/2032	223,875	0.01
		1,406,103	0.08	EUR 650,000	CVC Cordatus Loan Fund XXVII 10.265% 15/4/2035	735,077	0.04
	Hong Kong						
USD 575,000	Nanyang Commercial Bank 6% 6/8/2034	580,023	0.03				
	Hungary						
USD 1,325,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	1,374,266	0.07				
USD 1,295,000	MVM Energetika Zrt 6.5% 13/3/2031	1,327,375	0.07				
USD 715,000	MVM Energetika Zrt 7.5% 9/6/2028	757,464	0.04				
		3,459,105	0.18				

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 466,000	Flutter Treasury Designated Activity 6.375% 29/4/2029	481,133	0.03	EUR 2,398,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	2,472,683	0.13
EUR 160,000	Harvest CLO XXXII 7.298% 25/7/2037	178,217	0.01	EUR 448,000	Infrastrutture Wireless Italiane 1.75% 19/4/2031	446,520	0.02
USD 845,000	Jazz 4.375% 15/1/2029	805,729	0.05	EUR 2,017,478	Inter Media and Communication 6.75% 9/2/2027*	2,238,170	0.12
USD 1,810,000	LCPR Senior Secured Financing 6.75% 15/10/2027	1,655,723	0.09	USD 695,000	Intesa Sanpaolo 4.198% 1/6/2032	610,672	0.03
EUR 284,000	Margay CLO I 10.085% 15/7/2036	319,783	0.02	USD 510,000	Intesa Sanpaolo 4.95% 1/6/2042	403,924	0.02
EUR 1,573,000	Neuberger Berman Loan Advisers Euro CLO 2 9.745% 15/4/2034	1,753,760	0.09	GBP 1,325,000	Intesa Sanpaolo 5.148% 10/6/2030	1,661,413	0.09
EUR 300,000	Palmer Square European CLO 2022-2 7.685% 15/1/2038	337,876	0.02	EUR 2,931,000	Intesa Sanpaolo 5.5% 1/3/2028*	3,215,523	0.17
EUR 1,036,000	Palmer Square European CLO 2023-1 9.885% 15/7/2036	1,163,488	0.06	GBP 313,000	Intesa Sanpaolo 8.505% 20/9/2032*	459,932	0.03
EUR 140,000	Penta CLO 17 6.703% 15/8/2038	155,720	0.01	EUR 410,000	Lottomatica 5.375% 1/6/2030*	463,735	0.03
EUR 200,000	Providus CLO V 6.492% 15/2/2035	220,868	0.01	EUR 622,000	Lottomatica 6.755% 1/6/2031	696,334	0.04
EUR 800,000	Rockfield Park CLO 6.664% 16/7/2034	888,202	0.05	EUR 1,080,000	Lottomatica 7.505% 15/12/2030	1,206,855	0.06
EUR 920,000	Rockfield Park CLO 9.614% 16/7/2034	1,032,680	0.06	EUR 3,500,000	Nexi 0% 24/2/2028	3,350,920	0.18
EUR 140,000	Tikehau CLO XII 6.62% 20/10/2038	155,553	0.01	EUR 938,000	Optics Bidco 1.625% 18/1/2029	945,536	0.05
GBP 2,421,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	2,941,035	0.16	EUR 541,000	Optics Bidco 2.875% 28/1/2026	592,798	0.03
USD 1,691,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,607,942	0.08	EUR 400,000	Optics Bidco 5.25% 17/3/2055	434,005	0.02
		27,035,432	1.45	USD 1,344,000	Optics Bidco 6% 30/9/2034	1,317,086	0.08
	Israel			USD 718,000	Optics Bidco 6.375% 15/11/2033	722,664	0.04
USD 1,010,000	Bank Leumi Le-Israel 7.129% 18/7/2033*	1,008,773	0.05	EUR 780,000	Optics Bidco 6.875% 15/2/2028	942,153	0.05
	Italy			EUR 1,863,000	Optics Bidco 7.875% 31/7/2028*	2,336,693	0.12
EUR 1,475,000	A2A 5% 11/6/2029	1,646,128	0.09	EUR 799,000	Pachelbel Bidco 7.125% 17/5/2031	931,651	0.05
EUR 850,000	Banca Monte dei Paschi di Siena 4.75% 15/3/2029	962,526	0.05	EUR 989,000	Pachelbel Bidco 8.066% 17/5/2031	1,099,980	0.06
EUR 540,000	Banca Monte dei Paschi di Siena 7.708% 18/1/2028	649,688	0.04	EUR 1,422,000	Poste Italiane 2.625% 24/3/2029*	1,432,542	0.08
EUR 2,125,000	Banco BPM 2.875% 29/6/2031*	2,287,857	0.12	EUR 1,986,000	TeamSystem 7.127% 31/7/2031	2,208,055	0.12
EUR 1,109,000	Banco BPM 3.375% 19/1/2032	1,198,660	0.07	EUR 1,429,000	Terna - Rete Elettrica Nazionale 4.75% 11/1/2030	1,598,582	0.08
EUR 1,504,000	Cedacri Mergeco 8.167% 15/5/2028*	1,666,824	0.09	EUR 1,700,000	UnipolSai Assicurazioni 4.9% 23/5/2034	1,896,197	0.10
EUR 848,000	Cedacri Mergeco 9.042% 15/5/2028	944,632	0.05			55,213,721	2.96
EUR 1,809,000	Duomo Bidco 7.803% 15/7/2031	2,030,249	0.11		Jamaica		
USD 1,800,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	1,804,005	0.09	USD 4,136,941	Digicel Intermediate / Digicel International Finance / Difl US 12% 25/5/2027	4,139,497	0.22
EUR 2,206,000	Fiber Bidco 6.125% 15/6/2031	2,426,986	0.13		Japan		
EUR 786,000	Fiber Bidco 7.695% 15/1/2030	877,065	0.05	EUR 1,200,000	Rakuten 4.25% 22/4/2027	1,157,991	0.06
EUR 622,000	Fiber Midco 10% 15/6/2029	691,956	0.04	USD 1,151,000	Rakuten 9.75% 15/4/2029*	1,241,497	0.07
EUR 1,910,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	2,087,266	0.11	USD 636,000	Rakuten 11.25% 15/2/2027	690,308	0.04
EUR 155,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	165,902	0.01	EUR 149,000	SoftBank 2.875% 6/1/2027	160,290	0.01
EUR 1,864,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029*	2,089,354	0.11	EUR 2,561,000	SoftBank 3.125% 19/9/2025*	2,800,231	0.15
				EUR 381,000	SoftBank 3.375% 6/7/2029	391,948	0.02
				EUR 1,870,000	SoftBank 3.875% 6/7/2032	1,886,525	0.10
				EUR 608,000	SoftBank 4% 19/9/2029*	644,993	0.03
				EUR 513,000	SoftBank 5% 15/4/2028	571,734	0.03
				EUR 1,811,000	SoftBank 5.375% 8/1/2029*	2,015,193	0.11
				EUR 1,428,000	SoftBank 5.75% 8/7/2032	1,583,687	0.09
				USD 200,000	SoftBank 6.875% 19/7/2027*	197,362	0.01
						13,341,759	0.72

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Jersey				USD 1,500,000	Neuberger Berman Loan Advisers CLO 55 7.673% 22/4/2038	1,516,530	0.08
USD 1,000,000	AIMCO CLO 17 8.182% 20/7/2037	1,006,195	0.05	USD 2,000,000	Neuberger Berman Loan Advisers CLO 55 8.823% 22/4/2038	2,031,498	0.11
USD 1,500,000	AIMCO CLO 18 8.132% 20/7/2037	1,479,209	0.08	USD 2,000,000	OCP CLO 2024-34 7.2% 15/10/2037	2,006,361	0.11
USD 2,000,000	APIDOS CLO XLVIII 7.365% 25/7/2037	2,009,402	0.11	USD 1,000,000	OCP CLO 2024-34 8.22% 15/10/2037	1,004,058	0.05
USD 2,500,000	APIDOS CLO XLVIII 8.315% 25/7/2037	2,522,030	0.14	USD 1,000,000	Pikes Peak CLO 16 7.415% 25/7/2037	1,005,422	0.05
USD 1,861,000	Ardonagh Finance 8.875% 15/2/2032	1,927,904	0.10	USD 2,000,000	Pikes Peak CLO 16 8.515% 25/7/2037	1,999,711	0.11
EUR 2,205,000	Ardonagh Finco 6.875% 15/2/2031	2,453,813	0.13	USD 1,500,000	Wellington Management CLO 3 8.227% 18/7/2037	1,506,157	0.08
USD 2,625,000	Ardonagh Finco 7.75% 15/2/2031*	2,713,691	0.14			63,253,299	3.38
USD 697,000	Aston Martin Capital 10% 31/3/2029	710,145	0.04	Kazakhstan			
GBP 1,718,000	Aston Martin Capital 10.375% 31/3/2029	2,271,857	0.12	USD 1,980,000	KazMunayGas National JSC 4.75% 19/4/2027	1,955,913	0.11
USD 1,000,000	Boyce Park CLO 11.532% 21/4/2035	998,967	0.05	USD 2,175,000	KazMunayGas National JSC 6.375% 24/10/2048	2,137,275	0.11
USD 2,000,000	Canyon CLO 2023-2 7.82% 15/5/2037	2,027,070	0.11			4,093,188	0.22
USD 1,500,000	Canyon CLO 2023-2 8.92% 15/5/2037	1,511,338	0.08	Liberia			
USD 2,000,000	Captree Park CLO 7.633% 20/7/2037	2,022,549	0.11	USD 2,318,000	Royal Caribbean Cruises 6% 1/2/2033	2,374,211	0.13
USD 2,000,000	Captree Park CLO 8.583% 20/7/2037	2,020,347	0.11	USD 450,000	Royal Caribbean Cruises 6.25% 15/3/2032	464,754	0.03
USD 1,250,000	CarVal CLO VII-C 7.432% 20/7/2037	1,254,323	0.07			2,838,965	0.16
USD 2,000,000	CarVal CLO VII-C 8.432% 20/7/2037	1,982,245	0.11	Luxembourg			
USD 1,000,000	Carval CLO X-C 7.288% 20/7/2037	1,003,274	0.05	USD 4,197,000	3R Lux 9.75% 5/2/2031	4,534,001	0.24
GBP 788,000	CPUK Finance 3.588% 28/8/2025	1,017,959	0.06	EUR 1,000,000	ADLER 21% 31/7/2025	1,313,021	0.07
GBP 493,000	CPUK Finance 4.5% 28/8/2027	612,042	0.03	USD 837,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	833,495	0.04
GBP 293,000	CPUK Finance 7.875% 28/8/2029	391,013	0.02	EUR 745,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028	772,489	0.04
GBP 2,420,000	Galaxy Bidco 6.5% 31/7/2026	3,159,197	0.17	USD 2,303,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,132,258	0.11
USD 2,000,000	GoldenTree Loan Management US CLO 20 7.533% 20/7/2037	2,018,775	0.11	USD 2,437,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,259,169	0.13
USD 2,000,000	GoldenTree Loan Management US CLO 21 7.425% 20/7/2037	2,019,835	0.11	GBP 2,454,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	2,963,801	0.16
USD 2,000,000	GoldenTree Loan Management US CLO 21 8.375% 20/7/2037	2,017,041	0.11	EUR 317,000	Altice Financing 2.25% 15/1/2025	345,329	0.02
USD 1,000,000	Golub Capital Partners CLO 74 B 7.515% 25/7/2037	1,009,913	0.05	EUR 429,000	Altice Financing 3% 15/1/2028	377,205	0.02
USD 3,000,000	Golub Capital Partners CLO 74 B 8.515% 25/7/2037	2,988,063	0.16	EUR 1,556,000	Altice Financing 4.25% 15/8/2029	1,339,476	0.07
USD 2,000,000	MidOcean Credit CLO XII 7.729% 18/4/2036	2,008,625	0.11	USD 1,378,000	Altice Financing 5% 15/1/2028	1,111,442	0.06
USD 3,000,000	MidOcean Credit CLO XII 9.029% 18/4/2036	3,018,214	0.16	USD 2,102,000	Altice Financing 5.75% 15/8/2029	1,621,469	0.09
USD 1,000,000	Midocean Credit CLO XV 7.597% 21/7/2037	1,006,350	0.05	USD 1,263,000	Altice Financing 9.625% 15/7/2027	1,210,255	0.06
USD 1,000,000	Midocean Credit CLO XV 8.647% 21/7/2037	1,002,176	0.05	EUR 802,000	Aramark International Finance 3.125% 1/4/2025	882,855	0.05
				EUR 500,000	Aroundtown 0% 16/7/2026	512,595	0.03

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 700,000	Aroundtown 0.375% 15/4/2027	700,644	0.04	USD 2,301,000	SK Invictus Intermediate II 5% 30/10/2029*	2,176,426	0.12
EUR 3,556,000	Aroundtown Finance 7.125% 16/1/2030	3,311,584	0.18	USD 1,750,000	Stena International 7.25% 15/1/2031	1,805,082	0.09
USD 710,000	Camelot Finance 4.5% 1/11/2026	695,445	0.04	USD 1,199,000	Stena International 7.625% 15/2/2031	1,241,414	0.07
EUR 2,110,000	Cidron Aida Finco 5% 1/4/2028*	2,229,407	0.12	EUR 1,351,000	Summer BC Holdco B 5.75% 31/10/2026	1,492,890	0.08
GBP 891,000	Cidron Aida Finco 6.25% 1/4/2028*	1,099,524	0.06	USD 2,400,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	2,329,650	0.12
EUR 341,000	Cirsa Finance International 6.5% 15/3/2029*	391,381	0.02			81,803,868	4.38
EUR 442,000	Cirsa Finance International 7.875% 31/7/2028	518,936	0.03	Marshall Islands			
EUR 854,000	Cirsa Finance International 8.136% 31/7/2028	956,765	0.05	USD 2,111,000	Danaos 8.5% 1/3/2028	2,175,675	0.12
EUR 288,000	Cirsa Finance International 10.375% 30/11/2027	339,412	0.02	USD 52,000	Seaspan 5.5% 1/8/2029*	49,286	0.00
USD 1,150,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	1,142,736	0.06			2,224,961	0.12
USD 3,375,000	Cosan Luxembourg 7.25% 27/6/2031*	3,477,094	0.19	Mauritius			
USD 2,232,000	CSN Resources 4.625% 10/6/2031	1,757,700	0.09	USD 161,636	Azure Power Energy 3.575% 19/8/2026	152,168	0.01
EUR 1,479,000	Ephios Subco 3 7.875% 31/1/2031	1,757,448	0.09	USD 351,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024*	350,423	0.02
EUR 1,700,000	European TopSoho 4% 21/9/2021***	601,011	0.03	USD 2,488,000	CA Magnum 5.375% 31/10/2026	2,429,681	0.13
EUR 391,000	Garfunkelux Holdco 3 6.75% 1/11/2025	298,422	0.01	USD 800,000	CA Magnum 5.375% 31/10/2026*	781,248	0.04
GBP 1,158,000	Garfunkelux Holdco 3 7.75% 1/11/2025*	1,049,423	0.06	USD 750,000	Diamond II 7.95% 28/7/2026	758,878	0.04
USD 1,864,000	Herens Holdco 4.75% 15/5/2028	1,629,772	0.09	USD 200,000	Greenko Solar Mauritius 5.95% 29/7/2026	199,813	0.01
EUR 180,000	Herens Midco 5.25% 15/5/2029*	154,486	0.01	USD 400,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	398,468	0.02
USD 332,000	ION Trading Technologies 9.5% 30/5/2029	352,599	0.02	USD 3,438,000	HTA 7.5% 4/6/2029*	3,467,636	0.18
USD 1,114,000	Kenbourne Invest 4.7% 22/1/2028***	618,270	0.03	USD 400,000	India Clean Energy 4.5% 18/4/2027*	375,108	0.02
USD 1,719,000	Kenbourne Invest 6.875% 26/11/2024***	954,045	0.05	USD 533,650	India Cleantech Energy 4.7% 10/8/2026	514,972	0.03
EUR 639,000	Kleopatra 2 6.5% 1/9/2026	525,359	0.03	USD 1,166,625	India Green Power 4% 22/2/2027	1,105,395	0.06
EUR 1,737,000	Kleopatra Finco 4.25% 1/3/2026*	1,797,609	0.09	USD 200,000	Network i2i 3.975% 3/3/2026	192,922	0.01
EUR 987,000	Lion/Polaris Lux 4 7.334% 1/7/2029	1,102,085	0.06	USD 800,000	Network i2i 5.65% 15/1/2025	798,000	0.04
EUR 1,455,000	Lune 5.625% 15/11/2028*	1,395,604	0.07	USD 400,000	UPL 4.625% 16/6/2030	342,875	0.02
USD 4,143,000	Millicom International Cellular 7.375% 2/4/2032*	4,205,145	0.23			11,867,587	0.63
USD 1,854,000	Minerva Luxembourg 8.875% 13/9/2033	2,001,415	0.11	Mexico			
EUR 1,667,000	Motion Finco 7.375% 15/6/2030	1,863,090	0.10	USD 860,000	Banco Mercantil del Norte 6.625% 24/1/2032*	798,888	0.04
USD 3,829,000	Petrorio Luxembourg 6.125% 9/6/2026	3,821,974	0.20	USD 1,048,000	Banco Mercantil del Norte 7.5% 27/6/2029*	1,058,705	0.06
USD 2,085,000	Puma International Financing 5% 24/1/2026	2,053,026	0.11	USD 1,830,000	Banco Mercantil del Norte 7.625% 10/1/2028	1,859,500	0.10
USD 1,701,000	Raizen Fuels Finance 6.95% 5/3/2054	1,820,555	0.10	USD 4,409,000	BBVA Bancomer 5.125% 18/1/2033	4,181,936	0.22
EUR 1,421,000	Rossini 6.75% 31/12/2029	1,633,701	0.09	USD 4,279,000	Braskem Idesa SAPI 6.99% 20/2/2032	3,348,318	0.18
EUR 2,050,000	Rossini 7.549% 31/12/2029	2,288,055	0.12	USD 2,089,000	Cemex 9.125% 14/3/2028	2,278,639	0.12
EUR 1,897,000	SES 2.875% 27/5/2026*	2,005,824	0.11	USD 556,000	Trust Fibra Uno 4.869% 15/1/2030	513,888	0.03
				USD 1,505,000	Trust Fibra Uno 7.375% 13/2/2034*	1,555,794	0.08
						15,595,668	0.83

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Netherlands				EUR 2,116,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	2,315,115	0.12
EUR 788,000	Boels Topholding 5.75% 15/5/2030	898,336	0.05	EUR 2,337,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	2,549,650	0.14
EUR 1,318,000	Boels Topholding 6.25% 15/2/2029	1,519,342	0.08	EUR 2,616,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	3,256,032	0.17
USD 4,779,000	Braskem Netherlands Finance 8.5% 12/1/2031	5,005,764	0.27	EUR 683,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	887,928	0.05
USD 971,000	Braskem Netherlands Finance 8.5% 23/1/2081	982,200	0.05	USD 6,520,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	6,261,938	0.34
EUR 945,000	Citycon Treasury 1.625% 12/3/2028	921,171	0.05		Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	1,798,420	0.10
EUR 531,000	Citycon Treasury 2.375% 15/1/2027*	553,631	0.03	USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	208,144	0.01
EUR 1,200,000	Cooperatieve Rabobank 4.375% 29/6/2027	1,295,222	0.07		Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029	2,107,749	0.11
EUR 315,000	Darling Global Finance 3.625% 15/5/2026	348,303	0.02	USD 707,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	810,406	0.04
USD 1,086,000	Elastic 4.125% 15/7/2029	1,013,634	0.05	EUR 870,000	Titan II 5.125% 15/7/2029	978,062	0.05
EUR 2,169,000	Global Switch Finance 1.375% 7/10/2030	2,183,396	0.12	EUR 1,054,000	Trivium Packaging Finance 7.292% 15/8/2026	1,171,503	0.06
USD 682,500	Greenko Dutch 3.85% 29/3/2026	658,186	0.04	USD 200,000	Trivium Packaging Finance 8.5% 15/8/2027	200,180	0.01
EUR 235,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	250,028	0.01	EUR 510,000	United 3.125% 15/2/2026	557,225	0.03
EUR 460,000	Heimstaden Bostad Treasury 1% 13/4/2028*	444,190	0.03	EUR 412,000	United 4% 15/11/2027	448,248	0.02
EUR 205,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	208,207	0.01	EUR 492,000	United 6.75% 15/2/2031*	574,462	0.03
USD 1,919,000	IHS Netherlands Holdco 8% 18/9/2027	1,918,808	0.10	EUR 1,005,000	United 7.792% 15/2/2031	1,122,874	0.06
USD 807,000	ING Groep 5.75% 16/11/2026	794,989	0.04	USD 4,113,000	VEON 3.375% 25/11/2027	3,470,344	0.18
USD 871,000	ING Groep 8% 16/5/2030*	929,793	0.05	EUR 1,412,000	VZ Secured Financing 3.5% 15/1/2032*	1,424,235	0.08
EUR 1,000,000	LEG Properties 1% 4/9/2030	1,128,695	0.06	EUR 500,000	ZF Europe Finance 2% 23/2/2026	535,774	0.03
EUR 1,261,000	Nobian Finance 3.625% 15/7/2026	1,379,248	0.07	EUR 1,200,000	ZF Europe Finance 2.5% 23/10/2027	1,262,214	0.07
EUR 1,334,000	Odido 5.5% 15/1/2030	1,420,677	0.08	EUR 600,000	ZF Europe Finance 4.75% 31/1/2029	668,003	0.03
EUR 1,069,000	OI European 5.25% 1/6/2029*	1,205,480	0.07	EUR 800,000	ZF Europe Finance 6.125% 13/3/2029	935,015	0.05
EUR 390,000	OI European 6.25% 15/5/2028	448,636	0.03	EUR 720,000	Ziggo 2.875% 15/1/2030	729,517	0.04
EUR 610,000	OI European 6.25% 15/5/2028*	700,291	0.04	USD 644,000	Ziggo 4.875% 15/1/2030*	602,888	0.03
USD 2,417,000	Petrobras Global Finance 6.5% 3/7/2033*	2,501,728	0.13	USD 1,124,000	Ziggo Bond 5.125% 28/2/2030*	1,016,096	0.05
EUR 2,300,000	Prosus 2.778% 19/1/2034	2,184,456	0.12	USD 1,085,000	Ziggo Bond 6% 15/1/2027	1,086,427	0.06
USD 782,000	Prosus 3.832% 8/2/2051	528,824	0.03			83,364,322	4.46
EUR 173,000	Q-Park I 2% 1/3/2027	182,449	0.01	Norway			
EUR 722,000	Q-Park I 5.125% 1/3/2029*	821,396	0.04	EUR 1,642,000	Var Energi 7.862% 15/11/2083	2,002,358	0.11
EUR 1,425,000	Q-Park I 5.125% 15/2/2030	1,605,826	0.09	Panama			
	Sensata Technologies 4% 15/4/2029	717,887	0.04	USD 4,454,080	AES Panama Generation 4.375% 31/5/2030*	3,982,192	0.21
EUR 350,304	Summer BidCo 10% 15/2/2029*	398,908	0.02	USD 367,000	Carnival 4% 1/8/2028	350,944	0.02
USD 2,645,000	Sunrise FinCo I 4.875% 15/7/2031	2,467,348	0.13	EUR 390,000	Carnival 5.75% 15/1/2030*	454,589	0.02
EUR 1,500,000	Telefonica Europe 3.875% 22/6/2026	1,655,496	0.09	USD 2,262,000	Carnival 6% 1/5/2029*	2,274,436	0.12
EUR 1,400,000	Telefonica Europe 5.752% 15/1/2032	1,614,574	0.09	USD 918,000	Carnival 7% 15/8/2029*	970,569	0.05
EUR 2,400,000	Telefonica Europe 6.135% 3/2/2030	2,822,880	0.15	USD 3,610,000	Telecomunicaciones Digitales 4.5% 30/1/2030	3,276,075	0.18
EUR 2,200,000	Telefonica Europe 7.125% 23/8/2028	2,675,874	0.14			11,308,805	0.60

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Peru				EUR 2,000,000	Cellnex Telecom 2.125% 11/8/2030	2,320,649	0.13
USD 2,227,000	InRetail Consumer 3.25% 22/3/2028*	2,076,313	0.11	EUR 1,043,000	Food Service Project 5.5% 21/1/2027	1,158,781	0.06
USD 3,644,000	Minsur 4.5% 28/10/2031	3,372,695	0.18	EUR 1,002,000	Kaixo Bondco Telecom 5.125% 30/9/2029	1,118,745	0.06
		5,449,008	0.29	EUR 2,095,000	Lorca Telecom Bondco 4% 18/9/2027	2,316,352	0.12
Philippines				EUR 3,193,000	Lorca Telecom Bondco 5.75% 30/4/2029	3,695,380	0.20
USD 400,000	Rizal Commercial Banking 6.5% 27/8/2025	398,952	0.02	EUR 2,700,000	Naturgy Finance Iberia 2.374% 23/11/2026	2,858,926	0.15
Portugal						26,568,329	1.42
EUR 3,000,000	Banco Espirito Santo 2.625% 8/5/2017***	963,608	0.05	Sri Lanka			
EUR 3,400,000	Banco Espirito Santo 4% 21/1/2019***	1,092,090	0.06	USD 350,000	Sri Lanka Government International Bond 0% 14/3/2024***	184,625	0.01
EUR 4,400,000	Banco Espirito Santo 4.75% 15/1/2018***	1,413,292	0.08	USD 600,000	Sri Lanka Government International Bond 6.85% 3/11/2025	326,064	0.02
EUR 600,000	EDP 1.7% 20/7/2080	651,765	0.03			510,689	0.03
EUR 2,000,000	EDP 1.875% 2/8/2081*	2,128,799	0.11	Sweden			
EUR 1,100,000	EDP 4.75% 29/5/2054	1,226,774	0.07	EUR 260,000	Heimstaden Bostad 1.125% 21/1/2026	273,572	0.01
		7,476,328	0.40	EUR 2,525,000	Heimstaden Bostad 2.625% 1/2/2027	2,096,251	0.11
Saint Lucia				EUR 100,000	Heimstaden Bostad 3.375% 15/1/2026	90,108	0.01
USD 2,214	Digicel Midco / Difi US II 10.5% 25/11/2028	1,821	0.00	EUR 3,061,000	Intrum 3% 15/9/2027	2,360,125	0.13
Singapore				EUR 975,000	Intrum 9.25% 15/3/2028	760,686	0.04
USD 200,000	Continuum Energy Aura 9.5% 24/2/2027	208,131	0.01	EUR 645,000	Verisure 3.875% 15/7/2026	710,827	0.04
USD 800,000	GLP 3.875% 4/6/2025	744,752	0.04	EUR 415,000	Verisure 7.125% 1/2/2028*	481,605	0.02
USD 619,377	JGC Ventures 5% 30/6/2025	257,816	0.01	EUR 2,012,000	Verisure 9.25% 15/10/2027	2,352,052	0.13
USD 93,693	JGC Ventures 5% 30/6/2025	23,423	0.00			9,125,226	0.49
USD 244,000	Medco Bell 6.375% 30/1/2027*	243,408	0.02	Switzerland			
USD 800,000	Medco Laurel Tree 6.95% 12/11/2028	801,260	0.04	EUR 1,965,000	Julius Baer 6.625% 15/8/2029	2,194,055	0.12
SGD 750,000	Olam 5.375% 18/7/2026	565,300	0.03	USD 680,000	UBS 4.375% 10/2/2031*	583,025	0.03
		2,844,090	0.15	USD 1,580,000	UBS 7.75% 12/4/2031*	1,666,500	0.09
South Korea				USD 1,418,000	UBS 9.25% 13/11/2028	1,565,784	0.08
USD 200,000	Woori Bank 4.25% 4/10/2024	199,411	0.01	USD 1,476,000	UBS 9.25% 13/11/2033	1,709,613	0.09
Spain						7,718,977	0.41
EUR 800,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026	894,361	0.05	Thailand			
EUR 1,200,000	Banco Bilbao Vizcaya Argentaria 6.875% 13/12/2030	1,348,467	0.07	USD 1,700,000	Bangkok Bank 5% 23/9/2025	1,683,000	0.09
EUR 800,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	888,044	0.05	USD 200,000	Kasikornbank 3.343% 2/10/2031	190,221	0.01
EUR 1,600,000	Banco de Credito Social Cooperativo 7.5% 14/9/2029	2,004,217	0.11	USD 600,000	Kasikornbank 5.275% 14/10/2025	595,077	0.03
EUR 600,000	Banco de Sabadell 5.75% 15/3/2026*	660,760	0.03	USD 1,600,000	Krung Thai Bank 4.4% 25/3/2026*	1,561,016	0.08
EUR 1,200,000	Banco de Sabadell 6% 16/8/2033	1,412,251	0.08	USD 400,000	TMBThanachart Bank 4.9% 2/12/2024	398,500	0.02
USD 400,000	Banco Santander 6.921% 8/8/2033	435,629	0.02			4,427,814	0.23
EUR 1,600,000	Bankinter 7.375% 15/8/2028	1,856,649	0.10	Turkey			
EUR 800,000	CaixaBank 5.25% 23/3/2026	875,142	0.05	USD 3,500,000	Eregli Demir ve Celik Fabrikalari TAS 8.375% 23/7/2029	3,579,485	0.19
EUR 400,000	CaixaBank 5.875% 9/10/2027	444,168	0.02	USD 874,000	KOC 6.5% 11/3/2025	876,325	0.05
EUR 800,000	CaixaBank 7.5% 16/1/2030*	942,019	0.05	USD 1,988,000	Turkiye Varlik Fonu Yonetimi 8.25% 14/2/2029	2,070,631	0.11
EUR 1,400,000	Cellnex Telecom 0.75% 20/11/2031	1,337,789	0.07				

* All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,081,000	Yapi ve Kredi Bankasi 9.743% 4/4/2029*	2,140,829	0.11	USD 3,198,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 8.125% 15/2/2032	3,267,937	0.18
		8,667,270	0.46	USD 400,000	HSBC 4% 9/3/2026	386,775	0.02
	United Arab Emirates			USD 485,000	HSBC 4.6% 17/12/2030	434,013	0.02
USD 2,154,000	Abu Dhabi Commercial Bank 8% 27/11/2028	2,302,031	0.12	EUR 2,618,000	HSBC 4.75% 4/7/2029	2,779,392	0.15
	United Kingdom			EUR 100,000	INEOS Quattro Finance 2 2.5% 15/1/2026	108,469	0.01
EUR 600,000	Agps Bondco 5% 14/1/2029	214,120	0.01	EUR 2,437,000	INEOS Quattro Finance 2 8.5% 15/3/2029	2,871,461	0.15
EUR 3,100,000	Agps Bondco 5.5% 13/11/2026	1,114,117	0.06	GBP 1,624,000	Jerrold Finco 5.25% 15/1/2027	2,075,940	0.11
EUR 700,000	Agps Bondco 6% 5/8/2025	252,017	0.01	EUR 2,016,000	Lloyds Banking 4.947% 27/6/2025*	2,230,122	0.12
EUR 2,218,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	2,605,582	0.14	USD 850,000	Lloyds Banking 8% 27/9/2029*	900,792	0.05
USD 500,000	Allwyn Entertainment Financing UK 7.875% 30/4/2029*	515,237	0.03	USD 170,000	Macquarie Airfinance 6.4% 26/3/2029	176,950	0.01
EUR 1,910,000	Amber Finco 6.625% 15/7/2029	2,197,695	0.12	USD 450,000	Macquarie Airfinance 6.5% 26/3/2031	476,076	0.03
USD 2,075,000	Barclays 4.375% 15/3/2028	1,836,005	0.10	USD 816,000	Macquarie Airfinance 8.125% 30/3/2029	868,836	0.05
GBP 200,000	Barclays 6.375% 15/12/2025	260,938	0.01	USD 1,426,000	Magellan Capital 8.375% 8/7/2029	1,425,729	0.08
GBP 1,400,000	Barclays 7.125% 15/6/2025	1,844,971	0.10	GBP 1,278,000	Market Bidco Finco Reg-S 5.5% 4/11/2027	1,571,837	0.09
USD 690,000	Barclays 8% 15/3/2029*	719,573	0.04	USD 1,031,000	Merlin Entertainments 5.75% 15/6/2026	1,019,940	0.05
USD 2,265,000	Barclays 9.625% 15/12/2029*	2,497,964	0.13	GBP 1,874,000	Mobico 4.25% 26/11/2025	2,278,953	0.12
EUR 420,000	BCP V Modular Services Finance II 4.75% 30/11/2028	448,443	0.02	GBP 1,128,000	Nationwide Building Society 5.75% 20/6/2027	1,424,545	0.08
GBP 1,541,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	1,904,928	0.10	USD 795,000	NatWest 8.125% 10/11/2033*	845,607	0.05
GBP 3,385,000	Bellis Acquisition 8.125% 14/5/2030	4,332,879	0.23	USD 815,000	Odeon Finco 12.75% 1/11/2027	850,871	0.04
GBP 1,091,000	Boparan Finance 7.625% 30/11/2025	1,383,118	0.07	USD 1,780,000	Phoenix 8.5% 12/12/2029	1,827,584	0.10
EUR 375,000	British Telecommunications 5.125% 3/10/2054	426,251	0.02	GBP 440,000	Pinewood Finco 3.625% 15/11/2027	545,630	0.03
GBP 1,884,000	British Telecommunications 8.375% 20/12/2083	2,684,028	0.14	GBP 2,087,000	Pinewood Finco 6% 27/3/2030	2,748,322	0.15
EUR 954,000	Carnival 1% 28/10/2029	891,012	0.05	USD 2,450,000	Sisecam UK 8.25% 2/5/2029	2,540,454	0.14
GBP 1,147,000	CD&R Firefly Bidco 8.625% 30/4/2029	1,530,421	0.08	USD 1,223,000	Sisecam UK 8.625% 2/5/2032	1,268,862	0.07
GBP 741,000	Centrica 6.5% 21/5/2055	995,643	0.05	USD 200,000	Standard Chartered 4.3% 19/8/2028	176,062	0.01
EUR 177,721	Codere New Topco 7.5% 30/11/2027	2,396	0.00	USD 600,000	Standard Chartered 4.75% 14/1/2031	518,064	0.03
GBP 1,855,000	Deuce Finco 5.5% 15/6/2027	2,364,531	0.13	USD 400,000	Standard Chartered 7.875% 8/3/2030*	413,752	0.02
USD 1,079,000	eG Global Finance 12% 30/11/2028	1,179,203	0.06	EUR 1,112,000	Stonegate Pub Financing 2019 10.173% 31/7/2029	1,253,508	0.07
USD 200,000	EnQuest 11.625% 1/11/2027	207,367	0.01	GBP 1,154,000	Stonegate Pub Financing 2019 10.75% 31/7/2029*	1,573,878	0.08
GBP 7,036	Greene King Finance 7.044% 15/12/2034	8,219	0.00	EUR 790,000	Thames Water Utilities Finance 4% 18/4/2027	667,225	0.04
GBP 100,000	Greene King Finance 7.324% 15/3/2036	109,019	0.01	USD 3,273,000	Trident Energy Finance 12.5% 30/11/2029	3,428,468	0.18
GBP 902,000	Heathrow Finance 3.875% 1/3/2027	1,123,373	0.06	GBP 1,177,000	Unique Pub Finance 6.464% 30/3/2032	1,613,704	0.09
GBP 450,000	Heathrow Finance 4.125% 1/9/2029	538,917	0.03	USD 1,470,000	Vedanta Resources Finance II 13.875% 9/12/2028*	1,477,809	0.08
GBP 1,218,000	Heathrow Finance 6.625% 1/3/2031	1,594,293	0.09	GBP 600,000	Virgin Media Secured Finance 4.125% 15/8/2030	682,733	0.04
USD 5,686,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	5,864,222	0.31				

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 508,000	Virgin Media Secured Finance 4.25% 15/1/2030	591,109	0.03	USD 3,676,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	3,275,037	0.18
USD 472,000	Virgin Media Secured Finance 4.5% 15/8/2030	417,142	0.02	USD 938,000	Amentum Escrow 7.25% 1/8/2032	982,834	0.05
GBP 286,000	Virgin Media Secured Finance 5.25% 15/5/2029	350,708	0.02	USD 1,826,000	American Airlines 8.5% 15/5/2029	1,897,951	0.10
GBP 1,100,000	Vmed O2 UK Financing I 4% 31/1/2029	1,287,638	0.07	USD 8,172	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	8,009	0.00
GBP 2,473,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,794,865	0.15	USD 833,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	876,420	0.05
USD 943,000	Vmed O2 UK Financing I 4.75% 15/7/2031	829,184	0.04	USD 759,000	AmWINS 4.875% 30/6/2029	725,293	0.04
EUR 920,000	Vmed O2 UK Financing I 5.625% 15/4/2032	1,020,444	0.06	USD 422,000	AmWINS 6.375% 15/2/2029	432,521	0.02
USD 597,000	Vmed O2 UK Financing I 7.75% 15/4/2032	607,719	0.03	USD 597,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	590,347	0.03
EUR 600,000	Vodafone 2.625% 27/8/2080	648,874	0.04	USD 865,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	893,974	0.05
EUR 1,764,000	Vodafone 4.2% 3/10/2078*	1,953,799	0.11	USD 1,153,600	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	1,027,887	0.06
GBP 1,444,000	Vodafone 4.875% 3/10/2078	1,891,187	0.10	USD 345,183	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030*	307,567	0.02
EUR 500,000	Vodafone 6.5% 30/8/2084*	604,623	0.03	USD 532,000	API DE 4.125% 15/7/2029*	500,843	0.03
GBP 1,463,000	Vodafone 8% 30/8/2086	2,103,043	0.11	USD 485,000	API DE 4.75% 15/10/2029	467,422	0.03
EUR 1,390,000	Zegona Finance 6.75% 15/7/2029	1,579,586	0.09	USD 681,000	APX 5.75% 15/7/2029	676,913	0.04
		105,056,703	5.65	USD 657,000	APX 6.75% 15/2/2027	659,535	0.04
	United States			USD 1,493,000	Aramark Services 5% 1/2/2028	1,468,324	0.08
USD 768,000	1 Automotive 6.375% 15/1/2030	780,862	0.04		Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	3,649,771	0.20
USD 260,000	Acadia Healthcare 5% 15/4/2029	253,261	0.02	USD 3,628,000	Archrock Partners / Archrock Partners Finance 6.625% 1/9/2032	1,607,540	0.09
USD 312,000	Acadia Healthcare 5.5% 1/7/2028	310,181	0.02	USD 206,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	208,280	0.01
USD 905,000	Acrisure / Acrisure Finance 7.5% 6/11/2030	930,442	0.05	USD 1,676,000	Arcosa 4.375% 15/4/2029	1,591,778	0.09
USD 1,615,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,452,520	0.08	USD 2,537,000	Arcosa 6.875% 15/8/2032	2,646,666	0.14
USD 405,000	Acuris Finance US / Acuris Finance 9% 1/8/2029	406,519	0.02	EUR 400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	365,496	0.02
USD 470,000	ADT Security 4.875% 15/7/2032	447,859	0.02	USD 415,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	377,012	0.02
USD 724,000	Advanced Drainage Systems 5% 30/9/2027	712,504	0.04		Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029*	3,961,127	0.21
USD 1,548,000	AHP Health Partners 5.75% 15/7/2029	1,506,352	0.08	USD 4,583,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,327,083	0.07
USD 921,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	856,303	0.05	USD 1,326,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,327,083	0.07
USD 746,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	731,766	0.04	USD 380,000	Ares Capital 5.875% 1/3/2029	386,939	0.02
USD 2,796,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	2,698,875	0.14	USD 935,000	Ares Capital 5.95% 15/7/2029	954,043	0.05
USD 3,472,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	3,388,828	0.18	USD 594,000	Arsenal AIC Parent 8% 1/10/2030	639,149	0.03
USD 6,937,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	6,920,129	0.37				
USD 1,964,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	2,008,475	0.11				
USD 3,393,000	Alliant Intermediate / Alliant Co-Issuer 7% 15/1/2031	3,508,400	0.19				
USD 6,093,000	Allied Universal Holdco 7.875% 15/2/2031	6,199,512	0.34				

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,658,000	Arsenal AIC Parent 11.5% 1/10/2031	4,144,938	0.22	USD 441,000	Blue Owl Capital II 8.45% 15/11/2026	462,586	0.03
USD 380,000	Asbury Automotive 4.5% 1/3/2028	368,735	0.02	USD 305,000	Blue Owl Credit Income 6.6% 15/9/2029	311,059	0.02
USD 65,000	Asbury Automotive 4.75% 1/3/2030	62,379	0.00	USD 880,000	Blue Owl Credit Income 6.65% 15/3/2031	897,224	0.05
USD 602,000	Asbury Automotive 5% 15/2/2032	568,422	0.03	USD 1,099,000	Blue Owl Credit Income 7.75% 16/9/2027	1,156,682	0.06
USD 1,920,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,921,240	0.10	USD 311,000	Blue Owl Technology Finance II 6.75% 4/4/2029	309,193	0.02
USD 1,010,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	1,234,781	0.07	USD 742,000	Blue Racer Midstream / Blue Racer Finance 7% 15/7/2029	772,537	0.04
USD 401,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	380,669	0.02	USD 597,000	Blue Racer Midstream / Blue Racer Finance 7.25% 15/7/2032	626,603	0.03
USD 527,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	496,134	0.03	USD 3,190,000	Boost Newco Borrower 7.5% 15/1/2031	3,403,032	0.18
USD 1,145,000	AssuredPartners 7.5% 15/2/2032	1,173,798	0.06	USD 816,012	Borr IHC / Borr Finance 10% 15/11/2028	857,070	0.05
USD 8,500,000	AthenaHealth 6.5% 15/2/2030	8,140,893	0.44	USD 578,607	Borr IHC / Borr Finance 10.375% 15/11/2030	621,140	0.03
USD 477,000	ATI 4.875% 1/10/2029	462,370	0.03	USD 1,432,000	Boyne USA 4.75% 15/5/2029	1,374,760	0.07
USD 1,257,000	ATI 5.125% 1/10/2031	1,208,524	0.07	USD 5,555,000	Brand Industrial Services 10.375% 1/8/2030	6,055,150	0.33
USD 857,000	ATI 5.875% 1/12/2027	860,648	0.05	USD 406,000	Bread Financial 9.75% 15/3/2029	439,449	0.02
USD 758,000	ATI 7.25% 15/8/2030	807,342	0.04	USD 742,000	Brightline East 11% 31/1/2030	678,172	0.04
EUR 320,000	Avantor Funding 2.625% 1/11/2025	350,344	0.02	USD 529,000	Brink's 6.5% 15/6/2029	548,310	0.03
EUR 100,000	Avantor Funding 3.875% 15/7/2028	110,144	0.01	USD 798,000	Brink's 6.75% 15/6/2032	830,645	0.04
USD 723,000	Avantor Funding 3.875% 1/11/2029	677,771	0.04	USD 586,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco LL 4.5% 1/4/2027	568,527	0.03
USD 1,206,000	Avantor Funding 4.625% 15/7/2028*	1,176,482	0.06	USD 379,000	Buckeye Partners 4.125% 1/3/2025	377,034	0.02
USD 1,257,000	Axalta Coating Systems 3.375% 15/2/2029	1,166,528	0.06	USD 297,000	Buckeye Partners 5.6% 15/10/2044	252,303	0.01
USD 2,363,000	Azul Secured Finance 11.93% 28/8/2028*	2,197,590	0.12	USD 418,000	Buckeye Partners 5.85% 15/11/2043	380,943	0.02
USD 1,502,000	BCPE Empire 7.625% 1/5/2027	1,474,041	0.08	USD 328,000	Buckeye Partners 6.875% 1/7/2029	336,731	0.02
USD 403,000	Beacon Roofing Supply 4.125% 15/5/2029	377,976	0.02	USD 596,000	Builders FirstSource 6.375% 1/3/2034	614,081	0.03
USD 558,000	Beacon Roofing Supply 6.5% 1/8/2030	574,188	0.03	USD 311,000	Cable One 0% 15/3/2026	282,661	0.02
USD 249,000	Beazer Homes USA 7.5% 15/3/2031	253,972	0.01	USD 1,254,000	Cable One 1.125% 15/3/2028	964,203	0.05
USD 2,290,000	Big River Steel / BRS Finance 6.625% 31/1/2029	2,320,502	0.12	USD 277,000	Cable One 4% 15/11/2030	215,241	0.01
USD 248,000	Blackstone Private Credit Fund 3.25% 15/3/2027	235,025	0.01	USD 944,000	Cablevision Lightpath 3.875% 15/9/2027	889,160	0.05
USD 448,000	Blackstone Private Credit Fund 5.95% 16/7/2029	452,254	0.02	USD 584,000	Cablevision Lightpath 5.625% 15/9/2028	529,537	0.03
USD 344,000	Blackstone Private Credit Fund 6.25% 25/1/2031	352,739	0.02	USD 2,034,000	Caesars Entertainment 4.625% 15/10/2029	1,925,219	0.10
USD 2,427,000	Block 2.75% 1/6/2026	2,335,762	0.13	USD 2,930,000	Caesars Entertainment 6.5% 15/2/2032	3,013,118	0.16
USD 277,000	Block 3.5% 1/6/2031	250,367	0.01	USD 3,406,000	Caesars Entertainment 7% 15/2/2030	3,532,813	0.19
USD 5,951,000	Block 6.5% 15/5/2032	6,187,397	0.33	USD 1,848,000	Caesars Entertainment 8.125% 1/7/2027	1,887,952	0.10
USD 52,000	Blue Owl Capital 3.4% 15/7/2026	50,079	0.00	USD 230,000	Calpine 4.625% 1/2/2029	219,466	0.01
USD 611,000	Blue Owl Capital 3.75% 22/7/2025	602,126	0.03	USD 210,000	Calpine 5% 1/2/2031	201,847	0.01
				USD 1,119,000	Calpine 5.125% 15/3/2028*	1,094,386	0.05

* All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 750,000	Camelot Return Merger Sub 8.75% 1/8/2028*	746,780	0.04	USD 3,234,000	CHS/Community Health Systems 5.625% 15/3/2027	3,132,452	0.17
USD 1,678,000	Capstone Borrower 8% 15/6/2030	1,768,085	0.09	USD 1,857,000	CHS/Community Health Systems 6% 15/1/2029	1,765,625	0.09
USD 1,224,643	Carvana 13% 1/6/2030	1,313,942	0.07	USD 1,944,000	CHS/Community Health Systems 10.875% 15/1/2032	2,106,920	0.11
USD 3,167,024	Carvana 14% 1/6/2031	3,608,865	0.20	USD 610,000	Churchill Downs 4.75% 15/1/2028	597,188	0.03
USD 1,157,000	Catalent Pharma Solutions 3.125% 15/2/2029	1,129,599	0.06	USD 3,158,000	Churchill Downs 5.75% 1/4/2030	3,139,333	0.17
USD 1,128,000	Catalent Pharma Solutions 3.5% 1/4/2030	1,103,176	0.06	USD 1,428,000	Churchill Downs 6.75% 1/5/2031	1,468,798	0.08
USD 914,000	Catalent Pharma Solutions 5% 15/7/2027	912,240	0.05	USD 298,000	Citigroup 7.625% 15/11/2028	316,484	0.02
USD 853,000	CCO / CCO Capital 4.25% 1/2/2031	742,040	0.04	USD 1,311,000	Civitas Resources 8.375% 1/7/2028	1,383,993	0.07
USD 889,000	CCO / CCO Capital 4.25% 15/1/2034*	719,465	0.04	USD 882,000	Civitas Resources 8.625% 1/11/2030	959,678	0.05
USD 389,000	CCO / CCO Capital 4.5% 15/8/2030	348,093	0.02	USD 1,907,000	Civitas Resources 8.75% 1/7/2031	2,059,615	0.11
USD 91,000	CCO / CCO Capital 4.75% 1/3/2030	83,323	0.00	EUR 982,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	1,088,801	0.06
USD 722,000	CCO / CCO Capital 5.125% 1/5/2027	709,225	0.04	USD 5,887,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	5,954,730	0.32
USD 847,000	CCO / CCO Capital 5.375% 1/6/2029	803,603	0.04	USD 4,177,000	Clarivate Science 3.875% 1/7/2028	3,994,359	0.22
USD 4,919,000	CCO / CCO Capital 6.375% 1/9/2029	4,862,254	0.26	USD 3,178,000	Clarivate Science 4.875% 1/7/2029	3,064,418	0.16
USD 3,120,000	CCO / CCO Capital 7.375% 1/3/2031	3,174,603	0.17	USD 1,020,000	Clear Channel Outdoor 5.125% 15/8/2027	996,806	0.05
USD 783,000	CD&R Smokey Buyer 6.75% 15/7/2025	777,843	0.04	USD 1,324,000	Clear Channel Outdoor 7.5% 1/6/2029	1,119,612	0.06
USD 577,000	CDW / CDW Finance 5.55% 22/8/2034	582,200	0.03	USD 1,858,000	Clear Channel Outdoor 7.75% 15/4/2028	1,620,762	0.09
USD 291,000	Central Garden & Pet 4.125% 15/10/2030	267,931	0.01	USD 3,567,000	Clear Channel Outdoor 7.875% 1/4/2030	3,716,533	0.20
USD 779,000	Central Garden & Pet 4.125% 30/4/2031	708,709	0.04	USD 4,172,000	Clear Channel Outdoor 9% 15/9/2028*	4,439,480	0.24
USD 361,000	Central Garden & Pet 5.125% 1/2/2028	356,631	0.02	USD 871,000	Clearway Energy Operating 3.75% 15/1/2032*	773,218	0.04
USD 2,314,000	Central Parent / CDK Global 7.25% 15/6/2029	2,328,782	0.12	USD 157,000	Clearway Energy Operating 4.75% 15/3/2028	152,690	0.01
USD 1,654,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	1,692,513	0.09	USD 11,681,000	Cloud Software 6.5% 31/3/2029	11,526,582	0.62
USD 1,031,000	Champions Financing 8.75% 15/2/2029	1,053,265	0.06	USD 10,109,000	Cloud Software 8.25% 30/6/2032	10,593,466	0.56
USD 1,804,000	Chart Industries 7.5% 1/1/2030	1,899,112	0.10	USD 5,967,000	Cloud Software 9% 30/9/2029	6,016,371	0.33
USD 1,028,000	Chart Industries 9.5% 1/1/2031	1,118,024	0.06	USD 2,355,000	Clydesdale Acquisition 6.625% 15/4/2029	2,352,950	0.13
EUR 1,741,000	Chemours 4% 15/5/2026	1,906,091	0.10	USD 1,663,000	Clydesdale Acquisition 6.875% 15/1/2030	1,667,118	0.09
USD 489,000	Chemours 4.625% 15/11/2029	433,414	0.02	USD 2,099,000	Clydesdale Acquisition 8.75% 15/4/2030	2,096,638	0.11
USD 723,000	Chemours 5.375% 15/5/2027	703,551	0.04	USD 656,000	CMG Media 8.875% 15/12/2027	354,268	0.02
USD 728,000	Chemours 5.75% 15/11/2028	689,222	0.04	USD 849,000	CNX Midstream Partners 4.75% 15/4/2030	793,347	0.04
USD 2,387,000	Chobani / Chobani Finance 4.625% 15/11/2028	2,305,698	0.12	USD 251,000	CNX Resources 7.375% 15/1/2031	262,836	0.01
USD 4,702,000	Chobani / Chobani Finance 7.625% 1/7/2029	4,929,910	0.26	USD 1,674,000	Coherent 5% 15/12/2029*	1,621,949	0.08
USD 2,016,000	CHS/Community Health Systems 4.75% 15/2/2031	1,715,222	0.09	USD 583,000	CommScope 4.75% 1/9/2029	467,857	0.03
USD 2,142,000	CHS/Community Health Systems 5.25% 15/5/2030	1,922,459	0.11	USD 934,000	Compass Diversified 5.25% 15/4/2029	906,599	0.05
				USD 4,090,000	CoreLogic 4.5% 1/5/2028	3,824,452	0.21

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 711,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	738,409	0.04	USD 853,000	Fair Isaac 4% 15/6/2028	819,454	0.04
USD 722,000	Cougar JV Subsidiary 8% 15/5/2032	763,007	0.04	USD 884,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	828,984	0.04
USD 3,527,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	3,460,921	0.19	USD 439,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030*	395,064	0.02
USD 2,122,000	Crescent Energy Finance 7.375% 15/1/2033	2,180,020	0.12	USD 4,179,000	First-Citizens Bank & Trust 6% 1/4/2036	4,223,406	0.23
USD 1,254,000	Crescent Energy Finance 7.625% 1/4/2032	1,294,441	0.07	USD 593,000	Fortrea 7.5% 1/7/2030*	605,139	0.03
USD 525,000	Crocs 4.125% 15/8/2031	473,566	0.02	USD 1,947,000	Fortress Intermediate 3 7.5% 1/6/2031	2,021,654	0.11
USD 334,000	Crocs 4.25% 15/3/2029	316,335	0.02	USD 1,923,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	1,912,189	0.10
USD 1,965,000	CSC 5.5% 15/4/2027	1,610,091	0.09	USD 3,538,000	Fortress Transportation and Infrastructure Investors 7% 1/5/2031	3,712,851	0.20
USD 200,000	CSC 6.5% 1/2/2029	151,806	0.01	USD 2,784,000	Fortress Transportation and Infrastructure Investors 7% 15/6/2032	2,916,507	0.16
USD 3,200,000	CSC 11.25% 15/5/2028	2,843,721	0.15	USD 4,194,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	4,507,205	0.24
USD 2,400,000	CSC 11.75% 31/1/2029	2,120,167	0.11	USD 325,000	Foundation Building Materials 6% 1/3/2029	292,312	0.02
USD 1,099,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028*	1,114,718	0.06	USD 735,000	Foundry JV Holdco 6.25% 25/1/2035	757,703	0.04
USD 481,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	520,912	0.03	USD 390,000	Foundry JV Holdco 6.4% 25/1/2038	405,892	0.02
USD 1,280,000	Darling Ingredients 6% 15/6/2030*	1,290,738	0.07	USD 890,000	Freedom Mortgage 9.125% 15/5/2031	897,384	0.05
USD 587,000	DaVita 6.875% 1/9/2032	602,440	0.03	USD 922,000	Freedom Mortgage 9.25% 1/2/2029	946,795	0.05
USD 453,000	Dealer Tire / DT Issuer 8% 1/2/2028*	455,634	0.02	USD 1,685,000	Frontier Communications 5% 1/5/2028	1,639,766	0.08
USD 2,131,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	2,065,110	0.11	USD 586,000	Frontier Communications 5.875% 15/10/2027	584,727	0.03
USD 372,000	Dream Finders Homes 8.25% 15/8/2028	394,752	0.02	USD 1,339,000	Frontier Communications 8.625% 15/3/2031	1,419,756	0.08
USD 985,000	DT Midstream 4.125% 15/6/2029	936,703	0.05	USD 5,330,000	Frontier Communications 8.75% 15/5/2030	5,634,135	0.30
USD 1,499,000	DT Midstream 4.375% 15/6/2031	1,408,119	0.07	USD 1,046,000	Garrett Motion / Garrett LX I 7.75% 31/5/2032	1,082,227	0.06
USD 1,316,000	Dun & Bradstreet 5% 15/12/2029*	1,303,476	0.07	USD 990,000	Gates 6.875% 1/7/2029	1,020,109	0.06
USD 3,890,000	Element Solutions 3.875% 1/9/2028	3,686,594	0.19	USD 531,000	GCI 4.75% 15/10/2028	503,452	0.02
EUR 540,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	626,314	0.03	USD 1,388,000	Genesee & Wyoming 6.25% 15/4/2032	1,419,249	0.08
EUR 1,621,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	1,880,821	0.10	USD 437,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	444,813	0.03
USD 7,827,000	EMRLD Borrower / Emerald Co-Issuer 6.625% 15/12/2030	8,025,171	0.43	USD 1,771,000	Genesis Energy / Genesis Energy Finance 7.875% 15/5/2032	1,816,358	0.10
USD 769,000	EMRLD Borrower / Emerald Co-Issuer 6.75% 15/7/2031	793,629	0.04	USD 983,000	Genesis Energy / Genesis Energy Finance 8.25% 15/1/2029	1,022,194	0.05
USD 275,000	Enact 6.25% 28/5/2029	283,786	0.02	USD 356,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	378,043	0.02
USD 748,000	Encino Acquisition Partners 8.75% 1/5/2031	797,144	0.04	USD 1,630,000	Global Payments 1.5% 1/3/2031	1,613,966	0.09
USD 2,018,000	Entegris 4.75% 15/4/2029	1,981,371	0.11				
USD 100,000	EQM Midstream Partners 4.5% 15/1/2029	96,993	0.01				
USD 457,000	EQM Midstream Partners 4.75% 15/1/2031	440,717	0.03				
USD 329,000	EQM Midstream Partners 7.5% 1/6/2030	359,493	0.02				
USD 165,000	EquipmentShare.com 8.625% 15/5/2032	172,588	0.01				
USD 827,000	Esab 6.25% 15/4/2029	850,087	0.05				

* All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 569,000	GN Bondco 9.5% 15/10/2031*	580,114	0.03	USD 590,000	HPS Corporate Lending Fund 6.75% 30/1/2029	611,940	0.03
USD 476,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	443,632	0.02		HUB International 7.25% 15/6/2030	11,488,909	0.61
USD 10,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	9,975	0.00	USD 10,976,000	HUB International 7.375% 31/1/2032	15,067,737	0.81
USD 47,000	Goodyear Tire & Rubber 5.625% 30/4/2033	41,514	0.00		Illuminate Buyer / Illuminate IV 9% 1/7/2028	1,952,953	0.11
USD 403,000	GrafTech Global Enterprises 9.875% 15/12/2028	324,950	0.02	USD 1,119,000	Imola Merger 4.75% 15/5/2029	1,077,656	0.06
USD 2,203,000	Gran Tierra Energy 9.5% 15/10/2029*	2,149,258	0.12	USD 526,000	Insight Enterprises 6.625% 15/5/2032	546,290	0.03
EUR 400,000	Graphic Packaging International 2.625% 1/2/2029	418,086	0.02	EUR 200,000	IQVIA 1.75% 15/3/2026	215,524	0.01
USD 2,013,000	Gray Television 10.5% 15/7/2029	2,068,795	0.11	EUR 100,000	IQVIA 2.25% 15/3/2029	103,161	0.01
USD 1,401,000	GYP III 4.625% 1/5/2029	1,312,263	0.07	USD 465,000	IRB 7% 15/6/2025*	465,582	0.03
USD 483,000	HA Sustainable Infrastructure Capital 6.375% 1/7/2034	488,333	0.03	USD 77,000	Iron Mountain 5.25% 15/7/2030	75,318	0.00
USD 586,000	Hanesbrands 4.875% 15/5/2026	582,760	0.03	USD 147,000	Iron Mountain 5.625% 15/7/2032	144,936	0.01
USD 49,000	Hanesbrands 9% 15/2/2031	52,931	0.00	USD 1,031,000	Iron Mountain Information Management Services 5% 15/7/2032	983,037	0.05
USD 767,000	HAT I / HAT II 3.375% 15/6/2026	735,171	0.04	USD 1,485,000	ITT 6.5% 1/8/2029	1,400,948	0.08
USD 600,000	HAT I / HAT II 8% 15/6/2027	629,023	0.03	USD 1,251,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,191,725	0.06
USD 235,000	HCA 5.45% 15/9/2034	239,042	0.01	USD 769,000	JELD-WEN 4.625% 15/12/2025*	769,381	0.04
USD 2,304,000	HealthEquity 4.5% 1/10/2029	2,202,037	0.11	USD 1,315,000	JELD-WEN 7% 1/9/2032	1,322,641	0.07
USD 400,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	366,103	0.02	USD 1,050,000	K Hovnanian Enterprises 11.75% 30/9/2029	1,159,042	0.06
EUR 2,393,000	Helios Software / ION Corporate Solutions Finance 7.875% 1/5/2029*	2,723,723	0.15	USD 2,331,000	Kaiser Aluminum 4.5% 1/6/2031	2,095,989	0.11
USD 508,000	Helios Software / ION Corporate Solutions Finance 8.75% 1/5/2029	529,265	0.03	USD 935,000	Kaiser Aluminum 4.625% 1/3/2028	894,644	0.05
USD 570,000	Hess Midstream Operations 6.5% 1/6/2029	588,477	0.03	USD 662,000	Kinetik 5.875% 15/6/2030	665,670	0.04
	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	615,736	0.04	USD 1,331,820	Kobe US Midco 2 9.25% 1/11/2026	1,097,087	0.06
USD 620,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	93,640	0.00		Kosmos Energy 3.125% 15/3/2030	881,985	0.04
USD 69,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	69,439	0.00	USD 1,640,000	Kosmos Energy 7.5% 1/3/2028*	1,596,712	0.09
USD 1,130,000	Hilcorp Energy I / Hilcorp Finance 6.875% 15/5/2034	1,142,327	0.06	USD 1,036,000	Kosmos Energy 7.75% 1/5/2027	1,029,779	0.06
USD 3,310,000	Hilcorp Energy I / Hilcorp Finance 8.375% 1/11/2033	3,629,875	0.19	USD 1,047,000	Kosmos Energy 7.75% 1/5/2027	1,040,713	0.06
USD 162,000	Hilton Domestic Operating 3.625% 15/2/2032	145,475	0.01	USD 315,000	Kraken Oil & Gas Partners 7.625% 15/8/2029	324,829	0.02
USD 437,000	Hilton Domestic Operating 3.75% 1/5/2029	412,400	0.02	USD 201,000	Kronos Acquisition 8.25% 30/6/2031	207,054	0.01
USD 727,000	Host Hotels & Resorts 5.5% 15/4/2035	721,917	0.04	EUR 341,000	Kronos International 3.75% 15/9/2025	374,990	0.02
USD 608,000	Howard Hughes 4.125% 1/2/2029	562,258	0.03	EUR 1,134,000	Kronos International 9.5% 15/3/2029*	1,365,287	0.07
USD 233,000	Howard Hughes 4.375% 1/2/2031	209,796	0.01	EUR 670,000	Kronos International 9.5% 15/3/2029	806,020	0.04
USD 1,058,000	Howard Midstream Energy Partners 7.375% 15/7/2032	1,096,186	0.06	USD 932,000	LABL 5.875% 1/11/2028	862,978	0.05
USD 813,000	Howard Midstream Energy Partners 8.875% 15/7/2028	869,164	0.05	USD 208,000	LABL 6.75% 15/7/2026	207,597	0.01
				USD 1,658,000	LABL 9.5% 1/11/2028	1,696,658	0.09
				USD 476,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	462,469	0.02
				USD 217,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	209,408	0.01

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 762,000	Ladder Capital Finance LLLP / Ladder Capital Finance 7% 15/7/2031	794,905	0.04	USD 2,127,000	McAfee 7.375% 15/2/2030	2,041,506	0.11
USD 1,082,000	Lamb Weston 4.125% 31/1/2030	1,009,307	0.05	USD 1,029,000	Medline Borrower 3.875% 1/4/2029	974,182	0.05
USD 1,234,000	Lamb Weston 4.375% 31/1/2032	1,135,251	0.06		Medline Borrower 5.25% 1/10/2029	4,289,505	0.23
USD 817,000	LCM Investments II 4.875% 1/5/2029	778,507	0.04	USD 84,000	Meritage Homes 1.75% 15/5/2028	92,730	0.01
USD 1,599,000	LCM Investments II 8.25% 1/8/2031	1,702,947	0.09	USD 791,000	Merlin Entertainments US 7.375% 15/2/2031*	789,306	0.04
EUR 3,169,124	Lehman Brothers 4.75% 16/1/2014***	14,391	0.00	USD 2,305,000	MicroStrategy 6.125% 15/6/2028	2,246,137	0.12
EUR 536,015	Lehman Brothers 5.375% 17/10/2012***	2,434	0.00	USD 1,225,000	Midcontinent Communications 8% 15/8/2032	1,225,475	0.07
EUR 1,067,963	Lehman Brothers 6.375% 10/5/2011***	4,850	0.00	USD 640,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	609,947	0.03
USD 1,498,000	Level 3 Financing 4.875% 15/6/2029	1,172,260	0.06	USD 717,000	Minerals Technologies 5% 1/7/2028	696,935	0.04
USD 4,070,000	Level 3 Financing 10.5% 15/4/2029	4,384,204	0.23	USD 987,000	MKS Instruments 1.25% 1/6/2030	1,024,822	0.06
USD 4,331,000	Level 3 Financing 10.5% 15/5/2030	4,655,810	0.25	USD 278,000	Molina Healthcare 3.875% 15/11/2030	255,689	0.01
USD 4,333,880	Level 3 Financing 11% 15/11/2029	4,758,882	0.26	USD 266,000	Molina Healthcare 3.875% 15/5/2032	239,444	0.01
USD 428,000	Levi Strauss 3.5% 1/3/2031	386,263	0.02	USD 582,000	Moss Creek Resources 8.25% 1/9/2031	590,488	0.03
USD 708,000	LifePoint Health 9.875% 15/8/2030	777,400	0.04	GBP 1,042,000	MPT Operating Partnership / MPT Finance 2.5% 24/3/2026*	1,187,418	0.06
USD 907,000	LifePoint Health 10% 1/6/2032	986,801	0.05	USD 3,041,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	2,077,080	0.11
USD 3,056,000	LifePoint Health 11% 15/10/2030	3,452,152	0.18	USD 413,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029*	317,944	0.02
USD 373,000	Light & Wonder International 7.25% 15/11/2029	387,333	0.02	USD 136,000	MPT Operating Partnership / MPT Finance 5% 15/10/2027	115,811	0.01
USD 667,000	Light & Wonder International 7.5% 1/9/2031	703,476	0.04	USD 67,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	62,984	0.00
USD 916,000	Lindblad Expeditions 6.75% 15/2/2027	914,099	0.05	USD 572,000	Nabors Industries 7.375% 15/5/2027	581,433	0.03
USD 457,000	Lindblad Expeditions 9% 15/5/2028	475,555	0.03	USD 318,000	Nabors Industries 8.875% 15/8/2031	318,945	0.02
USD 921,000	Lions Gate Capital 1 5.5% 15/4/2029	832,968	0.04	USD 548,000	Nabors Industries 9.125% 31/1/2030	588,024	0.03
USD 624,000	LSF11 A5 HoldCo 6.625% 15/10/2029*	599,969	0.03	USD 4,685,000	Nationstar Mortgage 5% 1/2/2026	4,633,930	0.25
USD 661,300	Lumen Technologies 4.125% 15/4/2029	519,120	0.03	USD 806,000	Nationstar Mortgage 5.125% 15/12/2030	765,983	0.04
USD 661,300	Lumen Technologies 4.125% 15/4/2030	496,553	0.03	USD 54,000	Nationstar Mortgage 5.75% 15/11/2031	52,556	0.00
USD 1,906,000	Madison IAQ 5.875% 30/6/2029	1,819,839	0.10	USD 513,000	Nationstar Mortgage 6% 15/1/2027	513,195	0.03
USD 945,000	Matador Resources 6.5% 15/4/2032	960,017	0.05	USD 1,819,000	Nationstar Mortgage 6.5% 1/8/2029	1,843,189	0.10
USD 509,000	Matador Resources 6.875% 15/4/2028	523,608	0.03	USD 2,629,000	Nationstar Mortgage 7.125% 1/2/2032	2,729,887	0.15
USD 755,000	Match II 3.625% 1/10/2031	669,692	0.04	USD 345,000	Navient 5.5% 15/3/2029	328,154	0.02
USD 34,000	Match II 4.125% 1/8/2030	31,357	0.00	USD 1,039,000	Navient 9.375% 25/7/2030	1,127,215	0.06
USD 318,000	Match II 4.625% 1/6/2028	306,062	0.02	USD 719,000	Neogen Food Safety 8.625% 20/7/2030	783,970	0.04
USD 27,000	Match II 5.625% 15/2/2029	26,959	0.00		Neptune Bidco US 9.29% 15/4/2029	2,545,800	0.14
USD 12,529,000	Mauser Packaging Solutions 7.875% 15/4/2027	12,936,338	0.69				
USD 206,000	Mauser Packaging Solutions 9.25% 15/4/2027*	209,476	0.01				
USD 676,000	Mavis Tire Express Services Topco 6.5% 15/5/2029*	653,235	0.04				

*All or a portion of this security represents a security on loan.
 ***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 762,000	NESCO II 5.5% 15/4/2029	704,593	0.04	USD 1,621,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,533,440	0.08
USD 390,000	New Enterprise Stone & Lime 5.25% 15/7/2028	378,026	0.02	USD 643,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	604,292	0.03
USD 475,000	New Enterprise Stone & Lime 9.75% 15/7/2028	485,079	0.03	USD 782,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	775,329	0.04
USD 210,000	New Fortress Energy 6.75% 15/9/2025	205,140	0.01	USD 867,000	Outfront Media Capital / Outfront Media Capital 7.375% 15/2/2031	922,275	0.05
USD 706,000	New Home 9.25% 1/10/2029	737,062	0.04	USD 845,000	Owens Corning 3.5% 15/2/2030	796,220	0.04
USD 1,010,000	NextEra Energy Capital 6.75% 15/6/2054	1,060,138	0.06	USD 395,000	Owens-Brockway Glass Container 7.25% 15/5/2031	400,237	0.02
USD 4,000	NextEra Energy Operating Partners 4.25% 15/9/2024	3,986	0.00	USD 723,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 7% 1/2/2030	742,033	0.04
USD 2,841,000	NextEra Energy Partners 0.00% 15/11/2025	2,605,189	0.14	USD 913,000	PennyMac Financial Services 7.125% 15/11/2030	928,599	0.05
USD 615,000	NextEra Energy Partners 2.5% 15/6/2026	570,231	0.03	USD 813,000	PennyMac Financial Services 7.875% 15/12/2029	861,777	0.05
USD 2,046,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029	2,090,196	0.11	USD 250,000	Periama 5.95% 19/4/2026	249,611	0.01
USD 4,284,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	4,409,757	0.24	USD 1,029,000	Permian Resources Operating 5.875% 1/7/2029	1,031,976	0.06
USD 2,020,000	Noble Finance II 8% 15/4/2030	2,110,153	0.11	USD 1,683,000	Permian Resources Operating 6.25% 1/2/2033	1,735,205	0.09
USD 2,934,000	Novelis 3.25% 15/11/2026	2,830,001	0.15	USD 1,007,000	Permian Resources Operating 7% 15/1/2032	1,057,182	0.06
USD 1,799,000	Novelis 3.875% 15/8/2031	1,615,560	0.09	USD 2,669,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	2,633,755	0.14
USD 1,948,000	Novelis 4.75% 30/1/2030	1,865,022	0.10	USD 1,879,000	PG&E 4.25% 1/12/2027	1,999,961	0.11
USD 307,000	NRG Energy 7% 15/3/2033	338,117	0.02	USD 99,000	Post 4.5% 15/9/2031	92,177	0.01
EUR 878,000	Olympus Water US 5.375% 1/10/2029	899,213	0.05	USD 24,000	Post 4.625% 15/4/2030	22,840	0.00
USD 2,586,000	Olympus Water US 7.25% 15/6/2031	2,662,752	0.14	USD 824,000	Post 6.25% 15/2/2032	846,729	0.05
EUR 2,199,000	Olympus Water US 9.625% 15/11/2028	2,613,451	0.14	USD 800,000	Post 6.375% 1/3/2033	804,840	0.04
USD 4,536,000	Olympus Water US 9.75% 15/11/2028	4,838,802	0.26	USD 576,000	Prairie Acquiror 9% 1/8/2029	604,176	0.03
USD 518,000	ON Semiconductor 0.5% 1/3/2029	535,649	0.03	USD 531,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	395,539	0.02
USD 296,000	OneMain Finance 3.5% 15/1/2027	280,897	0.02	USD 676,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	474,053	0.03
USD 258,000	OneMain Finance 4% 15/9/2030	228,940	0.01	USD 2,321,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,315,534	0.12
USD 371,000	OneMain Finance 5.375% 15/11/2029	357,365	0.02	USD 1,122,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	889,568	0.05
USD 512,000	OneMain Finance 6.625% 15/1/2028	523,279	0.03	USD 422,000	Raising Cane's Restaurants 9.375% 1/5/2029	456,279	0.02
USD 614,000	OneMain Finance 7.125% 15/11/2031	621,248	0.03	USD 757,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	733,009	0.04
USD 360,000	OneMain Finance 7.5% 15/5/2031	372,708	0.02	USD 217,000	Resideo Funding 4% 1/9/2029	201,326	0.01
USD 2,548,000	OneMain Finance 7.875% 15/3/2030	2,673,188	0.15	USD 1,384,000	Resideo Funding 6.5% 15/7/2032	1,410,158	0.08
USD 1,022,000	OneMain Finance 9% 15/1/2029	1,086,302	0.06	USD 400,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029	361,328	0.02
USD 915,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	874,721	0.05	USD 800,000	Resorts World Las Vegas / RWLV Capital 4.625% 6/4/2031	695,704	0.04
USD 800,000	Organon & Co / Organon Foreign Debt Co-Issuer 7.875% 15/5/2034	844,969	0.05	USD 614,000	Reworld 4.875% 1/12/2029*	570,208	0.03
USD 556,000	OT Merger 7.875% 15/10/2029	252,277	0.01	USD 237,000	Reworld 5% 1/9/2030	217,007	0.01
				USD 422,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	406,053	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,144,000	RHP Hotel Properties / RHP Finance 6.5% 1/4/2032	4,259,468	0.23	USD 3,521,000	Sirius XM Radio 5% 1/8/2027	3,456,404	0.19
USD 616,000	RLJ Lodging Trust 3.75% 1/7/2026	595,461	0.03	USD 2,876,000	Six Flags Entertainment 7.25% 15/5/2031	2,984,152	0.16
USD 340,000	RLJ Lodging Trust 4% 15/9/2029	309,759	0.02	USD 305,000	Six Flags Entertainment / Six Flags Theme Parks 6.625% 1/5/2032	315,008	0.02
USD 4,028,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	3,835,357	0.20	USD 813,000	SLM 3.125% 2/11/2026	778,845	0.04
USD 286,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	261,106	0.01	USD 334,000	SM Energy 6.5% 15/7/2028	336,891	0.02
USD 264,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	233,224	0.01	USD 594,000	SM Energy 7% 1/8/2032	608,322	0.03
USD 925,000	RR Donnelley & Sons 9.5% 1/8/2029	920,212	0.05	USD 2,135,000	Smyrna Ready Mix Concrete 6% 1/11/2028	2,132,017	0.11
USD 458,000	Ryan Specialty 4.375% 1/2/2030	439,603	0.02	USD 3,862,000	Smyrna Ready Mix Concrete 8.875% 15/11/2031	4,154,558	0.22
USD 1,244,000	Sabre GLBL 8.625% 1/6/2027	1,198,034	0.06	USD 660,000	Sotera Health 7.375% 1/6/2031	690,800	0.04
USD 78,000	Sabre GLBL 11.25% 15/12/2027	78,762	0.00	USD 2,492,000	Sotheby's 7.375% 15/10/2027*	2,404,453	0.13
USD 508,000	Sasol Financing USA 4.375% 18/9/2026	490,520	0.03	USD 1,633,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,447,972	0.08
USD 1,402,000	Sasol Financing USA 5.5% 18/3/2031	1,233,739	0.07	USD 602,000	Spectrum Brands 3.375% 1/6/2029	618,870	0.03
USD 3,944,000	Sasol Financing USA 8.75% 3/5/2029*	4,121,480	0.22	USD 44,000	Spectrum Brands 3.875% 15/3/2031	39,123	0.00
USD 1,713,000	SBA Communications 3.125% 1/2/2029	1,576,534	0.08	USD 1,154,000	SS&C Technologies 5.5% 30/9/2027	1,152,807	0.06
USD 619,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	614,349	0.03	USD 2,591,000	SS&C Technologies 6.5% 1/6/2032	2,676,365	0.15
EUR 499,000	SCIL IV / SCIL USA 8.006% 1/11/2026*	556,377	0.03	USD 1,163,000	Standard Building Solutions 6.5% 15/8/2032	1,198,468	0.06
EUR 1,102,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	1,324,453	0.07	EUR 317,000	Standard Industries 2.25% 21/11/2026	335,856	0.02
USD 191,000	Sealed Air 5% 15/4/2029	188,354	0.01	USD 472,000	Standard Industries 3.375% 15/1/2031	413,616	0.02
USD 638,000	Sealed Air 6.5% 15/7/2032	654,583	0.04	USD 2,019,000	Standard Industries 4.375% 15/7/2030	1,889,336	0.10
USD 59,000	Sensata Technologies 3.75% 15/2/2031	53,345	0.00	USD 7,000	Standard Industries 4.75% 15/1/2028	6,835	0.00
USD 1,365,000	Sensata Technologies 4.375% 15/2/2030	1,289,577	0.07	USD 713,000	Staples 10.75% 1/9/2029	677,833	0.04
USD 1,303,000	Sensata Technologies 6.625% 15/7/2032	1,350,795	0.07	USD 865,000	Star 8.75% 1/8/2031	847,654	0.05
USD 278,000	Service International 3.375% 15/8/2030	250,781	0.01	USD 3,580,000	Star Parent 9% 1/10/2030	3,823,583	0.20
USD 1,642,000	Service International 4% 15/5/2031	1,504,542	0.08	USD 157,000	Starwood Property Trust 4.375% 15/1/2027	152,797	0.01
USD 1,536,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	1,520,682	0.08	USD 482,000	Starwood Property Trust 7.25% 1/4/2029	502,461	0.03
USD 2,653,000	Shift4 Payments / Shift4 Payments Finance Sub 6.75% 15/8/2032	2,746,173	0.15	USD 463,000	Station Casinos 4.5% 15/2/2028	445,657	0.02
USD 2,328,000	SierraCol Energy Andina 6% 15/6/2028	2,115,570	0.11	USD 1,520,000	Station Casinos 4.625% 1/12/2031	1,414,714	0.08
USD 774,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	728,990	0.04	USD 562,000	Station Casinos 6.625% 15/3/2032	574,119	0.03
USD 1,004,000	Sirius XM Radio 3.125% 1/9/2026	960,685	0.05	USD 4,833,000	Stillwater Mining 4.5% 16/11/2029*	4,063,006	0.22
USD 291,000	Sirius XM Radio 4% 15/7/2028	272,884	0.01	USD 364,000	STL 8.75% 15/2/2029	385,649	0.02
				USD 162,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	160,141	0.01
				USD 1,364,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	1,446,649	0.08
				USD 495,000	Summit Midstream 8.625% 31/10/2029	514,987	0.03
				USD 2,507,000	Surgery Center 7.25% 15/4/2032	2,636,153	0.14

* All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,154,000	Synaptics 4% 15/6/2029*	1,079,019	0.06	USD 1,326,000	USA Compression Partners / USA Compression Finance 7.125% 15/3/2029	1,363,752	0.07
USD 293,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	283,836	0.02	USD 1,199,000	Vail Resorts 6.5% 15/5/2032	1,246,900	0.07
USD 46,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	43,923	0.00	USD 1,847,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	1,748,104	0.09
USD 490,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	467,364	0.02	USD 1,650,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	1,471,797	0.08
USD 1,405,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	1,435,765	0.08	USD 731,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	678,802	0.04
USD 550,000	Talos Production 9% 1/2/2029	588,115	0.03	USD 1,870,000	Venture Global LNG 7% 15/1/2030	1,914,698	0.10
USD 459,000	Talos Production 9.375% 1/2/2031	490,925	0.03	USD 5,162,000	Venture Global LNG 8.375% 1/6/2031	5,489,495	0.29
USD 2,668,000	Tenet Healthcare 6.75% 15/5/2031	2,775,270	0.15	USD 8,140,000	Venture Global LNG 9.5% 1/2/2029	9,179,991	0.49
USD 973,000	Tenneco 8% 17/11/2028	912,796	0.05	USD 4,780,000	Venture Global LNG 9.875% 1/2/2032	5,324,316	0.28
USD 2,156,000	Terex 5% 15/5/2029	2,093,679	0.11	USD 1,316,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,207,568	0.06
USD 1,370,000	TGNR Intermediate 5.5% 15/10/2029	1,330,013	0.07	USD 1,891,000	Vertiv 4.125% 15/11/2028	1,815,941	0.10
USD 6,163,000	TK Elevator US Newco 5.25% 15/7/2027	6,066,333	0.32	USD 123,000	VICI Properties 5.625% 15/5/2052	117,707	0.01
USD 361,000	Trident TPI 12.75% 31/12/2028	396,456	0.02	USD 320,000	VICI Properties 6.125% 1/4/2054	328,551	0.02
USD 3,621,000	Triumph 9% 15/3/2028	3,829,135	0.21	USD 2,041,000	Vital Energy 7.875% 15/4/2032	2,091,262	0.11
USD 480,000	Twilio 3.625% 15/3/2029	445,087	0.02	USD 1,011,000	Vital Energy 9.75% 15/10/2030	1,111,490	0.06
USD 639,000	Twilio 3.875% 15/3/2031	586,369	0.03	USD 831,000	Wabash National 4.5% 15/10/2028	765,927	0.04
USD 393,000	Uber Technologies 0% 15/12/2025	427,387	0.02	USD 316,000	Walgreens Boots Alliance 8.125% 15/8/2029	316,324	0.02
USD 1,807,000	Uber Technologies 0.875% 1/12/2028	2,191,676	0.12	USD 2,245,000	Wand NewCo 3 7.625% 30/1/2032	2,353,958	0.12
EUR 1,528,000	UGI International 2.5% 1/12/2029	1,529,597	0.08	USD 4,618,000	Waste Pro USA 5.5% 15/2/2026	4,617,290	0.25
USD 10,470,000	UKG 6.875% 1/2/2031	10,827,142	0.58	USD 449,000	Watco / Watco Finance 7.125% 1/8/2032	465,273	0.03
USD 448,000	United Airlines 4.375% 15/4/2026	438,349	0.02	USD 537,000	WESCO Distribution 6.375% 15/3/2029	553,339	0.03
USD 1,766,000	United Airlines 4.625% 15/4/2029	1,683,018	0.09	USD 684,000	WESCO Distribution 6.625% 15/3/2032	707,225	0.04
USD 291,000	United Natural Foods 6.75% 15/10/2028*	273,664	0.01	USD 8,175,000	White Cap Buyer 6.875% 15/10/2028	8,121,641	0.43
USD 562,000	United Rentals North America 6.125% 15/3/2034	574,588	0.03	USD 1,292,000	White Cap Parent 8.25% 15/3/2026	1,296,098	0.07
USD 4,592,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	4,692,630	0.25	USD 472,000	Williams Scotsman 4.625% 15/8/2028	457,118	0.02
USD 977,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	998,410	0.05	USD 655,000	Williams Scotsman 6.625% 15/6/2029	676,899	0.04
USD 3,133,000	Univision Communications 6.625% 1/6/2027	3,105,279	0.16	USD 770,000	Williams Scotsman 7.375% 1/10/2031	809,545	0.04
USD 2,632,000	Univision Communications 8% 15/8/2028	2,659,557	0.14	USD 1,066,000	Wilsonart 11% 15/8/2032	1,037,112	0.06
USD 952,000	Univision Communications 8.5% 31/7/2031	950,710	0.05	USD 1,664,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	1,625,518	0.09
USD 144,000	US Foods 4.625% 1/6/2030	137,912	0.01	USD 1,343,000	WR Grace 4.875% 15/6/2027	1,315,681	0.07
USD 273,000	US Foods 7.25% 15/1/2032	288,367	0.02	USD 5,031,000	WR Grace 5.625% 15/8/2029	4,666,854	0.25
USD 1,125,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	1,135,799	0.06	USD 498,000	WR Grace 7.375% 1/3/2031	517,714	0.03
				USD 388,000	Wrangler Holdco 6.625% 1/4/2032	401,332	0.02

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,008,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,953,533	0.16	EUR 100,000	Ireland Carval Euro CLO II-C 0% 15/2/2037**	110,759	0.00
USD 1,172,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	1,243,496	0.07	EUR 100,000	Palmer Square European Loan Funding 2024-2 0% 15/5/2034**	110,760	0.01
USD 10,024,000	Zayo 4% 1/3/2027*	8,757,514	0.47	EUR 1,150,000	Sona Fios CLO III 0% 20/4/2037**	1,273,735	0.07
USD 2,397,000	Zayo 6.125% 1/3/2028*	1,876,978	0.10			1,495,254	0.08
USD 1,160,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029*	1,068,611	0.06	EUR 718,000	Luxembourg Opus-Chartered Issuances 2.5% 4/7/2025**	795,254	0.04
		820,865,942	43.99		United States		
Total Bonds		1,797,071,371	96.30	USD 100,000	Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014**,*	-	0.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,802,662,490	96.60	EUR 13,830,000	WinStar Communications 12.75% 15/4/2010**,*	-	0.00
						-	0.00
Other Transferable Securities				Total Bonds		2,290,508	0.12
COMMON STOCKS (SHARES)				Total Other Transferable Securities		2,290,508	0.12
United Kingdom				Total Portfolio		1,804,952,998	96.72
6,177 New Topco**		-	0.00	Other Net Assets		61,255,626	3.28
Total Common Stocks (Shares)		-	0.00	Total Net Assets (USD)		1,866,208,624	100.00
BONDS							
	India						
USD 386,831	Videocon Industries 2.8% 31/12/2020**,*	-	0.00				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	1,105,058	USD	1,210,832	Barclays	18/9/2024	13,968
EUR	331,861	USD	357,951	JP Morgan	18/9/2024	9,871
EUR	2,945,000	USD	3,218,605	Bank of America	4/9/2024	43,414
EUR	9,722,000	USD	10,712,907	Barclays	4/9/2024	55,633
EUR	3,193,835	USD	3,565,723	HSBC Bank	4/9/2024	(28,083)
GBP	922,000	USD	1,186,119	JP Morgan	4/9/2024	25,907
GBP	1,709,082	USD	2,241,437	Bank of America	4/9/2024	5,258
USD	564,398	EUR	521,000	HSBC Bank	19/9/2024	(13,084)
USD	5,464,721	EUR	5,021,000	Barclays	18/9/2024	(100,349)
USD	6,182,897	EUR	5,715,000	JP Morgan	18/9/2024	(151,373)
USD	488,711	EUR	452,000	Citigroup	18/9/2024	(12,267)
USD	723,928	EUR	663,669	HSBC Bank	18/9/2024	(11,656)
USD	541,933	SGD	726,000	Bank of America	18/9/2024	(15,506)
USD	499,015	EUR	459,000	Goldman Sachs	18/9/2024	(9,722)
USD	73,324,499	GBP	57,044,000	Bank of America	4/9/2024	(1,663,393)
USD	6,321,881	EUR	5,828,951	Citigroup	4/9/2024	(134,537)
USD	359,419,167	EUR	331,483,356	Bank of America	4/9/2024	(7,747,249)
USD	16,257	GBP	12,653	Citigroup	4/9/2024	(376)
USD	4,690,398	EUR	4,327,970	JP Morgan	4/9/2024	(103,462)
USD	1,134,306	GBP	883,724	JP Morgan	4/9/2024	(27,404)
USD	1,150,687	EUR	1,047,663	HSBC Bank	4/9/2024	(9,754)

Global High Yield Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	1,337,778	GBP	1,019,000	Citibank	4/9/2024	(1,761)
USD	1,152,651	GBP	876,000	HSBC Bank	2/10/2024	792
USD	340,161,881	EUR	306,850,000	JP Morgan	2/10/2024	(156,706)
USD	19,181,278	EUR	17,306,000	BNP Paribas	2/10/2024	(12,313)
USD	70,145,310	GBP	53,280,000	Bank of America	2/10/2024	87,055
Net unrealised depreciation						(9,957,097)
AUD Hedged Share Class						
AUD	40,092,957	USD	26,308,426	BNY Mellon	13/9/2024	891,156
USD	906,402	AUD	1,342,648	BNY Mellon	13/9/2024	(4,474)
Net unrealised appreciation						886,682
CAD Hedged Share Class						
CAD	8,692	USD	6,329	BNY Mellon	13/9/2024	119
Net unrealised appreciation						119
CHF Hedged Share Class						
CHF	4,383	USD	5,131	BNY Mellon	13/9/2024	33
Net unrealised appreciation						33
CNH Hedged Share Class						
CNY	2,995,106	USD	419,156	BNY Mellon	13/9/2024	4,406
USD	16,213	CNY	115,479	BNY Mellon	13/9/2024	(118)
Net unrealised appreciation						4,288
EUR Hedged Share Class						
EUR	404,845,327	USD	443,100,955	BNY Mellon	13/9/2024	5,507,454
USD	6,458,666	EUR	5,904,667	BNY Mellon	13/9/2024	(84,284)
Net unrealised appreciation						5,423,170
GBP Hedged Share Class						
GBP	19,447,710	USD	24,705,601	BNY Mellon	13/9/2024	861,700
USD	148,978	GBP	114,320	BNY Mellon	13/9/2024	(1,315)
Net unrealised appreciation						860,385
HKD Hedged Share Class						
HKD	56,675,851	USD	7,283,389	BNY Mellon	13/9/2024	(12,563)
USD	156,014	HKD	1,216,286	BNY Mellon	13/9/2024	(21)
Net unrealised depreciation						(12,584)
JPY Hedged Share Class						
JPY	2,583,749,437	USD	17,771,357	BNY Mellon	13/9/2024	4,889
USD	82,332	JPY	12,015,960	BNY Mellon	13/9/2024	(338)
Net unrealised appreciation						4,551
NZD Hedged Share Class						
NZD	8,047	USD	5,018	BNY Mellon	13/9/2024	15
Net unrealised appreciation						15
PLN Hedged Share Class						
PLN	33,546,594	USD	8,485,255	BNY Mellon	13/9/2024	199,967
USD	77,437	PLN	300,654	BNY Mellon	13/9/2024	(402)
Net unrealised appreciation						199,565
SEK Hedged Share Class						
SEK	31,096,231	USD	2,962,804	BNY Mellon	13/9/2024	66,774
USD	77,087	SEK	808,453	BNY Mellon	13/9/2024	(1,678)
Net unrealised appreciation						65,096
SGD Hedged Share Class						
SGD	8,848,437	USD	6,691,377	BNY Mellon	13/9/2024	100,537
USD	122,719	SGD	161,519	BNY Mellon	13/9/2024	(1,261)
Net unrealised appreciation						99,276

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
ZAR Hedged Share Class						
USD	129,521	ZAR	2,311,775	BNY Mellon	13/9/2024	(928)
ZAR	209,373,055	USD	11,347,692	BNY Mellon	13/9/2024	467,009
Net unrealised appreciation						466,081
Total net unrealised depreciation (USD underlying exposure - USD 1,489,833,788)						(1,960,420)

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(2)	USD	US Ultra Bond (CBT)	December 2024	266,062	640
54	USD	US Treasury 5 Year Note (CBT)	December 2024	5,913,844	(10,968)
Total				6,179,906	(10,328)

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (893,000)	Fund provides default protection on Forvia SE; and receives Fixed 5%	Barclays	20/6/2029	(18,098)	105,316
CDS	EUR (868,735)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	188,154	(28,108)
CDS	EUR (767,000)	Fund provides default protection on Sunrise Holdco; and receives Fixed 5%	Bank of America	20/6/2029	32,155	109,458
CDS	EUR (300,000)	Fund provides default protection on Adler Real Estate GmbH; and receives Fixed 5%	Goldman Sachs	20/6/2026	(1,121)	(10,949)
CDS	EUR (775,447)	Fund provides default protection on Elevator Holdcogmbh; and receives Fixed 5%	Goldman Sachs	20/12/2026	16,673	49,868
CDS	EUR (690,000)	Fund provides default protection on Forvia SE; and receives Fixed 5%	Goldman Sachs	20/6/2029	1,135	81,375
CDS	EUR 1,503,000	Fund receives default protection on Matterhorn Telecom; and pays Fixed 5%	Goldman Sachs	20/6/2029	(25,648)	(202,610)
CDS	EUR (499,917)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	7,024	25,226
CDS	EUR (357,083)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	5,495	18,019
CDS	EUR (440,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(36,095)	21,652
CDS	EUR (862,080)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	(27,376)	(27,892)
CDS	USD (39,998,217)	Fund provides default protection on CDX.NA.HY.42.V1; and receives Fixed 5%	Goldman Sachs	20/6/2029	72,414	2,792,993
TRS	USD 45,000,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD-SOFR-OIS Compound 1D Overnight + 0bps	Morgan Stanley	20/12/2024	642,375	506,279
TRS	USD 5,862,500	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/3/2025	94,502	63,372
TRS	USD 5,862,500	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/3/2025	76,516	44,489
Total (USD underlying exposure - USD 106,742,837)					1,028,105	3,548,488

CDS: Credit Default Swaps

TRS: Total Return Swaps

Global Inflation Linked Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				EUR 445,000	French Republic Government Bond OAT 0.1% 25/7/2038	505,813	0.28
FUNDS				EUR 250,000	French Republic Government Bond OAT 0.55% 1/3/2039	267,334	0.15
	Ireland			EUR 310,000	French Republic Government Bond OAT 0.6% 25/7/2034	361,414	0.20
162,615	BlackRock ICS US Dollar Liquidity Fund [†]	162,615	0.09	EUR 1,115,000	French Republic Government Bond OAT 0.7% 25/7/2030 [†]	1,551,764	0.86
Total Funds		162,615	0.09	EUR 250,000	French Republic Government Bond OAT 0.95% 25/7/2043	272,700	0.15
BONDS				EUR 875,000	French Republic Government Bond OAT 1.8% 25/7/2040	1,525,464	0.84
	Australia			EUR 1,620,000	French Republic Government Bond OAT 1.85% 25/7/2027	2,487,300	1.37
AUD 425,000	Australia Government Bond 0.25% 21/11/2032	301,223	0.17	EUR 500,280	French Republic Government Bond OAT 3% 25/5/2054	501,056	0.28
AUD 355,000	Australia Government Bond 0.75% 21/11/2027	295,103	0.16	EUR 805,000	French Republic Government Bond OAT 3.15% 25/7/2032	1,625,385	0.90
AUD 300,000	Australia Government Bond 1.25% 21/8/2040	239,210	0.13	EUR 643,000	French Republic Government Bond OAT 3.4% 25/7/2029	1,184,271	0.65
AUD 360,000	Australia Government Bond 2% 21/8/2035	337,043	0.18			17,916,799	9.89
AUD 535,000	Australia Government Bond 2.5% 20/9/2030	555,864	0.31	Germany			
AUD 605,000	Australia Government Bond 3% 20/9/2025	618,107	0.34	EUR 1,345,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026	1,848,666	1.02
		2,346,550	1.29	EUR 695,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2033 [†]	903,029	0.50
	Belgium			EUR 1,410,000	Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/4/2030 [†]	1,985,976	1.10
EUR 977,280	Kingdom of Belgium Government Bond 3.3% 22/6/2054	1,055,237	0.58			4,737,671	2.62
	Canada			International			
CAD 410,000	Canadian Government Real Return Bond 2% 1/12/2041	463,547	0.26	EUR 170,000	European Union 2.5% 4/10/2052 [†]	160,245	0.09
CAD 422,000	Canadian Government Real Return Bond 3% 1/12/2036	571,384	0.31	EUR 1,128,124	European Union 3% 4/3/2053	1,173,387	0.65
CAD 482,000	Canadian Government Real Return Bond 4% 1/12/2031	746,735	0.41			1,333,632	0.74
CAD 60,000	Canadian Government Real Return Bond 4.25% 1/12/2026	86,781	0.05	Israel			
		1,868,447	1.03	USD 204,000	Israel Government International Bond 5.75% 12/3/2054	196,344	0.11
	Cayman Islands			Italy			
USD 270,000	AREIT 2024-CRE9 7.028% 17/5/2041	269,423	0.15	EUR 1,210,000	Italy Buoni Poliennali Del Tesoro 0.1% 15/5/2033	1,353,997	0.75
	Denmark			EUR 1,047,000	Italy Buoni Poliennali Del Tesoro 0.4% 15/5/2030	1,322,909	0.73
DKK 2,935,000	Denmark I/L Government Bond 0.1% 15/11/2030 [†]	495,370	0.27	EUR 615,000	Italy Buoni Poliennali Del Tesoro 0.65% 15/5/2026	804,256	0.44
	France			EUR 1,010,000	Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	1,367,895	0.76
EUR 845,000	French Republic Government Bond OAT 0.1% 1/3/2026	1,102,846	0.61	EUR 1,035,000	Italy Buoni Poliennali Del Tesoro 1.3% 15/5/2028	1,436,254	0.79
EUR 1,120,000	French Republic Government Bond OAT 0.1% 1/3/2028 [†]	1,426,021	0.79	EUR 750,000	Italy Buoni Poliennali Del Tesoro 1.5% 15/5/2029	865,049	0.48
EUR 1,405,000	French Republic Government Bond OAT 0.1% 1/3/2029 [†]	1,821,713	1.00	EUR 415,000	Italy Buoni Poliennali Del Tesoro 1.8% 15/5/2036	456,228	0.25
EUR 755,000	French Republic Government Bond OAT 0.1% 25/7/2031	956,835	0.53	EUR 835,000	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2035	1,462,232	0.81
EUR 475,000	French Republic Government Bond OAT 0.1% 1/3/2032	564,422	0.31	EUR 310,000	Italy Buoni Poliennali Del Tesoro 2.4% 15/5/2039	365,856	0.20
EUR 645,000	French Republic Government Bond OAT 0.1% 1/3/2036	729,042	0.40				
EUR 845,000	French Republic Government Bond OAT 0.1% 25/7/2036 [†]	1,033,419	0.57				

[†]Investment in connected party fund, see further information in Note 10.
[†]All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Inflation Linked Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,125,000	Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	1,798,798	0.99	EUR 1,125,000	Spain Government Inflation Linked Bond 1% 30/11/2030	1,569,036	0.87
EUR 835,000	Italy Buoni Poliennali Del Tesoro 3.1% 15/9/2026	1,280,186	0.71	EUR 325,000	Spain Government Inflation Linked Bond 2.05% 30/11/2039	381,178	0.21
		12,513,660	6.91			5,321,017	2.94
Japan				Sweden			
JPY 86,950,000	Japan Government Thirty Year Bond 1.8% 20/3/2054	558,655	0.31	SEK 2,755,000	Sweden Inflation Linked Bond 0.125% 1/6/2026	348,678	0.19
JPY 30,850,000	Japan Government Thirty Year Bond 2.2% 20/6/2054	216,289	0.12	SEK 2,170,000	Sweden Inflation Linked Bond 0.125% 1/12/2027	270,062	0.15
JPY 50,600,000	Japanese Government CPI Linked Bond 0.005% 10/3/2031	405,664	0.22	SEK 1,235,000	Sweden Inflation Linked Bond 0.125% 1/6/2030	144,155	0.08
JPY 52,400,000	Japanese Government CPI Linked Bond 0.005% 10/3/2032	412,365	0.23	SEK 2,595,000	Sweden Inflation Linked Bond 0.125% 1/6/2032	327,837	0.18
JPY 65,400,000	Japanese Government CPI Linked Bond 0.005% 10/3/2033	490,934	0.27	SEK 2,285,000	Sweden Inflation Linked Bond 3.5% 1/12/2028	403,813	0.22
JPY 15,200,000	Japanese Government CPI Linked Bond 0.005% 10/3/2034	110,624	0.06			1,494,545	0.82
JPY 100,000,000	Japanese Government CPI Linked Bond 0.1% 10/3/2026	772,904	0.43	United Kingdom			
JPY 83,200,000	Japanese Government CPI Linked Bond 0.1% 10/3/2027	655,426	0.36	GBP 1,385,500	United Kingdom Gilt 4.375% 31/7/2054	1,780,466	0.98
JPY 110,400,000	Japanese Government CPI Linked Bond 0.1% 10/3/2028	869,002	0.48	GBP 890,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2026	1,737,146	0.96
JPY 85,300,000	Japanese Government CPI Linked Bond 0.1% 10/3/2029	671,658	0.37	GBP 1,180,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2028	2,143,600	1.18
JPY 32,000,000	Japanese Government CPI Linked Bond 0.2% 10/3/2030	258,516	0.14	GBP 970,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2029	2,065,556	1.14
		5,422,037	2.99	GBP 735,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2031	1,264,263	0.70
Mexico				GBP 885,000	United Kingdom Inflation-Linked Gilt 0.125% 22/11/2036	1,614,266	0.89
MXN 62,000	Mexican Bonos 7.75% 23/11/2034	274,765	0.15	GBP 895,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2039	1,361,895	0.75
MXN 50,000	Mexican Bonos 8.5% 1/3/2029	242,276	0.13	GBP 820,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2041	1,280,927	0.71
MXN 75,000	Mexican Bonos 8.5% 31/5/2029	363,261	0.20	GBP 1,040,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2044	1,779,078	0.98
USD 895,000	Mexico Government International Bond 3.5% 12/2/2034	756,248	0.42	GBP 925,000	United Kingdom Inflation-Linked Gilt 0.625% 22/3/2040	2,059,250	1.14
USD 440,000	Mexico Government International Bond 6.35% 9/2/2035	458,784	0.26	GBP 805,000	United Kingdom Inflation-Linked Gilt 0.625% 22/11/2042	1,786,727	0.99
		2,095,334	1.16	GBP 805,000	United Kingdom Inflation-Linked Gilt 0.75% 22/11/2033	1,125,788	0.62
New Zealand				GBP 962,481	United Kingdom Inflation-Linked Gilt 0.75% 22/3/2034*	2,147,472	1.19
NZD 130,000	New Zealand Government Inflation Linked Bond 2% 20/9/2025	107,911	0.06	GBP 859,456	United Kingdom Inflation-Linked Gilt 1.125% 22/11/2037	2,253,294	1.24
NZD 490,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2035	398,706	0.22	GBP 895,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2027	2,425,492	1.34
NZD 311,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	242,791	0.14	GBP 990,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2032	2,483,352	1.37
NZD 320,000	New Zealand Government Inflation Linked Bond 3% 20/9/2030	276,686	0.15	GBP 608,109	United Kingdom Inflation-Linked Gilt 2% 26/1/2035	1,993,970	1.10
		1,026,094	0.57	GBP 333,616	United Kingdom Inflation-Linked Gilt 4.125% 22/7/2030	1,513,367	0.84
Spain						32,815,909	18.12
EUR 1,175,000	Spain Government Inflation Linked Bond 0.65% 30/11/2027	1,618,944	0.89	United States			
EUR 1,331,000	Spain Government Inflation Linked Bond 0.7% 30/11/2033	1,751,859	0.97	USD 2,270,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2025	2,678,479	1.48

*All or a portion of this security represents a security on loan.

Global Inflation Linked Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 630,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026*	698,224	0.39	USD 2,530,000	United States Treasury Inflation Indexed Bonds 1.625% 15/10/2027	2,679,729	1.48
USD 2,610,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	2,772,245	1.53	USD 1,075,000	United States Treasury Inflation Indexed Bonds 1.75% 15/1/2028	1,612,067	0.89
USD 2,690,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2030	3,037,712	1.68	USD 3,270,000	United States Treasury Inflation Indexed Bonds 1.75% 15/1/2034	3,344,969	1.85
USD 2,775,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2030	3,133,196	1.73	USD 1,315,000	United States Treasury Inflation Indexed Bonds 1.875% 15/7/2034	1,335,455	0.74
USD 2,870,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031*	3,154,142	1.74	USD 890,000	United States Treasury Inflation Indexed Bonds 2% 15/1/2026	1,398,292	0.77
USD 3,065,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2031	3,252,867	1.80	USD 2,885,000	United States Treasury Inflation Indexed Bonds 2.125% 15/4/2029	2,990,011	1.65
USD 3,385,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2032	3,429,550	1.89	USD 1,000,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2040*	1,499,874	0.83
USD 1,680,000	United States Treasury Inflation Indexed Bonds 0.25% 15/7/2029*	1,940,814	1.07	USD 1,585,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2041*	2,351,994	1.30
USD 2,450,000	United States Treasury Inflation Indexed Bonds 0.375% 15/1/2027*	3,069,535	1.69	USD 1,030,000	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2027*	1,619,510	0.89
USD 2,500,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2027	3,093,551	1.71	USD 2,255,000	United States Treasury Inflation Indexed Bonds 2.375% 15/10/2028	2,384,005	1.32
USD 355,000	United States Treasury Inflation Indexed Bonds 0.5% 15/1/2028	433,839	0.24	USD 971,500	United States Treasury Inflation Indexed Bonds 2.5% 15/1/2029	1,472,145	0.81
USD 2,480,000	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2026	3,196,375	1.76	USD 315,000	United States Treasury Inflation Indexed Bonds 3.375% 15/4/2032	625,064	0.35
USD 3,210,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	3,215,105	1.78	USD 1,122,100	United States Treasury Inflation Indexed Bonds 3.625% 15/4/2028	2,319,666	1.28
USD 1,495,000	United States Treasury Inflation Indexed Bonds 0.625% 15/2/2043	1,613,859	0.89	USD 1,260,000	United States Treasury Inflation Indexed Bonds 3.875% 15/4/2029	2,642,185	1.46
USD 2,075,000	United States Treasury Inflation Indexed Bonds 0.75% 15/7/2028*	2,514,876	1.39	USD 1,150,000	United States Treasury Note/Bond 2.625% 31/7/2029*	1,093,825	0.60
USD 1,490,000	United States Treasury Inflation Indexed Bonds 0.75% 15/2/2042*	1,702,470	0.94	USD 2,664,700	United States Treasury Note/Bond 4.625% 15/5/2044	2,798,351	1.54
USD 2,381,900	United States Treasury Inflation Indexed Bonds 0.875% 15/1/2029*	2,868,077	1.58			88,896,486	49.08
USD 3,285,000	United States Treasury Inflation Indexed Bonds 1.125% 15/1/2033*	3,308,478	1.83		Total Bonds	179,804,555	99.27
USD 2,555,000	United States Treasury Inflation Indexed Bonds 1.25% 15/4/2028	2,628,363	1.45		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	179,967,170	99.36
USD 3,115,000	United States Treasury Inflation Indexed Bonds 1.375% 15/7/2033	3,141,608	1.73		Total Portfolio	179,967,170	99.36
USD 1,520,000	United States Treasury Inflation Indexed Bonds 1.375% 15/2/2044	1,845,979	1.02		Other Net Assets	1,155,376	0.64
					Total Net Assets (USD)	181,122,546	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	103,000	USD	69,775	RBS	4/9/2024	86
BRL	878,692	USD	155,376	Barclays	18/9/2024	(476)
CAD	78,000	USD	56,406	State Street	4/9/2024	1,435
EUR	782,646	USD	847,202	State Street	4/9/2024	19,693
EUR	131,720	USD	144,845	RBS	4/9/2024	1,054

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Inflation Linked Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP	701,272	USD	900,571	BNP Paribas	4/9/2024	21,294
GBP	61,000	USD	80,505	Société Générale	4/9/2024	(317)
JPY	19,006,000	USD	131,826	Royal Bank of Canada	4/9/2024	(1,235)
USD	139,848	MXN	2,668,227	Citigroup	18/9/2024	4,682
USD	10,938	BRL	59,695	Barclays	18/9/2024	415
USD	66,717	BRL	363,662	Goldman Sachs	18/9/2024	2,609
USD	83,099	BRL	455,335	Morgan Stanley	18/9/2024	2,831
USD	2,236,959	AUD	3,418,000	Deutsche Bank	4/9/2024	(81,356)
USD	480,500	DKK	3,304,000	Deutsche Bank	4/9/2024	(10,172)
USD	1,034,499	NZD	1,756,000	Deutsche Bank	4/9/2024	(63,803)
USD	1,414,733	SEK	15,234,000	Bank of America	4/9/2024	(68,764)
USD	32,493,962	GBP	25,277,000	Bank of America	4/9/2024	(734,230)
USD	43,056,092	EUR	39,696,823	Bank of America	4/9/2024	(913,958)
USD	1,853,499	CAD	2,565,000	Standard Chartered Bank	4/9/2024	(48,590)
USD	4,999,093	JPY	770,025,000	Standard Chartered Bank	4/9/2024	(291,764)
USD	47,236	CAD	65,193	JP Morgan	4/9/2024	(1,108)
USD	603,971	EUR	557,302	JP Morgan	4/9/2024	(13,323)
USD	16,386	SEK	175,327	JP Morgan	4/9/2024	(687)
USD	480,399	GBP	374,681	JP Morgan	4/9/2024	(12,142)
USD	42,690	AUD	65,319	JP Morgan	4/9/2024	(1,614)
USD	13,814	NZD	23,257	JP Morgan	4/9/2024	(732)
USD	126,592	EUR	115,000	Standard Chartered Bank	4/9/2024	(787)
USD	60,111	EUR	55,000	Barclays	4/9/2024	(810)
USD	213,291	JPY	31,382,000	UBS	4/9/2024	(2,335)
USD	214,764	GBP	167,000	Goldman Sachs	4/9/2024	(4,767)
USD	199,223	GBP	153,000	UBS	4/9/2024	(1,905)
USD	136,058	GBP	103,000	Morgan Stanley	4/9/2024	658
USD	2,304,888	AUD	3,379,000	Bank of America	2/10/2024	11,428
USD	1,025,660	NZD	1,634,000	Goldman Sachs	2/10/2024	3,595
USD	1,511,196	SEK	15,410,000	Bank of America	2/10/2024	8,339
USD	5,432,632	JPY	782,174,000	Bank of America	2/10/2024	36,387
USD	490,801	DKK	3,304,000	State Street	2/10/2024	(660)
USD	32,922,367	GBP	25,020,000	UBS	2/10/2024	23,389
USD	1,886,140	CAD	2,540,000	Goldman Sachs	2/10/2024	901
USD	43,514,214	EUR	39,260,000	BNP Paribas	2/10/2024	(27,933)
Net unrealised depreciation						(2,144,672)
EUR Hedged Share Class						
EUR	121,714,530	USD	133,207,884	BNY Mellon	13/9/2024	1,663,775
USD	1,908,210	EUR	1,732,505	BNY Mellon	13/9/2024	(11,583)
Net unrealised appreciation						1,652,192
Total net unrealised depreciation (USD underlying exposure - USD 320,347,715)						(492,480)

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
2	EUR	Euro BOBL	September 2024	260,573	(443)
(9)	EUR	Euro BUXL	September 2024	1,341,741	(36,063)
(3)	CAD	Canadian 10 Year Bond	December 2024	274,315	1,223
(5)	USD	US Long Bond (CBT)	December 2024	619,062	4,531
(5)	USD	US Treasury 10 Year Note (CBT)	December 2024	569,141	(78)
(34)	USD	US Ultra 10 Year Note	December 2024	4,005,094	13,276
(8)	USD	US Ultra Bond (CBT)	December 2024	1,064,250	4,046
10	USD	US Treasury 2 Year Note (CBT)	December 2024	2,075,859	(2,707)
14	USD	US Treasury 5 Year Note (CBT)	December 2024	1,533,219	(2,844)

Global Inflation Linked Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(2)	USD	30 Day Federal Funds	January 2025	797,439	(125)
(147)	USD	3 Month SOFR	March 2026	35,590,537	(17,923)
Total				48,131,230	(37,107)

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (5,411,396)	Fund provides default protection on CDX.NA.HY.42.V1; and receives Fixed 5%	Bank of America	20/6/2029	22,882	377,867
IFS	USD 1,820,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.129%	Bank of America	9/1/2026	2,871	2,871
IFS	USD 2,390,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.166%	Bank of America	16/1/2026	2,596	2,452
IFS	USD 585,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.2072%	Bank of America	30/1/2026	326	326
IFS	USD 1,100,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.4052%	Bank of America	12/3/2026	(4,550)	(4,550)
IFS	USD 1,825,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.4812%	Bank of America	20/3/2026	(10,659)	(10,627)
IFS	USD 675,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.479%	Bank of America	2/7/2026	(8,117)	(8,117)
IFS	USD 2,070,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.0372%	Bank of America	9/8/2026	(2,038)	(2,038)
IFS	USD 2,750,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.6065%	Bank of America	12/12/2027	(12,198)	(12,198)
IFS	USD 685,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.1762%	Bank of America	7/8/2028	206	206
IFS	USD 455,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.2751%	Bank of America	28/8/2028	(177)	(177)
IFS	USD 1,095,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.563%	Bank of America	7/5/2029	(15,139)	(14,993)
IFS	GBP 550,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.75%	Bank of America	15/8/2029	(96)	218
IFS	EUR 720,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.8688%	Bank of America	15/8/2029	(422)	717
IFS	EUR 670,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.929%	Bank of America	15/8/2029	(1,611)	(1,482)
IFS	USD 49,995	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.367%	Bank of America	9/8/2054	(41)	(41)
IFS	USD 50,500	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.3675%	Bank of America	9/8/2054	(47)	(47)
IFS	USD 101,505	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.35875%	Bank of America	12/8/2054	137	137
IFS	GBP 35,875	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.169%	Bank of America	15/8/2054	661	661
IFS	GBP 35,875	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.176%	Bank of America	15/8/2054	742	742
IFS	GBP 35,875	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.181%	Bank of America	15/8/2054	799	799
IFS	GBP 35,875	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.186%	Bank of America	15/8/2054	857	857
IRS	BRL 2,410,000	Fund receives Fixed 11.56%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2029	(2,143)	(2,143)
IRS	BRL 8,200,000	Fund receives Fixed 11.745%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2035	10,900	10,900
IRS	BRL 1,000,000	Fund receives Fixed 11.92%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2035	2,602	2,602

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Inflation Linked Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	JPY 328,570,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.27%	Bank of America	11/3/2026	2,259	2,258
IRS	JPY 309,340,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.4075%	Bank of America	21/5/2026	265	265
IRS	JPY 69,000,000	Fund receives Fixed 0.853%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	11/3/2034	(476)	(476)
IRS	JPY 65,110,000	Fund receives Fixed 0.99%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	21/5/2034	2,158	2,158
IRS	USD 870,370	Fund receives Fixed 3.7818%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	18/6/2034	13,430	13,430
IRS	USD 870,370	Fund receives Fixed 3.7678%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	15/7/2034	12,990	12,990
IRS	USD 469,998	Fund receives Fixed 3.697%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	2/8/2034	5,684	5,643
IRS	USD 2,350,000	Fund receives Fixed 3.3573%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	5/8/2034	(5,289)	(5,289)
IRS	USD 1,914,814	Fund receives Fixed 3.5528%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	5/8/2034	11,410	11,410
IRS	USD 863,860	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.456%	Bank of America	8/8/2034	(1,654)	(1,640)
IRS	USD 950,058	Fund receives Fixed 3.507%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	9/8/2034	3,650	3,838
IRS	USD 534,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.40601%	Bank of America	15/11/2049	175	175
IRS	EUR 983,400	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49%	Bank of America	19/2/2054	(16,132)	(16,132)
IRS	EUR 983,400	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5055%	Bank of America	20/2/2054	(17,918)	(17,918)
IRS	EUR 1,006,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.513%	Bank of America	20/2/2054	(19,200)	(19,200)
IRS	EUR 474,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5105%	Bank of America	1/3/2054	(8,950)	(8,950)
IRS	EUR 200,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4555%	Bank of America	22/3/2054	(2,513)	(2,513)
IRS	EUR 772,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.543%	Bank of America	22/4/2054	(16,709)	(17,509)
IRS	EUR 172,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4277%	Bank of America	19/6/2054	(1,632)	(1,632)
IRS	EUR 168,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4292%	Bank of America	20/6/2054	(1,630)	(1,630)
IRS	EUR 114,000	Fund receives Fixed 2.4428%; and pays Floating EUR EURIBOR 6 Month	Bank of America	24/6/2054	1,287	1,287
Total (USD underlying exposure - USD 34,025,471)					(50,454)	305,507

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
6,112,000	Call	OTC USD/CNH	Bank of America	USD 7.75	6/3/2026	(12,462)	32,155
52,000	Put	OTC USD/CNH	Citibank	USD 7.345	17/1/2025	(1,123)	1,998
52,000	Put	OTC USD/CNH	Citibank	USD 7.345	31/1/2025	(1,435)	1,893

Global Inflation Linked Bond Fund continued

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
101	Call	3 Month SOFR	Exchange Traded	USD 95.25	15/11/2024	90,697	126,250
101	Call	3 Month SOFR	Exchange Traded	USD 95.75	15/11/2024	30,097	44,187
Total (USD underlying exposure - USD 33,602,755)						105,774	206,483

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
(202)	Call	3 Month SOFR	Exchange Traded	USD 95.5	15/11/2024	(110,244)	(150,238)
Total (USD underlying exposure - USD 35,734,559)						(110,244)	(150,238)

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 2,513,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/10/2025; and pays 4.43% Fixed annually from 21/10/2025	Goldman Sachs	17/10/2024	(40,425)	202
USD 1,256,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/10/2025; and pays 4.43% Fixed annually from 21/10/2025	Goldman Sachs	17/10/2024	(18,480)	101
USD 1,044,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/12/2025; and pays 3.93% Fixed annually from 20/12/2025	Citibank	18/12/2024	(13,661)	7,765
USD 9,614,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 17/9/2025; and pays Floating USD SOFR annually from 17/9/2025	Citibank	13/9/2024	(2,145)	13,334
USD 9,614,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 17/9/2025; and pays Floating USD SOFR annually from 17/9/2025	Citibank	13/9/2024	(2,145)	13,334
Total (USD underlying exposure - USD 7,682,312)				(76,856)	34,736

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (9,614,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 6/9/2025; and pays 3.75% Fixed annually from 6/9/2025	Citibank	4/9/2024	1,496	(8,599)
USD (9,614,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 6/9/2025; and pays 3.75% Fixed annually from 6/9/2025	Citibank	4/9/2024	1,497	(8,599)
USD (2,350,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.858% Fixed annually from 16/9/2025; and pays Floating USD SOFR annually from 16/9/2025	Deutsche Bank	12/9/2024	(54,816)	(90,771)
USD (2,350,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/9/2025; and pays 3.885% Fixed annually from 16/9/2025	Deutsche Bank	12/9/2024	35,842	(113)
USD (1,175,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/9/2025; and pays 3.885% Fixed annually from 17/9/2025	Citibank	13/9/2024	(30,250)	(48,110)
USD (1,175,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/9/2025; and pays 3.885% Fixed annually from 17/9/2025	Citibank	13/9/2024	17,808	(52)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Inflation Linked Bond Fund continued

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (588,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/9/2025; and pays 3.825% Fixed annually from 19/9/2025	Bank of America	17/9/2024	(11,639)	(21,252)
USD (588,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/9/2025; and pays 3.825% Fixed annually from 19/9/2025	Bank of America	17/9/2024	9,486	(128)
USD (1,044,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/9/2025; and pays 3.86% Fixed annually from 20/9/2025	Citibank	18/9/2024	12,941	(133)
USD (588,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/10/2025; and pays 3.838% Fixed annually from 1/10/2025	Goldman Sachs	27/9/2024	(13,627)	(22,395)
USD (588,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/10/2025; and pays 3.838% Fixed annually from 1/10/2025	Goldman Sachs	27/9/2024	8,424	(344)
USD (21,106,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5.1% Fixed annually from 21/10/2025; and pays Floating USD SOFR annually from 21/10/2025	Goldman Sachs	17/10/2024	37,009	(94)
USD (10,553,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5.1% Fixed annually from 21/10/2025; and pays Floating USD SOFR annually from 21/10/2025	Goldman Sachs	17/10/2024	17,285	(47)
Total (USD underlying exposure - USD 12,614,064)				31,456	(200,637)

To Be Announced Securities Contracts as at 31 August 2024

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 3,980,356	Fannie Mae or Freddie Mac 5% TBA	3,958,365	2.19
USD 1,999,006	Fannie Mae or Freddie Mac 5.5% TBA	2,015,316	1.11
Total TBA			
(USD underlying exposure - USD 5,973,681)		5,973,681	3.30

Global Listed Infrastructure Fund⁽²⁾

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				United Arab Emirates			
				12,292	Salik	12,316	0.11
COMMON STOCKS (SHARES)				United Kingdom			
				37,043	National Grid	487,192	4.18
				7,201	United Utilities	97,548	0.84
				584,740			
Australia				United States			
40,182	Atlas Arteria	138,992	1.20	786	American Electric Power	79,056	0.68
67,618	Transurban	621,429	5.33	1,573	American Tower	351,377	3.01
760,421				7,277	CenterPoint Energy	197,498	1.69
6.53				1,811	Cheniere Energy	333,061	2.86
Bermuda				2,225	CMS Energy	151,011	1.30
14,500	CK Infrastructure	107,657	0.92	453	Consolidated Edison	45,925	0.39
Canada				4,907	CSX	166,691	1.43
2,326	Canadian Pacific Kansas City	191,833	1.65	4,875	Dominion Energy	272,415	2.34
2,732	Enbridge	108,789	0.93	1,912	DT Midstream	148,543	1.28
2,907	Fortis	128,174	1.10	4,522	Duke Energy	513,925	4.41
8,132	Innergex Renewable Energy	55,658	0.48	1,748	Edison International	151,412	1.30
2,987	Northland Power	46,824	0.40	1,925	Entergy	232,059	1.99
3,493	Pembina Pipeline	139,869	1.20	136	Equinix	112,181	0.96
9,278	TC Energy	424,216	3.64	4,116	Essential Utilities	159,495	1.37
1,095,363				3,486	Evergy	205,639	1.76
9.40				5,983	Exelon	228,192	1.96
France				5,309	FirstEnergy	232,959	2.00
502	Aeroports de Paris	66,277	0.57	7,408	NextEra Energy	593,307	5.09
3,543	Getlink	64,180	0.55	7,760	NiSource	256,235	2.20
130,457				459	Norfolk Southern	116,834	1.00
1.12				17,490	PG&E	343,154	2.94
Germany				3,394	PPL	107,997	0.93
2,728	Fraport Frankfurt Airport Services Worldwide	137,661	1.18	1,917	Public Service Enterprise	154,414	1.33
Hong Kong				1,478	SBA Communications	336,363	2.89
4,500	CLP	40,335	0.35	1,831	Semptra	149,794	1.29
Italy				2,484	Southern	213,773	1.83
9,744	Terna - Rete Elettrica Nazionale	84,613	0.73	1,425	Targa Resources	207,836	1.78
Japan				471	Union Pacific	119,342	1.03
2,900	Japan Airport Terminal	100,153	0.86	2,078	WEC Energy	193,462	1.66
8,000	Kansai Electric Power	142,072	1.22	4,476	Xcel Energy	275,184	2.36
5,800	Kyushu Electric Power	61,503	0.53	6,649,134			
2,900	Osaka Gas	71,603	0.61	57.06			
3,000	West Japan Railway	57,275	0.49	Total Common Stocks (Shares)			
432,606				11,559,745			
3.71				99.20			
Netherlands				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
1,350	Ferrovial	56,281	0.48	11,559,745			
3,190	Koninklijke Vopak	146,912	1.26	99.20			
203,193				Total Portfolio			
1.74				11,559,745			
New Zealand				93,379			
50,418	Auckland International Airport	239,187	2.05	0.80			
Spain				Total Net Assets (USD)			
3,039	Aena SME	612,272	5.25	11,653,124			
4,702	Cellnex Telecom	183,996	1.58	100.00			
796,268							
6.83							
Switzerland							
1,227	Flughafen Zurich	285,794	2.45				

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Listed Infrastructure Fund⁽²⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AED	8,000	USD	2,178	UBS	15/10/2024	-
AED	74,000	USD	20,149	BNP Paribas	15/10/2024	(1)
AED	15,000	USD	4,084	Barclays	15/10/2024	-
AED	14,000	USD	3,812	State Street	15/10/2024	-
AED	14,000	USD	3,812	Standard Chartered Bank	15/10/2024	-
AED	14,000	USD	3,812	Goldman Sachs	15/10/2024	-
AED	3,000	USD	817	HSBC Bank	15/10/2024	-
AUD	59,000	USD	39,131	UBS	15/10/2024	926
AUD	14,000	USD	9,257	Westpac	15/10/2024	248
AUD	20,000	USD	13,268	JP Morgan	15/10/2024	311
CAD	1,000	USD	733	HSBC Bank	15/10/2024	9
CAD	27,000	USD	19,840	Goldman Sachs	15/10/2024	208
EUR	9,000	USD	9,755	BNP Paribas	15/10/2024	233
EUR	6,000	USD	6,504	Deutsche Bank	15/10/2024	155
EUR	2,000	USD	2,203	Barclays	15/10/2024	17
GBP	2,000	USD	2,587	Citibank	15/10/2024	43
GBP	11,000	USD	14,218	JP Morgan	15/10/2024	247
GBP	40,000	USD	52,668	Bank of America	15/10/2024	(68)
HKD	190,000	USD	24,383	Bank of America	15/10/2024	24
HKD	74,000	USD	9,497	HSBC Bank	15/10/2024	9
HKD	84,000	USD	10,795	Deutsche Bank	15/10/2024	(5)
KRW	27,064,000	USD	19,672	HSBC Bank	15/10/2024	654
NZD	108,000	USD	66,123	HSBC Bank	15/10/2024	1,435
SGD	10,000	USD	7,436	Bank of America	15/10/2024	254
USD	39,132	JPY	6,219,000	Westpac	15/10/2024	(3,859)
USD	56,027	AUD	83,000	Westpac	15/10/2024	(324)
USD	60,209	GBP	47,000	HSBC Bank	15/10/2024	(1,596)
USD	13,037	EUR	12,000	JP Morgan	15/10/2024	(280)
USD	54,102	CHF	48,000	Barclays	15/10/2024	(2,680)
USD	53,110	AED	195,000	Goldman Sachs	15/10/2024	14
USD	18,854	JPY	2,977,000	Barclays	15/10/2024	(1,725)
USD	5,677	CHF	5,000	Morgan Stanley	15/10/2024	(237)
USD	8,743	EUR	8,000	Deutsche Bank	15/10/2024	(135)
USD	5,463	EUR	5,000	State Street	15/10/2024	(86)
USD	21,809	GBP	17,000	BNP Paribas	15/10/2024	(546)
USD	1,151	CHF	1,000	Goldman Sachs	15/10/2024	(32)
USD	55,283	CAD	76,000	State Street	15/10/2024	(1,149)
USD	39,266	CAD	54,000	Goldman Sachs	15/10/2024	(831)
USD	8,128	JPY	1,177,000	State Street	15/10/2024	(8)
USD	4,463	CAD	6,000	Citigroup	15/10/2024	8
USD	52,741	GBP	40,000	UBS	15/10/2024	141
Net unrealised depreciation						(8,626)
Total net unrealised depreciation						
(USD underlying exposure - USD 860,565)						(8,626)

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Listed Infrastructure Fund⁽²⁾ continued

Sector Breakdown as at 31 August 2024

	% of Net Assets
Electricity	46.24
Engineering & Construction	15.34
Pipelines	12.95
Real Estate Investment Trusts	6.86
Commercial Services	6.64
Transportation	6.15
Gas	2.81
Water	2.21
Other Net Assets	0.80
	100.00

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Long-Horizon Equity Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				1,369,449	Baker Hughes	47,766,381	3.38
COMMON STOCKS (SHARES)				808,482	Boston Scientific	65,745,756	4.65
Denmark				766,793	Charles Schwab	50,086,919	3.54
376,185	Novo Nordisk	52,182,002	3.69	437,155	Howmet Aerospace	42,342,833	3.00
France				109,464	Hubbell	43,162,750	3.05
238,213	Air Liquide	44,615,970	3.15	435,428	Ingersoll Rand	39,484,611	2.79
71,203	LVMH Moet Hennessy Louis Vuitton	53,406,795	3.78	379,592	Intercontinental Exchange	61,091,536	4.32
		98,022,765	6.93	119,694	Mastercard	57,773,900	4.09
Germany				248,357	Microsoft	103,475,461	7.32
272,376	Beiersdorf	39,535,491	2.80	583,702	Mondelez International	41,477,864	2.93
India				497,939	Otis Worldwide	46,975,565	3.32
1,487,670	HDFC Bank	29,034,587	2.05	163,458	Salesforce	41,760,250	2.95
Sweden				68,197	ServiceNow	57,277,296	4.05
1,177,350	Assa Abloy	37,878,729	2.68	212,030	Texas Instruments	45,387,142	3.21
United Kingdom				67,953	Thermo Fisher Scientific	41,763,235	2.95
253,618	AstraZeneca	44,301,334	3.13	107,871	UnitedHealth	63,423,833	4.49
952,449	Diageo	31,088,199	2.20	144,169	Zoetis	26,495,379	1.87
		75,389,533	5.33			1,078,190,971	76.23
United States				Total Common Stocks (Shares)		1,410,234,078	99.71
409,334	Amazon.com	71,764,437	5.07	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,410,234,078	99.71
115,750	American Express	30,180,655	2.13	Total Portfolio		1,410,234,078	99.70
187,928	Apple	43,050,546	3.04	Other Net Assets		4,179,778	0.30
292,057	Applied Materials	57,704,622	4.08	Total Net Assets (USD)		1,414,413,856	100.00

* All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	23,358	USD	17,670	BNY Mellon	13/9/2024	259
USD	218	SGD	287	BNY Mellon	13/9/2024	(2)
Net unrealised appreciation						257
Total net unrealised appreciation (USD underlying exposure - USD 18,137)						257

Global Long-Horizon Equity Fund continued

Sector Breakdown as at 31 August 2024

	% of Net Assets
Consumer Non-cyclical	28.70
Technology	24.65
Financials	16.13
Industrial	14.84
Communications	5.07
Consumer Cyclical	3.78
Energy	3.38
Basic Materials	3.15
Other Net Assets	0.30
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				3,362,000	SUNeVision	1,448,549	0.03
				460,000	Wharf Real Estate Investment	1,341,947	0.03
						8,159,179	0.18
FUNDS				12,105	Curacao Schlumberger	528,383	0.01
6,718,259	Ireland iShares Core EUR Corp Bond UCITS ETF~	35,868,785	0.79	109,690	Denmark Novo Nordisk	15,215,503	0.33
	829,835	iShares Core S&P 500 UCITS ETF USD Dist~	46,514,243		1.02	17,128	Novonosis (Novozymes) B
3,192,587	iShares MSCI USA Quality Dividend ESG UCITS ETF~	164,577,860	3.61	97,905	Tryg	2,176,469	0.05
12,917,184	iShares US Mortgage Backed Securities UCITS ETF~	54,381,344	1.20			18,581,060	0.41
	1,024,998	iShares USD High Yield Corp Bond UCITS ETF~	97,477,310	2.14	Finland		
		398,819,542	8.76	2,901	Kone	156,223	0.00
4,419,289	Luxembourg BlackRock Global Funds - US Dollar High Yield Bond Fund~	45,209,333	0.99	117,341	Nordea Bank	1,388,276	0.03
	Total Funds	444,028,875	9.75	21,564	UPM-Kymmene	730,617	0.02
COMMON / PREFERRED STOCKS (SHARES)						2,275,116	0.05
				France			
				7,016	Aeroports de Paris~	926,290	0.02
561,484	Australia Atlas Arteria~	1,942,215	0.05	44,413	Air Liquide	8,318,308	0.18
	59,355	Goodman	1,344,601	0.03	28,427	Cie de Saint-Gobain	2,489,883
52,109	NEXTDC	599,063	0.01	49,496	Getlink	896,607	0.02
569,322	Region RE~	872,682	0.02	16,728	L'Oreal	7,400,954	0.16
944,870	Transurban	8,683,625	0.19	15,834	LVMH Moet Hennessy Louis Vuitton	11,876,511	0.26
		13,442,186	0.30	12,401	Pernod Ricard~	1,761,552	0.04
Belgium				158,181	Sanofi	17,800,381	0.39
				7,916	Schneider Electric	2,023,591	0.04
				20,263	Vinci	2,436,211	0.05
20,988	KBC	1,631,420	0.04			55,930,288	1.22
8,089	VGP	838,594	0.02	Germany			
74,688	Warehouses De Pauw CVA	2,005,233	0.04	84,972	Bayer	2,628,621	0.06
		4,475,247	0.10	52,142	Deutsche Telekom	1,485,388	0.03
Bermuda				38,143	Fraport Frankfurt Airport Services Worldwide~	1,924,774	0.04
				13,125	Henkel	1,204,843	0.03
				8,604	Merck	1,683,431	0.04
199,500	CK Infrastructure	1,481,213	0.03	4,428	MTU Aero Engines	1,324,688	0.03
Brazil				2,943	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	1,592,993	0.03
				5,069	SAP	1,110,080	0.02
				10,491	Siemens	1,984,195	0.05
Canada				48,809	Vonovia	1,696,964	0.04
						16,635,977	0.37
				Hong Kong			
5,135	Cameco	207,865	0.01	60,500	CLP	542,286	0.01
32,495	Canadian Pacific Kansas City	2,679,965	0.06	670,620	Link REIT	3,173,211	0.07
38,182	Enbridge	1,520,417	0.03			3,715,497	0.08
40,613	Fortis	1,790,686	0.04	Indonesia			
113,638	Innervex Renewable Energy	777,777	0.02	14,675,903	Bank Rakyat Indonesia Persero	4,890,385	0.11
41,734	Northland Power~	654,221	0.01	Ireland			
48,810	Pembina Pipeline	1,954,484	0.04	36,332	Accenture	12,417,914	0.27
79,207	Suncor Energy	3,204,715	0.07	74,724	Allegion	10,275,297	0.23
138,761	TC Energy	6,344,703	0.14	15,795	CRH	1,402,770	0.03
51,760	Teck Resources	2,469,068	0.06	1,618	Eaton	489,494	0.01
514,304	TELUS	8,352,060	0.18				
		29,955,961	0.66				
Cayman Islands							
31,384	Alibaba ADR	2,637,825	0.06				
675,000	CK Asset	2,730,858	0.06				

[∞]Cross umbrella holding and investment in connected party fund, see further information in Note 10.

~Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
33,050	Johnson Controls International	2,364,067	0.05	27,830	Industria de Diseno Textil	1,513,478	0.03
3,310	Linde	1,571,588	0.03	151,816	Merlin Properties Socimi	1,868,155	0.04
43,500	Medtronic	3,844,095	0.08			24,777,233	0.54
1,664	nVent Electric	111,887	0.00		Sweden		
10,499	Willis Towers Watson	3,064,343	0.07	48,398	Assa Abloy	1,557,103	0.04
		35,541,455	0.77	102,611	Hexagon	1,049,139	0.02
	Italy			99,608	Tele2	1,128,523	0.02
382,175	Enel	2,913,542	0.06	54,887	Volvo	1,454,279	0.03
136,149	Terna - Rete Elettrica Nazionale*	1,182,257	0.03			5,189,044	0.11
55,302	UniCredit	2,287,159	0.05		Switzerland		
		6,382,958	0.14	6,630	Cie Financiere Richemont*	1,051,100	0.02
	Japan			17,151	Flughafen Zurich	3,994,828	0.09
41,000	Japan Airport Terminal*	1,415,959	0.03	96,616	Nestle	10,395,685	0.23
111,800	Kansai Electric Power	1,985,456	0.04	9,353	Novartis	1,127,453	0.02
84,000	Komatsu	2,340,643	0.05	1,242	Partners	1,799,461	0.04
81,700	Kyushu Electric Power	866,337	0.02	9,513	Swatch*	2,005,844	0.05
40,400	Osaka Gas	997,510	0.02	10,956	Zurich Insurance	6,353,271	0.14
33,021	Sony ADR*	3,213,934	0.07			26,727,642	0.59
41,400	West Japan Railway*	790,400	0.02		Taiwan		
		11,610,239	0.25	20,984	E.Sun Financial	18,498	0.00
	Jersey			518,000	Taiwan Semiconductor Manufacturing	15,285,778	0.34
103,022	Amcor	1,172,391	0.03			15,304,276	0.34
24,687	Aptiv	1,755,493	0.04		United Arab Emirates		
22,143	CVC Capital Partners	470,031	0.01	169,180	Salik	169,507	0.00
35,179	Experian	1,707,349	0.04		United Kingdom		
391,272	WPP	3,732,099	0.08	5,558,193	Assura	3,071,662	0.07
		8,837,363	0.20	90,329	AstraZeneca	15,778,435	0.35
	Netherlands			617,233	BAE Systems	11,107,842	0.24
34,387	Airbus	5,303,981	0.12	1,177,180	BP	6,647,897	0.15
2,828	ASML	2,558,134	0.06	217,540	British American Tobacco	8,110,030	0.18
26,474	ASR Nederland	1,297,520	0.03	271,337	Diageo	8,856,515	0.19
115,379	CNH Industrial	1,186,096	0.03	15,946	GSK ADR*	698,435	0.01
52,892	Ferrovial	2,205,062	0.05	176,530	HSBC	1,545,503	0.03
1,546,948	Koninklijke KPN	6,341,267	0.14	14,478	London Stock Exchange	1,949,834	0.04
88,653	Koninklijke Philips*	2,682,597	0.06	1,000,717	LondonMetric Property	2,702,022	0.06
44,599	Koninklijke Vopak	2,053,955	0.04	517,605	National Grid	6,807,579	0.15
		23,628,612	0.53	297,931	Prudential	2,573,892	0.06
	New Zealand			28,784	Reckitt Benckiser	1,660,332	0.04
704,401	Auckland International Airport	3,341,732	0.07	254,028	RELX	11,862,532	0.26
	Singapore			167,686	Segro	1,930,981	0.04
359,000	Cromwell European Real Estate Investment Trust	576,559	0.01	55,935	Sensata Technologies*	2,142,311	0.05
	South Korea			383,878	Shell	13,568,416	0.29
139,581	ESR Kendall Square REIT	537,071	0.01	398,265	Target Healthcare REIT	442,914	0.01
4,112	Hyundai Glovis	344,757	0.01	3,580,356	Taylor Wimpey	7,579,910	0.17
7,429	Samsung Electronics GDR*	10,378,313	0.23	36,575	Unilever	2,366,481	0.05
		11,260,141	0.25	146,198	UNITE	1,846,894	0.04
	Spain			100,605	United Utilities	1,362,839	0.03
42,469	Aena SME	8,556,300	0.19	2,469,714	Vodafone	2,413,494	0.06
621,313	Banco Bilbao Vizcaya Argentaria	6,574,715	0.15	46,114	Weir	1,212,383	0.03
256,290	CaixaBank	1,541,391	0.03			118,239,133	2.60
120,701	Cellnex Telecom	4,723,194	0.10		United States		
				52,298	AbbVie	10,218,506	0.22

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
9,745	AES	169,660	0.00	26,714	DT Midstream*	2,075,411	0.05
10,466	Air Products and Chemicals	2,899,082	0.06	63,186	Duke Energy	7,181,089	0.16
13,357	Alexandria Real Estate Equities	1,583,606	0.03	308,702	Dun & Bradstreet	3,710,598	0.08
54,551	Alphabet	8,897,268	0.20	9,203	EastGroup Properties	1,698,506	0.04
41,667	American Electric Power	4,190,867	0.09	44,089	Edison International	3,818,989	0.08
72,891	American International	5,540,445	0.12	24,391	Electronic Arts	3,655,723	0.08
31,237	American Tower	6,977,721	0.15	6,840	Elevance Health	3,778,553	0.08
37,611	AMETEK	6,388,981	0.14	2,528	Eli Lilly	2,384,536	0.05
8,547	Amphenol	573,076	0.01	404	EMCOR	157,217	0.00
2,597	Antero Resources	69,807	0.00	2,978	Emerson Electric	310,695	0.01
54,998	Apple	12,598,942	0.28	40,930	Entergy	4,934,111	0.11
39,469	Applied Materials	7,798,285	0.17	67,291	EPR Properties	3,165,368	0.07
24,015	Assurant	4,698,294	0.10	3,451	EQT	115,643	0.00
70,184	AT&T	1,386,134	0.03	8,675	Equinix	7,155,661	0.16
9,974	AvalonBay Communities	2,230,984	0.05	37,446	Essential Properties Realty Trust	1,199,021	0.03
5,015	Avery Dennison	1,107,162	0.02	57,514	Essential Utilities	2,228,668	0.05
261,206	Baker Hughes	9,110,865	0.20	52,439	Evergy	3,093,377	0.07
14,984	Ball	948,038	0.02	154,326	Exelon	5,885,994	0.13
186,615	Baxter International	7,139,890	0.16	14,114	Extra Space Storage	2,490,274	0.05
23,606	Bristol-Myers Squibb	1,180,300	0.03	15,748	Fastenal	1,064,880	0.02
10,925	Brown & Brown	1,146,251	0.03	62,261	Fidelity National Financial	3,694,567	0.08
41,227	BXP	3,103,569	0.07		Fidelity National Information Services	7,395,069	0.16
7,555	Capital One Financial	1,106,128	0.02	90,526	First Citizens BancShares	7,792,708	0.17
70,842	Cardinal Health	7,995,228	0.18	3,908	FirstEnergy	3,531,945	0.08
1,156	Caterpillar	408,056	0.01	80,491	Fortrea	978,890	0.02
4,862	Cencora	1,157,739	0.03	42,709	Fortra	978,890	0.02
101,676	CenterPoint Energy	2,759,487	0.06	63,028	Fox	2,592,972	0.06
80,044	Charles Schwab	5,228,474	0.11	5,852	Freeport-McMoRan	257,898	0.01
25,308	Cheniere Energy	4,654,394	0.11	1,170	GE Vernova	227,799	0.01
1,358	Chesapeake Energy	100,560	0.00	705	Generac	109,888	0.00
7,591	Chevron	1,111,247	0.02	72,035	General Motors	3,567,173	0.08
8,734	Cigna	3,154,895	0.07	235	Genuine Parts	33,511	0.00
1,493	Cintas	1,199,402	0.03	11,773	Globe Life	1,233,222	0.03
96,444	Cisco Systems	4,874,280	0.10	10,045	Hartford Financial Services	1,163,814	0.03
110,985	Citigroup	6,904,377	0.15	38,046	Hasbro	2,576,475	0.06
229,927	Citizens Financial	9,859,270	0.22	3,018	HCA Healthcare	1,187,432	0.03
122,716	CMS Energy	8,328,735	0.18	206,699	Healthpeak Properties	4,623,856	0.10
	Cognizant Technology Solutions	5,944,513	0.13	8,671	Hess	1,188,794	0.03
76,649	Comcast	5,543,798	0.13	26,051	Home Depot	9,585,986	0.21
6,904	Community Healthcare Trust	128,553	0.00	111,633	HP	3,977,484	0.09
6,324	Consolidated Edison*	641,127	0.01	21,722	Hubbell	8,565,202	0.19
1,814	Costco Wholesale	1,614,623	0.04	6,525	Humana	2,293,178	0.05
5,814	Coterra Energy	140,757	0.00	24,158	Huntington Ingalls Industries	6,796,128	0.15
52,993	Crown Castle	5,938,396	0.13	51,809	Intercontinental Exchange	8,338,140	0.18
68,557	CSX	2,328,881	0.05	21,663	International Flavors & Fragrances	2,235,188	0.05
132,488	CVS Health	7,551,816	0.17	3,277	Iron Mountain	367,614	0.01
10,187	Digital Realty Trust	1,535,690	0.03	8,821	Jabil	961,842	0.02
19,961	Dollar General	1,715,848	0.04	6,283	Jack Henry & Associates	1,080,613	0.02
11,381	Dollar Tree	958,394	0.02	40,684	Keurig Dr Pepper	1,480,084	0.03
74,265	Dominion Energy*	4,149,928	0.09	15,540	Keysight Technologies	2,397,200	0.05
2,582	Domino's Pizza	1,065,204	0.02	19,928	Kinder Morgan	426,858	0.01
643	Dover	118,556	0.00	671,247	Kosmos Energy*	3,282,398	0.07

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets	
Holding	Description			Holding	Description			
152,032	Kraft Heinz	5,366,730	0.12	28,897	Sun Communities	3,875,088	0.08	
22,233	Labcorp	5,113,367	0.11	19,914	Targa Resources	2,904,457	0.06	
250	Lam Research	205,010	0.00	60,736	Texas Instruments	13,001,148	0.29	
5,052	Lear*	585,223	0.01	3,328	Tractor Supply	892,470	0.02	
34,189	Leidos	5,391,263	0.12	39,703	Union Pacific	10,059,947	0.22	
30,254	Lineage*	2,545,874	0.06	56,597	United Parcel Service	7,201,402	0.16	
10,979	LKQ	458,703	0.01	37,488	United States Steel	1,440,664	0.03	
3,881	Lowe's	960,043	0.02	20,518	UnitedHealth	12,063,764	0.26	
35,969	M&T Bank	6,155,015	0.14	5,026	Universal Health Services	1,187,091	0.03	
868	MasTec	96,825	0.00	8,170	Uranium Energy	41,422	0.00	
8,641	Mastercard	4,170,838	0.09	89,706	Verizon Communications	3,697,681	0.08	
1,921	McKesson	1,069,248	0.02	1,675	Vertiv	137,936	0.00	
18,286	Meta Platforms	9,505,611	0.21	131,428	VICI Properties	4,372,610	0.10	
66,571	Microsoft	27,736,142	0.61	9,409	Visa	2,596,508	0.06	
14,825	Mid-America Apartment Communities	2,395,572	0.05	37,496	Voya Financial	2,612,346	0.06	
141,685	Mondelez International	10,068,136	0.22	20,198	Walmart	1,543,531	0.03	
13,525	Moody's	6,573,015	0.14	2,575	Waste Management	541,291	0.01	
2,057	MSCI	1,196,824	0.03	29,031	WEC Energy	2,702,786	0.06	
594	MYR	60,273	0.00	186,132	Wells Fargo	10,730,509	0.24	
163,150	Newell Brands*	1,183,654	0.03	15,954	Welltower	1,933,784	0.04	
114,084	NextEra Energy*	9,136,988	0.20	146,257	Williams	6,635,680	0.15	
20,256	NIKE	1,671,120	0.04	67,609	Xcel Energy	4,156,601	0.09	
108,424	NiSource*	3,580,160	0.08	2,545	Yum! Brands	344,364	0.01	
6,407	Norfolk Southern	1,630,838	0.04	23,199	Zoetis	4,263,512	0.09	
46,746	Omega Healthcare Investors*	1,846,467	0.04			649,177,234	14.26	
11,339	Omnicom	1,125,056	0.02	Total Common / Preferred Stocks (Shares)			1,100,833,621	24.18
42,423	Oracle	5,969,764	0.13	BONDS				
119,324	Otis Worldwide	11,257,026	0.25		Australia			
8,626	Paychex	1,121,639	0.02	USD 32,000	BHP Billiton Finance USA 5.1% 8/9/2028	32,865	0.00	
373,684	PG&E	7,331,680	0.16	USD 723,000	Commonwealth Bank of Australia 5.837% 13/3/2034*	756,975	0.02	
68,502	Philip Morris International	8,422,321	0.19	USD 90,000	Mineral Resources 9.25% 1/10/2028	95,219	0.00	
2,173	Pinnacle West Capital	190,746	0.00	USD 115,000	Westpac Banking 2.668% 15/11/2035	99,214	0.00	
55,412	PPL*	1,763,210	0.04			984,273	0.02	
22,517	Prologis	2,833,990	0.06		Austria			
30,673	Public Service Enterprise	2,470,710	0.06	EUR 200,000	ams-OSRAM 0% 5/3/2025	214,007	0.00	
766	Quanta Services	209,172	0.00	EUR 300,000	ams-OSRAM 2.125% 3/11/2027	261,677	0.01	
2,340	Range Resources	70,060	0.00	EUR 508,000	ams-OSRAM 10.5% 30/3/2029*	592,007	0.01	
19,768	Republic Services	4,081,301	0.10	USD 403,000	Klabn Austria 3.2% 12/1/2031*	352,426	0.01	
3,545	ResMed	867,284	0.02	USD 91,000	Suzano Austria 2.5% 15/9/2028	82,128	0.00	
34,370	Rexford Industrial Realty	1,737,747	0.04	USD 533,000	Suzano Austria 3.125% 15/1/2032*	455,715	0.01	
28,673	Salesforce	7,325,378	0.16			1,957,960	0.04	
35,205	SBA Communications	8,011,954	0.18		Bahrain			
103,041	Sealed Air	3,606,435	0.08	USD 329,000	Bahrain Government International Bond 5.45% 16/9/2032	313,294	0.00	
60,359	Sempra	4,937,970	0.11	USD 329,000	Bahrain Government International Bond 7.375% 14/5/2030	351,714	0.01	
3,316	Sherwin-Williams	1,217,304	0.03			665,008	0.01	
41,401	Southern*	3,562,970	0.08					
3,127	Southern Copper	317,046	0.01					
11,763	Southwestern Energy	74,577	0.00					
92,705	SS&C Technologies	6,916,721	0.15					
44,831	STAG Industrial	1,802,655	0.04					
9,660	Stanley Black & Decker	984,740	0.02					
12,802	State Street	1,103,916	0.02					

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Belgium				USD 2,022,000	Bausch + Lomb 8.375% 1/10/2028	2,126,638	0.05
EUR 2,200,000	KBC 8% 5/9/2028	2,645,049	0.06	USD 155,000	Bausch Health 6.125% 1/2/2027	130,751	0.00
Bermuda				USD 1,286,000	Bausch Health 11% 30/9/2028	1,192,765	0.03
USD 4,169,000	Carnival Bermuda 10.375% 1/5/2028	4,511,572	0.10	USD 340,000	Baytex Energy 8.5% 30/4/2030	362,813	0.01
USD 482,000	Nabors Industries 7.5% 15/1/2028	475,365	0.01	USD 805,000	Bombardier 6% 15/2/2028	807,443	0.02
USD 405,000	NCL 5.875% 15/3/2026	404,969	0.01	USD 511,000	Bombardier 7% 1/6/2032	532,218	0.01
USD 177,000	NCL 7.75% 15/2/2029	188,916	0.00	USD 353,000	Bombardier 7.25% 1/7/2031	370,942	0.01
USD 346,000	NCL 8.125% 15/1/2029	370,544	0.01	USD 5,000	Bombardier 7.875% 15/4/2027	5,022	0.00
USD 127,000	NCL 8.375% 1/2/2028	134,110	0.00	USD 1,018,000	Bombardier 8.75% 15/11/2030	1,110,904	0.02
USD 652,000	NCL Finance 6.125% 15/3/2028	659,737	0.01	USD 970,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	904,685	0.02
USD 2,000,000	RR 21 7.001% 15/7/2039	2,005,249	0.04	USD 532,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	500,012	0.01
USD 250,000	Seadrill Finance 8.375% 1/8/2030	264,610	0.01	USD 119,000	Canadian National Railway 3.85% 5/8/2032	113,589	0.00
USD 4,000,000	Symphony CLO 38 7.083% 24/4/2036	4,021,723	0.09	USD 49,000	Cenovus Energy 2.65% 15/1/2032	41,962	0.00
USD 1,504,000	Valaris 8.375% 30/4/2030	1,571,232	0.04	USD 232,000	Dye & Durham 8.625% 15/4/2029	242,612	0.01
USD 639,000	Viking Cruises 5.875% 15/9/2027*	638,599	0.01	USD 158,000	Empire Communities 9.75% 1/5/2029	166,679	0.00
USD 147,000	Viking Cruises 7% 15/2/2029	149,031	0.00	USD 763,000	Enbridge 5.7% 8/3/2033	799,476	0.02
USD 947,000	Viking Cruises 9.125% 15/7/2031	1,040,493	0.02	USD 358,000	Enbridge 5.9% 15/11/2026	368,152	0.01
USD 398,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	394,541	0.01	USD 390,000	Enbridge 7.2% 27/6/2054	402,922	0.01
USD 1,177,000	Weatherford International 8.625% 30/4/2030	1,225,111	0.03	USD 424,000	Enbridge 7.375% 15/3/2055	434,506	0.01
		18,055,802	0.39	USD 332,000	Enbridge 8.5% 15/1/2084	364,227	0.01
Brazil				USD 673,000	Enerflex 9% 15/10/2027	700,151	0.01
USD 591,000	Banco Votorantim 4.5% 24/9/2024	591,408	0.01	USD 606,000	ERO Copper 6.5% 15/2/2030	593,526	0.01
USD 545,000	Brazilian Government International Bond 7.125% 13/5/2054	563,704	0.01	USD 1,041,000	First Quantum Minerals 9.375% 1/3/2029	1,104,100	0.03
USD 370,000	Centrais Eletricas Brasileiras 3.625% 4/2/2025	367,254	0.01	USD 747,000	Garda World Security 4.625% 15/2/2027	731,052	0.02
USD 342,000	Itau Unibanco 3.25% 24/1/2025	339,661	0.01	USD 284,000	Garda World Security 6% 1/6/2029	268,731	0.00
USD 455,241	Samarco Mineracao 9% 30/6/2031	424,280	0.01	USD 719,000	Garda World Security 7.75% 15/2/2028	753,576	0.02
		2,286,307	0.05	USD 673,000	Garda World Security 8.25% 1/8/2032	685,385	0.01
Bulgaria				USD 272,000	Garda World Security 9.5% 1/11/2027	274,715	0.01
USD 444,000	Bulgaria Government International Bond 5% 5/3/2037	441,787	0.01	USD 543,000	GFL Environmental 3.5% 1/9/2028	514,536	0.01
Canada				USD 439,000	GFL Environmental 4% 1/8/2028	419,117	0.01
USD 170,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	162,857	0.00	USD 741,000	GFL Environmental 4.375% 15/8/2029	702,955	0.02
USD 530,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	485,919	0.01	USD 650,000	GFL Environmental 4.75% 15/6/2029	629,517	0.01
USD 657,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	637,450	0.02	USD 555,000	GFL Environmental 6.75% 15/1/2031	580,449	0.01
USD 576,000	1375209 BC 9% 30/1/2028	560,934	0.01	USD 1,383,000	Husky Injection Molding Systems / Titan Co-Borrower 9% 15/2/2029	1,428,713	0.03
USD 556,000	Air Canada 3.875% 15/8/2026	537,238	0.01				
USD 385,000	Algonquin Power & Utilities 5.365% 15/6/2026	387,936	0.01				
USD 290,000	ATS 4.125% 15/12/2028	272,327	0.01				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 836,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	889,839	0.02	USD 6,150,000	AIMCO CLO Series 2017-A 6.594% 20/4/2034	6,145,275	0.14
USD 866,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	944,096	0.02	USD 449,038	AIMCO CLO Series 2018-A 6.567% 17/4/2031	449,725	0.01
USD 79,000	Mattamy 4.625% 1/3/2030	74,703	0.00	USD 500,000	AIMCO CLO Series 2018-A 7.297% 17/4/2031	501,830	0.01
USD 462,000	Mattamy 5.25% 15/12/2027	457,417	0.01	USD 515,000	Alinea CLO 2018-1 7.444% 20/7/2031	515,415	0.01
USD 1,364,000	New Gold 7.5% 15/7/2027	1,390,190	0.03	USD 1,000,000	Allegany Park CLO 8.382% 20/1/2035	999,831	0.02
USD 347,000	Northriver Midstream Finance 6.75% 15/7/2032	356,537	0.01	USD 498,321	Allegro CLO VI 6.677% 17/1/2031	498,584	0.01
USD 12,000	Nutrien 4.2% 1/4/2029	11,869	0.00	USD 1,000,000	Allegro CLO VI 7.347% 17/1/2031	1,000,708	0.02
USD 120,000	Nutrien 4.9% 27/3/2028	121,758	0.00	USD 500,000	Allegro CLO VIII 7.713% 15/7/2031	500,528	0.01
USD 330,000	Ontario Gaming GTA/OTG Co-Issuer 8% 1/8/2030	340,500	0.01	USD 500,000	Apidos CLO XX 7.498% 16/7/2031	500,565	0.01
USD 428,000	Parkland 6.625% 15/8/2032	433,205	0.01	USD 1,500,000	Apidos CLO XXIX 7.096% 25/7/2030	1,499,805	0.03
USD 236,000	Precision Drilling 6.875% 15/1/2029	239,673	0.00	USD 1,500,000	Apidos CLO XXXVII 6.674% 22/10/2034	1,499,887	0.03
USD 1,739,000	Rogers Communications 3.8% 15/3/2032	1,608,591	0.04	USD 9,000,000	Apidos Loan Fund 2024-1 6.59% 25/4/2035	9,012,343	0.20
USD 374,000	Saturn Oil & Gas 9.625% 15/6/2029	389,447	0.01	USD 4,000,000	Apidos Loan Fund 2024-1 7.07% 25/4/2035	4,004,571	0.09
USD 510,000	South Bow Canadian Infrastructure 7.5% 1/3/2055	525,843	0.01	USD 3,980,000	AREIT 2024-CRE9 7.028% 17/5/2041	3,971,504	0.09
USD 205,000	South Bow Canadian Infrastructure 7.625% 1/3/2055	209,480	0.00	USD 500,000	Ares XLIX CLO 7.194% 22/7/2030	499,967	0.01
USD 584,000	Toronto-Dominion Bank 7.25% 31/7/2084	596,982	0.01	USD 1,000,000	Ares XLVIII CLO 8.244% 20/7/2030	997,227	0.02
USD 297,000	TransAlta 7.75% 15/11/2029	314,570	0.01	USD 500,000	Ares XXXIIR CLO 7.18% 15/5/2030	500,479	0.01
USD 47,000	TransCanada PipeLines 4.1% 15/4/2030	45,843	0.00	USD 4,500,000	Atlas Senior Loan Fund VII 6.892% 27/11/2031	4,506,643	0.10
USD 307,000	Vermilion Energy 6.875% 1/5/2030	309,693	0.01	USD 3,557,296	Atlas Senior Loan Fund XI 6.641% 26/7/2031	3,560,675	0.08
		32,669,738	0.72	USD 677,911	Atlas Senior Loan Fund XII 6.725% 24/10/2031	678,143	0.02
Cayman Islands				USD 850,000	Atrium XIV 7.498% 23/8/2030	850,875	0.02
USD 1,000,000	AGL CLO 11 7.613% 15/4/2034	1,003,052	0.02	USD 750,000	Ballyrock CLO 16 8.444% 20/7/2034	748,379	0.02
USD 1,000,000	AGL CLO 11 8.713% 15/4/2034	1,007,832	0.02	USD 3,000,000	Ballyrock CLO 2020-2 7.494% 20/10/2031	3,006,725	0.07
USD 2,681,223	AGL CLO 12 7.144% 20/7/2034	2,684,150	0.06	USD 365,000	Banco Bradesco 3.2% 27/1/2025	361,259	0.01
USD 1,000,000	AGL CLO 12 7.394% 20/7/2034	1,002,375	0.02	USD 7,000,000	Bardot CLO 7.144% 22/10/2032	7,005,624	0.15
USD 3,000,000	AGL CLO 13 7.194% 20/10/2034	3,004,610	0.07	USD 4,500,000	Bardot CLO 7.444% 22/10/2032	4,511,627	0.10
USD 5,500,000	AGL CLO 14 7.194% 2/12/2034	5,505,837	0.12	USD 1,500,000	Bardot CLO 8.544% 22/10/2032	1,502,552	0.03
USD 1,500,000	AGL CLO 17 8.382% 21/1/2035	1,505,802	0.03	USD 1,500,000	Beechwood Park CLO 11.786% 17/1/2035	1,506,487	0.03
USD 7,500,000	AGL CLO 3 6.863% 15/1/2033	7,517,874	0.17	USD 894,495	Benefit Street Partners CLO VIII 6.644% 20/1/2031	895,701	0.02
USD 6,500,000	AGL CLO 3 7.263% 15/1/2033	6,512,742	0.14	USD 2,000,000	Benefit Street Partners CLO XIX 6.481% 15/1/2033	2,002,400	0.04
USD 1,000,000	AGL CLO 3 7.713% 15/1/2033	1,003,430	0.02				
USD 7,000,000	AGL CLO 33 6.559% 21/7/2037	7,006,652	0.15				
USD 7,000,000	AGL CLO 5 7.244% 20/7/2034	7,010,933	0.15				
USD 4,500,000	AGL CLO 9 7.282% 20/4/2037	4,523,856	0.10				
USD 10,000,000	Aimco CLO 12 6.986% 17/1/2032	10,012,023	0.22				
USD 1,450,000	Aimco CLO 12 8.186% 17/1/2032	1,452,204	0.03				
USD 2,100,000	Aimco CLO 15 7.197% 17/10/2034	2,108,081	0.05				
USD 3,750,000	Aimco CLO 15 8.447% 17/10/2034	3,775,472	0.08				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,750,000	Benefit Street Partners CLO XIX 6.901% 15/1/2033	1,747,237	0.04	USD 1,700,000	Fantasia 15% 18/12/2021***	29,750	0.00
USD 7,500,000	Benefit Street Partners CLO XXVI 6.662% 20/7/2037	7,507,004	0.17	USD 1,000,000	Flatiron CLO 20 7.478% 20/5/2036	1,006,195	0.02
USD 1,500,000	Betony CLO 2 7.117% 30/4/2031	1,502,963	0.03	USD 12,000,000	Flatiron CLO 28 6.587% 15/7/2036	12,043,822	0.26
USD 5,000,000	BSL CLO 4 7.282% 20/4/2036	5,022,242	0.11	USD 5,000,000	Flatiron CLO 28 6.917% 15/7/2036	5,017,414	0.11
USD 1,500,000	Canyon Capital CLO 2016-1 7.463% 15/7/2031	1,502,962	0.03	USD 1,000,000	Galaxy XX CLO 7.294% 20/4/2031	1,001,255	0.02
USD 1,250,000	Canyon Capital CLO 2016-2 7.313% 15/10/2031	1,250,842	0.03	USD 1,200,000	Galaxy XX CLO 8.144% 20/4/2031	1,203,096	0.03
USD 5,000,000	Canyon Capital CLO 2022-1 7.136% 15/4/2035	5,000,983	0.11	USD 1,000,000	Galaxy XXII CLO 7.248% 16/4/2034	1,003,999	0.02
USD 2,000,000	Canyon Capital CLO 2022-1 7.486% 15/4/2035	2,003,006	0.04	USD 1,000,000	Galaxy XXII CLO 7.698% 16/4/2034	1,002,743	0.02
USD 1,000,000	Canyon Capital CLO 2022-1 8.486% 15/4/2035	995,364	0.02	USD 1,204,432	Galaxy XXVII CLO 6.377% 16/5/2031	1,205,439	0.03
USD 2,500,000	Canyon CLO 2018-1 7.263% 15/7/2031	2,502,902	0.06	USD 516,000	GGAM Finance 6.875% 15/4/2029	533,622	0.01
USD 3,000,000	Canyon CLO 2021-4 7.563% 15/10/2034	3,007,060	0.07	USD 145,000	GGAM Finance 7.75% 15/5/2026	149,152	0.00
USD 750,000	Catskill Park CLO 9.244% 20/4/2029	753,004	0.02	USD 374,000	GGAM Finance 8% 15/2/2027	389,367	0.01
USD 6,255,000	CBAM 2018-5 6.947% 17/4/2031	6,234,709	0.14	USD 345,000	GGAM Finance 8% 15/6/2028	369,091	0.01
USD 1,000,000	CIFC Funding 2013-II 8.591% 18/10/2030	999,881	0.02	USD 229,000	Global Aircraft Leasing 8.75% 1/9/2027	231,758	0.00
USD 5,650,000	CIFC Funding 2013-IV 6.825% 27/4/2031	5,634,390	0.12	USD 4,000,000	Goldentree Loan Management US CLO 1 7.344% 20/4/2034	4,008,720	0.09
USD 1,200,000	CIFC Funding 2014-II-R 7.445% 24/4/2030	1,200,060	0.03	USD 1,500,000	Goldentree Loan Management US CLO 10 8.594% 20/7/2034	1,503,847	0.03
USD 2,500,000	CIFC Funding 2015-I 8.144% 22/1/2031	2,496,987	0.06	USD 2,000,000	Goldentree Loan Management US CLO 11 7.494% 20/10/2034	2,005,539	0.04
USD 1,000,000	CIFC Funding 2018-I 6.941% 18/4/2031	999,557	0.02	USD 3,000,000	Goldentree Loan Management US CLO 3 6.844% 20/4/2030	3,006,702	0.07
USD 1,454,212	CIFC Funding 2018-IV 6.697% 17/10/2031	1,456,506	0.03	USD 2,600,000	Goldentree Loan Management US CLO 3 7.444% 20/4/2030	2,611,293	0.06
USD 999,600	Clear Creek CLO 6.744% 20/10/2030	1,000,647	0.02	USD 1,000,000	Goldentree Loan Management US CLO 4 7.545% 24/4/2031	1,001,671	0.02
USD 6,000,000	Clover CLO 2019-2 6.646% 25/10/2033	6,005,235	0.13	USD 7,500,000	Golub Capital Partners CLO 50B-R 7.232% 20/4/2035	7,530,893	0.17
USD 1,000,000	Clover CLO 2019-2 7.546% 25/10/2033	1,001,434	0.02	USD 1,000,000	Golub Capital Partners CLO 50B-R 8.732% 20/4/2035	992,775	0.02
USD 439,000	Diamond Foreign Asset / Diamond Finance 8.5% 1/10/2030	464,324	0.01	USD 3,000,000	Golub Capital Partners CLO 52B 6.832% 20/4/2037	3,015,523	0.07
USD 2,029,321	Dryden 55 CLO 6.583% 15/4/2031	2,031,894	0.05	USD 6,000,000	Golub Capital Partners CLO 52B 7.282% 20/4/2037	6,026,991	0.13
USD 4,250,000	Dryden 58 CLO 7.347% 17/7/2031	4,258,450	0.09	USD 2,500,000	Golub Capital Partners CLO 53B 7.344% 20/7/2034	2,508,205	0.06
USD 1,000,000	Eaton Vance CLO 2014-1R 8.613% 15/7/2030	1,002,258	0.02	USD 1,000,000	Golub Capital Partners CLO 53B 7.594% 20/7/2034	1,002,635	0.02
USD 535,000	Eaton Vance CLO 2015-1 7.444% 20/1/2030	536,094	0.01	USD 9,750,000	Golub Capital Partners CLO 55B 7.344% 20/7/2034	9,779,241	0.22
USD 1,047,000	Fantasia 7.95% 5/7/2022***	18,322	0.00	USD 3,000,000	Golub Capital Partners CLO 55B 7.744% 20/7/2034	3,009,679	0.07
USD 858,000	Fantasia 9.875% 19/10/2023***	16,302	0.00	USD 5,000,000	Golub Capital Partners CLO 75B 6.685% 25/7/2037	5,000,095	0.11
USD 1,580,000	Fantasia 11.75% 17/4/2022***	27,650	0.00	USD 2,000,000	Greenwood Park CLO 6.963% 15/4/2031	1,997,646	0.04
USD 500,000	Fantasia 11.875% 1/6/2023***	9,500	0.00	USD 925,000	Greenwood Park CLO 8.063% 15/4/2031	920,927	0.02
USD 825,000	Fantasia 12.25% 18/10/2022***	14,438	0.00				

***This security is in default, see Note 2(b)

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,533,692	Greywolf CLO V 6.706% 27/1/2031	2,534,181	0.06	USD 500,000	Neuberger Berman Loan Advisers CLO 40 8.298% 16/4/2033	500,868	0.01
USD 792,324	GREYWOLF CLO VII 6.722% 20/10/2031	792,958	0.02	USD 1,000,000	Neuberger Berman Loan Advisers CLO 42 7.398% 16/7/2035	1,002,305	0.02
USD 524,075	Grippen Park CLO 6.804% 20/1/2030	525,369	0.01	USD 4,500,000	Neuberger Berman Loan Advisers CLO 44 7.448% 16/10/2034	4,522,479	0.10
USD 650,000	HPS Loan Management 6-2015 7.254% 5/2/2031	650,520	0.01	USD 3,000,000	Neuberger Berman Loan Advisers CLO 44 8.398% 16/10/2034	3,012,821	0.07
USD 5,000,000	Invesco CLO 2022-1 7.082% 20/4/2035	5,011,707	0.11	USD 2,000,000	Neuberger Berman Loan Advisers CLO 47 7.101% 14/4/2035	2,001,990	0.04
USD 7,000,000	Invesco CLO 2022-1 7.432% 20/4/2035	7,025,193	0.15	USD 2,000,000	Neuberger Berman Loan Advisers CLO 47 7.351% 14/4/2035	2,004,095	0.04
USD 1,000,000	KKR CLO 23 7.794% 20/10/2031	1,000,050	0.02	USD 4,000,000	Oaktree CLO 2023-1 7.201% 15/4/2036	4,041,212	0.09
USD 325,000	LCM XXV 7.194% 20/7/2030	325,273	0.01	USD 8,000,000	Oaktree CLO 2024-26 7.284% 20/4/2037	8,026,066	0.18
USD 500,000	Madison Park Funding XXVII 8.144% 20/4/2030	499,250	0.01	USD 1,000,000	OCP CLO 2018-15 7.244% 20/7/2031	1,001,810	0.02
USD 2,500,000	Madison Park Funding XXVIII 7.413% 15/7/2030	2,506,204	0.06	USD 3,000,000	OCP CLO 2020-20 6.809% 18/4/2037	3,015,600	0.07
USD 1,000,000	Madison Park Funding XXVIII 8.263% 15/7/2030	1,000,371	0.02	USD 2,000,000	OCP CLO 2020-20 7.229% 18/4/2037	2,010,576	0.04
USD 330,000	MAF Global 6.375% 20/3/2026	330,878	0.01	USD 5,500,000	Octagon Investment Partners 26 7.163% 15/7/2030	5,509,467	0.12
USD 1,613,534	Marble Point CLO XI 6.721% 18/12/2030	1,615,534	0.04	USD 1,250,000	Octagon Investment Partners 26 7.363% 15/7/2030	1,252,449	0.03
USD 1,000,000	Marble Point CLO XI 7.041% 18/12/2030	1,000,230	0.02	USD 1,000,000	Octagon Investment Partners 34 6.944% 20/1/2030	1,000,593	0.02
USD 7,500,000	Marble Point CLO XV 7.295% 23/7/2032	7,513,830	0.17	USD 1,000,000	Octagon Investment Partners 37 7.296% 25/7/2030	1,001,023	0.02
USD 525,000	Melco Resorts Finance 5.375% 4/12/2029	480,451	0.01	USD 635,000	Octagon Investment Partners 39 7.744% 20/10/2030	635,552	0.01
USD 200,000	Melco Resorts Finance 5.75% 21/7/2028	190,875	0.00	USD 4,475,000	Octagon Loan Funding 7.063% 18/11/2031	4,481,100	0.10
USD 939,000	Melco Resorts Finance 7.625% 17/4/2032	940,761	0.02	USD 500,000	OHA Loan Funding 2013-2 7.213% 23/5/2031	500,335	0.01
USD 4,505,000	MF1 2024-FL15 7.03% 18/8/2041	4,488,953	0.10	USD 1,000,000	OZLM XX 7.494% 20/4/2031	1,000,809	0.02
USD 260,000	MGM China 4.75% 1/2/2027	251,689	0.01	USD 3,000,000	Palmer Square CLO 2020-3 7.768% 15/11/2036	3,042,955	0.07
USD 200,000	MGM China 5.25% 18/6/2025	198,675	0.00	USD 2,100,000	Park Avenue Institutional Advisers CLO 2016-1 7.163% 23/8/2031	2,101,284	0.05
USD 200,000	MGM China 7.125% 26/6/2031	205,388	0.00	USD 6,800,000	Peace Park CLO 7.544% 20/10/2034	6,820,214	0.15
USD 10,000,000	Milos CLO 7.094% 20/10/2030	9,990,282	0.22	USD 2,000,000	Peace Park CLO 8.494% 20/10/2034	2,007,686	0.04
USD 1,000,000	Milos CLO 8.294% 20/10/2030	999,653	0.02	USD 5,254,711	Pikes Peak CLO 1 6.725% 24/7/2031	5,262,527	0.12
USD 363,635	Neuberger Berman CLO XVIII 7.244% 21/10/2030	364,246	0.01	USD 5,000,000	Pikes Peak CLO 2 7.291% 18/10/2034	5,013,941	0.11
USD 1,500,000	Neuberger Berman Loan Advisers CLO 28 7.144% 20/4/2030	1,500,527	0.03	USD 5,000,000	Pikes Peak CLO 2 7.791% 18/10/2034	5,017,091	0.11
USD 6,250,000	Neuberger Berman Loan Advisers CLO 31 7.094% 20/4/2031	6,245,442	0.14	USD 500,000	Pikes Peak CLO 3 7.696% 25/10/2034	500,559	0.01
USD 1,000,000	Neuberger Berman Loan Advisers CLO 31 7.494% 20/4/2031	1,004,540	0.02				
USD 2,162,500	Neuberger Berman Loan Advisers CLO 37 7.344% 20/7/2031	2,168,874	0.05				
USD 2,000,000	Neuberger Berman Loan Advisers CLO 40 7.298% 16/4/2033	2,001,147	0.04				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,750,000	Pikes Peak CLO 5 7.244% 20/4/2033	2,756,841	0.06	USD 144,302	Sunac China 6.75% 30/9/2028	14,250	0.00
USD 1,000,000	Pikes Peak CLO 6 7.063% 18/5/2034	1,003,242	0.02	USD 144,476	Sunac China 7% 30/9/2029	12,822	0.00
USD 1,000,000	Pikes Peak CLO 6 7.413% 18/5/2034	1,003,104	0.02	USD 67,951	Sunac China 7.25% 30/9/2030	5,691	0.00
USD 1,500,000	Pikes Peak CLO 6 8.463% 18/5/2034	1,490,819	0.03	USD 1,000,000	Symphony CLO 41 7.116% 20/7/2037	1,003,063	0.02
USD 5,000,000	Pikes Peak CLO 8 7.294% 20/7/2034	5,019,695	0.11	USD 1,000,000	Symphony CLO XXVIII 8.695% 23/10/2034	1,004,945	0.02
USD 2,400,000	Pikes Peak CLO 8 7.544% 20/7/2034	2,405,882	0.05	USD 1,000,000	TICP CLO X 8.344% 20/4/2031	1,003,821	0.02
USD 3,400,000	Pikes Peak CLO 8 8.644% 20/7/2034	3,396,596	0.08	USD 617,000	Transocean 8% 1/2/2027	616,794	0.01
USD 4,000,000	Pikes Peak CLO 9 7.275% 27/10/2034	4,013,592	0.09	USD 1,348,000	Transocean 8.25% 15/5/2029	1,365,889	0.03
USD 1,000,000	PPM CLO 3 7.097% 17/4/2034	999,001	0.02	USD 1,375,000	Transocean 8.5% 15/5/2031	1,395,713	0.03
USD 1,500,000	PPM CLO 3 8.647% 17/4/2034	1,479,502	0.03	USD 1,037,000	Transocean 8.75% 15/2/2030	1,095,911	0.02
USD 4,000,000	PPM CLO 4 7.191% 18/10/2034	4,000,389	0.09	USD 366,000	Transocean Aquila 8% 30/9/2028	377,619	0.01
USD 1,450,000	PPM CLO 5 7.541% 18/10/2034	1,451,450	0.03	USD 668,000	Transocean Titan Financing 8.375% 1/2/2028	692,913	0.01
USD 1,250,000	PPM CLO 5 8.591% 18/10/2034	1,223,143	0.03	USD 3,500,000	Trinitas CLO XXIX 6.799% 23/7/2037	3,515,585	0.08
USD 506,386	Prima Capital CRE Securitization 2015-IV 4% 24/8/2049	489,666	0.01	USD 8,000,000	Upland CLO 7.194% 20/4/2031	7,997,904	0.18
USD 8,000,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	7,730,495	0.17	USD 543,000	Vale Overseas 3.75% 8/7/2030	508,582	0.01
USD 13,000,000	Regatta XII Funding 6.663% 15/10/2032	13,006,357	0.29	USD 361,000	Vale Overseas 6.125% 12/6/2033	377,294	0.01
USD 3,300,000	Regatta XVI Funding 7.613% 15/1/2033	3,306,328	0.07	USD 350,000	Vale Overseas 6.4% 28/6/2054	359,145	0.01
USD 2,250,000	Regatta XVI Funding 8.263% 15/1/2033	2,252,024	0.05	USD 5,740,454	Voya CLO 2018-3 6.501% 15/10/2031	5,743,376	0.13
USD 3,524,063	Rockford Tower CLO 2018-1 6.49% 20/5/2031	3,529,172	0.08	USD 5,000,000	Warwick Capital CLO 6.59% 20/7/2037	5,000,000	0.11
USD 2,900,000	Rockford Tower CLO 2018-1 7.11% 20/5/2031	2,904,383	0.06	USD 2,250,000	Warwick Capital CLO 6.59% 20/7/2037	2,250,000	0.05
USD 3,261,688	Rockford Tower CLO 2018-2 6.704% 20/10/2031	3,260,592	0.07	USD 614,000	Wynn Macau 5.125% 15/12/2029*	565,562	0.01
USD 400,000	Rockford Tower CLO 2018-2 7.744% 20/10/2031	401,293	0.01	USD 490,000	Wynn Macau 5.5% 15/1/2026	484,782	0.01
USD 1,500,000	RR 3 7.363% 15/1/2030	1,501,500	0.03	USD 1,772,000	Wynn Macau 5.625% 26/8/2028	1,697,558	0.04
USD 2,500,000	RR 5 7.273% 15/7/2039	2,512,095	0.06			531,104,930	11.63
USD 500,000	RR 5 8.923% 15/7/2039	502,176	0.01		Chile		
USD 274,000	Sable International Finance 5.75% 7/9/2027	270,415	0.00	USD 289,000	AES Andes 6.3% 15/3/2029	298,869	0.01
USD 709,000	Seagate HDD Cayman 8.25% 15/12/2029	770,086	0.02	USD 520,000	AES Andes 8.15% 10/6/2055	534,161	0.01
USD 854,000	Seagate HDD Cayman 8.5% 15/7/2031	930,945	0.02	USD 325,000	Banco de Credito e Inversiones 8.75% 8/5/2029	349,375	0.01
USD 545,116	Sound Point CLO II 6.611% 26/1/2031	544,960	0.01	USD 755,000	Banco del Estado de Chile 2.704% 9/1/2025	746,884	0.01
USD 57,804	Sunac China 1% 30/9/2032	2,601	0.00	USD 772,000	Cencosud 4.375% 17/7/2027	756,854	0.02
USD 47,925	Sunac China 6% 30/9/2025	5,931	0.00	USD 915,000	Chile Government International Bond 3.1% 7/5/2041	706,151	0.01
USD 47,984	Sunac China 6.25% 30/9/2026	5,458	0.00	USD 827,000	Colbun 3.15% 19/1/2032	721,268	0.01
USD 96,084	Sunac China 6.5% 30/9/2027	9,969	0.00	USD 260,000	Empresa Nacional del Petroleo 5.95% 30/7/2034	270,321	0.01
				USD 345,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	363,113	0.01
				USD 263,015	GNL Quintero 4.634% 31/7/2029	261,718	0.00
				USD 361,000	Nacional del Cobre de Chile 3.625% 1/8/2027	348,278	0.01
				USD 235,000	Nacional del Cobre de Chile 3.75% 15/1/2031	217,294	0.00
						5,574,286	0.11

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Colombia				USD 344,000	Dominican Republic International Bond 5.5% 22/2/2029	343,828	0.01
USD 346,000	Bancolombia 8.625% 24/12/2034	362,435	0.01	USD 398,000	Dominican Republic International Bond 5.5% 22/2/2029	397,801	0.01
USD 423,000	Colombia Government International Bond 3.25% 22/4/2032	338,612	0.01	USD 673,000	Dominican Republic International Bond 5.95% 25/1/2027	680,487	0.01
EUR 203,000	Colombia Government International Bond 3.875% 22/3/2026	224,193	0.00	USD 770,000	Dominican Republic International Bond 7.05% 3/2/2031	827,816	0.02
USD 590,000	Colombia Government International Bond 8% 20/4/2033	629,088	0.01			2,865,722	0.06
USD 260,000	Colombia Government International Bond 8% 14/11/2035	276,900	0.01	Egypt			
USD 215,000	Colombia Government International Bond 8.75% 14/11/2053*	234,941	0.01	EUR 393,000	Egypt Government International Bond 5.625% 16/4/2030	361,119	0.01
USD 1,170,000	Ecopetrol 5.375% 26/6/2026	1,167,952	0.03	EUR 291,000	Egypt Government International Bond 6.375% 11/4/2031	267,005	0.01
USD 667,000	Ecopetrol 8.875% 13/1/2033*	711,022	0.01	USD 637,000	Egypt Government International Bond 7.625% 29/5/2032	549,218	0.01
USD 414,000	Promigas / Gases del Pacifico 3.75% 16/10/2029*	381,346	0.01			1,177,342	0.03
		4,326,489	0.10	Finland			
Costa Rica				EUR 487,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	516,329	0.01
USD 336,000	Costa Rica Government International Bond 6.55% 3/4/2034	354,648	0.01	USD 1,015,000	Ahlstrom 3 Oy 4.875% 4/2/2028*	957,218	0.02
Cote d'Ivoire (Ivory Coast)				EUR 678,000	Balder Finland 1% 20/1/2029*	650,214	0.01
EUR 788,000	Ivory Coast Government International Bond 5.875% 17/10/2031	817,442	0.02	EUR 652,000	Citycon 3.625% 10/6/2026	508,720	0.01
USD 571,000	Ivory Coast Government International Bond 6.375% 3/3/2028	569,752	0.01	EUR 700,000	Finnair 4.75% 24/5/2029	768,967	0.02
USD 244,000	Ivory Coast Government International Bond 8.25% 30/1/2037	244,402	0.01			3,401,448	0.07
		1,631,596	0.04	France			
Cyprus				EUR 300,000	Accor 2.625% 30/1/2025	330,953	0.01
EUR 175,000	Bank of Cyprus 2.5% 24/6/2027	188,301	0.00	EUR 300,000	Accor 4.875% 6/6/2030	333,767	0.01
EUR 657,000	Bank of Cyprus 5% 2/5/2029	739,119	0.02	EUR 200,000	Accor 7.25% 11/1/2029	243,314	0.00
		927,420	0.02	EUR 712,000	Afflelou 6% 25/7/2029*	810,216	0.02
Denmark				EUR 500,000	Air France-KLM 4.625% 23/5/2029*	552,663	0.01
EUR 400,000	Nykredit Realkredit 4.125% 15/4/2026*	435,285	0.01	EUR 246,000	Altice France 3.375% 15/1/2028	194,374	0.00
GBP 364,000	Orsted 2.5% 18/2/3021	352,652	0.01	USD 202,000	Altice France 5.125% 15/1/2029	140,638	0.00
EUR 175,000	Orsted 5.125% 14/3/3024	198,163	0.00	USD 1,420,000	Altice France 5.125% 15/7/2029	997,122	0.02
EUR 1,079,000	SGL ApS 8.438% 22/4/2030	1,202,565	0.03	USD 204,000	Altice France 5.5% 15/1/2028	144,928	0.00
		2,188,665	0.05	USD 988,000	Altice France 5.5% 15/10/2029	689,631	0.02
Dominican Republic				EUR 100,000	Altice France 5.875% 1/2/2027	84,814	0.00
USD 365,000	Dominican Republic International Bond 4.875% 23/9/2032	343,465	0.01	EUR 561,000	Altice France 11.5% 1/2/2027	508,739	0.01
USD 300,000	Dominican Republic International Bond 5.3% 21/1/2041*	272,325	0.00	EUR 400,000	Atos 0% 6/11/2024	36,551	0.00
				EUR 400,000	Atos 1% 12/11/2029	37,946	0.00
				EUR 600,000	Atos 1.75% 7/5/2025	56,488	0.01
				EUR 300,000	Atos 2.5% 7/11/2028	28,074	0.00
				EUR 1,265,000	AXA 6.375% 16/7/2033	1,463,129	0.03
				EUR 514,000	Banijay Entertainment 7% 1/5/2029	600,798	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 266,000	Banjay Entertainment 8.125% 1/5/2029	276,889	0.01	EUR 448,000	Picard Groupe 6.375% 1/7/2029	512,989	0.01
EUR 256,000	Bertrand Franchise Finance 6.5% 18/7/2030*	291,308	0.01	EUR 2,400,000	RCI Banque 2.625% 18/2/2030	2,648,261	0.06
EUR 751,000	Bertrand Franchise Finance 7.489% 18/7/2030	841,037	0.02	EUR 900,000	RCI Banque 5.5% 9/10/2034	1,018,717	0.02
USD 202,000	BNP Paribas 1.323% 13/1/2027	192,344	0.00	USD 5,572,000	Societe Generale 5.375% 18/11/2030	4,680,082	0.10
USD 1,000,000	BNP Paribas 4.5% 25/2/2030	845,311	0.02	EUR 500,000	Societe Generale 7.875% 18/1/2029	574,754	0.01
USD 5,425,000	BNP Paribas 4.625% 25/2/2031	4,653,262	0.10	USD 281,000	Societe Generale 8% 29/9/2025	283,714	0.01
EUR 2,600,000	BNP Paribas 6.875% 6/12/2029*	3,023,808	0.07	USD 409,000	Societe Generale 10% 14/11/2028	437,008	0.01
USD 400,000	BNP Paribas 7.375% 19/8/2025	404,647	0.01	EUR 100,000	Tereos Finance Groupe I 4.75% 30/4/2027*	111,185	0.00
USD 3,543,000	BNP Paribas 7.75% 16/8/2029	3,685,269	0.08	EUR 554,000	Tereos Finance Groupe I 5.875% 30/4/2030*	631,403	0.01
USD 600,000	BNP Paribas 7.75% 16/8/2029	624,093	0.01	EUR 350,000	Tereos Finance Groupe I 7.25% 15/4/2028	408,662	0.01
USD 1,150,000	BNP Paribas 8.5% 14/8/2028	1,220,796	0.03	USD 437,000	Vallourec SACA 7.5% 15/4/2032*	460,611	0.01
USD 350,000	BPCE 5.936% 30/5/2035	363,032	0.01	EUR 16,970	Worldline 0% 30/7/2026	1,759,418	0.04
GBP 700,000	Clariane 13.168% 15/6/2025	888,752	0.02			65,859,636	1.45
USD 1,757,000	Constellium 3.75% 15/4/2029	1,624,557	0.04		Germany		
EUR 726,000	Constellium 5.375% 15/8/2032*	812,750	0.02	EUR 900,000	ADLER Real Estate 3% 27/4/2026	932,311	0.02
USD 250,000	Constellium 5.625% 15/6/2028	247,849	0.00	EUR 900,000	Bayer 4.5% 25/3/2082	988,413	0.02
USD 555,000	Constellium 6.375% 15/8/2032	564,551	0.01	EUR 1,300,000	Bayer 6.625% 25/9/2083	1,503,179	0.03
USD 6,400,000	Credit Agricole 4.75% 23/3/2029*	5,851,010	0.13	EUR 800,000	Bayer 7% 25/9/2083	953,538	0.02
EUR 465,000	Crown European SACA 4.5% 15/1/2030	525,093	0.01	EUR 400,000	BRANICKS 2.25% 22/9/2026	216,912	0.01
EUR 200,000	Electricite de France 2.875% 15/12/2026	212,381	0.01	EUR 665,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	710,838	0.02
EUR 2,400,000	Electricite de France 3.375% 15/6/2030	2,424,305	0.05	EUR 518,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	600,258	0.01
EUR 500,000	Electricite de France 5.375% 29/1/2025	557,121	0.01	EUR 600,000	Commerzbank 4.25% 9/10/2027*	606,010	0.01
GBP 600,000	Electricite de France 5.875% 22/1/2029	762,702	0.02	EUR 5,400,000	Commerzbank 6.125% 9/10/2025	6,000,455	0.13
GBP 800,000	Electricite de France 6% 29/1/2026	1,043,753	0.02	EUR 1,600,000	Commerzbank 6.5% 9/10/2029	1,786,242	0.04
EUR 399,000	Elior 3.75% 15/7/2026	435,050	0.01	EUR 1,000,000	Commerzbank 7.875% 9/10/2031*	1,155,754	0.03
EUR 531,000	Forvia 2.75% 15/2/2027	569,378	0.01	EUR 600,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	558,308	0.01
EUR 327,000	Forvia 3.75% 15/6/2028	354,920	0.01	EUR 1,400,000	Deutsche Bank 4.5% 30/11/2026	1,427,048	0.03
EUR 473,000	Forvia 5.5% 15/6/2031	535,683	0.01	EUR 400,000	Deutsche Bank 4.625% 30/10/2027	398,402	0.01
EUR 734,000	Goldstory 6.75% 1/2/2030	826,609	0.02	USD 2,800,000	Deutsche Bank 4.789% 30/4/2025	2,687,986	0.06
EUR 202,000	Goldstory 7.631% 1/2/2030	224,236	0.00	USD 870,000	Deutsche Bank 5.414% 10/5/2029	898,108	0.02
EUR 600,000	iliad 5.375% 14/6/2027*	689,126	0.02	USD 510,000	Deutsche Bank 5.706% 8/2/2028	518,808	0.01
EUR 800,000	iliad 5.375% 15/2/2029	925,166	0.02	USD 3,400,000	Deutsche Bank 6% 30/10/2025*	3,271,288	0.07
EUR 800,000	iliad 5.625% 15/2/2030	928,932	0.02	USD 433,000	Deutsche Bank 6.72% 18/1/2029	456,445	0.01
USD 455,000	Iliad 6.5% 15/10/2026	459,778	0.01	EUR 1,000,000	Deutsche Bank 6.75% 30/10/2028	1,086,828	0.02
EUR 1,427,000	Iliad 6.875% 15/4/2031	1,648,834	0.04				
USD 800,000	Iliad 7% 15/10/2028	811,974	0.02				
USD 981,000	Iliad 8.5% 15/4/2031	1,042,118	0.02				
EUR 501,306	La Financiere Atalian 8.5% 30/6/2028*	317,322	0.01				
EUR 329,000	Loxam 6.375% 15/5/2028	380,112	0.01				
EUR 1,025,000	Loxam 6.375% 31/5/2029	1,193,662	0.03				
	Nova Alexandre III 8.914% 15/7/2029	858,253	0.02				
EUR 764,000							
EUR 213,000	Paprec 6.5% 17/11/2027	247,912	0.01				
EUR 591,000	Paprec 7.25% 17/11/2029	693,002	0.01				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,032,000	Deutsche Bank 6.819% 20/11/2029	1,100,095	0.02	EUR 400,000	Eurobank 4.875% 30/4/2031	458,523	0.01
USD 345,000	Deutsche Bank 7.079% 10/2/2034	366,378	0.01	EUR 2,124,000	National Bank of Greece 5.875% 28/6/2035	2,453,163	0.05
USD 1,000,000	Deutsche Bank 7.5% 30/4/2025*	994,601	0.02			4,157,930	0.09
EUR 1,000,000	Deutsche Bank 8.125% 30/10/2029	1,137,152	0.03		Guatemala		
EUR 2,200,000	Deutsche Bank 10% 1/12/2027*	2,676,727	0.06	USD 554,000	Guatemala Government Bond 5.25% 10/8/2029	548,150	0.01
EUR 868,000	Gruenenthal 4.125% 15/5/2028	948,366	0.02	USD 250,000	Guatemala Government Bond 5.25% 10/8/2029	247,360	0.00
EUR 482,000	Gruenenthal 6.75% 15/5/2030*	566,790	0.01	USD 297,000	Guatemala Government Bond 6.6% 13/6/2036	310,773	0.01
EUR 595,000	HT Troplast 9.375% 15/7/2028*	667,752	0.01	USD 727,000	Guatemala Government Bond 7.05% 4/10/2032	785,633	0.02
EUR 496,000	IHO Verwaltungs 3.75% 15/9/2026	550,054	0.01			1,891,916	0.04
EUR 100,000	IHO Verwaltungs 3.875% 15/5/2027*	109,131	0.00		Hungary		
EUR 300,000	IHO Verwaltungs 8.75% 15/5/2028	355,389	0.01	USD 785,000	Hungary Government International Bond 5.25% 16/6/2029	795,370	0.02
EUR 150,000	INEOS Styrolution Ludwigshafen 2.25% 16/1/2027	158,381	0.00	EUR 673,000	Hungary Government International Bond 5.375% 12/9/2033	796,245	0.02
EUR 600,000	Mahle 2.375% 14/5/2028	593,061	0.01	USD 209,000	Hungary Government International Bond 5.5% 26/3/2036	211,176	0.00
EUR 909,000	Mahle 6.5% 2/5/2031	1,022,913	0.02	USD 729,000	Magyar Export-Import Bank Zrt 6.125% 4/12/2027	744,407	0.02
EUR 1,350,000	Nidda Healthcare 7% 21/2/2030*	1,538,512	0.04	USD 568,000	MVM Energetika Zrt 6.5% 13/3/2031	582,200	0.01
EUR 892,840	PCF 4.75% 15/4/2029*	862,504	0.02	USD 321,000	MVM Energetika Zrt 7.5% 9/6/2028	340,064	0.01
EUR 434,000	PrestigeBidCo 7.459% 1/7/2029	487,304	0.01			3,469,462	0.08
EUR 272,000	ProGroup 5.125% 15/4/2029*	296,443	0.01		India		
EUR 576,000	ProGroup 5.375% 15/4/2031*	623,136	0.01	USD 370,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.7% 12/3/2042	360,404	0.01
EUR 200,000	Schaeffler 4.75% 14/8/2029	226,213	0.01	USD 429,000	Muthoot Finance 7.125% 14/2/2028	438,384	0.01
EUR 741,164	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	823,898	0.02			798,788	0.02
EUR 317,000	Techem Verwaltungsgesellschaft 675 mbH 5.375% 15/7/2029	358,462	0.01		Indonesia		
EUR 1,733,536	Tele Columbus 10% 1/1/2029	1,517,479	0.03	USD 267,000	Freeport Indonesia 4.763% 14/4/2027	267,250	0.01
EUR 1,042,200	TK Elevator Holdco 6.625% 15/7/2028	1,134,666	0.03	USD 774,000	Pertamina Persero 3.1% 27/8/2030	708,763	0.02
USD 1,917,000	TK Elevator Holdco 7.625% 15/7/2028	1,921,269	0.04	USD 643,000	Sorik Marapi Geothermal Power 7.75% 5/8/2031	642,196	0.01
EUR 989,000	TK Elevator Midco 4.375% 15/7/2027	1,078,915	0.02			1,618,209	0.04
EUR 600,000	TUI 1.95% 26/7/2031	665,323	0.02		Ireland		
EUR 487,000	TUI 5.875% 15/3/2029*	549,087	0.01	USD 1,148,000	AerCap Ireland Capital / AerCap Global Aviation Trust 2.45% 29/10/2026	1,094,539	0.02
EUR 536,000	TUI Cruises 6.25% 15/4/2029*	607,756	0.02	EUR 3,162,000	AIB 6.25% 23/6/2025	3,534,613	0.08
EUR 441,391	TUI Cruises 6.5% 15/5/2026	493,977	0.01	EUR 471,000	AIB 7.125% 30/10/2029	538,110	0.01
EUR 303,000	WEPA Hygieneprodukte 5.625% 15/1/2031*	341,055	0.01	EUR 281,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	257,447	0.01
EUR 900,000	ZF Finance 2% 6/5/2027	940,894	0.02	EUR 1,001,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	916,560	0.02
EUR 900,000	ZF Finance 2.25% 3/5/2028	922,163	0.02	USD 948,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	811,986	0.02
EUR 100,000	ZF Finance 2.75% 25/5/2027	106,547	0.00				
EUR 500,000	ZF Finance 5.75% 3/8/2026	567,263	0.01				
		54,066,787	1.18				
	Greece						
EUR 1,090,000	Alpha Bank 5% 12/5/2030	1,246,244	0.03				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 160,000	Arini European CLO I 9.725% 15/7/2036	182,126	0.00	USD 225,000	Smurfit Kappa Treasury ULC 5.438% 3/4/2034	231,741	0.00
USD 394,000	ASG Finance Designated Activity 9.75% 15/5/2029	396,955	0.01	EUR 380,000	Tikehau CLO XII 6.62% 20/10/2038	422,215	0.01
EUR 100,000	Aurium CLO VIII 6.7% 23/6/2034	110,348	0.00	GBP 866,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	1,052,019	0.02
EUR 360,000	Avoca CLO XV 7.815% 15/4/2031	395,153	0.01	USD 924,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	878,615	0.02
EUR 1,632,000	Bank of Ireland 6% 1/9/2025*	1,815,062	0.04			19,558,896	0.44
USD 658,000	Bank of Ireland 6.253% 16/9/2026	665,922	0.02		Isle of Man		
EUR 566,000	Bank of Ireland 7.5% 19/5/2025	637,262	0.01	USD 510,000	AngloGold Ashanti 3.75% 1/10/2030	463,932	0.01
EUR 300,000	BlueMountain 2021-1 CLO 9.095% 15/4/2034	332,787	0.01		Israel		
EUR 300,000	Bridgepoint CLO 1 7.935% 15/1/2034	333,033	0.01	USD 618,000	Bank Leumi Le-Israel 3.275% 29/1/2031	583,237	0.01
EUR 160,000	Cairn CLO XVI 8.885% 15/1/2037	181,403	0.00		Italy		
EUR 100,000	CIFC European Funding CLO I 6.885% 15/7/2032	110,984	0.00	EUR 800,000	A2A 5% 11/6/2029	892,815	0.02
EUR 200,000	CIFC European Funding CLO III 9.295% 15/1/2034	222,328	0.01	EUR 915,000	Azzurra Aeroporti 2.625% 30/5/2027	969,867	0.02
EUR 100,000	Contego CLO VII 7.648% 14/5/2032	111,937	0.00	EUR 325,000	Banca Monte dei Paschi di Siena 4.75% 15/3/2029	368,025	0.01
EUR 200,000	CVC Cordatus Loan Fund XXII 6.869% 15/12/2034	222,590	0.01	EUR 856,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	956,815	0.02
EUR 100,000	Fidelity Grand Harbour CLO 2023-1 9.442% 15/8/2036	112,223	0.00	EUR 422,000	Banca Monte dei Paschi di Siena 7.708% 18/1/2028	507,719	0.01
EUR 100,000	Fidelity Grand Harbour CLO 2023-2 8.018% 15/4/2038	111,775	0.00	EUR 435,000	Banco BPM 2.875% 29/6/2031	468,338	0.01
USD 295,000	Flutter Treasury Designated Activity 6.375% 29/4/2029	304,580	0.01	EUR 789,000	Banco BPM 3.375% 19/1/2032	852,788	0.02
EUR 100,000	Harvest CLO XVI 9.255% 15/10/2031	111,335	0.00	EUR 950,000	Banco BPM 7.25% 16/1/2031*	1,093,894	0.02
EUR 230,000	Harvest CLO XXXII 7.298% 25/7/2037	256,187	0.01	EUR 325,000	Cedacri Mergeco 8.167% 15/5/2028*	360,185	0.01
EUR 300,000	Henley CLO IV 8.935% 25/4/2034	333,756	0.01	EUR 765,000	Cedacri Mergeco 9.042% 15/5/2028	852,174	0.02
USD 400,000	Jazz 4.375% 15/1/2029	381,410	0.01	EUR 976,000	Duomo Bidco 7.803% 15/7/2031	1,095,369	0.02
USD 1,198,000	LCPR Senior Secured Financing 6.75% 15/10/2027	1,095,887	0.03	EUR 343,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	383,851	0.01
EUR 100,000	Margay CLO I 10.085% 15/7/2036	112,600	0.00	USD 1,126,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	1,128,505	0.02
EUR 200,000	Marino Park CLO 9.334% 16/1/2034	222,495	0.01	EUR 1,072,000	Fiber Bidco 6.125% 15/6/2031	1,179,387	0.03
EUR 100,000	Neuberger Berman Loan Advisers Euro CLO 9.182% 17/4/2034	111,656	0.00	EUR 360,000	Fiber Bidco 7.695% 15/1/2030	401,709	0.01
EUR 100,000	Palmer Square European CLO 2022-2 7.685% 15/1/2038	112,625	0.00	EUR 260,000	Fiber Midco 10% 15/6/2029	289,242	0.01
EUR 100,000	Palmer Square European CLO 2023-1 9.885% 15/7/2036	112,306	0.00	EUR 995,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	1,087,345	0.03
EUR 253,000	Penta CLO 17 6.703% 15/8/2038	281,408	0.01	EUR 1,297,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	1,453,805	0.03
EUR 200,000	Providus CLO V 6.492% 15/2/2035	220,868	0.00	EUR 984,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	1,014,646	0.02
EUR 200,000	Rockfield Park CLO 6.664% 16/7/2034	222,050	0.01	EUR 493,000	Infrastrutture Wireless Italiane 1.75% 19/4/2031	491,372	0.01
				EUR 973,545	Inter Media and Communication 6.75% 9/2/2027*	1,080,041	0.02
				USD 295,000	Intesa Sanpaolo 4.198% 1/6/2032	259,206	0.01
				GBP 643,000	Intesa Sanpaolo 5.148% 10/6/2030	806,256	0.02
				EUR 1,875,000	Intesa Sanpaolo 5.5% 1/3/2028*	2,057,013	0.04

* All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 300,000	Intesa Sanpaolo 5.71% 15/1/2026	301,095	0.01	EUR 542,000	SoftBank 3.125% 19/9/2025	592,630	0.01
EUR 402,000	Intesa Sanpaolo 5.875% 1/9/2031	442,760	0.01	EUR 100,000	SoftBank 3.375% 6/7/2029	102,873	0.00
EUR 2,635,000	Intesa Sanpaolo 7.75% 11/1/2027	3,050,723	0.07	EUR 844,000	SoftBank 3.875% 6/7/2032	851,458	0.02
GBP 500,000	Intesa Sanpaolo 8.505% 20/9/2032	734,715	0.02	EUR 1,051,000	SoftBank 4% 19/9/2029*	1,114,947	0.02
EUR 325,000	Intesa Sanpaolo 9.125% 7/9/2029*	406,945	0.01	EUR 300,000	SoftBank 4.5% 20/4/2025	332,246	0.01
EUR 455,000	Intesa Sanpaolo Vita 2.375% 22/12/2030	446,458	0.01	EUR 101,000	SoftBank 5% 15/4/2028	112,564	0.00
EUR 612,000	Lottomatica 5.375% 1/6/2030*	692,209	0.02	EUR 617,000	SoftBank 5.375% 8/1/2029*	686,568	0.02
EUR 254,000	Lottomatica 6.755% 1/6/2031	284,355	0.01	EUR 615,000	SoftBank 5.75% 8/7/2032	682,050	0.02
EUR 415,000	Lottomatica 7.505% 15/12/2030	463,746	0.01	USD 1,080,000	Sumitomo Mitsui Financial 5.52% 13/1/2028	1,113,828	0.02
EUR 2,300,000	Nexi 0% 24/2/2028	2,202,033	0.05	USD 865,000	Sumitomo Mitsui Financial 5.558% 9/7/2034	905,377	0.02
EUR 444,000	Optics Bidco 1.625% 18/1/2029*	447,567	0.01	USD 324,000	Takeda Pharmaceutical 5% 26/11/2028	330,623	0.01
EUR 258,000	Optics Bidco 2.875% 28/1/2026	282,702	0.01	USD 870,000	Takeda Pharmaceutical 5.3% 5/7/2034*	895,562	0.02
USD 200,000	Optics Bidco 6% 30/9/2034	195,995	0.00			9,237,241	0.20
USD 473,000	Optics Bidco 6.375% 15/11/2033	476,072	0.01	Jersey			
EUR 557,000	Optics Bidco 6.875% 15/2/2028*	672,794	0.01	USD 8,830,000	Apidos CLO XL 6.551% 15/7/2037	8,849,426	0.19
USD 200,000	Optics Bidco 7.2% 18/7/2036	209,922	0.00	USD 1,206,000	Ardonagh Finance 8.875% 15/2/2032*	1,249,356	0.03
EUR 637,000	Pachelbel Bidco 7.125% 17/5/2031	742,756	0.02	EUR 1,205,000	Ardonagh Finco 6.875% 15/2/2031	1,340,972	0.03
EUR 537,000	Pachelbel Bidco 8.066% 17/5/2031	597,259	0.01	USD 758,000	Ardonagh Finco 7.75% 15/2/2031*	783,611	0.02
EUR 100,000	Rekeep 7.25% 1/2/2026*	100,873	0.00	USD 582,000	Aston Martin Capital 10% 31/3/2029	592,976	0.01
EUR 400,000	Salini 4% 30/5/2028	480,645	0.01	GBP 836,000	Aston Martin Capital 10.375% 31/3/2029	1,105,514	0.02
EUR 699,000	TeamSystem 7.127% 31/7/2031	777,155	0.01	USD 6,000,000	Benefit Street Partners CLO XXXIII 7.035% 25/1/2036	6,033,239	0.13
EUR 220,000	Telecom Italia 1.625% 18/1/2029	219,950	0.01	USD 4,000,000	Boyce Park CLO 7.032% 21/4/2035	3,999,581	0.09
EUR 283,000	Telecom Italia 6.875% 15/2/2028	338,521	0.01	USD 7,000,000	Canyon CLO 2023-2 7.37% 15/5/2037	7,038,831	0.16
EUR 916,000	Terna - Rete Elettrica Nazionale 4.75% 11/1/2030	1,024,704	0.02	USD 6,500,000	CarVal CLO VII-C 6.722% 20/7/2037	6,532,718	0.14
EUR 200,000	UniCredit 2.731% 15/1/2032	213,965	0.00	USD 1,500,000	CarVal CLO VII-C 7.082% 20/7/2037	1,502,381	0.03
USD 765,000	UniCredit 7.296% 2/4/2034	805,700	0.02	GBP 723,000	CPUK Finance 3.588% 28/8/2025	933,991	0.02
EUR 1,363,000	UniCredit 7.5% 3/6/2026	1,553,886	0.03	GBP 110,000	CPUK Finance 4.5% 28/8/2027	136,561	0.00
EUR 900,000	UnipolSai Assicurazioni 4.9% 23/5/2034	1,003,869	0.02	GBP 125,000	CPUK Finance 7.875% 28/8/2029	166,814	0.01
		39,219,741	0.86	GBP 1,322,000	Galaxy Bidco 6.5% 31/7/2026	1,725,809	0.04
Jamaica				USD 386,459	Galaxy Pipeline Assets Bidco 2.94% 30/9/2040	323,196	0.01
USD 999,118	Digicel Intermediate / Digicel International Finance / Difi US 12% 25/5/2027	999,735	0.02	USD 4,500,000	GoldenTree Loan Management US CLO 20 7.133% 20/7/2037	4,511,118	0.10
Japan				USD 6,000,000	Golub Capital Partners CLO 66B 7.235% 25/4/2036	6,006,198	0.13
USD 200,000	Mitsubishi UFJ Financial 2.309% 20/7/2032	170,980	0.00	USD 4,000,000	Golub Capital Partners CLO 72 B 6.846% 25/4/2037	4,022,678	0.09
USD 257,000	Mitsubishi UFJ Financial 5.475% 22/2/2031	267,157	0.01	USD 4,595,000	Invesco US CLO 2023-1 7.332% 22/4/2037	4,625,323	0.10
USD 525,000	Rakuten 9.75% 15/4/2029	566,278	0.01	USD 13,000,000	Juniper Valley Park CLO 6.532% 20/7/2036	13,007,769	0.29
USD 339,000	Rakuten 11.25% 15/2/2027	367,947	0.01				
EUR 134,000	SoftBank 2.875% 6/1/2027	144,153	0.00				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	Neuberger Berman Loan Advisers CLO 55 7.673% 22/4/2038	1,011,020	0.02	GBP 120,000	Aroundtown Finance 8.625% 7/5/2029	130,969	0.00
USD 3,500,000	OCP CLO 2024-34 6.68% 15/10/2037	3,502,420	0.08	EUR 553,000	Cidron Aida Finco 5% 1/4/2028	584,295	0.01
USD 7,000,000	Pikes Peak CLO 12 7.382% 20/4/2036	7,052,091	0.16	GBP 466,000	Cidron Aida Finco 6.25% 1/4/2028*	575,060	0.01
USD 6,000,000	Pikes Peak CLO 14 2023 7.232% 20/4/2036	6,018,408	0.13	EUR 182,000	Cirsa Finance International 6.5% 15/3/2029*	208,890	0.00
USD 4,000,000	Pikes Peak CLO 14 2023 7.782% 20/4/2036	4,011,286	0.09	EUR 156,000	Cirsa Finance International 7.875% 31/7/2028	183,154	0.00
USD 7,000,000	Wellington Management CLO 3 6.587% 18/7/2037	7,000,461	0.15	EUR 364,000	Cirsa Finance International 8.136% 31/7/2028	407,801	0.01
		103,083,748	2.27	GBP 512,000	CK Hutchison Telecom Finance 2.625% 17/10/2034	501,587	0.01
	Kazakhstan			USD 650,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	645,894	0.01
USD 339,000	KazMunayGas National JSC 3.5% 14/4/2033	289,421	0.01	USD 482,000	Cosan Luxembourg 7.25% 27/6/2031*	496,581	0.01
	Liberia			USD 648,000	CSN Resources 8.875% 5/12/2030	645,732	0.01
USD 329,000	Royal Caribbean Cruises 4.25% 1/7/2026	323,636	0.01	EUR 134,000	Dana Financing Luxembourg 3% 15/7/2029	134,844	0.00
USD 362,000	Royal Caribbean Cruises 5.375% 15/7/2027	362,985	0.01	EUR 357,000	Dana Financing Luxembourg 8.5% 15/7/2031	427,278	0.01
USD 463,000	Royal Caribbean Cruises 5.5% 1/4/2028	466,229	0.01	USD 1,145,000	EIG Pearl 3.545% 31/8/2036	1,006,060	0.02
USD 1,624,000	Royal Caribbean Cruises 6% 1/2/2033	1,663,382	0.04	USD 708,000	EIG Pearl 4.387% 30/11/2046	576,921	0.01
USD 747,000	Royal Caribbean Cruises 6.25% 15/3/2032	771,492	0.02	EUR 807,000	Ephios Subco 3 7.875% 31/1/2031	958,932	0.02
USD 459,000	Royal Caribbean Cruises 7.25% 15/1/2030	485,813	0.01	EUR 600,000	European TopSoho 4% 21/9/2021***	212,122	0.01
		4,073,537	0.10	EUR 336,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	256,445	0.01
	Luxembourg			GBP 226,000	Garfunkelux Holdco 3 7.75% 1/11/2025	204,810	0.00
EUR 300,000	ADLER 21% 31/7/2025	393,906	0.01		Herens Holdco 4.75%		
USD 256,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	254,928	0.01	USD 1,562,000	15/5/2028	1,365,721	0.03
EUR 942,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028	976,758	0.02	EUR 941,000	Herens Midco 5.25% 15/5/2029	807,617	0.02
USD 1,589,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	1,471,193	0.03	USD 203,000	ION Trading Technologies 9.5% 30/5/2029	215,595	0.00
USD 1,499,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	1,389,616	0.03	USD 370,000	Kenbourne Invest 4.7% 22/1/2028***	205,350	0.00
GBP 811,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	979,479	0.02	EUR 289,000	Kleopatra 2 6.5% 1/9/2026	237,604	0.01
EUR 189,000	Altice Financing 3% 15/1/2028	166,181	0.00	EUR 989,000	Kleopatra Finco 4.25% 1/3/2026*	1,023,509	0.02
EUR 323,000	Altice Financing 4.25% 15/8/2029	278,053	0.01	EUR 533,000	Lion/Polaris Lux 4 7.334% 1/7/2029	595,148	0.02
USD 614,000	Altice Financing 5% 15/1/2028	495,229	0.01	EUR 773,000	Lune 5.625% 15/11/2028*	741,444	0.02
USD 1,533,000	Altice Financing 5.75% 15/8/2029	1,182,546	0.03	USD 720,000	Millicom International Cellular 7.375% 2/4/2032*	729,936	0.02
USD 1,006,000	Altice Financing 9.625% 15/7/2027	963,988	0.02	EUR 222,000	Monitchem HoldCo 3 8.75% 1/5/2028*	246,498	0.00
EUR 200,000	Aroundtown 0% 16/7/2026	205,038	0.01	EUR 1,071,000	Motion Finco 7.375% 15/6/2030	1,196,982	0.03
EUR 200,000	Aroundtown 0.375% 15/4/2027	200,184	0.00	USD 369,000	Raizen Fuels Finance 6.45% 5/3/2034*	388,946	0.01
EUR 1,656,000	Aroundtown Finance 7.125% 16/1/2030	1,542,177	0.03	USD 350,000	Raizen Fuels Finance 6.95% 5/3/2054	373,800	0.01
				EUR 764,000	Rossini 6.75% 31/12/2029	878,359	0.02
				EUR 1,122,000	Rossini 7.549% 31/12/2029	1,252,291	0.03
				EUR 947,000	SES 2.875% 27/5/2026*	1,001,326	0.02

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,382,000	SK Invictus Intermediate II 5% 30/10/2029*	1,307,180	0.03	USD 298,000	Morocco		
USD 1,143,000	Stena International 7.25% 15/1/2031	1,178,976	0.03		Morocco Government International Bond 2.375% 15/12/2027	275,169	0.00
USD 200,000	Stena International 7.625% 15/2/2031*	207,075	0.00	USD 293,000	Morocco Government International Bond 5.95% 8/3/2028	301,889	0.01
EUR 608,000	Summer BC Holdco B 5.75% 31/10/2026	671,856	0.02	USD 676,000	OCP 6.75% 2/5/2034	723,107	0.02
USD 2,600,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	2,523,788	0.06	USD 570,000	OCP 7.5% 2/5/2054	612,779	0.01
		35,805,652	0.78			1,912,944	0.04
	Marshall Islands				Netherlands		
USD 794,000	Danaos 8.5% 1/3/2028*	818,326	0.02	EUR 500,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	543,940	0.01
	Mauritius			EUR 1,200,000	ABN AMRO Bank 4.375% 22/9/2025	1,313,166	0.03
USD 1,273,000	CA Magnum 5.375% 31/10/2026	1,243,161	0.03	USD 581,000	Axalta Coating Systems Dutch B 7.25% 15/2/2031	615,664	0.01
	Mexico			EUR 564,000	Boels Topholding 5.75% 15/5/2030	642,972	0.01
USD 421,000	America Movil 3.625% 22/4/2029	406,027	0.01	EUR 492,000	Boels Topholding 6.25% 15/2/2029	567,160	0.01
USD 422,000	Banco Mercantil del Norte 5.875% 24/1/2027	414,043	0.01	USD 653,000	Braskem Netherlands Finance 7.25% 13/2/2033	642,941	0.02
USD 376,000	BBVA Bancomer 5.125% 18/1/2033	356,636	0.01	EUR 200,000	Citycon Treasury 2.375% 15/1/2027*	208,524	0.01
USD 342,000	Cemex 5.125% 8/6/2026	335,269	0.01	EUR 600,000	Cooperatieve Rabobank 4.375% 29/6/2027	647,611	0.01
USD 11,000	Grupo Televisa 8.5% 11/3/2032	12,932	0.00	EUR 1,000,000	Cooperatieve Rabobank 4.625% 29/12/2025	1,094,028	0.02
USD 307,000	Mexico Government International Bond 3.75% 11/1/2028	298,337	0.01	EUR 600,000	Cooperatieve Rabobank 4.875% 29/6/2029	641,298	0.01
USD 920,000	Mexico Government International Bond 4.4% 12/2/2052	703,289	0.02	EUR 100,000	Darling Global Finance 3.625% 15/5/2026	110,572	0.00
USD 660,000	Mexico Government International Bond 4.5% 22/4/2029	648,721	0.01	EUR 200,000	Davide Campari-Milano 2.375% 17/1/2029	221,165	0.01
USD 666,000	Mexico Government International Bond 4.75% 8/3/2044	557,152	0.01	EUR 508,000	Dufry One 4.75% 18/4/2031	575,566	0.01
USD 588,000	Mexico Government International Bond 6.338% 4/5/2053*	579,571	0.01	USD 1,045,000	Elastic 4.125% 15/7/2029	975,366	0.02
USD 280,000	Mexico Government International Bond 6.35% 9/2/2035	291,953	0.01	USD 692,000	Embraer Netherlands Finance 7% 28/7/2030	742,672	0.02
USD 1,200,000	Petroleos Mexicanos 5.95% 28/1/2031*	999,000	0.02	EUR 947,000	Global Switch Finance 1.375% 7/10/2030	953,285	0.02
USD 2,713,000	Petroleos Mexicanos 6.7% 16/2/2032	2,344,358	0.05	EUR 337,000	Goodyear Europe 2.75% 15/8/2028	342,589	0.01
USD 187,000	Petroleos Mexicanos 6.75% 21/9/2047	127,908	0.00	EUR 100,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	106,395	0.00
USD 2,530,000	Petroleos Mexicanos 6.875% 4/8/2026*	2,505,231	0.06	EUR 130,000	Heimstaden Bostad Treasury 1% 13/4/2028	125,532	0.00
USD 894,604	Petroleos Mexicanos 8.75% 2/6/2029	889,505	0.02	EUR 100,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	101,564	0.00
USD 498,000	Petroleos Mexicanos 10% 7/2/2033	510,450	0.01	USD 5,104,000	ING Groep 3.875% 16/5/2027	4,489,635	0.10
		11,980,382	0.27	USD 280,000	ING Groep 5.75% 16/11/2026	275,833	0.01
				USD 200,000	ING Groep 6.5% 16/4/2025	199,995	0.01
				USD 403,000	ING Groep 7.5% 16/5/2028*	416,708	0.01
				USD 3,025,000	ING Groep 8% 16/5/2030*	3,229,187	0.07
				EUR 500,000	LEG Properties 1% 4/9/2030	564,348	0.01
				EUR 709,000	Nobian Finance 3.625% 15/7/2026	775,485	0.02

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 203,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	175,797	0.00	EUR 631,000	United 4% 15/11/2027	686,515	0.02
USD 392,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	337,578	0.01	EUR 200,000	United 6.75% 15/2/2031*	233,521	0.01
USD 117,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	109,476	0.00	EUR 319,000	United 7.792% 15/2/2031	356,415	0.01
EUR 505,000	Odido 5.5% 15/1/2030	537,813	0.01	EUR 525,000	VZ Secured Financing 3.5% 15/1/2032*	529,549	0.01
EUR 764,000	OI European 5.25% 1/6/2029	861,541	0.02	EUR 700,000	ZF Europe Finance 2% 23/2/2026	750,084	0.02
EUR 375,000	OI European 6.25% 15/5/2028	431,381	0.01	EUR 900,000	ZF Europe Finance 2.5% 23/10/2027	946,661	0.02
EUR 356,000	OI European 6.25% 15/5/2028*	408,694	0.01	EUR 200,000	ZF Europe Finance 4.75% 31/1/2029	222,668	0.01
EUR 284,000	Q-Park I 2% 1/3/2027	299,512	0.01	EUR 500,000	ZF Europe Finance 6.125% 13/3/2029	584,384	0.01
EUR 279,000	Q-Park I 5.125% 1/3/2029	317,409	0.01	EUR 839,000	Ziggo 2.875% 15/1/2030	850,089	0.02
EUR 769,000	Q-Park I 5.125% 15/2/2030	866,583	0.02	USD 235,000	Ziggo 4.875% 15/1/2030*	219,998	0.00
EUR 575,000	Repsol International Finance 4.247% 11/9/2028	638,619	0.01	USD 1,025,000	Ziggo Bond 5.125% 28/2/2030*	926,600	0.02
USD 611,000	Sensata Technologies 4% 15/4/2029	577,143	0.01	USD 313,000	Ziggo Bond 6% 15/1/2027	313,412	0.01
EUR 255,405	Summer BidCo 10% 15/2/2029*	290,842	0.01			45,964,970	1.01
USD 2,297,000	Sunrise FinCo I 4.875% 15/7/2031*	2,142,722	0.05		Nigeria		
EUR 500,000	Telefonica Europe 3.875% 22/6/2026	551,832	0.01	USD 414,000	Nigeria Government International Bond 7.625% 28/11/2047	314,003	0.00
EUR 900,000	Telefonica Europe 5.752% 15/1/2032	1,037,941	0.02	USD 383,000	Nigeria Government International Bond 8.375% 24/3/2029	371,998	0.01
EUR 1,700,000	Telefonica Europe 6.135% 3/2/2030	1,999,540	0.04			686,001	0.01
EUR 500,000	Telefonica Europe 6.75% 7/6/2031	610,867	0.01		North Macedonia		
EUR 400,000	Telefonica Europe 7.125% 23/8/2028	486,522	0.01	EUR 326,000	North Macedonia Government International Bond 6.96% 13/3/2027	376,454	0.01
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	109,410	0.00		Norway		
EUR 781,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	852,065	0.02	USD 1,208,000	DNB Bank 7.375% 30/5/2029	1,242,730	0.03
EUR 220,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	273,825	0.01	EUR 1,188,000	Var Energi 7.862% 15/11/2083	1,448,722	0.03
EUR 556,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	722,822	0.02			2,691,452	0.06
USD 591,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	567,608	0.01		Oman		
USD 468,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	459,422	0.01	USD 578,000	Oman Government International Bond 6.5% 8/3/2047	612,819	0.01
USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	208,144	0.00		Panama		
USD 371,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029	409,840	0.01	USD 818,000	Aeropuerto Internacional de Tocumen 4% 11/8/2041	647,434	0.01
USD 307,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	351,902	0.01	USD 426,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	335,475	0.01
EUR 470,000	Titan II 5.125% 15/7/2029	528,378	0.01	USD 444,925	AES Panama Generation 4.375% 31/5/2030	397,788	0.01
EUR 398,000	Trivium Packaging Finance 7.292% 15/8/2026	442,370	0.01	USD 376,000	Banco Latinoamericano de Comercio Exterior 2.375% 14/9/2025	364,438	0.01
USD 200,000	Trivium Packaging Finance 8.5% 15/8/2027	200,180	0.00	USD 200,000	Banco Nacional de Panama 2.5% 11/8/2030	163,848	0.00
EUR 379,000	United 3.125% 15/2/2026	414,095	0.01	USD 699,000	Carnival 4% 1/8/2028	668,419	0.01
				EUR 640,000	Carnival 5.75% 15/1/2030*	745,991	0.02
				USD 1,846,000	Carnival 6% 1/5/2029*	1,856,149	0.04
				USD 690,000	Carnival 7% 15/8/2029	729,513	0.02
				USD 642,000	Panama Government International Bond 2.252% 29/9/2032	482,624	0.01

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 648,000	Panama Government International Bond 7.5% 1/3/2031	694,332	0.02	EUR 1,200,000	EDP 4.75% 29/5/2054	1,338,299	0.03
USD 400,000	Panama Government International Bond 8% 1/3/2038	441,500	0.01	EUR 100,000	EDP 5.943% 23/4/2083	116,547	0.00
		7,527,511	0.17			2,975,187	0.06
	Paraguay				Romania		
USD 302,000	Paraguay Government International Bond 2.739% 29/1/2033	255,350	0.01	EUR 400,000	RCS & RDS 2.5% 5/2/2025	439,715	0.01
USD 208,000	Paraguay Government International Bond 5% 15/4/2026	208,372	0.00	EUR 400,000	RCS & RDS 3.25% 5/2/2028	425,594	0.01
USD 200,000	Paraguay Government International Bond 5.6% 13/3/2048	187,825	0.00	EUR 746,000	Romanian Government International Bond 2.124% 16/7/2031	685,822	0.01
		651,547	0.01	EUR 743,000	Romanian Government International Bond 2.5% 8/2/2030*	733,268	0.02
				USD 424,000	Romanian Government International Bond 5.25% 25/11/2027	425,717	0.01
						2,710,116	0.06
	Peru				Saudi Arabia		
USD 724,000	Kallpa Generacion 4.875% 24/5/2026	717,394	0.01	USD 660,000	Saudi Arabian Oil 5.25% 17/7/2034	675,262	0.02
USD 614,000	Peruvian Government International Bond 2.783% 23/1/2031	544,906	0.01	USD 485,000	Saudi Arabian Oil 5.875% 17/7/2064	491,669	0.01
USD 1,016,000	Peruvian Government International Bond 3% 15/1/2034	866,892	0.02	USD 1,103,000	Saudi Government International Bond 3.25% 17/11/2051	772,363	0.02
USD 365,000	Pluspetrol Camisea SA / Pluspetrol Lote 56 6.24% 3/7/2036	382,953	0.01	USD 945,000	Saudi Government International Bond 5% 18/1/2053	879,332	0.02
		2,512,145	0.05			2,818,626	0.07
	Philippines				Serbia		
USD 322,000	Philippine Government International Bond 3.7% 1/3/2041	275,102	0.01	USD 432,000	Serbia International Bond 6% 12/6/2034	437,940	0.01
				USD 335,000	Serbia International Bond 6.5% 26/9/2033	351,152	0.01
						789,092	0.02
	Poland				Singapore		
USD 692,000	Bank Gospodarstwa Krajowego 5.75% 9/7/2034	727,112	0.01	USD 765,197	JGC Ventures 5% 30/6/2025	318,513	0.01
USD 283,000	Bank Gospodarstwa Krajowego 6.25% 31/10/2028	303,011	0.01	USD 233,063	JGC Ventures 5% 30/6/2025	58,266	0.00
USD 305,000	Canpack / Canpack US 3.125% 1/11/2025	296,197	0.01	USD 250,000	Medco Maple Tree 8.96% 27/4/2029	265,365	0.01
USD 341,000	Republic of Poland Government International Bond 5.5% 4/4/2053*	349,017	0.01	USD 1,273,529	Modernland Overseas 5% 30/4/2027	420,099	0.01
USD 526,000	Republic of Poland Government International Bond 5.75% 16/11/2032*	565,362	0.01	USD 122,374	Modernland Overseas 5% 30/4/2027	18,356	0.00
		2,240,699	0.05	USD 714,000	Pfizer Investment Enterprises 4.65% 19/5/2030	726,196	0.01
				USD 892,000	Pfizer Investment Enterprises 4.75% 19/5/2033	899,653	0.02
						2,706,448	0.06
	Portugal				South Africa		
EUR 200,000	Banco Espirito Santo 2.625% 8/5/2017***	64,241	0.00	USD 615,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	599,702	0.01
EUR 2,000,000	Banco Espirito Santo 4% 21/1/2019***	642,405	0.01		South Korea		
EUR 200,000	Banco Espirito Santo 4.75% 15/1/2018***	64,241	0.00	USD 839,000	LG Electronics 5.625% 24/4/2027	856,569	0.02
EUR 200,000	EDP 1.7% 20/7/2080	217,255	0.01	USD 256,000	LG Electronics 5.625% 24/4/2029	265,520	0.00
EUR 500,000	EDP 1.875% 2/8/2081	532,199	0.01				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 404,000	POSCO 5.75% 17/1/2028	416,750	0.01	EUR 1,935,000	Lorca Telecom Bondco 5.75% 30/4/2029	2,239,449	0.05
USD 349,000	SK Hynix 6.5% 17/1/2033	382,438	0.01	EUR 900,000	Naturgy Finance Iberia 2.374% 23/11/2026	952,975	0.02
		1,921,277	0.04			33,794,711	0.74
	Spain				Sweden		
EUR 2,200,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026	2,459,494	0.05	EUR 181,000	Fastighets Balder 1.125% 29/1/2027*	186,561	0.00
USD 600,000	Banco Bilbao Vizcaya Argentaria 6.5% 5/3/2025	599,852	0.01	EUR 100,000	Heimstaden Bostad 1.125% 21/1/2026	105,220	0.00
EUR 1,800,000	Banco Bilbao Vizcaya Argentaria 6.875% 13/12/2030	2,022,700	0.04	EUR 600,000	Heimstaden Bostad 2.625% 1/2/2027	498,119	0.01
EUR 600,000	Banco Bilbao Vizcaya Argentaria 8.375% 21/6/2028*	722,806	0.02	EUR 556,000	Heimstaden Bostad 3.375% 15/1/2026*	501,003	0.01
USD 400,000	Banco Bilbao Vizcaya Argentaria 9.375% 19/3/2029	437,830	0.01	EUR 1,730,000	Intrum 3% 15/9/2027	1,333,883	0.03
EUR 400,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	444,022	0.01	EUR 451,000	Intrum 9.25% 15/3/2028	351,866	0.01
EUR 800,000	Banco de Credito Social Cooperativo 7.5% 14/9/2029	1,002,108	0.02	USD 400,000	Skandinaviska Enskilda Banken 6.875% 30/6/2027	405,020	0.01
EUR 500,000	Banco de Sabadell 2.5% 15/4/2031	544,165	0.01	EUR 477,000	Verisure 7.125% 1/2/2028	553,556	0.01
EUR 600,000	Banco de Sabadell 5% 19/5/2027	636,507	0.01	EUR 661,000	Verisure 9.25% 15/10/2027	772,717	0.02
EUR 1,600,000	Banco de Sabadell 5.75% 15/3/2026*	1,762,025	0.04			4,707,945	0.10
EUR 500,000	Banco de Sabadell 6% 16/8/2033	588,438	0.01		Switzerland		
EUR 200,000	Banco Santander 3.625% 21/3/2029	190,296	0.00	USD 340,000	Julius Baer 4.875% 8/10/2026	325,125	0.01
EUR 2,600,000	Banco Santander 4.375% 14/1/2026	2,803,608	0.06	EUR 2,196,000	Julius Baer 6.625% 15/8/2029	2,451,982	0.05
USD 200,000	Banco Santander 6.921% 8/8/2033	217,815	0.01	USD 200,000	UBS 1.364% 30/1/2027	190,304	0.00
EUR 600,000	Banco Santander 7% 20/11/2029	685,239	0.02	USD 1,200,000	UBS 3.875% 2/6/2026	1,130,577	0.03
USD 1,600,000	Banco Santander 8% 1/2/2034*	1,655,523	0.04	USD 4,655,000	UBS 4.375% 10/2/2031*	3,991,151	0.09
USD 600,000	Banco Santander 9.625% 21/11/2028	658,522	0.01	USD 700,000	UBS 5.125% 29/7/2026	681,383	0.02
USD 1,200,000	Banco Santander 9.625% 21/5/2033	1,396,726	0.03	USD 1,576,000	UBS 6.875% 7/8/2025	1,579,453	0.03
EUR 1,000,000	Bankinter 6.25% 17/1/2026	1,120,787	0.02	USD 465,000	UBS 7% 19/2/2025	465,706	0.01
EUR 1,400,000	Bankinter 7.375% 15/8/2028	1,624,568	0.04	USD 2,311,000	UBS 7.75% 12/4/2031*	2,437,520	0.05
EUR 1,600,000	CaixaBank 5.25% 23/3/2026	1,750,285	0.04	USD 343,000	UBS 9.016% 15/11/2033	427,972	0.01
EUR 600,000	CaixaBank 5.875% 9/10/2027	666,252	0.02	USD 1,256,000	UBS 9.25% 13/11/2028	1,386,900	0.03
EUR 2,200,000	CaixaBank 7.5% 16/1/2030	2,590,552	0.06	USD 900,000	UBS 9.25% 13/11/2033	1,042,447	0.02
EUR 600,000	Cellnex Telecom 0.75% 20/11/2031	573,338	0.01	USD 2,574,000	UBS 9.25% 13/11/2033*	2,981,397	0.07
EUR 1,000,000	Cellnex Telecom 2.125% 11/8/2030	1,160,325	0.03			19,091,917	0.42
EUR 431,000	Food Service Project 5.5% 21/1/2027	478,844	0.01		Thailand		
EUR 501,000	Grifols 2.25% 15/11/2027*	532,687	0.01	USD 737,000	Bangkok Bank 5.3% 21/9/2028	753,450	0.02
EUR 300,000	Kaixo Bondco Telecom 5.125% 30/9/2029*	334,953	0.01		Trinidad and Tobago		
EUR 852,000	Lorca Telecom Bondco 4% 18/9/2027	942,020	0.02	USD 482,000	Trinidad & Tobago Government International Bond 6.4% 26/6/2034	494,325	0.01
					Turkey		
				USD 205,000	Türkiye Varlık Fonu Yönetimi 8.25% 14/2/2029	213,521	0.00
					United Arab Emirates		
				USD 676,000	Abu Dhabi Developmental 5.375% 8/5/2029	700,299	0.01
				USD 404,000	MDGH GMTN RSC 4.375% 22/11/2033	393,952	0.01
						1,094,251	0.02
					United Kingdom		
				EUR 700,000	Agps Bondco 5% 14/1/2029	249,807	0.01
				EUR 300,000	Agps Bondco 5.5% 13/11/2026	107,818	0.00
				EUR 400,000	Agps Bondco 6% 5/8/2025	144,010	0.00

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,016,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	1,193,540	0.03	USD 293,000	Harbour Energy 5.5% 15/10/2026	290,322	0.01
USD 300,000	Allwyn Entertainment Financing UK 7.875% 30/4/2029*	309,143	0.01	GBP 692,000	Heathrow Finance 3.875% 1/3/2027	861,834	0.02
EUR 1,031,000	Amber Finco 6.625% 15/7/2029	1,186,295	0.03	GBP 392,000	Heathrow Finance 4.125% 1/9/2029	469,457	0.01
USD 370,000	Antofagasta 2.375% 14/10/2030*	316,350	0.01	GBP 334,000	Heathrow Finance 6.625% 1/3/2031	437,187	0.01
GBP 1,625,000	Aviva 6.875% 15/12/2031	2,077,795	0.05	USD 2,931,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	3,022,869	0.07
USD 864,000	Barclays 2.279% 24/11/2027	818,065	0.02	USD 1,290,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 8.125% 15/2/2032	1,318,211	0.03
USD 1,402,000	Barclays 2.852% 7/5/2026	1,378,495	0.03	USD 4,000,000	HSBC 4.6% 17/12/2030	3,579,488	0.08
USD 831,000	Barclays 4.375% 15/3/2028	735,287	0.02	USD 366,000	HSBC 4.7% 9/3/2031	327,371	0.01
USD 546,000	Barclays 4.836% 9/5/2028*	542,149	0.01	EUR 3,517,000	HSBC 4.75% 4/7/2029	3,733,813	0.08
USD 440,000	Barclays 5.2% 12/5/2026	441,397	0.01	USD 515,000	HSBC 5.597% 17/5/2028	526,448	0.01
USD 2,475,000	Barclays 6.125% 15/12/2025*	2,459,902	0.05	GBP 496,000	HSBC 5.875% 28/9/2026*	638,465	0.01
GBP 2,379,000	Barclays 6.375% 15/12/2025	3,103,860	0.07	USD 840,000	HSBC 5.887% 14/8/2027	858,263	0.02
GBP 1,000,000	Barclays 7.125% 15/6/2025	1,317,836	0.03	USD 1,432,000	HSBC 6% 22/5/2027	1,434,735	0.03
USD 279,000	Barclays 7.325% 2/11/2026	285,947	0.01	USD 1,112,000	HSBC 6.375% 30/3/2025	1,112,477	0.02
USD 1,850,000	Barclays 8% 15/3/2029	1,929,289	0.04	USD 400,000	HSBC 6.5% 23/3/2028	402,986	0.01
GBP 1,600,000	Barclays 8.875% 15/9/2027	2,184,782	0.05	USD 524,000	HSBC 7.39% 3/11/2028	564,435	0.01
GBP 794,000	Barclays 9.25% 15/9/2028	1,096,107	0.02	EUR 943,000	INEOS Finance 6.375% 15/4/2029	1,082,983	0.02
USD 2,878,000	Barclays 9.625% 15/12/2029*	3,174,014	0.07	EUR 451,000	INEOS Quattro Finance 2 2.5% 15/1/2026	489,195	0.01
USD 617,000	Barclays Bank 1% 16/2/2029	618,743	0.01	EUR 1,002,000	INEOS Quattro Finance 2 8.5% 15/3/2029	1,180,633	0.03
USD 584,000	BAT International Finance 5.931% 2/2/2029	613,766	0.01	International Game Technology	5.25% 15/1/2029	954,263	0.03
EUR 310,000	BCP V Modular Services Finance II 4.75% 30/11/2028	330,994	0.01	GBP 692,000	Jerrold Finco 5.25% 15/1/2027	884,575	0.02
GBP 400,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	494,465	0.01	GBP 250,000	Just 5% 30/3/2031	257,865	0.01
GBP 2,250,000	Bellis Acquisition 8.125% 14/5/2030	2,880,053	0.06	GBP 329,000	Kier 9% 15/2/2029*	459,279	0.01
GBP 286,000	Boparan Finance 7.625% 30/11/2025	362,577	0.01	GBP 875,000	Legal & General 5.625% 24/3/2031	1,048,361	0.02
EUR 100,000	British Telecommunications 1.874% 18/8/2080	108,799	0.00	EUR 2,884,000	Lloyds Banking 4.947% 27/6/2025	3,190,313	0.07
EUR 150,000	British Telecommunications 5.125% 3/10/2054	170,500	0.00	GBP 910,000	Lloyds Banking 5.125% 27/12/2024	1,188,752	0.03
GBP 763,000	British Telecommunications 8.375% 20/12/2083	1,087,003	0.02	USD 1,970,000	Lloyds Banking 6.75% 27/6/2026*	1,982,819	0.04
GBP 650,000	BUPA Finance 4% 24/9/2031	638,963	0.01	USD 1,170,000	Lloyds Banking 7.5% 27/9/2025*	1,181,496	0.03
EUR 258,000	Carnival 1% 28/10/2029	240,965	0.01	USD 1,735,000	Lloyds Banking 8% 27/9/2029*	1,838,675	0.04
GBP 734,000	CD&R Firefly Bidco 8.625% 30/4/2029	979,363	0.02	GBP 1,624,000	Lloyds Banking 8.5% 27/9/2027	2,234,739	0.05
GBP 562,000	Centrica 6.5% 21/5/2055	755,130	0.02	USD 155,000	Macquarie Airfinance 6.4% 26/3/2029	161,336	0.00
GBP 290,000	Constellation Automotive Financing 4.875% 15/7/2027	325,150	0.01	USD 410,000	Macquarie Airfinance 6.5% 26/3/2031	433,758	0.01
GBP 417,000	Deuce Finco 5.5% 15/6/2027	531,541	0.01	USD 326,000	Macquarie Airfinance 8.125% 30/3/2029	347,109	0.01
EUR 317,000	EC Finance 3% 15/10/2026	342,548	0.01	USD 347,000	Macquarie Airfinance 8.375% 1/5/2028	368,211	0.01
USD 609,000	eG Global Finance 12% 30/11/2028	665,556	0.02				
USD 200,000	EnQuest 11.625% 1/11/2027	207,367	0.00				
USD 445,000	Fresnillo 4.25% 2/10/2050	341,537	0.01				
GBP 576,000	Gatwick Airport Finance 4.375% 7/4/2026	736,718	0.02				
GBP 100,000	Greene King Finance 7.044% 15/12/2034	116,809	0.00				
GBP 100,000	Greene King Finance 7.324% 15/3/2036	109,019	0.00				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 485,000	Market Bidco Finco Reg-S 5.5% 4/11/2027	596,511	0.01	GBP 355,000	Vodafone 8% 30/8/2086	510,308	0.01
USD 631,000	Merlin Entertainments 5.75% 15/6/2026	624,231	0.01	EUR 939,000	Zegona Finance 6.75% 15/7/2029	1,067,073	0.02
GBP 936,000	Mobico 4.25% 26/11/2025	1,138,260	0.02			108,111,884	2.39
GBP 2,395,000	Nationwide Building Society 5.75% 20/6/2027	3,024,633	0.07		United States		
GBP 900,000	NatWest 5.125% 12/5/2027	1,123,940	0.02	USD 381,000	1 Automotive 6.375% 15/1/2030	387,381	0.01
USD 665,000	NatWest 5.583% 1/3/2028	678,641	0.01	USD 2,010,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	1,703,837	0.04
USD 1,000,000	NatWest 6% 29/12/2025*	995,058	0.02	USD 2,972,000	280 Park Avenue 2017-280P Mortgage Trust 7.745% 15/9/2034	2,770,673	0.06
USD 400,000	NatWest 8% 10/8/2025	405,278	0.01	USD 150,000	6297782 5.026% 1/10/2029	149,894	0.00
USD 1,690,000	NatWest 8.125% 10/11/2033*	1,797,580	0.04	USD 242,000	7-Eleven 0.95% 10/2/2026	229,590	0.01
USD 444,000	Odeon Finco 12.75% 1/11/2027	463,542	0.01	USD 689,000	AAR Escrow Issuer 6.75% 15/3/2029	713,895	0.02
USD 2,450,000	Phoenix 8.5% 12/12/2029*	2,515,495	0.05	USD 1,353,000	AbbVie 3.2% 21/11/2029	1,284,628	0.03
GBP 1,409,000	Pinewood Finco 6% 27/3/2030	1,855,479	0.04	USD 749,000	AbbVie 4.8% 15/3/2029	766,303	0.02
EUR 120,000	Pinnacle Bidco 8.25% 11/10/2028	142,631	0.00	USD 26,000	Acadia Healthcare 5.5% 1/7/2028	25,848	0.00
GBP 614,000	Pinnacle Bidco 10% 11/10/2028	867,184	0.02	USD 46,203	Accredited Mortgage Loan Trust 2004-4 4.816% 25/1/2035	46,731	0.00
USD 676,000	Sisecam UK 8.25% 2/5/2029	700,769	0.02	USD 478,000	Acrisure / Acrisure Finance 7.5% 6/11/2030	491,438	0.01
USD 570,000	Sisecam UK 8.625% 2/5/2032	591,375	0.01	USD 600,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	539,636	0.01
USD 2,700,000	Standard Chartered 4.3% 19/8/2028	2,362,300	0.05	USD 200,000	Acuris Finance US / Acuris Finance 9% 1/8/2029	200,750	0.00
EUR 378,000	Stonegate Pub Financing 2019 10.173% 31/7/2029	426,103	0.01	USD 95,000	Acushnet 7.375% 15/10/2028	99,859	0.00
GBP 608,000	Stonegate Pub Financing 2019 10.75% 31/7/2029	829,218	0.02	USD 173,518	Adjustable Rate Mortgage Trust 2005-8 5.509% 25/11/2035	152,178	0.00
EUR 497,000	Thames Water Utilities Finance 4% 18/4/2027	419,760	0.01	USD 69,324	Adjustable Rate Mortgage Trust 2005-8 5.952% 25/11/2035	67,398	0.00
GBP 161,149	Unique Pub Finance 5.659% 30/6/2027	210,562	0.00	USD 623,000	ADT Security 4.875% 15/7/2032	593,652	0.01
GBP 184,000	Unique Pub Finance 6.464% 30/3/2032	252,270	0.01	USD 358,000	Advanced Drainage Systems 6.375% 15/6/2030	364,413	0.01
GBP 249,000	Virgin Media Secured Finance 4.125% 15/8/2030	283,334	0.01	USD 527,000	AEGON Funding 5.5% 16/4/2027	532,904	0.01
GBP 108,000	Virgin Media Secured Finance 4.25% 15/1/2030	125,669	0.00	USD 40,000	AES 1.375% 15/1/2026	38,121	0.00
GBP 200,000	Virgin Media Secured Finance 5.25% 15/5/2029	245,250	0.01	USD 493,000	AES 2.45% 15/1/2031	421,622	0.01
GBP 906,000	Virgin Money UK 8.25% 17/6/2027	1,213,015	0.03	USD 1,126,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	1,142,004	0.03
GBP 557,000	Vmed O2 UK Financing I 4% 31/1/2029	652,013	0.02	USD 770,000	AHP Health Partners 5.75% 15/7/2029	749,284	0.02
USD 214,000	Vmed O2 UK Financing I 4.25% 31/1/2031	186,331	0.00	USD 353,000	Air Lease 1.875% 15/8/2026	334,806	0.01
GBP 1,179,000	Vmed O2 UK Financing I 4.5% 15/7/2031	1,332,449	0.03	USD 565,000	Air Lease 2.875% 15/1/2026	550,019	0.01
USD 432,000	Vmed O2 UK Financing I 4.75% 15/7/2031	379,859	0.01	USD 312,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	290,083	0.01
EUR 488,000	Vmed O2 UK Financing I 5.625% 15/4/2032	541,279	0.01	USD 190,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	185,528	0.00
USD 381,000	Vmed O2 UK Financing I 7.75% 15/4/2032	387,841	0.01		Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	511,059	0.02
EUR 653,000	Vodafone 2.625% 27/8/2080	706,191	0.02				
EUR 100,000	Vodafone 4.2% 3/10/2078*	110,760	0.00				
GBP 842,000	Vodafone 4.875% 3/10/2078	1,102,756	0.02				
EUR 558,000	Vodafone 6.5% 30/8/2084	674,759	0.02				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 267,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	266,614	0.01	USD 1,479,945	Alternative Loan Trust 2006-OA8 5.772% 25/7/2046	1,304,892	0.03
USD 480,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	486,706	0.01	USD 1,071,735	Alternative Loan Trust 2006-OA9 5.65% 20/7/2046	888,014	0.02
USD 301,000	Alexandria Real Estate Equities 1.875% 1/2/2033	237,277	0.01	USD 433,468	Alternative Loan Trust 2007-25 6.5% 25/11/2037	201,886	0.00
USD 513,000	Alexandria Real Estate Equities 2.75% 15/12/2029	466,918	0.01	USD 506,782	Alternative Loan Trust 2007-25 6.5% 25/11/2037	236,032	0.01
USD 270,000	Alexandria Real Estate Equities 3.95% 15/1/2028	264,809	0.01	USD 1,528,828	Alternative Loan Trust 2007-9T1 6% 25/5/2037	755,261	0.02
USD 158,000	Alexandria Real Estate Equities 4.9% 15/12/2030	160,318	0.00	USD 2,467,386	Alternative Loan Trust 2007-AL1 5.642% 25/6/2037	2,028,084	0.04
USD 25,000	Alexandria Real Estate Equities 5.25% 15/5/2036	25,113	0.00	USD 1,740,276	Alternative Loan Trust 2007-OA3 5.672% 25/4/2047	1,566,834	0.03
USD 874,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	843,640	0.02	USD 1,332,859	Alternative Loan Trust 2007-OA4 5.732% 25/5/2047	1,161,649	0.03
USD 2,052,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	2,002,844	0.04	USD 136,037	Alternative Loan Trust 2007-OA7 5.752% 25/5/2047	128,340	0.00
USD 3,242,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	3,234,115	0.07	USD 840,124	Alternative Loan Trust 2007-OA8 5.752% 25/6/2047	644,477	0.01
USD 1,598,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	1,634,187	0.04	USD 936,310	Alternative Loan Trust Resecuritization 2006-22R 6% 25/5/2036	526,938	0.01
USD 1,576,000	Alliant Intermediate / Alliant Co-Issuer 7% 15/1/2031	1,629,602	0.04	USD 302,000	Altria 6.2% 1/11/2028	320,397	0.01
USD 2,515,000	Allied Universal Holdco 7.875% 15/2/2031	2,558,965	0.06	USD 484,000	Amentum Escrow 7.25% 1/8/2032	507,134	0.01
USD 1,716,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	1,528,826	0.03	USD 711,000	American Airlines 8.5% 15/5/2029	739,016	0.02
USD 434,000	Ally Financial 5.75% 20/11/2025	435,857	0.01	USD 68,083	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	66,721	0.00
USD 781,000	Ally Financial 5.8% 1/5/2025	782,715	0.02	USD 482,000	American Builders & Contractors Supply 3.875% 15/11/2029	447,241	0.01
USD 115,000	Ally Financial 6.184% 26/7/2035	117,648	0.00	USD 192,000	American Electric Power 5.699% 15/8/2025	193,288	0.00
USD 1,294,000	Ally Financial 6.848% 3/1/2030	1,371,112	0.03	USD 250,000	American Express 5.043% 26/7/2028	253,774	0.01
USD 278,558	Alternative Loan Trust 2005-16 6.807% 25/6/2035	247,081	0.01	USD 395,000	American Express 5.284% 26/7/2035	405,380	0.01
USD 520,729	Alternative Loan Trust 2005-61 5.912% 25/12/2035	465,246	0.01	USD 415,000	American Homes 4 Rent 5.5% 15/7/2034	424,656	0.01
USD 1,642,126	Alternative Loan Trust 2005-76 6.162% 25/2/2036	1,466,200	0.03	USD 31,000	American Tower 1.5% 31/1/2028	27,986	0.00
USD 1,401,316	Alternative Loan Trust 2006-36T2 6% 25/12/2036	599,014	0.01	USD 459,000	American Tower 2.9% 15/1/2030	421,017	0.01
USD 329,353	Alternative Loan Trust 2006-J7 6.957% 20/11/2046	246,791	0.01	USD 665,000	American Tower 3.375% 15/10/2026	648,248	0.01
USD 208,995	Alternative Loan Trust 2006-OA11 5.772% 25/9/2046	198,307	0.00	USD 22,000	American Tower 3.6% 15/1/2028	21,305	0.00
USD 147,557	Alternative Loan Trust 2006-OA14 5.772% 25/11/2046	134,957	0.00	USD 35,000	American Tower 5.5% 15/3/2028	36,006	0.00
USD 339,300	Alternative Loan Trust 2006-OA14 6.012% 25/11/2046	304,220	0.01	USD 486,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	511,333	0.01
USD 1,008,358	Alternative Loan Trust 2006-OA14 6.892% 25/11/2046	817,957	0.02	USD 236,000	Amgen 4.2% 1/3/2033	226,854	0.01
USD 919,209	Alternative Loan Trust 2006-OA16 5.772% 25/10/2046	848,638	0.02	USD 198,000	Amgen 5.15% 2/3/2028	202,433	0.00
USD 1,101,690	Alternative Loan Trust 2006-OA2 5.87% 20/5/2046	953,335	0.02	USD 669,000	Amgen 5.25% 2/3/2033	689,680	0.02
USD 1,459,456	Alternative Loan Trust 2006-OA3 5.812% 25/5/2036	1,327,457	0.03	USD 733,000	AmWINS 4.875% 30/6/2029	700,447	0.02
				USD 352,000	AmWINS 6.375% 15/2/2029	360,776	0.01

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 102,000	Analog Devices 2.1% 1/10/2031	88,004	0.00	USD 2,500,000	Ares XXXVR CLO 6.963% 15/7/2030	2,495,515	0.05
USD 422,000	ANGI 3.875% 15/8/2028	384,179	0.01	USD 409,000	Arsenal AIC Parent 8% 1/10/2030	440,088	0.01
USD 170,000	Anheuser-Busch InBev Worldwide 5% 15/6/2034	174,908	0.00	USD 1,447,000	Arsenal AIC Parent 11.5% 1/10/2031	1,639,619	0.04
USD 140,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 15/1/2028	140,405	0.00	USD 378,000	Asbury Automotive 4.5% 1/3/2028	366,795	0.01
USD 708,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	731,715	0.02	USD 340,000	Asbury Automotive 4.75% 1/3/2030	326,289	0.01
USD 746,800	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	665,418	0.01	USD 275,000	Asbury Automotive 5% 15/2/2032	259,661	0.01
USD 295,923	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030*	263,675	0.01	USD 24,000	Ascension Health 2.532% 15/11/2029	22,142	0.00
USD 426,000	Aon 2.8% 15/5/2030	388,754	0.01	USD 1,570,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,571,014	0.04
USD 589,000	Aon 4.5% 15/12/2028	589,148	0.01	USD 675,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	825,225	0.02
USD 13,000	Aon / Aon Global 2.6% 2/12/2031	11,345	0.00	USD 3,082,000	Ashford Hospitality Trust 2018-ASHF 7.609% 15/4/2035	3,019,180	0.07
USD 293,000	Aon / Aon Global 5.35% 28/2/2033	303,408	0.01	USD 324,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	307,573	0.01
USD 495,000	Aon North America 5.15% 1/3/2029	507,364	0.01	USD 292,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	274,898	0.01
USD 398,000	Aon North America 5.3% 1/3/2031	411,230	0.01	USD 652,705	Asset Backed Home Equity Loan Trust Series 2004-HE9 6.367% 25/12/2034	600,918	0.01
USD 429,000	APi DE 4.125% 15/7/2029*	403,875	0.01	USD 785,000	Associated Banc-Corp. 6.455% 29/8/2030	791,312	0.02
USD 363,000	APi DE 4.75% 15/10/2029	349,844	0.01	USD 656,000	AssuredPartners 7.5% 15/2/2032	672,499	0.01
USD 452,000	Apollo Debt Solutions BDC 6.9% 13/4/2029	468,801	0.01	USD 103,000	Astrazeneca Finance 4.875% 3/3/2033	106,213	0.00
USD 789,000	APX 5.75% 15/7/2029	784,264	0.02	USD 23,000	Astrazeneca Finance 4.9% 26/2/2031	23,712	0.00
USD 496,000	APX 6.75% 15/2/2027	497,914	0.01	USD 1,823,000	AT&T 5.4% 15/2/2034*	1,890,418	0.04
USD 786,000	Aramark Services 5% 1/2/2028	773,009	0.02	USD 4,240,000	AthenaHealth 6.5% 15/2/2030	4,060,869	0.09
USD 1,595,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	1,604,572	0.04	USD 381,000	ATI 4.875% 1/10/2029	369,314	0.01
USD 827,000	Archrock Partners / Archrock Partners Finance 6.625% 1/9/2032	840,883	0.02	USD 663,000	ATI 5.125% 1/10/2031	637,432	0.01
USD 407,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	411,504	0.01	USD 185,000	ATI 5.875% 1/12/2027	185,788	0.00
USD 967,000	Arcosa 4.375% 15/4/2029	918,407	0.02	USD 674,000	ATI 7.25% 15/8/2030	717,874	0.02
USD 1,324,000	Arcosa 6.875% 15/8/2032	1,381,232	0.03	USD 21,000	Atmos Energy 1.5% 15/1/2031	17,585	0.00
EUR 419,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	413,628	0.01	USD 51,000	Atmos Energy 5.9% 15/11/2033	55,431	0.00
USD 2,436,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	2,105,456	0.05	USD 3,824,000	Atrium Hotel Portfolio Trust 2017-ATRM 7.584% 15/12/2036	3,617,464	0.08
USD 1,104,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,104,902	0.02	USD 577,000	Autodesk 2.4% 15/12/2031	498,644	0.01
USD 390,000	Ares Capital 5.875% 1/3/2029	397,121	0.01	USD 454,000	Autodesk 3.5% 15/6/2027	443,326	0.01
USD 553,000	Ares Capital 5.95% 15/7/2029	564,263	0.01	USD 445,000	AvalonBay Communities 5% 15/2/2033	451,158	0.01
				USD 626,000	Avantor Funding 3.875% 1/11/2029	586,839	0.01
				USD 734,000	Avantor Funding 4.625% 15/7/2028	716,034	0.02
					Aviation Capital 1.95% 20/9/2026	675,206	0.02

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 12,000	Aviation Capital 3.5% 1/11/2027	11,522	0.00	USD 491,512	Bayview Commercial Asset Trust 2005-3 5.872% 25/11/2035	479,183	0.01
USD 443,000	Axalta Coating Systems 3.375% 15/2/2029	411,115	0.01	USD 301,550	Bayview Commercial Asset Trust 2006-3 5.767% 25/10/2036	292,881	0.01
USD 346,000	Azul Secured Finance 11.93% 28/8/2028	321,780	0.01	USD 411,273	Bayview Commercial Asset Trust 2007-1 5.722% 25/3/2037	394,371	0.01
USD 160,000	B&G Foods 8% 15/9/2028	166,476	0.00	USD 2,527,236	Bayview Commercial Asset Trust 2007-2 5.797% 25/7/2037	2,372,341	0.05
USD 157,000	Baldwin Insurance Group / Baldwin Insurance Finance 7.125% 15/5/2031	163,995	0.00	USD 674,191	Bayview Commercial Asset Trust 2007-3 5.827% 25/7/2037	638,937	0.01
USD 624,000	Ball 3.125% 15/9/2031	547,641	0.01	USD 3,774,165	Bayview Commercial Asset Trust 2007-4 6.067% 25/9/2037	3,607,727	0.08
USD 23,000	Baltimore Gas and Electric 2.25% 15/6/2031	19,937	0.00	USD 4,902,994	Bayview Financial Revolving Asset Trust 2005-A 6.366% 28/2/2040	4,573,979	0.10
USD 1,620,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.884% 15/11/2032	1,613,955	0.04	USD 640,000	BBCMS 2018-CHRS Mortgage Trust 4.409% 5/8/2038	515,600	0.01
USD 1,980,000	BAMLL Commercial Mortgage Trust 2017-SCH 7.384% 15/11/2032	1,968,457	0.04	USD 35,000,000	BBCMS Trust 2015-SRCH 0.295% 10/8/2035	193,949	0.00
USD 484,169	Banc of America Funding 2007-7 Trust 4.369% 25/9/2037	390,247	0.01	USD 45,889,010	BBCMS Trust 2015-SRCH 1.033% 10/8/2035	902,903	0.02
USD 567,461	Banc of America Mortgage 2007-4 Trust 6.25% 28/12/2037	426,211	0.01	USD 668,000	BB-UBS Trust 2012-SHOW 4.16% 5/11/2036	648,029	0.01
USD 55,000	Bank of America 1.658% 11/3/2027	52,523	0.00	USD 831,000	BCPE Empire 7.625% 1/5/2027	815,531	0.02
USD 29,000	Bank of America 2.551% 4/2/2028	27,670	0.00	USD 1,939,982	BDS 2022-FL12 7.472% 19/8/2038	1,944,124	0.04
USD 225,000	Bank of America 2.884% 22/10/2030	206,909	0.00	USD 335,000	Beacon Roofing Supply 4.125% 15/5/2029	314,198	0.01
USD 468,000	Bank of America 3.419% 20/12/2028	451,541	0.01	USD 532,000	Beacon Roofing Supply 6.5% 1/8/2030	547,434	0.01
USD 1,777,000	Bank of America 3.559% 23/4/2027	1,746,086	0.04	USD 576,663	Bear Stearns ALT-A Trust 2006-2 5.832% 25/4/2036	532,027	0.01
USD 2,249,000	Bank of America 3.593% 21/7/2028	2,191,182	0.05	USD 583,536	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	567,650	0.01
USD 1,467,000	Bank of America 3.974% 7/2/2030	1,429,777	0.03	USD 812,095	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	829,667	0.02
USD 870,000	Bank of America 4.376% 27/4/2028	865,788	0.02	USD 472,545	Bear Stearns Asset Backed I Trust 2006-HE7 5.732% 25/9/2036	472,343	0.01
USD 739,000	Bank of America 4.948% 22/7/2028	746,967	0.02	USD 125,487	Bear Stearns Asset Backed I Trust 2007-FS1 5.732% 25/5/2035	125,027	0.00
USD 23,000	Banner Health 2.338% 1/1/2030	20,767	0.00	USD 340,678	Bear Stearns Asset Backed I Trust 2007-HE2 5.672% 25/3/2037	318,778	0.01
USD 999,000	BAT Capital 4.7% 2/4/2027	1,002,695	0.02	USD 723,479	Bear Stearns Asset Backed I Trust 2007-HE3 5.532% 25/4/2037	1,103,769	0.02
USD 65,000	BAT Capital 4.906% 2/4/2030	65,503	0.00	USD 251,496	Bear Stearns Asset Backed Trust 2004-HE3 4.998% 25/4/2034	249,603	0.01
USD 325,000	BAT Capital 5.834% 20/2/2031	342,297	0.01	USD 806,627	Bear Stearns Mortgage Funding Trust 2007-AR3 5.532% 25/3/2037	738,489	0.02
USD 92,000	BAT Capital 6.343% 2/8/2030	99,110	0.00	USD 225,000	Beazer Homes USA 7.5% 15/3/2031	229,493	0.01
USD 306,000	BAT Capital 6.421% 2/8/2033	333,071	0.01				
USD 65,000	Baxter International 2.539% 1/2/2032	55,653	0.00				
USD 161,000	Baxter International 3.95% 1/4/2030	156,303	0.00				
USD 493,000	Bayer 6.65% 15/2/2028	518,770	0.01				
USD 2,333,000	Bayer US Finance 6.125% 21/11/2026	2,393,567	0.05				
USD 824,000	Bayer US Finance II 4.25% 15/12/2025	815,771	0.02				
USD 582,217	Bayview Commercial Asset Trust 2005-2 5.857% 25/8/2035	565,917	0.01				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 143,000	Becton Dickinson 3.7% 6/6/2027	140,222	0.00	USD 425,829	Borr IHC / Borr Finance 10% 15/11/2028	447,255	0.01
USD 261,000	Becton Dickinson 4.693% 13/2/2028	262,823	0.01	USD 346,384	Borr IHC / Borr Finance 10.375% 15/11/2030*	371,846	0.01
USD 458,000	Becton Dickinson 4.874% 8/2/2029	465,869	0.01	USD 138,000	Boyd Gaming 4.75% 1/12/2027	135,780	0.00
USD 318,000	Berkshire Hathaway Energy 1.65% 15/5/2031	264,376	0.01	USD 780,000	Boyne USA 4.75% 15/5/2029	748,822	0.02
USD 1,393,000	Berry Global 1.57% 15/1/2026	1,332,426	0.03	USD 77,000	BP Capital Markets America 3.543% 6/4/2027	75,622	0.00
USD 867,000	Berry Global 5.8% 15/6/2031	894,159	0.02	USD 725,000	BP Capital Markets America 3.588% 14/4/2027	713,367	0.02
USD 6,673,000	BHMS 2018-ATLS 6.884% 15/7/2035	6,673,097	0.15	USD 18,000	BP Capital Markets America 3.937% 21/9/2028	17,747	0.00
USD 2,009,000	Big River Steel / BRS Finance 6.625% 31/1/2029	2,035,760	0.05	USD 277,000	BP Capital Markets America 4.234% 6/11/2028	276,514	0.01
USD 58,000	Blackstone Private Credit Fund 3.25% 15/3/2027	54,966	0.00	USD 2,658,000	Brand Industrial Services 10.375% 1/8/2030	2,897,316	0.06
USD 268,000	Blackstone Private Credit Fund 5.95% 16/7/2029	270,545	0.01	USD 385,000	Bread Financial 9.75% 15/3/2029	416,719	0.01
USD 202,000	Blackstone Private Credit Fund 6.25% 25/1/2031	207,132	0.00	USD 441,000	Brightline East 11% 31/1/2030	403,065	0.01
USD 425,000	Blackstone Secured Lending Fund 5.875% 15/11/2027	429,717	0.01	USD 317,000	Brink's 6.5% 15/6/2029	328,571	0.01
USD 102,000	Block 2.75% 1/6/2026	98,165	0.00	USD 395,000	Brink's 6.75% 15/6/2032	411,159	0.01
USD 715,000	Block 3.5% 1/6/2031	646,255	0.01	USD 40,000	Broadcom 1.95% 15/2/2028	36,838	0.00
USD 3,230,000	Block 6.5% 15/5/2032	3,358,309	0.07	USD 321,000	Broadcom 2.45% 15/2/2031	281,183	0.01
USD 332,000	Blue Owl Capital 3.4% 15/7/2026	319,733	0.01	USD 811,000	Broadcom 3.419% 15/4/2033	725,641	0.02
USD 370,000	Blue Owl Capital 3.75% 22/7/2025	364,626	0.01	USD 329,000	Broadcom 4.15% 15/11/2030	320,848	0.01
USD 328,000	Blue Owl Capital II 8.45% 15/11/2026	344,055	0.01	USD 681,000	Broadcom 4.3% 15/11/2032	659,087	0.01
USD 417,000	Blue Owl Credit Income 6.6% 15/9/2029	425,284	0.01	USD 173,000	Broadcom 4.75% 15/4/2029	174,555	0.00
USD 519,000	Blue Owl Credit Income 6.65% 15/3/2031	529,158	0.01	USD 545,000	Broadcom 5.15% 15/11/2031	557,614	0.01
USD 639,000	Blue Owl Credit Income 7.75% 16/9/2027	672,538	0.01	USD 121,000	Broadcom / Broadcom Cayman Finance 3.5% 15/1/2028	117,233	0.00
USD 196,000	Blue Owl Technology Finance II 6.75% 4/4/2029	194,861	0.00	USD 392,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSII Sellco LL 4.5% 1/4/2027	380,312	0.01
USD 450,000	Blue Racer Midstream / Blue Racer Finance 7% 15/7/2029	468,520	0.01	USD 130,000	Buckeye Partners 5.6% 15/10/2044	110,436	0.00
USD 362,000	Blue Racer Midstream / Blue Racer Finance 7.25% 15/7/2032	379,950	0.01	USD 359,000	Buckeye Partners 5.85% 15/11/2043	327,174	0.01
USD 720,000	BOC Aviation USA 4.625% 4/9/2031	712,646	0.02	USD 196,000	Buckeye Partners 6.875% 1/7/2029	201,217	0.00
USD 2,916,000	Boeing 2.196% 4/2/2026	2,796,004	0.06	USD 373,000	Builders FirstSource 6.375% 1/3/2034	384,316	0.01
USD 338,000	Boeing 2.85% 30/10/2024	336,404	0.01	USD 900,000	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	796,552	0.02
USD 2,365,000	Boeing 2.95% 1/2/2030	2,103,920	0.05	USD 1,084,000	BWX Technologies 4.125% 30/6/2028	1,050,611	0.02
USD 2,033,000	Boeing 5.15% 1/5/2030	2,031,941	0.04	USD 4,300,000	BX Commercial Mortgage Trust 2024-BIO2 5.594% 13/8/2041	4,369,376	0.10
USD 1,103,000	Boeing 6.259% 1/5/2027	1,135,614	0.03	USD 6,670,000	BX Trust 2018-GW 6.434% 15/5/2035	6,656,694	0.15
USD 1,120,000	Boeing 6.388% 1/5/2031	1,181,600	0.03	USD 2,270,000	BCP Trust 2017-CC 3.67% 13/8/2037	1,803,170	0.04
USD 920,000	Boeing 6.528% 1/5/2034	978,276	0.02	USD 333,000	Cable One 0% 15/3/2026	302,656	0.01
USD 969,000	Boeing 6.858% 1/5/2054	1,053,124	0.02	USD 863,000	Cable One 1.125% 15/3/2028	663,562	0.01
USD 755,000	Boeing 7.008% 1/5/2064	822,160	0.02	USD 248,000	Cable One 4% 15/11/2030	192,707	0.00
USD 1,794,000	Boost Newco Borrower 7.5% 15/1/2031	1,913,805	0.04	USD 518,000	Cablevision Lightpath 3.875% 15/9/2027	487,908	0.01
				USD 582,000	Cablevision Lightpath 5.625% 15/9/2028	527,724	0.01

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 867,000	Caesars Entertainment 4.625% 15/10/2029	820,632	0.02	USD 132,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	131,436	0.00
USD 1,884,000	Caesars Entertainment 6.5% 15/2/2032	1,937,445	0.04	USD 344,000	Centene 2.625% 1/8/2031	292,727	0.01
USD 1,450,000	Caesars Entertainment 7% 15/2/2030	1,503,987	0.03	USD 13,000	Centene 3% 15/10/2030	11,569	0.00
USD 2,000	Calpine 4.625% 1/2/2029	1,908	0.00	USD 295,000	Centene 3.375% 15/2/2030	270,637	0.01
USD 406,000	Calpine 5% 1/2/2031	390,237	0.01	USD 534,000	Centene 4.625% 15/12/2029	520,692	0.01
USD 624,000	Calpine 5.125% 15/3/2028	610,274	0.01	USD 105,000	CenterPoint Energy Resources 5.4% 1/7/2034	107,546	0.00
USD 295,000	Camden Property Trust 2.8% 15/5/2030	270,571	0.01	USD 426,000	Central Garden & Pet 4.125% 15/10/2030	392,229	0.01
USD 566,000	Camelot Return Merger Sub 8.75% 1/8/2028*	563,570	0.01	USD 489,000	Central Garden & Pet 5.125% 1/2/2028	483,083	0.01
USD 1,877,000	Capital One Financial 6.312% 8/6/2029	1,965,799	0.04	USD 1,107,000	Central Parent / CDK Global 7.25% 15/6/2029	1,114,072	0.02
USD 166,000	Capital One Financial 7.624% 30/10/2031	187,530	0.00	USD 1,118,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	1,144,033	0.03
USD 1,012,000	Capstone Borrower 8% 15/6/2030	1,066,330	0.02	USD 830,000	CFCRE Commercial Mortgage Trust 2016-C4 4.999% 10/5/2058	787,850	0.02
USD 691,000	Carpenter Technology 7.625% 15/3/2030	717,292	0.01	USD 13,976,979	CFCRE Commercial Mortgage Trust 2016-C6 1.21% 10/11/2049	231,659	0.01
USD 126,000	Carrier Global 5.9% 15/3/2034	136,526	0.00	USD 801,000	Champions Financing 8.75% 15/2/2029	818,298	0.02
USD 2,643,337	Carrington Mortgage Loan Trust Series 2006-FRE1 5.642% 25/4/2036	2,405,967	0.05	USD 1,254,000	Chart Industries 7.5% 1/1/2030	1,320,115	0.03
USD 1,311,776	Carrington Mortgage Loan Trust Series 2007-FRE1 5.652% 25/2/2037	1,236,545	0.03	USD 352,000	Chart Industries 9.5% 1/1/2031	382,825	0.01
USD 770,314	Carvana 13% 1/6/2030	826,484	0.02	EUR 1,009,000	Chemours 4% 15/5/2026	1,104,679	0.02
USD 1,511,974	Carvana 14% 1/6/2031	1,722,914	0.04	USD 415,000	Chemours 4.625% 15/11/2029	367,826	0.01
USD 540,000	Catalent Pharma Solutions 3.125% 15/2/2029	527,211	0.01	USD 430,000	Chemours 5.375% 15/5/2027	418,433	0.01
USD 268,000	Catalent Pharma Solutions 3.5% 1/4/2030	262,102	0.01	USD 431,000	Chemours 5.75% 15/11/2028	408,042	0.01
USD 1,369,000	Catalent Pharma Solutions 5% 15/7/2027	1,366,363	0.03	USD 274,000	Cheniere Corpus Christi 3.7% 15/11/2029	261,264	0.01
USD 1,202,000	CCO / CCO Capital 4.25% 1/2/2031	1,045,642	0.02	USD 80,000	Cheniere Corpus Christi 5.125% 30/6/2027	80,850	0.00
USD 720,000	CCO / CCO Capital 4.25% 15/1/2034	582,694	0.01	USD 424,000	Cheniere Energy 5.65% 15/4/2034	438,006	0.01
USD 179,000	CCO / CCO Capital 4.5% 15/8/2030	160,176	0.00	USD 538,000	Cheniere Energy Partners 4% 1/3/2031	507,806	0.01
USD 380,000	CCO / CCO Capital 4.75% 1/3/2030	347,944	0.01	USD 444,000	Cheniere Energy Partners 5.95% 30/6/2033	467,713	0.01
USD 506,000	CCO / CCO Capital 5% 1/2/2028	488,318	0.01	USD 140,000	Chesapeake Energy 5.875% 1/2/2029	140,449	0.00
USD 200,000	CCO / CCO Capital 5.125% 1/5/2027	196,461	0.00	USD 265,371	CHL Mortgage Pass-Through Trust 2005-9 5.992% 25/5/2035	224,057	0.01
USD 402,000	CCO / CCO Capital 5.375% 1/6/2029	381,403	0.01	USD 1,522,000	Chobani / Chobani Finance 4.625% 15/11/2028	1,470,160	0.03
USD 1,321,000	CCO / CCO Capital 6.375% 1/9/2029	1,305,761	0.03	USD 2,205,000	Chobani / Chobani Finance 7.625% 1/7/2029	2,311,879	0.05
USD 1,165,000	CCO / CCO Capital 7.375% 1/3/2031	1,185,389	0.03	USD 533,000	CHS/Community Health Systems 4.75% 15/2/2031	453,479	0.01
USD 309,000	CDW / CDW Finance 5.55% 22/8/2034	311,785	0.01	USD 1,037,000	CHS/Community Health Systems 5.25% 15/5/2030	930,714	0.02
				USD 1,512,000	CHS/Community Health Systems 5.625% 15/3/2027	1,464,523	0.03
				USD 1,087,000	CHS/Community Health Systems 6% 15/1/2029	1,033,513	0.02

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,147,000	CHS/Community Health Systems 10.875% 15/1/2032	1,243,126	0.03	USD 6,779,000	Cloud Software 6.5% 31/3/2029	6,689,384	0.15
USD 770,000	Churchill Downs 4.75% 15/1/2028	753,828	0.02	USD 3,433,000	Cloud Software 8.25% 30/6/2032	3,597,524	0.08
USD 618,000	Churchill Downs 5.5% 1/4/2027	616,546	0.01	USD 3,039,000	Cloud Software 9% 30/9/2029	3,064,144	0.07
USD 997,000	Churchill Downs 5.75% 1/4/2030	991,107	0.02	USD 5,000,000	Clover CLO 2021-3 7.296% 25/1/2035	5,027,737	0.11
USD 945,000	Churchill Downs 6.75% 1/5/2031	971,999	0.02	USD 5,000,000	Clover CLO 2021-3 7.596% 25/1/2035	5,013,622	0.11
USD 197,000	Cinemark USA 7% 1/8/2032	204,771	0.00	USD 1,004,000	Clydesdale Acquisition 6.625% 15/4/2029	1,003,126	0.02
USD 942,000	CITGO Petroleum 8.375% 15/1/2029	979,796	0.02	USD 826,000	Clydesdale Acquisition 6.875% 15/1/2030	828,045	0.02
USD 1,386,000	Citigroup 1.462% 9/6/2027	1,311,191	0.03	USD 1,385,000	Clydesdale Acquisition 8.75% 15/4/2030	1,383,441	0.03
USD 672,000	Citigroup 2.561% 1/5/2032	584,250	0.01	USD 497,000	CMG Media 8.875% 15/12/2027	268,401	0.01
USD 70,000	Citigroup 2.572% 3/6/2031	62,411	0.00	USD 442,000	CNX Midstream Partners 4.75% 15/4/2030	413,026	0.01
USD 157,000	Citigroup 2.666% 29/1/2031	141,694	0.00	USD 272,000	CNX Resources 7.375% 15/1/2031	284,826	0.01
USD 371,000	Citigroup 3.2% 21/10/2026	361,026	0.01	USD 873,000	Coca-Cola 4.65% 14/8/2034	884,113	0.02
USD 34,000	Citigroup 3.887% 10/1/2028	33,464	0.00	USD 969,000	Coherent 5% 15/12/2029*	938,870	0.02
USD 723,000	Citigroup 4.412% 31/3/2031	712,545	0.02	USD 79,000	Columbia Pipelines 6.055% 15/8/2026	80,708	0.00
USD 219,000	Citigroup 6.174% 25/5/2034	231,206	0.01	USD 645,000	Comcast 2.65% 1/2/2030	591,111	0.01
USD 280,000	Citigroup 7.625% 15/11/2028	297,368	0.01	USD 409,000	Comcast 4.15% 15/10/2028	406,655	0.01
USD 720,000	Citigroup Commercial Mortgage Trust 2016-C1 5.105% 10/5/2049	692,213	0.02	USD 12,675,000	COMM 2014-UBS5 Mortgage Trust 0.836% 10/9/2047	2,699	0.00
USD 660,000	Citigroup Commercial Mortgage Trust 2016-GC37 5.076% 10/4/2049	568,583	0.01	USD 2,380,000	COMM 2015-CCRE23 Mortgage Trust 4.183% 10/5/2048	2,291,189	0.05
USD 295,000	Civitas Resources 8.375% 1/7/2028	311,425	0.01	USD 3,692,910	COMM 2015-CCRE25 Mortgage Trust 0.934% 10/8/2048	16,706	0.00
USD 849,000	Civitas Resources 8.625% 1/11/2030	923,771	0.02	USD 2,417,400	COMM 2015-LC19 Mortgage Trust 4.379% 10/2/2048	2,304,725	0.05
USD 1,032,000	Civitas Resources 8.75% 1/7/2031	1,114,590	0.03	USD 800,000	COMM 2016-667M Mortgage Trust 3.285% 10/10/2036	655,703	0.01
EUR 605,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	670,799	0.01	USD 276,000	CommonSpirit Health 2.782% 1/10/2030	248,027	0.01
USD 1,057,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	1,090,760	0.02	USD 239,000	CommonSpirit Health 6.073% 1/11/2027	250,421	0.01
USD 4,382,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	4,432,415	0.10	USD 404,000	CommScope 4.75% 1/9/2029	324,210	0.01
USD 1,917,000	Clarivate Science 3.875% 1/7/2028	1,833,179	0.04	USD 459,000	Compass Diversified 5.25% 15/4/2029	445,534	0.01
USD 1,618,000	Clarivate Science 4.875% 1/7/2029	1,560,172	0.03	USD 1,171,000	Comstock Resources 5.875% 15/1/2030	1,109,352	0.02
USD 75,000	Clean Harbors 4.875% 15/7/2027	74,211	0.00	USD 783,000	Comstock Resources 6.75% 1/3/2029	771,915	0.02
USD 311,000	Clean Harbors 6.375% 1/2/2031	317,703	0.01	USD 274,000	Comstock Resources 6.75% 1/3/2029	269,416	0.01
USD 365,000	Clear Channel Outdoor 5.125% 15/8/2027	356,700	0.01	USD 677,000	Concentra Escrow Issuer 6.875% 15/7/2032	710,478	0.02
USD 822,000	Clear Channel Outdoor 7.5% 1/6/2029	695,106	0.02	USD 20,000	ConocoPhillips 4.15% 15/11/2034	19,220	0.00
USD 675,000	Clear Channel Outdoor 7.75% 15/4/2028*	588,813	0.01	USD 182,000	ConocoPhillips 6.95% 15/4/2029	202,365	0.01
USD 1,584,000	Clear Channel Outdoor 7.875% 1/4/2030	1,650,403	0.04	USD 1,151,864	Conseco Finance 6.63% 1/6/2030	1,131,022	0.02
USD 1,612,000	Clear Channel Outdoor 9% 15/9/2028*	1,715,351	0.04				
USD 987,000	Clearway Energy Operating 4.75% 15/3/2028	959,905	0.02				

* All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 337,035	Conseco Finance 7.03% 15/7/2028	332,107	0.01	USD 299,000	DAE Funding 2.625% 20/3/2025	294,985	0.01
USD 108,000	Consumers Energy 3.8% 15/11/2028	106,215	0.00	USD 183,000	Daimler Truck Finance North America 3.65% 7/4/2027	179,198	0.00
USD 758,000	Consumers Energy 4.9% 15/2/2029	777,888	0.02	USD 496,000	Daimler Truck Finance North America 5.15% 16/1/2026	499,173	0.01
USD 1,751,000	CoreLogic 4.5% 1/5/2028	1,637,314	0.04	USD 1,210,000	Darling Ingredients 6% 15/6/2030 [*]	1,220,151	0.03
USD 45,000	Coterra Energy 3.9% 15/5/2027	44,130	0.00	USD 306,000	DaVita 6.875% 1/9/2032	314,049	0.01
USD 17,000	Coterra Energy 4.375% 15/3/2029	16,661	0.00	USD 1,627,500	DBGS 2018-BIOD Mortgage Trust 7.633% 15/5/2035	1,605,738	0.04
USD 334,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	346,876	0.01	USD 4,533,667	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	4,357,845	0.10
USD 434,000	Cougar JV Subsidiary 8% 15/5/2032	458,649	0.01	USD 1,170,000	DCP Midstream Operating 3.25% 15/2/2032	1,039,125	0.02
USD 907,000	Cox Communications 5.45% 1/9/2034	906,183	0.02	USD 221,000	DCP Midstream Operating 8.125% 16/8/2030	259,681	0.01
USD 1,923,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	1,886,972	0.04	USD 549,000	Dealer Tire / DT Issuer 8% 1/2/2028 [*]	552,192	0.01
USD 924,735	Credit Suisse First Boston Mortgage 6% 25/1/2043	719,730	0.02	USD 50,000	Dell International / EMC 3.45% 15/12/2051	35,956	0.00
USD 145,000	Credit Suisse USA 7.125% 15/7/2032	166,091	0.00	USD 141,000	Dell International / EMC 5.4% 15/4/2034	145,222	0.00
USD 338,484	Credit-Based Asset Servicing and Securitization 5.804% 25/7/2037	222,793	0.01	USD 2,438,512	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.772% 25/8/2047	2,038,420	0.05
USD 772,000	Crescent Energy Finance 7.375% 15/1/2033	793,108	0.02	USD 95,000	Devon Energy 4.5% 15/1/2030	94,191	0.00
USD 637,000	Crescent Energy Finance 7.625% 1/4/2032	657,543	0.01	USD 80,000	Devon Energy 5.25% 15/10/2027	80,549	0.00
USD 612,000	Crocs 4.125% 15/8/2031	552,044	0.01	USD 38,000	Devon Energy 5.85% 15/12/2025	38,432	0.00
USD 100,000	Crown Americas 5.25% 1/4/2030	99,923	0.00	USD 645,000	Diamondback Energy 3.125% 24/3/2031	583,866	0.01
USD 30,000	Crown Castle 2.25% 15/1/2031	25,691	0.00	USD 148,000	Diamondback Energy 3.5% 1/12/2029	140,152	0.00
USD 186,000	Crown Castle 3.1% 15/11/2029	172,495	0.00	USD 1,392,000	Diamondback Energy 5.4% 18/4/2034	1,422,417	0.03
USD 113,000	Crown Castle 3.8% 15/2/2028	109,969	0.00	USD 1,054,000	Diamondback Energy 6.25% 15/3/2033	1,136,610	0.03
USD 33,000	Crown Castle 4% 1/3/2027	32,560	0.00	USD 1,938,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	1,878,077	0.04
USD 45,000	Crown Castle 5% 11/1/2028	45,456	0.00	USD 1,316,000	DISH DBS 5.25% 1/12/2026	1,132,383	0.03
USD 155,000	Crown Castle 5.1% 1/5/2033	155,776	0.00	USD 66,000	DISH DBS 5.75% 1/12/2028	50,361	0.00
USD 1,687,000	CSC 5.5% 15/4/2027	1,382,302	0.03	USD 1,917,000	DISH Network 11.75% 15/11/2027	1,948,974	0.04
USD 200,000	CSC 6.5% 1/2/2029	151,806	0.00	USD 86,000	Dominion Energy 3.375% 1/4/2030	80,638	0.00
USD 400,000	CSC 11.25% 15/5/2028	355,465	0.01	USD 340,000	Dominion Energy 6.875% 1/2/2055	355,159	0.01
USD 1,767,000	CSC 11.75% 31/1/2029	1,560,973	0.03	USD 565,000	Dominion Energy 7% 1/6/2054	602,708	0.01
USD 33,161	CSMC Series 2008-2R 6% 25/7/2037	28,680	0.00	USD 261,000	Dream Finders Homes 8.25% 15/8/2028	276,963	0.01
USD 401,206	CSMC Series 2011-4R 6.958% 27/9/2037	324,341	0.01	USD 465,000	DT Midstream 4.125% 15/6/2029	442,200	0.01
USD 663,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028 [*]	672,482	0.01	USD 558,000	DT Midstream 4.375% 15/6/2031	524,169	0.01
USD 430,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	465,680	0.01	USD 15,000	Duke Energy 2.45% 1/6/2030	13,433	0.00
USD 129,000	CVS Health 5.125% 21/2/2030	131,234	0.00	USD 30,000	Duke Energy 2.55% 15/6/2031	26,167	0.00
USD 43,000	CVS Health 5.25% 21/2/2033	43,403	0.00				
USD 1,526,719	CWABS Asset Backed Notes Trust 2007-Sea2 6.892% 25/6/2047	1,201,908	0.03				

^{*} All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 739,000	Duke Energy 2.65% 1/9/2026	712,832	0.02	USD 610,000	Encompass Health 4.625% 1/4/2031	577,879	0.01
USD 223,000	Duke Energy 3.4% 15/6/2029	212,299	0.01	USD 667,000	Encompass Health 4.75% 1/2/2030	646,496	0.01
USD 332,000	Duke Energy Carolinas 2.55% 15/4/2031	294,042	0.01	EUR 197,000	Encore Capital 4.875% 15/10/2025	218,826	0.01
USD 117,000	Duke Energy Carolinas 4.95% 15/1/2033	119,344	0.00	GBP 407,000	Encore Capital 5.375% 15/2/2026	531,988	0.01
USD 19,000	Duke Energy Carolinas 6.45% 15/10/2032	21,074	0.00	USD 550,000	Endo Finance 8.5% 15/4/2031	584,074	0.01
USD 207,000	Duke Energy Florida 1.75% 15/6/2030	178,661	0.00	USD 355,000	Energy Transfer 4.2% 15/4/2027	351,649	0.01
USD 214,000	Duke Energy Florida 2.5% 1/12/2029	196,172	0.00	USD 2,199,000	Energy Transfer 6.1% 1/12/2028	2,324,266	0.05
USD 11,000	Duke Energy Indiana 5.25% 1/3/2034	11,432	0.00	USD 715,000	Energy Transfer 6.4% 1/12/2030	774,855	0.02
USD 16,000	Duke Energy Ohio 2.125% 1/6/2030	14,092	0.00	USD 1,457,000	Entegris 4.75% 15/4/2029	1,430,554	0.03
USD 15,000	Duke Energy Ohio 3.65% 1/2/2029	14,571	0.00	USD 473,000	Enterprise Products Operating 3.125% 31/7/2029	448,862	0.01
USD 207,000	Duke Energy Progress 3.4% 1/4/2032	190,801	0.00	USD 50,000	Enterprise Products Operating 4.15% 16/10/2028	49,763	0.00
USD 94,000	Duke Energy Progress 5.7% 1/4/2035	98,648	0.00	USD 420,000	Enterprise Products Operating 4.95% 15/2/2035	423,561	0.01
USD 1,528,000	Dun & Bradstreet 5% 15/12/2029*	1,513,458	0.03	USD 43,000	EOG Resources 4.375% 15/4/2030	43,125	0.00
USD 949,000	DuPont de Nemours 4.725% 15/11/2028	963,666	0.02	USD 65,000	EQM Midstream Partners 4.5% 15/1/2029	63,045	0.00
USD 621,000	Dycom Industries 4.5% 15/4/2029	597,332	0.01	USD 302,000	EQM Midstream Partners 4.75% 15/1/2031	291,240	0.01
USD 43,000	Eastman Chemical 5.625% 20/2/2034	44,435	0.00	USD 553,000	EQM Midstream Partners 6.375% 1/4/2029	569,148	0.01
USD 787,000	Eastman Chemical 5.75% 8/3/2033	823,964	0.02	USD 255,000	EQM Midstream Partners 7.5% 1/6/2030	278,634	0.01
USD 93,000	Edison International 4.125% 15/3/2028	91,265	0.00	USD 20,000	EQT 3.125% 15/5/2026	19,416	0.00
USD 430,000	Edison International 5.25% 15/11/2028	438,326	0.01	USD 536,000	EQT 5% 15/1/2029	539,202	0.01
USD 837,000	Edison International 5.45% 15/6/2029	862,787	0.02	USD 161,000	EQT 5.7% 1/4/2028	165,461	0.00
USD 115,000	Edison International 6.95% 15/11/2029	126,007	0.00	USD 143,000	EQT 5.75% 1/2/2034	146,234	0.00
USD 2,740,000	Element Solutions 3.875% 1/9/2028	2,596,727	0.06	USD 1,035,000	Equifax 4.8% 15/9/2029	1,041,708	0.02
USD 354,000	Elevance Health 4.1% 15/5/2032	341,573	0.01	USD 330,000	Equinix 3.2% 18/11/2029	308,600	0.01
USD 817,000	Elevance Health 5.375% 15/6/2034	849,417	0.02	USD 103,000	EquipmentShare.com 8.625% 15/5/2032	107,737	0.00
USD 870,000	Eli Lilly 4.6% 14/8/2034	876,116	0.02	USD 471,000	Esab 6.25% 15/4/2029	484,149	0.01
EUR 510,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	591,519	0.01	USD 218,000	Eversource Energy 5.45% 1/3/2028	223,656	0.01
EUR 1,023,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	1,186,971	0.03	USD 219,000	Eversource Energy 5.95% 1/2/2029	229,798	0.01
USD 3,736,000	EMRLD Borrower / Emerald Co-Issuer 6.625% 15/12/2030	3,830,592	0.08	USD 41,000	Exelon 5.45% 15/3/2034	42,492	0.00
USD 457,000	EMRLD Borrower / Emerald Co-Issuer 6.75% 15/7/2031	471,636	0.01	USD 884,000	Extra Space Storage 5.4% 1/2/2034	903,690	0.02
USD 177,000	Enact 6.25% 28/5/2029	182,655	0.00	USD 1,236,000	Fair Isaac 4% 15/6/2028	1,187,392	0.03
USD 458,000	Encino Acquisition Partners 8.75% 1/5/2031	488,091	0.01	USD 149,000	FedEx 2.4% 15/5/2031	131,375	0.00
				USD 32,000	FedEx 3.1% 5/8/2029	30,111	0.00
				USD 31,000	FedEx 3.4% 15/2/2028	30,053	0.00
				USD 990,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	928,387	0.02
				USD 430,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030*	386,965	0.01

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 182,000	Fidelity National Information Services 1.65% 1/3/2028	165,001	0.00		Fortress Transportation and Infrastructure Investors 7% 15/6/2032	1,377,588	0.03
USD 341,000	Fidelity National Information Services 5.1% 15/7/2032	350,539	0.01	USD 1,307,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	1,404,606	0.03
USD 292,000	Fiesta Purchaser 7.875% 1/3/2031	308,174	0.01	USD 238,000	Foundation Building Materials 6% 1/3/2029	214,063	0.00
USD 1,171,894	First Franklin Mortgage Loan Trust 2005-FF10 6.092% 25/11/2035	1,091,622	0.02	USD 365,000	Foundry JV Holdco 6.25% 25/1/2035	376,275	0.01
USD 966,274	First Franklin Mortgage Loan Trust 2006-FF13 5.632% 25/10/2036	631,683	0.01	USD 270,000	Foundry JV Holdco 6.4% 25/1/2038	281,002	0.01
USD 566,658	First Franklin Mortgage Loan Trust 2006-FF13 5.712% 25/10/2036	374,979	0.01	USD 5,041,473	Freddie Mac Multifamily Structured Pass Through Certificates 1.462% 25/3/2026	88,960	0.00
USD 570,322	First Franklin Mortgage Loan Trust 2006-FF17 5.542% 25/12/2036	482,070	0.01	USD 8,600,000	Freddie Mac Multifamily Structured Pass Through Certificates 4.543% 25/7/2029	8,747,331	0.19
USD 3,764,028	First Franklin Mortgage Loan Trust Series 2007-FF2 5.672% 25/3/2037	2,024,860	0.04	USD 473,000	Freedom Mortgage 9.125% 15/5/2031	476,924	0.01
USD 1,298,000	First-Citizens Bank & Trust 6% 1/4/2036	1,311,793	0.03	USD 569,000	Freedom Mortgage 9.25% 1/2/2029	584,302	0.01
USD 761,000	FirstEnergy 2.65% 1/3/2030	689,647	0.02	USD 290,000	Freedom Mortgage 12.25% 1/10/2030	322,070	0.01
USD 120,000	FirstEnergy 3.9% 15/7/2027	117,904	0.00	USD 36,000	Freeport-McMoRan 5.4% 14/11/2034	36,847	0.00
USD 1,044,000	FirstEnergy 4% 1/5/2026	1,091,908	0.03	USD 900,000	FREMF 2018-K732 Mortgage Trust 4.196% 25/5/2025	889,492	0.02
USD 716,000	FirstEnergy Transmission 4.35% 15/1/2025	712,712	0.02	USD 755,000	FREMF 2018-K80 Mortgage Trust 4.379% 25/8/2050	736,065	0.02
USD 311,000	Fiserv 2.25% 1/6/2027	293,515	0.01		Frontier Communications 5% 1/5/2028	1,007,215	0.02
USD 296,000	Fiserv 5.45% 15/3/2034	306,266	0.01	USD 1,035,000	Frontier Communications 5.875% 15/10/2027	728,414	0.02
USD 10,000,000	Flatiron CLO 23 7.086% 17/4/2036	10,058,738	0.22	USD 730,000	Frontier Communications 8.625% 15/3/2031	1,018,959	0.02
USD 220,000	Florida Power & Light 5.1% 1/4/2033	227,617	0.01	USD 961,000	Frontier Communications 8.75% 15/5/2030	1,732,523	0.04
USD 690,000	Ford Motor 3.25% 12/2/2032	588,734	0.01	USD 392,000	FTAI Infra Escrow 10.5% 1/6/2027	422,104	0.01
USD 781,000	Ford Motor Credit 3.375% 13/11/2025	763,221	0.02	USD 566,000	Garrett Motion / Garrett LX I 7.75% 31/5/2032	585,603	0.01
USD 252,000	Ford Motor Credit 3.815% 2/11/2027	241,884	0.01	USD 525,000	Gates 6.875% 1/7/2029	540,967	0.01
USD 236,000	Ford Motor Credit 4.125% 17/8/2027	229,485	0.01	USD 809,000	GATX 3.25% 30/3/2025	800,157	0.02
USD 500,000	Ford Motor Credit 4.542% 1/8/2026	494,646	0.01	USD 200,000	GATX 5.4% 15/3/2027	203,948	0.00
USD 200,000	Ford Motor Credit 6.05% 5/3/2031	206,214	0.00	USD 413,000	GCI 4.75% 15/10/2028	391,574	0.01
USD 305,000	Ford Motor Credit 6.798% 7/11/2028	321,880	0.01	USD 4,000	General Motors 5% 1/10/2028	4,057	0.00
USD 633,000	Ford Motor Credit 6.8% 12/5/2028	665,112	0.01	USD 1,180,000	General Motors Financial 5.4% 6/4/2026	1,191,342	0.03
USD 445,000	Fortrea 7.5% 1/7/2030*	454,109	0.01	USD 767,000	Genesee & Wyoming 6.25% 15/4/2032	784,268	0.02
USD 1,035,000	Fortress Intermediate 3 7.5% 1/6/2031	1,074,685	0.02		Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	442,778	0.01
	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	1,755,078	0.04	USD 435,000	Genesis Energy / Genesis Energy Finance 7.875% 15/5/2032	624,598	0.01
USD 1,765,000	Fortress Transportation and Infrastructure Investors 7% 1/5/2031	1,835,437	0.04	USD 561,000	Genesis Energy / Genesis Energy Finance 8.25% 15/1/2029	583,368	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 169,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	179,464	0.00	USD 230,596	GreenPoint Mortgage Funding Trust 2006-AR2 7.162% 25/3/2036	210,351	0.00
USD 432,000	Georgia Power 4.7% 15/5/2032	434,416	0.01	USD 500,000	GS Mortgage II Series 2005-ROCK 5.862% 3/5/2032	477,929	0.01
USD 905,000	Gilead Sciences 5.25% 15/10/2033	945,792	0.02	USD 355,000	GS Mortgage Trust 2015-GC32 4.547% 10/7/2048	340,717	0.01
USD 550,000	Glencore Funding 5.634% 4/4/2034	562,430	0.01	USD 331,807	GSAA Home Equity Trust 2005-14 6.092% 25/12/2035	148,206	0.00
USD 85,000	Glencore Funding 5.7% 8/5/2033	87,919	0.00	USD 1,089,943	GSAA Home Equity Trust 2006-5 5.752% 25/3/2036	328,387	0.01
USD 641,000	Glencore Funding 6.5% 6/10/2033	696,489	0.02	USD 2,050,163	GSAMP Trust 2006-FM3 5.532% 25/11/2036	984,838	0.02
USD 599,000	Global Net Lease / Global Net Lease Operating Partnership 3.75% 15/12/2027	547,823	0.01	USD 726,549	GSMPs Mortgage Loan Trust 2005-RP3 4.069% 25/9/2035	618,927	0.01
USD 917,000	Global Payments 1.5% 1/3/2031	907,980	0.02	USD 754,000	GYP III 4.625% 1/5/2029	706,243	0.02
USD 120,000	Global Payments 2.15% 15/1/2027	113,673	0.00	USD 116,000	H&E Equipment Services 3.875% 15/12/2028	107,547	0.00
USD 125,000	Global Payments 2.9% 15/11/2031	109,232	0.00	USD 287,000	HA Sustainable Infrastructure Capital 6.375% 1/7/2034	290,169	0.01
USD 44,000	Global Payments 5.3% 15/8/2029	44,871	0.00	USD 55,000	Halliburton 2.92% 1/3/2030	50,738	0.00
USD 183,000	GLP Capital / GLP Financing II 4% 15/1/2030	173,196	0.00	USD 397,000	Hanesbrands 4.875% 15/5/2026	394,805	0.01
USD 430,000	GLP Capital / GLP Financing II 5.625% 15/9/2034	436,100	0.01	USD 30,000	Hanesbrands 9% 15/2/2031	32,407	0.00
USD 47,000	GLP Capital / GLP Financing II 5.75% 1/6/2028	48,040	0.00	USD 438,000	Harvest Midstream I 7.5% 15/5/2032	461,160	0.01
USD 460,000	GN Bondco 9.5% 15/10/2031*	468,985	0.01	USD 644,000	HAT I / HAT II 3.375% 15/6/2026	617,275	0.01
USD 19,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	18,952	0.00	USD 566,000	HAT I / HAT II 8% 15/6/2027	593,379	0.01
USD 790,000	Goldman Sachs 1.431% 9/3/2027	749,973	0.02	USD 580,000	HCA 5.45% 1/4/2031	596,223	0.01
USD 84,000	Goldman Sachs 1.992% 27/1/2032	70,842	0.00	USD 140,000	HCA 5.45% 15/9/2034	142,408	0.00
USD 134,000	Goldman Sachs 2.383% 21/7/2032	114,513	0.00	USD 1,081,000	HCA 5.5% 1/6/2033	1,110,243	0.02
USD 57,000	Goldman Sachs 2.6% 7/2/2030	51,840	0.00	USD 1,268,000	HealthEquity 4.5% 1/10/2029	1,211,885	0.03
USD 189,000	Goldman Sachs 2.615% 22/4/2032	164,937	0.00	USD 363,000	Healthpeak 5.25% 15/12/2032	370,693	0.01
USD 152,000	Goldman Sachs 2.65% 21/10/2032	131,610	0.00	USD 300,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	274,577	0.01
USD 140,000	Goldman Sachs 5.727% 25/4/2030	146,130	0.00	EUR 1,089,000	Helios Software / ION Corporate Solutions Finance 7.875% 1/5/2029	1,239,504	0.03
USD 72,000	Goldman Sachs 5.95% 15/1/2027	74,146	0.00	USD 859,000	Herc 5.5% 15/7/2027	853,180	0.02
USD 429,000	Goodyear Tire & Rubber 5.625% 30/4/2033	378,927	0.01	USD 556,000	Herc 6.625% 15/6/2029	572,021	0.01
USD 405,000	GrafTech Global Enterprises 9.875% 15/12/2028	326,562	0.01	USD 1,703,000	Hess 4.3% 1/4/2027	1,692,435	0.04
USD 374,000	Graphic Packaging International 3.5% 15/3/2028	353,852	0.01	USD 455,000	Hess Midstream Operations 6.5% 1/6/2029	469,749	0.01
USD 1,134,000	Gray Television 10.5% 15/7/2029	1,165,431	0.02	USD 423,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	420,091	0.01
USD 852,739	Greenpoint Manufactured Housing 8.14% 20/3/2030	557,654	0.01	USD 408,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	410,593	0.01
USD 203,364	GreenPoint Mortgage Funding Trust 2006-AR1 5.562% 25/2/2036	180,622	0.00	USD 600,000	Hilcorp Energy I / Hilcorp Finance 6.875% 15/5/2034	606,545	0.01
				USD 939,000	Hilcorp Energy I / Hilcorp Finance 8.375% 1/11/2033	1,029,744	0.02
				USD 85,000	Hilton Domestic Operating 3.625% 15/2/2032	76,329	0.00
				USD 390,000	Hilton Domestic Operating 3.75% 1/5/2029	368,045	0.01
				USD 335,000	Hilton Domestic Operating 4% 1/5/2031	310,042	0.01

* All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 156,000	Hilton Domestic Operating 4.875% 15/1/2030	153,302	0.00	USD 1,075,000	Ingersoll Rand 5.45% 15/6/2034	1,121,682	0.02
USD 491,000	Hilton Domestic Operating 6.125% 1/4/2032	504,344	0.01	USD 222,000	Ingevity 3.875% 1/11/2028	206,113	0.01
USD 745,000	Home Depot 4.85% 25/6/2031	764,695	0.02	USD 319,000	Insight Enterprises 6.625% 15/5/2032	331,305	0.01
USD 765,000	Home Depot 4.95% 25/6/2034	787,105	0.02	USD 198,000	Intercontinental Exchange 1.85% 15/9/2032	162,230	0.00
USD 386,000	Host Hotels & Resorts 5.5% 15/4/2035	383,301	0.01	USD 523,000	Intercontinental Exchange 3.625% 1/9/2028	507,489	0.01
USD 254,000	Howard Hughes 4.125% 1/2/2029	234,891	0.01	USD 184,000	Intercontinental Exchange 4.6% 15/3/2033	184,569	0.00
USD 466,000	Howard Hughes 4.375% 1/2/2031	419,592	0.01	USD 293,000	Interpublic of 2.4% 1/3/2031	253,432	0.01
USD 559,000	Howard Midstream Energy Partners 7.375% 15/7/2032	579,176	0.01	USD 1,410,948	Invitation Homes 2018-SFR4 Trust 6.551% 17/1/2038	1,413,129	0.03
USD 532,000	Howard Midstream Energy Partners 8.875% 15/7/2028	568,752	0.01	USD 75,000	Invitation Homes Operating Partnership 2.7% 15/1/2034	61,792	0.00
USD 463,000	HPS Corporate Lending Fund 6.75% 30/1/2029	480,217	0.01	USD 49,000	Invitation Homes Operating Partnership 5.5% 15/8/2033	50,201	0.00
USD 3,305,962	HSI Asset Loan Obligation Trust 2007-WF1 4.208% 25/12/2036	976,829	0.02	USD 277,000	IQVIA 6.5% 15/5/2030*	288,180	0.01
USD 5,612,000	HUB International 7.25% 15/6/2030	5,874,249	0.13	USD 41,000	Iron Mountain 5.25% 15/7/2030	40,104	0.00
USD 6,403,000	HUB International 7.375% 31/1/2032	6,643,625	0.15	USD 515,000	Iron Mountain 5.625% 15/7/2032	507,768	0.01
USD 355,000	Humana 4.875% 1/4/2030	358,955	0.01	USD 1,106,000	Iron Mountain 7% 15/2/2029	1,147,847	0.03
USD 411,000	Humana 5.375% 15/4/2031	422,132	0.01	USD 400,000	Iron Mountain Information Management Services 5% 15/7/2032	381,392	0.01
USD 148,000	Humana 5.875% 1/3/2033	156,007	0.00	USD 986,000	ITT 6.5% 1/8/2029	930,192	0.02
USD 355,000	Hyundai Capital America 5.7% 26/6/2030	371,110	0.01	USD 2,000,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.949% 6/9/2038	1,879,209	0.04
USD 127,000	Hyundai Capital America 5.8% 1/4/2030	133,057	0.00	USD 879,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	837,351	0.02
USD 533,000	Hyundai Capital America 6.25% 3/11/2025	541,125	0.01	USD 508,000	JELD-WEN 4.625% 15/12/2025*	508,252	0.01
USD 231,000	Hyundai Capital America 6.5% 16/1/2029	246,521	0.01	USD 686,000	JELD-WEN 7% 1/9/2032	689,986	0.02
USD 564,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	495,404	0.01	USD 765,000	JP Morgan Mortgage Acquisition Trust 2006-CH1 6.592% 25/7/2036	677,834	0.02
USD 544,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	527,098	0.01	USD 179,833	JPMBB Commercial Mortgage Trust 2014-C22 0.674% 15/9/2047	6	0.00
USD 395,000	Icahn Enterprises / Icahn Enterprises Finance 9% 15/6/2030	400,747	0.01	USD 10,120,000	JPMDDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	137,030	0.00
USD 824,000	Icahn Enterprises / Icahn Enterprises Finance 9.75% 15/1/2029	864,208	0.02	USD 29,999,000	JPMDDB Commercial Mortgage Trust 2017-C5 0.405% 15/3/2050	233,638	0.01
USD 934,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	946,579	0.02	USD 506,000	JPMorgan Chase 1.04% 4/2/2027	480,929	0.01
USD 1,305,000	Imola Merger 4.75% 15/5/2029	1,256,784	0.03	USD 906,000	JPMorgan Chase 1.47% 22/9/2027	850,993	0.02
USD 1,028,828	Impac CMB Trust Series 2005-6 5.892% 25/10/2035	905,142	0.02	USD 787,000	JPMorgan Chase 2.182% 1/6/2028	740,677	0.02
USD 1,518,450	IndyMac INDX Mortgage Loan Trust 2007-AR9 3.098% 25/4/2037	1,282,507	0.03	USD 2,365,000	JPMorgan Chase 4.005% 23/4/2029	2,323,390	0.05
USD 590,321	IndyMac INDX Mortgage Loan Trust 2007-FLX5 5.752% 25/8/2037	531,525	0.01	USD 853,000	JPMorgan Chase 5.294% 22/7/2035	879,430	0.02
				USD 874,000	JPMorgan Chase 5.299% 24/7/2029	898,076	0.02

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 702,000	JPMorgan Chase 5.581% 22/4/2030	731,866	0.02	USD 453,000	Ladder Capital Finance LLLP / Ladder Capital Finance 7% 15/7/2031	472,562	0.01
USD 897,000	JPMorgan Chase Bank 5.11% 8/12/2026	912,581	0.02	USD 68,000	Lam Research 1.9% 15/6/2030	59,570	0.00
USD 547,000	JPMorgan Chase Financial 0.5% 15/6/2027	580,367	0.01	USD 502,000	Lamb Weston 4.125% 31/1/2030	468,274	0.01
USD 570,000	K Hovnanian Enterprises 11.75% 30/9/2029	629,194	0.01	USD 467,000	Lamb Weston 4.375% 31/1/2032	429,629	0.01
USD 1,512,000	Kaiser Aluminum 4.5% 1/6/2031*	1,359,560	0.03	USD 774,000	Lamb Weston 4.875% 15/5/2028	762,368	0.02
USD 713,000	Kaiser Aluminum 4.625% 1/3/2028	682,226	0.02	USD 644,000	LCM Investments II 4.875% 1/5/2029	613,658	0.01
USD 292,000	KBR 4.75% 30/9/2028	281,181	0.01	USD 544,000	LCM Investments II 8.25% 1/8/2031	579,364	0.01
USD 327,000	Ken Garff Automotive 4.875% 15/9/2028	318,276	0.01	USD 368,492	Lehman XS Trust Series 2007-20N 7.692% 25/12/2037	350,352	0.01
USD 87,000	Keurig Dr Pepper 3.2% 1/5/2030	81,213	0.00	USD 411,717	Level 3 Financing 4.875% 15/6/2029	322,189	0.01
USD 67,000	Keurig Dr Pepper 4.597% 25/5/2028	67,372	0.00	USD 2,404,000	Level 3 Financing 10.5% 15/4/2029	2,589,589	0.06
USD 88,000	Keurig Dr Pepper 5.2% 15/3/2031	90,888	0.00	USD 2,114,000	Level 3 Financing 10.5% 15/5/2030	2,272,542	0.06
USD 76,000	Keurig Dr Pepper 5.3% 15/3/2034	78,668	0.00	USD 2,999,577	Level 3 Financing 11% 15/11/2029	3,293,731	0.08
USD 365,000	KeyBank 4.9% 8/8/2032	347,502	0.01	USD 244,000	LGI Homes 8.75% 15/12/2028	260,355	0.01
USD 250,000	KeyBank 5.85% 15/11/2027	257,407	0.01	USD 685,000	LifePoint Health 9.875% 15/8/2030	752,145	0.02
USD 545,000	KeyCorp 4.789% 1/6/2033	527,381	0.01	USD 483,000	LifePoint Health 10% 1/6/2032	525,496	0.01
USD 1,061,000	KeyCorp 6.401% 6/3/2035	1,141,677	0.03	USD 584,000	LifePoint Health 11% 15/10/2030	659,704	0.01
USD 1,066,000	Kinder Morgan 4.3% 1/3/2028	1,061,415	0.02	USD 189,000	Light & Wonder International 7.25% 15/11/2029	196,263	0.00
USD 280,000	Kinetik 5.875% 15/6/2030	281,552	0.01	USD 376,000	Light & Wonder International 7.5% 1/9/2031	396,562	0.01
USD 159,000	Kinetik 6.625% 15/12/2028	164,092	0.00	USD 162,000	Lightning Power 7.25% 15/8/2032	167,323	0.00
USD 983,422	Kobe US Midco 2 9.25% 1/11/2026	810,094	0.02	USD 405,000	Lindblad Expeditions 6.75% 15/2/2027	404,159	0.01
USD 951,000	Kodiak Gas Services 7.25% 15/2/2029	986,138	0.02	USD 504,000	Lindblad Expeditions 9% 15/5/2028	524,463	0.01
USD 277,000	Kontoor Brands 4.125% 15/11/2029	261,277	0.01	USD 545,000	Lions Gate Capital 1 5.5% 15/4/2029	492,907	0.01
USD 612,000	Korn Ferry 4.625% 15/12/2027	598,950	0.01	USD 94,000	Live Nation Entertainment 3.75% 15/1/2028	89,869	0.00
USD 147,000	Kraken Oil & Gas Partners 7.625% 15/8/2029	151,587	0.00	USD 1,150,000	Live Nation Entertainment 4.75% 15/10/2027	1,121,537	0.02
USD 220,000	Kroger 4.6% 15/8/2027	220,717	0.01	USD 432,371	Long Beach Mortgage Loan Trust 2005-3 5.912% 25/8/2045	421,949	0.01
USD 175,000	Kroger 4.7% 15/8/2026	175,533	0.00	USD 3,640,354	Long Beach Mortgage Loan Trust 2006-4 5.692% 25/5/2036	1,943,042	0.04
USD 105,000	Kronos Acquisition 8.25% 30/6/2031	108,163	0.00	USD 2,945,397	Long Beach Mortgage Loan Trust 2006-6 5.692% 25/7/2036	1,162,461	0.03
EUR 428,000	Kronos International 9.5% 15/3/2029*	515,293	0.01	USD 1,533,823	Long Beach Mortgage Loan Trust 2006-7 5.702% 25/8/2036	795,722	0.02
EUR 434,000	Kronos International 9.5% 15/3/2029	522,109	0.01	USD 2,164,403	Long Beach Mortgage Loan Trust 2006-WL3 5.992% 25/1/2036	1,972,461	0.04
USD 672,000	LABL 5.875% 1/11/2028	622,233	0.01	USD 287,000	Lowe's 1.3% 15/4/2028	258,100	0.01
USD 173,000	LABL 6.75% 15/7/2026	172,665	0.00	USD 445,000	Lowe's 1.7% 15/9/2028	401,052	0.01
USD 534,000	LABL 9.5% 1/11/2028	546,451	0.01				
USD 266,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	258,439	0.01				
USD 205,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	197,828	0.00				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 339,000	Lowe's 3.65% 5/4/2029	328,234	0.01	USD 43,000	MidAmerican Energy 5.75% 1/11/2035	46,177	0.00
USD 391,000	LSF11 A5 HoldCo 6.625% 15/10/2029*	375,942	0.01	USD 285,000	Midcap Financial Issuer Trust 6.5% 1/5/2028	274,014	0.01
USD 10,200,297	LSTAR Commercial Mortgage Trust 2017-5 0.988% 10/3/2050	152,964	0.00	USD 640,000	Midcontinent Communications 8% 15/8/2032	640,248	0.01
USD 552,925	Lumen Technologies 4.125% 15/4/2029	434,046	0.01	USD 330,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	314,504	0.01
USD 552,925	Lumen Technologies 4.125% 15/4/2030	415,177	0.01	USD 425,000	Minerals Technologies 5% 1/7/2028	413,106	0.01
USD 92,000	LYB International Finance III 5.5% 1/3/2034	94,670	0.00	USD 536,000	MKS Instruments 1.25% 1/6/2030	556,540	0.01
USD 1,391,000	Madison IAQ 5.875% 30/6/2029	1,328,120	0.03	USD 1,245,000	Molina Healthcare 3.875% 15/11/2030	1,145,083	0.03
USD 561,000	MajorDrive IV 6.375% 1/6/2029	529,479	0.01	USD 152,000	Molina Healthcare 4.375% 15/6/2028	146,318	0.00
USD 94,000	Marathon Oil 4.4% 15/7/2027	93,724	0.00	USD 25,000	Morgan Stanley 1.593% 4/5/2027	23,764	0.00
USD 223,000	Marsh & McLennan 5.75% 1/11/2032	240,951	0.01	USD 72,000	Morgan Stanley 1.794% 13/2/2032	60,087	0.00
USD 219,000	Masterbrand 7% 15/7/2032	225,674	0.01	USD 205,000	Morgan Stanley 1.928% 28/4/2032	171,638	0.00
USD 517,509	Mastr Asset Backed Trust 2006-AM2 5.912% 25/6/2036	476,528	0.01	USD 37,000	Morgan Stanley 2.188% 28/4/2026	36,287	0.00
USD 628,000	Matador Resources 6.5% 15/4/2032	637,980	0.01	USD 246,000	Morgan Stanley 2.239% 21/7/2032	208,779	0.00
USD 555,000	Matador Resources 6.875% 15/4/2028	570,928	0.01	USD 151,000	Morgan Stanley 2.484% 16/9/2036	124,890	0.00
USD 438,000	Match II 3.625% 1/10/2031	388,510	0.01	USD 364,000	Morgan Stanley 2.699% 22/1/2031	330,059	0.01
USD 502,000	Match II 4.625% 1/6/2028	483,154	0.01	USD 350,000	Morgan Stanley 4.679% 17/7/2026	348,461	0.01
USD 280,000	Match II 5.625% 15/2/2029	279,571	0.01	USD 2,763,000	Morgan Stanley 5.164% 20/4/2029	2,818,083	0.06
USD 7,273,000	Mauser Packaging Solutions 7.875% 15/4/2027	7,509,457	0.17	USD 275,000	Morgan Stanley 5.449% 20/7/2029	283,694	0.01
USD 194,000	Mauser Packaging Solutions 9.25% 15/4/2027	197,273	0.00	USD 962,000	Morgan Stanley 6.407% 1/11/2029	1,026,748	0.02
USD 286,000	Mavis Tire Express Services Topco 6.5% 15/5/2029	276,369	0.01	USD 670,000	Morgan Stanley Bank 5.504% 26/5/2028	687,343	0.02
USD 1,151,000	McAfee 7.375% 15/2/2030	1,104,736	0.02	USD 1,000,000	Morgan Stanley Bank 5.882% 30/10/2026	1,030,722	0.02
USD 941,000	Medline Borrower 3.875% 1/4/2029	890,870	0.02	USD 12,675,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.448% 15/10/2048	158,308	0.00
USD 3,034,000	Medline Borrower 5.25% 1/10/2029	2,981,526	0.07	USD 6,958,681	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 0.787% 15/12/2049	84,064	0.00
USD 899,000	Medline Borrower/Medline Co-Issuer 6.25% 1/4/2029	928,176	0.02	USD 3,400,000	Morgan Stanley Capital I Trust 2016-UBS9 1.746% 15/3/2049	69,618	0.00
USD 51,000	Meritage Homes 1.75% 15/5/2028	56,301	0.00	USD 800,000	Morgan Stanley Capital I Trust 2018-H3 5.011% 15/7/2051	734,690	0.02
USD 967,000	Merlin Entertainments US 7.375% 15/2/2031*	964,930	0.02	USD 1,175,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	747,189	0.02
USD 996,000	Met Tower Global Funding 5.25% 12/4/2029	1,029,349	0.02	USD 305,000	Moss Creek Resources 8.25% 1/9/2031	309,448	0.01
USD 214,000	Meta Platforms 3.85% 15/8/2032	205,777	0.00	USD 108,000	Motorola Solutions 4.6% 23/5/2029	108,295	0.00
USD 1,492,000	Meta Platforms 4.75% 15/8/2034	1,508,022	0.03				
USD 4,495,000	MF1 2024-FL14 7.079% 19/3/2039	4,478,989	0.10				
USD 319,000	Micron Technology 5.875% 9/2/2033	336,535	0.01				
USD 1,271,000	MicroStrategy 6.125% 15/6/2028	1,238,543	0.03				
USD 11,000	MidAmerican Energy 5.35% 15/1/2034	11,579	0.00				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 80,000	Motorola Solutions 5.4% 15/4/2034	82,876	0.00	USD 26,000	Newmont 2.25% 1/10/2030	23,114	0.00
USD 1,047,000	Motorola Solutions 5.6% 1/6/2032	1,096,401	0.02	USD 48,000	Newmont 2.8% 1/10/2029	44,697	0.00
USD 111,000	MPLX 1.75% 1/3/2026	106,176	0.00	USD 390,000	NextEra Energy Capital 2.75% 1/11/2029	360,469	0.01
GBP 660,000	MPT Operating Partnership / MPT Finance 2.5% 24/3/2026*	752,108	0.02	USD 95,000	NextEra Energy Capital 5.05% 28/2/2033	96,156	0.00
USD 855,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	583,987	0.01		NextEra Energy Capital 6.75% 15/6/2054	1,575,513	0.03
USD 872,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	671,300	0.01	USD 18,000	NextEra Energy Operating Partners 4.25% 15/9/2024	17,936	0.00
USD 108,000	MPT Operating Partnership / MPT Finance 5% 15/10/2027	91,968	0.00		NextEra Energy Partners 0.00% 15/11/2025	1,409,424	0.03
USD 135,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026*	126,909	0.00	USD 450,000	NextEra Energy Partners 2.5% 15/6/2026	417,242	0.01
USD 196,000	Mueller Water Products 4% 15/6/2029	185,601	0.00	USD 1,226,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029	1,252,483	0.03
USD 100,000	Murphy Oil 5.875% 1/12/2042	91,561	0.00	USD 1,417,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	1,458,596	0.03
USD 302,000	Nabors Industries 7.375% 15/5/2027	306,980	0.01	USD 85,000	NiSource 5.25% 30/3/2028	86,936	0.00
USD 156,000	Nabors Industries 8.875% 15/8/2031	156,463	0.00	USD 273,000	NiSource 5.4% 30/6/2033	281,530	0.01
USD 410,000	Nabors Industries 9.125% 31/1/2030	439,945	0.01	USD 50,000	Nissan Motor Acceptance 2.45% 15/9/2028	44,517	0.00
USD 110,000	Nasdaq 5.55% 15/2/2034	115,050	0.00	USD 203,000	Nissan Motor Acceptance 7.05% 15/9/2028*	215,402	0.00
USD 1,592,000	Nationstar Mortgage 5% 1/2/2026	1,574,646	0.03	USD 400,000	NMG / Neiman Marcus 7.125% 1/4/2026	405,283	0.01
USD 492,000	Nationstar Mortgage 5.125% 15/12/2030	467,573	0.01	USD 1,212,000	Noble Finance II 8% 15/4/2030	1,266,092	0.02
	Nationstar Mortgage 5.75% 15/11/2031	432,128	0.01	USD 192,000	Norfolk Southern 2.3% 15/5/2031	168,373	0.00
USD 444,000	Nationstar Mortgage 6% 15/1/2027	602,228	0.01	USD 295,000	Northern Oil & Gas 3.625% 15/4/2029	357,099	0.01
USD 602,000	Nationstar Mortgage 6.5% 1/8/2029	924,128	0.02		Northern Oil & Gas 8.125% 1/3/2028	947,266	0.02
USD 912,000	Nationstar Mortgage 7.125% 1/2/2032	1,194,131	0.03	USD 923,000	Northern Oil & Gas 8.75% 15/6/2031	1,064,564	0.02
USD 1,150,000	Natixis Commercial Mortgage Trust 2017-75B 0.109% 10/4/2037	12,382	0.00	USD 14,000	Northwest Pipeline 4% 1/4/2027	13,782	0.00
USD 8,875,000	Natixis Commercial Mortgage Trust 2017-75B 0.335% 10/4/2037	74,390	0.00	USD 851,000	Novelis 3.25% 15/11/2026	820,835	0.02
USD 548,000	Navient 5.5% 15/3/2029	521,242	0.01	USD 1,421,000	Novelis 3.875% 15/8/2031	1,276,104	0.03
USD 412,000	Navient 9.375% 25/7/2030	446,980	0.01	USD 1,433,000	Novelis 4.75% 30/1/2030	1,371,959	0.03
USD 483,000	NCR Atleos 9.5% 1/4/2029	532,764	0.01	USD 313,000	NRG Energy 2.45% 2/12/2027	290,959	0.01
USD 581,000	Neogen Food Safety 8.625% 20/7/2030	633,500	0.01	USD 248,000	NRG Energy 7% 15/3/2033	273,137	0.01
	Neptune Bidco US 9.29% 15/4/2029	1,417,332	0.03	USD 297,000	Oaktree Strategic Credit Fund 6.5% 23/7/2029	301,059	0.01
USD 1,418,000	NESCO II 5.5% 15/4/2029	297,741	0.01	USD 367,000	Oaktree Strategic Credit Fund 8.4% 14/11/2028	395,689	0.01
USD 322,000	Netflix 4.875% 15/4/2028	256,742	0.01	USD 279,983	Oakwood Mortgage Investors 5.9% 15/9/2022***	118,075	0.00
USD 252,000	New Enterprise Stone & Lime 5.25% 15/7/2028	416,797	0.01	USD 392,101	Oakwood Mortgage Investors 7.415% 15/1/2029	388,217	0.01
USD 430,000	New Enterprise Stone & Lime 9.75% 15/7/2028	379,894	0.01	USD 75,000	Occidental Petroleum 5.55% 1/10/2034	76,360	0.00
USD 372,000	New Fortress Energy 6.75% 15/9/2025	169,973	0.00	USD 304,000	Occidental Petroleum 6.625% 1/9/2030	327,394	0.01
USD 174,000	New Home 9.25% 1/10/2029	466,667	0.01	USD 200,000	Oceaneering International 6% 1/2/2028	202,507	0.01
				USD 137,000	Ohio Power 1.625% 15/1/2031	113,532	0.00

*All or a portion of this security represents a security on loan.
 ***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 199,000	Ohio Power 2.6% 1/4/2030	179,310	0.00	USD 266,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030*	249,987	0.01
USD 82,000	Ohio Power 5% 1/6/2033	82,284	0.00		Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	602,814	0.01
USD 13,000	Ohio Power 5.85% 1/10/2035	13,674	0.00	USD 493,000	Outfront Media Capital / Outfront Media Capital 7.375% 15/2/2031	524,431	0.01
USD 2,761,000	Olympic Tower 2017-OT Mortgage Trust 4.077% 10/5/2039	2,035,230	0.04	USD 537,000	Ovintiv 5.65% 15/5/2028	553,321	0.01
EUR 516,000	Olympus Water US 5.375% 1/10/2029	528,467	0.01	USD 536,000	Owens Corning 3.5% 15/2/2030	505,058	0.01
USD 1,060,000	Olympus Water US 7.25% 15/6/2031	1,091,461	0.02	USD 672,000	Owens Corning 5.7% 15/6/2034	704,201	0.02
EUR 1,201,000	Olympus Water US 9.625% 15/11/2028	1,427,355	0.03	USD 343,000	Owens-Brockway Glass Container 7.25% 15/5/2031	347,548	0.01
USD 1,336,000	Olympus Water US 9.75% 15/11/2028	1,425,185	0.03	USD 595,000	Pacific Gas and Electric 3.3% 1/12/2027	568,639	0.01
USD 281,000	ON Semiconductor 0.5% 1/3/2029	290,574	0.01	USD 1,382,000	Pacific Gas and Electric 4.55% 1/7/2030	1,354,461	0.03
USD 13,000	ONE Gas 2% 15/5/2030	11,448	0.00	USD 56,000	PacifiCorp 2.7% 15/9/2030	50,385	0.00
USD 19,000	ONE Gas 4.25% 1/9/2032	18,580	0.00	USD 4,969,000	Panther Escrow Issuer 7.125% 1/6/2031	5,178,669	0.11
USD 547,000	OneMain Finance 3.5% 15/1/2027	519,090	0.01	USD 239,000	Paramount Global 4.2% 19/5/2032	208,967	0.00
USD 56,000	OneMain Finance 4% 15/9/2030	49,692	0.00	USD 445,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 7% 1/2/2030	456,715	0.01
USD 184,000	OneMain Finance 5.375% 15/11/2029	177,237	0.00	USD 507,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	488,786	0.01
USD 770,000	OneMain Finance 6.625% 15/1/2028	786,962	0.02	USD 413,000	PBF / PBF Finance 7.875% 15/9/2030	430,424	0.01
USD 320,000	OneMain Finance 7.125% 15/11/2031	323,778	0.01	USD 176,000	PECO Energy 4.9% 15/6/2033	179,391	0.00
USD 216,000	OneMain Finance 7.5% 15/5/2031	223,625	0.01	USD 557,000	PennyMac Financial Services 7.125% 15/11/2030	566,516	0.01
USD 499,000	OneMain Finance 7.875% 15/3/2030	523,517	0.01	USD 456,000	PennyMac Financial Services 7.875% 15/12/2029	483,358	0.01
USD 290,000	OneMain Finance 9% 15/1/2029	308,246	0.01	USD 145,000	Penske Truck Leasing / PTL Finance 4.45% 29/1/2026	144,224	0.00
USD 1,188,000	Option Care Health 4.375% 31/10/2029	1,128,374	0.03	USD 245,000	Penske Truck Leasing / PTL Finance 5.25% 1/7/2029	250,465	0.01
USD 93,000	Oracle 2.875% 25/3/2031	83,478	0.00	USD 165,000	Penske Truck Leasing / PTL Finance 5.35% 30/3/2029	169,271	0.00
USD 1,324,000	Oracle 2.95% 1/4/2030	1,218,215	0.03	USD 216,000	Penske Truck Leasing / PTL Finance 5.55% 1/5/2028	222,097	0.01
USD 14,000	Oracle 3.25% 15/5/2030	13,081	0.00	USD 190,000	Penske Truck Leasing / PTL Finance 5.875% 15/11/2027	196,836	0.00
USD 353,000	Oracle 4.3% 8/7/2034	334,983	0.01	USD 530,000	Performance Food 4.25% 1/8/2029	502,161	0.01
USD 90,000	Oracle 4.65% 6/5/2030	90,821	0.00	USD 1,078,000	Permian Resources Operating 5.875% 1/7/2029	1,081,118	0.02
USD 656,000	Oracle 4.9% 6/2/2033	658,545	0.01	USD 848,000	Permian Resources Operating 6.25% 1/2/2033	874,304	0.02
USD 210,000	Oracle 6.15% 9/11/2029	225,696	0.00	USD 556,000	Permian Resources Operating 7% 15/1/2032	583,707	0.01
EUR 946,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	1,001,191	0.02		Permian Resources Operating 8% 15/4/2027	191,531	0.00
USD 872,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	833,613	0.02	USD 700,000	Permian Resources Operating 9.875% 15/7/2031*	786,383	0.02
USD 200,000	Organon & Co / Organon Foreign Debt Co-Issuer 7.875% 15/5/2034	211,242	0.00				
USD 433,000	OT Merger 7.875% 15/10/2029	196,467	0.00				
USD 64,000	Otis Worldwide 2.565% 15/2/2030	57,897	0.00				
USD 930,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	879,765	0.02				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,454,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	1,434,799	0.03	USD 692,076	Renaissance Home Equity Loan Trust 2005-1 6.052% 25/5/2035	613,838	0.01
USD 40,000	Pfizer 2.625% 1/4/2030	36,786	0.00	USD 790,809	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	786,056	0.02
USD 359,000	PG&E 4.25% 1/12/2027	382,111	0.01	USD 479,000	Republic Services 2.3% 1/3/2030	430,181	0.01
USD 152,000	Phinia 6.75% 15/4/2029	155,874	0.00	USD 78,000	Republic Services 3.95% 15/5/2028	77,097	0.00
USD 247,000	Pike 8.625% 31/1/2031	266,940	0.01	USD 238,000	Resideo Funding 4% 1/9/2029	220,809	0.00
USD 558,000	Pioneer Natural Resources 1.9% 15/8/2030	486,665	0.01	USD 716,000	Resideo Funding 6.5% 15/7/2032	729,532	0.02
USD 224,000	Playtika 4.25% 15/3/2029	201,791	0.01	USD 315,000	Reworld 4.875% 1/12/2029*	292,534	0.01
USD 532,000	PNC Financial Services 5.354% 2/12/2028	547,120	0.01	USD 331,000	Reworld 5% 1/9/2030	303,078	0.01
USD 315,000	PNC Financial Services 5.401% 23/7/2035	324,047	0.01	USD 13,000	Reynolds American 5.7% 15/8/2035	13,373	0.00
USD 720,000	PNC Financial Services 6.875% 20/10/2034	814,042	0.02	USD 546,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	525,367	0.01
USD 261,000	Post 4.5% 15/9/2031	243,012	0.01	USD 1,273,000	RHP Hotel Properties / RHP Finance 6.5% 1/4/2032	1,308,471	0.03
USD 74,000	Post 4.625% 15/4/2030	70,425	0.00	USD 838,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	871,770	0.02
USD 467,000	Post 6.25% 15/2/2032	479,882	0.01	USD 414,000	RLJ Lodging Trust 3.75% 1/7/2026	400,196	0.01
USD 418,000	Post 6.375% 1/3/2033	420,529	0.01	USD 2,298,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	2,188,096	0.05
USD 150,000	PPL Capital Funding 5.25% 1/9/2034	152,482	0.00	USD 205,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	187,156	0.00
USD 366,000	Prairie Acquiror 9% 1/8/2029	383,904	0.01	USD 121,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	106,894	0.00
USD 195,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	145,254	0.00	USD 202,000	Rockies Express Pipeline 4.95% 15/7/2029	193,197	0.00
USD 479,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	335,905	0.01	USD 245,000	Roper Technologies 3.8% 15/12/2026	241,612	0.01
USD 1,662,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	1,658,086	0.04	USD 98,000	Roper Technologies 4.2% 15/9/2028	97,227	0.00
USD 153,000	Prologis 2.25% 15/1/2032	130,221	0.00	USD 466,000	RR Donnelley & Sons 9.5% 1/8/2029	463,588	0.01
USD 292,000	Prologis 4.625% 15/1/2033	290,824	0.01	USD 407,000	Ryan Specialty 4.375% 1/2/2030	390,652	0.01
USD 175,000	Public Service Electric and Gas 4.65% 15/3/2033	175,618	0.00	USD 273,000	Ryder System 6.6% 1/12/2033	302,547	0.01
USD 333,000	Public Service Electric and Gas 4.9% 15/12/2032	340,635	0.01	USD 142,000	S&P Global 5.25% 15/9/2033	149,693	0.00
USD 591,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	468,569	0.01	USD 219,000	Sabine Pass Liquefaction 4.5% 15/5/2030	217,172	0.01
USD 400,000	Raising Cane's Restaurants 9.375% 1/5/2029	432,492	0.01	USD 100,000	Sabine Pass Liquefaction 5.625% 1/3/2025	100,061	0.00
USD 235,000	Rand Parent 8.5% 15/2/2030	235,533	0.01	USD 855,000	Sabre GLBL 8.625% 1/6/2027	823,408	0.02
USD 235,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	419,277	0.01	USD 70,000	Sabre GLBL 11.25% 15/12/2027	70,684	0.00
USD 4,127,615	Ready Capital Mortgage Financing 2022-FL10 7.83% 25/10/2039	4,136,669	0.09	USD 664,000	San Diego Gas & Electric 4.95% 15/8/2028	678,535	0.02
USD 19,000	Realty Income 2.85% 15/12/2032	16,403	0.00	USD 395,000	Santander USA 6.342% 31/5/2035	411,483	0.01
USD 254,000	Realty Income 3.25% 15/1/2031	234,002	0.01	USD 570,000	Sasol Financing USA 6.5% 27/9/2028*	560,045	0.01
USD 312,000	Realty Income 4.7% 15/12/2028	314,954	0.01				
USD 49,000	Realty Income 5.625% 13/10/2032	51,679	0.00				
USD 475,000	Regency Centers 5.1% 15/1/2035	477,875	0.01				
USD 68,000	Regency Centers 5.25% 15/1/2034	69,484	0.00				

* All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 743,000	SBA Communications 3.125% 1/2/2029	683,809	0.02	USD 754,000	Sitio Royalties Operating Partnership / Sitio Finance 7.875% 1/11/2028	797,995	0.02
USD 200,000	Science Applications International 4.875% 1/4/2028	194,344	0.00	USD 1,500,000	Six Flags Entertainment 7.25% 15/5/2031	1,556,407	0.03
USD 345,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	342,408	0.01	USD 190,000	Six Flags Entertainment / Six Flags Theme Parks 6.625% 1/5/2032	196,234	0.00
EUR 154,000	SCIL IV / SCIL USA 8.006% 1/11/2026	171,707	0.00	USD 30,000	SM Energy 6.5% 15/7/2028	30,260	0.00
EUR 624,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	749,963	0.02	USD 289,000	SM Energy 7% 1/8/2032	295,968	0.01
USD 264,000	Scotts Miracle-Gro 4% 1/4/2031	237,291	0.01	USD 1,051,000	Smyrna Ready Mix Concrete 6% 1/11/2028	1,049,532	0.02
USD 90,000	Scotts Miracle-Gro 4.375% 1/2/2032	81,445	0.00	USD 1,260,000	Smyrna Ready Mix Concrete 8.875% 15/11/2031	1,355,449	0.03
USD 92,000	Scotts Miracle-Gro 4.5% 15/10/2029	87,481	0.00	USD 329,000	Solventum 5.4% 1/3/2029	335,795	0.01
USD 172,000	Sealed Air 5% 15/4/2029	169,617	0.00	USD 446,000	Solventum 5.45% 25/2/2027	452,520	0.01
USD 379,000	Sealed Air 6.5% 15/7/2032	388,851	0.01	USD 1,653,000	Solventum 5.45% 13/3/2031	1,687,645	0.04
USD 17,000	Semptra 3.25% 15/6/2027	16,449	0.00	USD 966,000	Solventum 5.6% 23/3/2034	987,194	0.02
USD 418,000	Semptra 3.7% 1/4/2029	402,882	0.01	USD 394,000	Sotera Health 7.375% 1/6/2031	412,386	0.01
USD 640,000	Semptra 5.4% 1/8/2026	649,579	0.01	USD 1,185,000	Sotheby's 7.375% 15/10/2027*	1,143,370	0.03
USD 324,000	Semptra 6.875% 1/10/2054	328,223	0.01	USD 1,154,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,023,245	0.02
USD 55,000	Sensata Technologies 3.75% 15/2/2031	49,729	0.00	USD 42,000	Southern 4.25% 1/7/2036	38,777	0.00
USD 681,000	Sensata Technologies 4.375% 15/2/2030	643,372	0.01	USD 471,000	Southern 5.2% 15/6/2033	482,583	0.01
USD 662,000	Sensata Technologies 6.625% 15/7/2032	686,283	0.02	USD 15,000	Southern 5.7% 15/3/2034	15,893	0.00
USD 17,000	Service International 3.375% 15/8/2030	15,336	0.00	USD 626,000	Southern California Edison 2.5% 1/6/2031	550,704	0.01
USD 1,388,000	Service International 4% 15/5/2031	1,271,805	0.03	USD 512,000	Southern California Edison 6% 15/1/2034	554,763	0.01
USD 200,000	Service International 5.125% 1/6/2029	198,305	0.00	USD 185,000	Southern California Gas 2.95% 15/4/2027	178,616	0.00
USD 1,879,000	Service Properties Trust 8.625% 15/11/2031	2,010,498	0.04	USD 412,000	Southwestern Energy 5.375% 1/2/2029	407,029	0.01
USD 788,000	Service Properties Trust 8.875% 15/6/2032	746,673	0.02	USD 320,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	318,355	0.01
USD 56,000	Sherwin-Williams 2.3% 15/5/2030	49,988	0.00	USD 370,000	Spectrum Brands 3.375% 1/6/2029	380,369	0.01
USD 193,000	Sherwin-Williams 3.45% 1/6/2027	188,251	0.00	USD 59,000	Spectrum Brands 3.875% 15/3/2031	52,460	0.00
USD 371,000	Shift4 Payments 0% 15/12/2025	437,496	0.01	USD 1,198,000	Spirit AeroSystems 9.375% 30/11/2029	1,299,031	0.03
USD 793,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	785,091	0.02	USD 652,000	Spirit AeroSystems 9.75% 15/11/2030	730,679	0.02
USD 1,386,000	Shift4 Payments / Shift4 Payments Finance Sub 6.75% 15/8/2032	1,434,676	0.03	USD 1,002,000	Sprint Capital 6.875% 15/11/2028	1,086,475	0.02
USD 547,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	515,191	0.01	USD 1,336,000	SS&C Technologies 5.5% 30/9/2027	1,334,619	0.03
USD 305,000	Simon Property 5.5% 8/3/2033	319,756	0.01	USD 1,420,000	SS&C Technologies 6.5% 1/6/2032	1,466,785	0.03
USD 1,138,000	Sirius XM Radio 3.125% 1/9/2026	1,088,903	0.02	USD 341,000	Stagwell Global 5.625% 15/8/2029	325,961	0.01
USD 276,000	Sirius XM Radio 4% 15/7/2028	258,818	0.01	USD 601,000	Standard Building Solutions 6.5% 15/8/2032	619,329	0.01
USD 908,000	Sirius XM Radio 5% 1/8/2027	891,342	0.02	EUR 229,000	Standard Industries 2.25% 21/11/2026	242,621	0.01
				USD 632,000	Standard Industries 3.375% 15/1/2031	553,825	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 543,000	Standard Industries 4.375% 15/7/2030	508,127	0.01	USD 655,000	Synchrony Financial 5.15% 19/3/2029	653,428	0.01
USD 13,000	Standard Industries 4.75% 15/1/2028	12,693	0.00	USD 664,000	Synchrony Financial 5.935% 2/8/2030	677,106	0.02
USD 184,000	Standard Industries 5% 15/2/2027	181,968	0.00	USD 333,000	Talen Energy Supply 8.625% 1/6/2030	360,985	0.01
USD 431,000	Staples 10.75% 1/9/2029	409,742	0.01		Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	371,991	0.01
USD 447,000	Star 8.75% 1/8/2031	438,036	0.01	USD 45,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	42,968	0.00
USD 1,599,000	Star Parent 9% 1/10/2030	1,707,796	0.04	USD 197,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	187,899	0.00
USD 154,000	Starwood Property Trust 4.375% 15/1/2027	149,878	0.00	USD 810,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	827,736	0.02
USD 317,000	Starwood Property Trust 7.25% 1/4/2029	330,457	0.01	USD 258,000	Talos Production 9% 1/2/2029	275,879	0.01
USD 656,000	Station Casinos 4.5% 15/2/2028	631,427	0.01	USD 357,000	Talos Production 9.375% 1/2/2031	381,831	0.01
USD 595,000	Station Casinos 4.625% 1/12/2031	553,786	0.01	USD 17,000	Tampa Electric 2.4% 15/3/2031	14,828	0.00
USD 504,000	Station Casinos 6.625% 15/3/2032	514,868	0.01	USD 277,000	Targa Resources 6.125% 15/3/2033	295,421	0.01
USD 172,000	Steel Dynamics 5.375% 15/8/2034	175,153	0.00	USD 116,000	Taylor Morrison Communities 5.125% 1/8/2030	114,499	0.00
USD 301,000	STL 8.75% 15/2/2029	318,902	0.01	USD 502,000	Tempur Sealy International 3.875% 15/10/2031	444,026	0.01
USD 235,719	Structured Asset Mortgage Investments II Trust 2006-AR2 5.852% 25/2/2036	205,941	0.00	USD 94,000	Tempur Sealy International 4% 15/4/2029	87,304	0.00
USD 579,535	Structured Asset Mortgage Investments II Trust 2006-AR4 5.772% 25/6/2036	499,091	0.01	USD 290,000	Tenet Healthcare 6.125% 15/6/2030	294,410	0.01
USD 1,552,626	Structured Asset Mortgage Investments II Trust 2006-AR6 5.772% 25/7/2046	1,103,464	0.02	USD 1,522,000	Tenet Healthcare 6.75% 15/5/2031	1,583,194	0.03
USD 873,659	Structured Asset Mortgage Investments II Trust 2007-AR4 5.752% 25/9/2047	800,078	0.02	USD 576,000	Tenneco 8% 17/11/2028	540,360	0.01
USD 411,698	Structured Asset Mortgage Loan Trust 2007-MLN1 5.622% 25/1/2037	239,209	0.01	USD 947,000	Terex 5% 15/5/2029	919,626	0.02
USD 331,000	Suburban Propane Partners/Suburban Energy Finance 5% 1/6/2031	303,997	0.01	USD 1,030,000	TGNR Intermediate 5.5% 15/10/2029	999,937	0.02
USD 43,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	42,507	0.00	USD 151,000	Thermo Fisher Scientific 4.95% 21/11/2032	155,879	0.00
USD 869,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	921,655	0.02	USD 2,599,000	TK Elevator US Newco 5.25% 15/7/2027	2,558,234	0.06
USD 243,000	Summit Midstream 8.625% 31/10/2029	252,812	0.01	USD 366,000	T-Mobile USA 2.25% 15/11/2031	311,686	0.01
USD 151,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	151,595	0.00	USD 127,000	T-Mobile USA 2.55% 15/2/2031	111,878	0.00
USD 1,468,000	Surgery Center 7.25% 15/4/2032	1,543,627	0.03	USD 399,000	T-Mobile USA 2.625% 15/2/2029	368,424	0.01
USD 127,000	Sutter Health 2.294% 15/8/2030	112,818	0.00	USD 313,000	T-Mobile USA 3.875% 15/4/2030	301,587	0.01
USD 59,000	Sutter Health 3.695% 15/8/2028	57,053	0.00	USD 651,000	T-Mobile USA 4.75% 1/2/2028	653,672	0.01
USD 73,000	Sutter Health 5.164% 15/8/2033	75,330	0.00	USD 1,259,000	T-Mobile USA 4.8% 15/7/2028	1,274,776	0.03
USD 735,000	Synaptics 4% 15/6/2029*	687,243	0.01	USD 352,000	Toyota Motor Credit 5.25% 11/9/2028	364,071	0.01
				USD 140,000	Tri Pointe Homes 5.7% 15/6/2028	141,552	0.00
				USD 340,000	Trident TPI 12.75% 31/12/2028	373,393	0.01
				USD 1,330,000	Triumph 9% 15/3/2028	1,406,448	0.03
				USD 23,000	Truist Financial 1.125% 3/8/2027	20,918	0.00

* All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 88,000	Truist Financial 1.887% 7/6/2029	79,673	0.00	USD 403,000	US Foods 7.25% 15/1/2032	425,684	0.01
USD 315,000	Truist Financial 5.711% 24/1/2035	327,445	0.01	USD 417,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	421,003	0.01
USD 201,000	Truist Financial 5.867% 8/6/2034	210,755	0.00	USD 675,000	USA Compression Partners / USA Compression Finance 7.125% 15/3/2029	694,217	0.02
USD 1,644,000	Truist Financial 7.161% 30/10/2029	1,788,469	0.04	USD 878,000	USI 7.5% 15/1/2032	921,868	0.02
USD 403,000	Twilio 3.625% 15/3/2029	373,687	0.01	USD 647,000	Vail Resorts 6.5% 15/5/2032	672,848	0.01
USD 1,460,000	Twilio 3.875% 15/3/2031	1,339,747	0.03	USD 833,000	Ventas Realty 5.625% 1/7/2034	866,101	0.02
USD 393,000	Uber Technologies 0% 15/12/2025	427,387	0.01	USD 820,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	776,094	0.02
USD 894,000	Uber Technologies 0.875% 1/12/2028	1,084,316	0.02	USD 149,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	132,908	0.00
USD 132,000	UDR 1.9% 15/3/2033	104,423	0.00	USD 913,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	847,805	0.02
EUR 426,000	UGI International 2.5% 1/12/2029	426,445	0.01	USD 940,000	Venture Global LNG 7% 15/1/2030	962,469	0.02
USD 4,916,000	UKG 6.875% 1/2/2031	5,083,690	0.11	USD 2,459,000	Venture Global LNG 8.375% 1/6/2031	2,615,007	0.06
USD 120,000	Union Pacific 2.4% 5/2/2030	109,397	0.00	USD 3,530,000	Venture Global LNG 9.5% 1/2/2029	3,981,003	0.09
USD 50,000	Union Pacific 4.5% 20/1/2033	50,109	0.00	USD 3,638,000	Venture Global LNG 9.875% 1/2/2032	4,052,272	0.09
USD 1,010,000	United Airlines 4.625% 15/4/2029	962,542	0.02	USD 565,000	Verisk Analytics 5.25% 5/6/2034	577,540	0.01
USD 676,000	United Airlines 2024-1 Class A Pass Through Trust 5.875% 15/2/2037	691,735	0.02	USD 835,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	766,200	0.02
USD 176,000	United Natural Foods 6.75% 15/10/2028	165,515	0.00	USD 1,332,000	Vertiv 4.125% 15/11/2028	1,279,129	0.03
USD 437,000	United Rentals North America 6% 15/12/2029	447,142	0.01	USD 408,000	Viavi Solutions 3.75% 1/10/2029	362,749	0.01
USD 347,000	United Rentals North America 6.125% 15/3/2034	354,772	0.01	USD 884,000	VICI Properties 5.125% 15/5/2032	874,281	0.02
USD 18,248,400	United States Treasury Inflation Indexed Bonds 0.25% 15/1/2025	23,792,428	0.52	USD 77,000	VICI Properties 5.625% 15/5/2052	73,687	0.00
USD 14,225,200	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2025	23,482,560	0.52	USD 310,000	VICI Properties 6.125% 1/4/2054	318,284	0.01
USD 123,000	UnitedHealth 4% 15/5/2029	121,932	0.00	USD 479,000	VICI Properties / VICI Note 4.125% 15/8/2030	452,201	0.01
USD 693,000	UnitedHealth 4.2% 15/5/2032	679,257	0.02	USD 270,000	Viper Energy 7.375% 1/11/2031	287,469	0.01
USD 869,000	UnitedHealth 4.95% 15/1/2032	890,262	0.02	USD 115,000	Virginia Electric and Power 2.3% 15/11/2031	98,633	0.00
USD 1,023,000	UnitedHealth 5.15% 15/7/2034	1,055,367	0.02	USD 116,000	Virginia Electric and Power 3.75% 15/5/2027	114,234	0.00
USD 1,358,000	UnitedHealth 5.3% 15/2/2030	1,424,639	0.03	USD 275,000	Virginia Electric and Power 5.05% 15/8/2034	278,113	0.01
USD 2,817,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	2,878,733	0.06	USD 355,000	Vistra 8% 15/10/2026	367,325	0.01
USD 518,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	529,352	0.01	USD 1,393,000	Vistra Operations 5.125% 13/5/2025	1,388,339	0.03
USD 854,000	Univision Communications 6.625% 1/6/2027	846,444	0.02	USD 280,000	Vistra Operations 6% 15/4/2034	293,233	0.01
USD 1,020,000	Univision Communications 8% 15/8/2028	1,030,679	0.02	USD 706,000	Vistra Operations 6.875% 15/4/2032*	733,511	0.02
USD 503,000	Univision Communications 8.5% 31/7/2031	502,319	0.01	USD 705,000	Vistra Operations 7.75% 15/10/2031	751,294	0.02
USD 449,000	US Acute Care Solutions 9.75% 15/5/2029	457,369	0.01	USD 1,326,000	Vital Energy 7.875% 15/4/2032	1,358,654	0.03
USD 647,000	US Bancorp 5.836% 12/6/2034	682,173	0.02	USD 595,000	Vital Energy 9.75% 15/10/2030	654,141	0.01
USD 781,000	US Bancorp 5.85% 21/10/2033	823,380	0.02	USD 141,000	VMware 2.2% 15/8/2031	119,684	0.00
USD 513,000	US Foods 4.625% 1/6/2030	491,310	0.01				
USD 497,000	US Foods 4.75% 15/2/2029	485,128	0.01				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 432,000	VMware 4.65% 15/5/2027	433,054	0.01	USD 2,080,000	Wells Fargo Commercial Mortgage Trust 2016-LC25 4.475% 15/12/2059	1,875,685	0.04
USD 546,000	Wabash National 4.5% 15/10/2028	503,245	0.01	USD 700,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.108% 15/1/2059	679,640	0.02
USD 165,000	Walgreens Boots Alliance 8.125% 15/8/2029	165,169	0.00	USD 355,000	Welltower 2.75% 15/1/2032	310,219	0.01
USD 1,005,859	WaMu Mortgage Pass-Through Certificates Series 2007-OA3 Trust 5.922% 25/4/2047	892,721	0.02	USD 225,000	Welltower 3.85% 15/6/2032	211,752	0.00
USD 882,585	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.912% 25/6/2047	731,414	0.02	USD 100,000	Welltower 4% 1/6/2025	99,150	0.00
USD 1,477,000	Wand NewCo 3 7.625% 30/1/2032	1,548,685	0.03	USD 26,000	Welltower 4.125% 15/3/2029	25,561	0.00
USD 1,109,188	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR5 Trust 6.142% 25/6/2046	865,445	0.02	USD 463,000	WESCO Distribution 6.375% 15/3/2029	477,087	0.01
USD 2,089,640	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 6.012% 25/10/2046	1,774,837	0.04	USD 450,000	WESCO Distribution 6.625% 15/3/2032	465,279	0.01
USD 820,279	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA1 Trust 5.882% 25/12/2046	647,075	0.01	USD 198,000	Western Midstream Operating 6.35% 15/1/2029	208,793	0.01
USD 595,027	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 5.862% 25/4/2047	471,483	0.01	USD 3,256,000	White Cap Buyer 6.875% 15/10/2028	3,234,747	0.07
USD 1,437,744	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA5 Trust 6.002% 25/5/2047	1,176,383	0.03	USD 1,429,000	White Cap Parent 8.25% 15/3/2026	1,433,532	0.03
USD 2,996,466	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 4.073% 25/10/2036	2,256,044	0.05	USD 944,000	Williams 5.3% 15/8/2028	969,289	0.02
USD 353,000	Waste Management 2% 1/6/2029	319,142	0.01	USD 180,000	Williams 5.4% 2/3/2026	181,814	0.00
USD 2,218,000	Waste Pro USA 5.5% 15/2/2026	2,217,659	0.05	USD 391,000	Williams Scotsman 6.625% 15/6/2029	404,072	0.01
USD 236,000	Watco / Watco Finance 7.125% 1/8/2032	244,553	0.01	USD 583,000	Williams Scotsman 7.375% 1/10/2031	612,941	0.01
USD 283,000	WEC Energy 5.6% 12/9/2026	288,800	0.01	USD 534,000	Wilsonart 11% 15/8/2032	519,529	0.01
USD 184,000	Wells Fargo 3.584% 22/5/2028	179,213	0.00	USD 877,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	856,718	0.02
USD 553,000	Wells Fargo 5.499% 23/1/2035	572,291	0.01	USD 472,000	WR Grace 4.875% 15/6/2027	462,399	0.01
USD 1,105,000	Wells Fargo 5.574% 25/7/2029	1,142,494	0.03	USD 2,506,000	WR Grace 5.625% 15/8/2029	2,324,614	0.05
USD 1,221,000	Wells Fargo 6.491% 23/10/2034	1,349,720	0.03	USD 378,000	WR Grace 7.375% 1/3/2031	392,963	0.01
USD 400,000	Wells Fargo Commercial Mortgage Trust 2015-NXS3 4.646% 15/9/2057	386,905	0.01	USD 205,000	Wangler Holdco 6.625% 1/4/2032	212,044	0.01
USD 2,946,000	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.384% 15/8/2049	58,442	0.00	USD 191,000	WRKCo 4% 15/3/2028	187,553	0.00
USD 701,000	Wells Fargo Commercial Mortgage Trust 2016-C37 4.614% 15/12/2049	660,050	0.01	USD 130,000	WRKCo 4.65% 15/3/2026	129,497	0.00
USD 4,523,912	Wells Fargo Commercial Mortgage Trust 2016-LC25 0.963% 15/12/2059	63,995	0.00	USD 371,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	356,743	0.01
				USD 151,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	149,918	0.00
					Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	1,032,951	0.02
				USD 1,052,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	892,304	0.02
				USD 841,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	892,304	0.02
				USD 5,417,000	Zayo 4% 1/3/2027*	4,732,587	0.10
				USD 538,000	Zayo 6.125% 1/3/2028*	421,282	0.01
				USD 234,000	Zebra Technologies 6.5% 1/6/2032	242,238	0.01
				USD 1,440,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029*	1,326,552	0.03
						930,421,794	20.44
					Uruguay		
				USD 360,000	Uruguay Government International Bond 5.75% 28/10/2034	391,885	0.01

* All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Uzbekistan				USD 35,300	BMO Capital Markets Corp. (Fund receives 19.05% Fixed; and receives/pays return on Fidelity national info services) (26/9/2024)	1,363,484	0.03
EUR 405,000	Republic of Uzbekistan International Bond 5.375% 29/5/2027	450,595	0.01	USD 36,900	BMO Capital Markets Corp. (Fund receives 21.4% Fixed; and receives/pays return on Electronic arts) (26/9/2024)	2,859,436	0.06
USD 317,000	Republic of Uzbekistan International Bond 7.85% 12/10/2028	333,379	0.01	USD 26,603	BMO Capital Markets Corp. (Fund receives 21.41% Fixed; and receives/pays return on VF Corp.) (23/9/2024)	2,027,891	0.04
		783,974	0.02	USD 26,200	BMO Capital Markets Corp. (Fund receives 22.6% Fixed; and receives/pays return on Citizens Financial Group) (10/10/2024)	1,086,623	0.02
Total Bonds		2,152,309,956	47.26	USD 2,700	BMO Capital Markets Corp. (Fund receives 23.71% Fixed; and receives/pays return on Lear Corp.) (23/9/2024)	313,800	0.01
EQUITY LINKED NOTES				USD 79,497	BMO Capital Markets Corp. (Fund receives 30.6% Fixed; and receives/pays return on CVS health corp.) (23/9/2024)	1,105,707	0.02
USD 22,800	Bank of Montreal (Fund receives 8.25% Fixed; and receives/pays return on Keurig DR Pepper 26/9/2024)	784,962	0.02	USD 43,181	BMO Capital Markets Corp. (Fund receives 34.39% Fixed; and receives/pays return on Parker Hannifin Corp.) (23/9/2024)	782,593	0.02
USD 25,610	BMO Capital Markets Corp. (Fund receives 11.29% Citigroup) (16/10/2024)	1,576,039	0.03	USD 6,700	BMO Capital Markets Corp. (Fund receives 34.56% Fixed; and receives/pays return on AT&T) (17/10/2024)	321,650	0.01
USD 9,877	BMO Capital Markets Corp. (Fund receives 12.36% Fixed; and receives/pays return on Emerson electric co.) (23/9/2024)	2,107,952	0.05	USD 128,970	BMO Capital Markets Corp. (Fund receives 41.21% Fixed; and receives/pays return on Hilton worldwide holdings) (23/9/2024)	1,393,613	0.03
USD 51,800	BMO Capital Markets Corp. (Fund receives 13.94% Fixed; and receives/pays return on Exelon Corp.) (10/10/2024)	1,013,894	0.02	USD 9,550	BMO Capital Markets Corp. (Fund receives 8.31% Fixed; and receives/pays return on Mrash & McLennan Cos) (3/9/2024)	2,139,994	0.05
USD 8,700	BMO Capital Markets Corp. (Fund receives 14.69% Fixed; and receives/pays return on Citizens Financial Group) (17/10/2024)	1,037,657	0.02	USD 36,057	BMO Capital Markets Corp. (Fund receives 8.96% Morgan Stanley) (16/10/2024)	3,681,420	0.08
USD 3,155	BMO Capital Markets Corp. (Fund receives 14.97% Fixed; and receives/pays return on LYFT INC-A) (23/9/2024)	1,855,656	0.04	USD 19,344	Royal Bank of Canada (Fund receives 11.17% Fixed; and receives/pays return on Cardinal Health) (5/11/2024)	2,142,523	0.05
USD 3,666	BMO Capital Markets Corp. (Fund receives 15.21% Goldman Sachs Group) (16/10/2024)	1,842,495	0.04	USD 4,131	Royal Bank of Canada (Fund receives 11.73% Fixed; and receives/pays return on Dover Corporation) (9/9/2024)	763,588	0.02
USD 52,200	BMO Capital Markets Corp. (Fund receives 15.45% Fixed; and receives/pays return on Entegry Corp.) (10/10/2024)	1,963,144	0.04	USD 3,731	Royal Bank of Canada (Fund receives 11.76% Fixed; and receives/pays return on S&P Global) (12/9/2024)	1,886,189	0.04
USD 17,119	BMO Capital Markets Corp. (Fund receives 16.01% Fixed; and receives/pays return on Elanco animal health) (23/9/2024)	1,792,894	0.04				
USD 13,600	BMO Capital Markets Corp. (Fund receives 16.3% Fixed; and receives/pays return on Mrash & McLennan Cos) (26/9/2024)	1,991,703	0.04				
USD 21,000	BMO Capital Markets Corp. (Fund receives 16.99% Fixed; and receives/pays return on Keurig dr pepper) (26/9/2024)	1,472,030	0.03				
USD 31,046	BMO Capital Markets Corp. (Fund receives 18.95% Fixed; and receives/pays return on Voya financial) (23/9/2024)	1,778,731	0.04				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,891	Royal Bank of Canada (Fund receives 12.37% Fixed; and receives/pays return on American Tower Corporation) (12/9/2024)	1,319,038	0.03	USD 10,193	Royal Bank of Canada (Fund receives 18.17% Fixed; and receives/pays return on Masco Corporation) (9/9/2024)	804,071	0.02
USD 11,585	Royal Bank of Canada (Fund receives 12.76% Fixed; and receives/pays return on Welltower) (12/9/2024)	1,361,271	0.03	USD 4,200	Royal Bank of Canada (Fund receives 18.36% Fixed; and receives/pays return on Chevron Corporation) (27/9/2024)	622,906	0.01
USD 16,802	Royal Bank of Canada (Fund receives 13.39% Fixed; and receives/pays return on Boyd Gaming Corporation) (10/9/2024)	1,011,761	0.02	USD 20,689	Royal Bank of Canada (Fund receives 19.31% Fixed; and receives/pays return on Archer-Daniels-Midland Company) (12/9/2024)	1,268,274	0.03
USD 92,684	Royal Bank of Canada (Fund receives 13.7% Fixed; and receives/pays return on Apple) (17/9/2024)	21,233,132	0.47	USD 5,204	Royal Bank of Canada (Fund receives 20.39% Fixed; and receives/pays return on ServiceNow) (9/9/2024)	4,405,675	0.10
USD 18,288	Royal Bank of Canada (Fund receives 14.27% Fixed; and receives/pays return on Pentair) (24/10/2024)	1,585,761	0.03	USD 21,370	Royal Bank of Canada (Fund receives 21.79% Fixed; and receives/pays return on Harley-Davidson) (9/9/2024)	803,170	0.02
USD 11,535	Royal Bank of Canada (Fund receives 14.78% Fixed; and receives/pays return on ITT) (1/11/2024)	1,576,354	0.03	USD 19,229	Royal Bank of Canada (Fund receives 22.51% Fixed; and receives/pays return on Brinker International, Inc.) (30/10/2024)	1,318,289	0.03
USD 895	Royal Bank of Canada (Fund receives 15.95% Fixed; and receives/pays return on MercadoLibre) (1/11/2024)	1,803,522	0.04	USD 196,500	Royal Bank of Canada (Fund receives 23.02% Fixed; and receives/pays return on Kosmos Energy) (27/9/2024)	975,896	0.02
USD 13,323	Royal Bank of Canada (Fund receives 16.01% Fixed; and receives/pays return on International Business Machines Corporation) (9/9/2024)	2,666,379	0.06	USD 52,772	Royal Bank of Canada (Fund receives 23.6% Fixed; and receives/pays return on Tapestry) (27/9/2024)	2,122,443	0.05
USD 2,986	Royal Bank of Canada (Fund receives 16.75% Fixed; and receives/pays return on Tractor Supply Company) (9/9/2024)	799,391	0.02	USD 12,661	Royal Bank of Canada (Fund receives 24.21% Fixed; and receives/pays return on Hasbro) (9/9/2024)	821,469	0.02
USD 14,900	Royal Bank of Canada (Fund receives 17.15% Fixed; and receives/pays return on American Electric Power Co.) (23/9/2024)	1,428,532	0.03	USD 76,200	Royal Bank of Canada (Fund receives 26.78% Fixed; and receives/pays return on Baxter International) (12/9/2024)	2,779,103	0.06
USD 30,500	Royal Bank of Canada (Fund receives 17.15% Fixed; and receives/pays return on Sensata Technologies Holding) (23/9/2024)	1,180,455	0.03	USD 10,081	Royal Bank of Canada (Fund receives 26.85% Fixed; and receives/pays return on Zscaler) (6/9/2024)	1,988,872	0.04
USD 12,705	Royal Bank of Canada (Fund receives 17.36% Fixed; and receives/pays return on Cirrus Logic) (1/11/2024)	1,813,141	0.04	USD 9,913	Royal Bank of Canada (Fund receives 27.47% Fixed; and receives/pays return on Black & Decker) (12/9/2024)	1,012,063	0.02
USD 11,739	Royal Bank of Canada (Fund receives 17.68% Fixed; and receives/pays return on Hasbro) (25/10/2024)	791,794	0.02	USD 5,300	Royal Bank of Canada (Fund receives 28.21% Fixed; and receives/pays return on Black & Decker) (23/9/2024)	482,771	0.01
USD 47,055	Royal Bank of Canada (Fund receives 17.68% Fixed; and receives/pays return on Sealed Air Corporation) (1/11/2024)	1,603,037	0.04	USD 65,900	Royal Bank of Canada (Fund receives 43.88% Fixed; and receives/pays return on Newell Brands) (12/9/2024)	424,945	0.01
				USD 19,242	Royal Bank of Canada (Fund receives 9.01% Fixed; and receives/pays return on Nasdaq) (9/9/2024)	1,346,660	0.03

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 16,138	Toronto-Dominion (Fund receives 11.25% Fixed; and receives/pays return on American Express Co) (4/9/2024)	4,104,389	0.09	USD 15,268	Societe Generale (Fund receives 0.3297% Fixed; and receives/pays return on DuPont de Nemours) (13/9/2024)	1,281,639	0.03
USD 6,400	Toronto-Dominion (Fund receives 18.37% Fixed; and receives/pays return on Hess Corp) (22/10/2024)	879,395	0.02	USD 35,647	Societe Generale (Fund receives 0.3407% Fixed; and receives/pays return on Graphic Packaging Holding) (12/9/2024)	1,057,925	0.02
USD 22,175	Mizuho Markets Cayman LP (Fund receives 11.3% Fixed; and receives/pays return on Raymond James Financial) (9/9/2024)	2,637,238	0.06	USD 16,994	Societe Generale (Fund receives 0.3477% Fixed; and receives/pays return on Sysco Corp) (12/9/2024)	1,324,030	0.03
USD 1,860	Mizuho Markets Cayman LP (Fund receives 12.6% Fixed; and receives/pays return on O'Reilly Automotive) (9/9/2024)	2,098,484	0.04	USD 11,452	Societe Generale (Fund receives 0.3623% Fixed; and receives/pays return on T-Mobile US) (13/9/2024)	2,169,145	0.05
USD 6,900	Mizuho Markets Cayman LP (Fund receives 15.72% Fixed; and receives/pays return on Visa) (24/10/2024)	1,858,086	0.04	USD 17,054	Societe Generale (Fund receives 0.412% Fixed; and receives/pays return on Electronic Arts) (13/9/2024)	2,568,251	0.06
USD 42,200	Mizuho Markets Cayman LP (Fund receives 16.56% Fixed; and receives/pays return on Cisco Systems) (23/9/2024)	2,085,509	0.04	USD 27,874	Societe Generale (Fund receives 0.4163% Fixed; and receives/pays return on Centene corp.) (10/9/2024)	2,173,041	0.05
USD 23,600	Mizuho Markets Cayman LP (Fund receives 17.15% Fixed; and receives/pays return on Semptra) (27/9/2024)	1,854,896	0.04	USD 27,056	Societe Generale (Fund receives 0.424% Fixed; and receives/pays return on Cognizant Technology Solutions Corp) (16/9/2024)	2,106,839	0.05
USD 7,235	Mizuho Markets Cayman LP (Fund receives 17.62% Fixed; and receives/pays return on Dun & Bradstreet Holdings) (2/10/2024)	2,616,319	0.06	USD 16,141	Societe Generale (Fund receives 0.4285% Fixed; and receives/pays return on Fiserv) (6/9/2024)	2,702,143	0.06
USD 18,000	Mizuho Markets Cayman LP (Fund receives 18.15% Fixed; and receives/pays return on Sony Group Corporation) (3/10/2024)	1,658,935	0.04	USD 5,452	Societe Generale (Fund receives 0.447% Fixed; and receives/pays return on Thermo Fisher Scientific) (6/9/2024)	3,283,552	0.07
USD 6,295	Mizuho Markets Cayman LP (Fund receives 19.6% Fixed; and receives/pays return on Molina Healthcare) (9/9/2024)	2,145,792	0.05	USD 9,446	Societe Generale (Fund receives 0.448% Fixed; and receives/pays return on Zimmer Biomet Holdings) (23/9/2024)	1,067,184	0.02
USD 11,100	Mizuho Markets Cayman LP (Fund receives 20.25% Fixed; and receives/pays return on Dollar General Corporation) (27/9/2024)	969,590	0.02	USD 13,716	Societe Generale (Fund receives 0.4747% Fixed; and receives/pays return on Labcorp Holdings) (16/9/2024)	3,168,528	0.07
USD 112,200	Mizuho Markets Cayman LP (Fund receives 20.42% Fixed; and receives/pays return on The Kraft Heinz Company) (24/10/2024)	3,984,512	0.09	USD 22,066	Societe Generale (Fund receives 0.479% Fixed; and receives/pays return on Fortinet) (23/9/2024)	1,608,529	0.04
USD 15,344	Mizuho Markets Cayman LP (Fund receives 23.5% Fixed; and receives/pays return on TransUnion) (9/9/2024)	1,347,484	0.03	USD 17,300	Societe Generale (Fund receives 0.4957% Fixed; and receives/pays return on Occidental Petroleum Corp) (23/9/2024)	980,567	0.02
USD 228,000	Mizuho Markets Cayman LP (Fund receives 25% Fixed; and receives/pays return on Dun & Bradstreet Holdings) (24/10/2024)	2,683,388	0.06	USD 8,897	Societe Generale (Fund receives 0.4973% Fixed; and receives/pays return on McDonald's Corp) (11/9/2024)	2,430,153	0.05
				USD 8,066	Societe Generale (Fund receives 0.5187% Fixed; and receives/pays return on International Flavors & Fragrances) (23/9/2024)	810,752	0.02

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 36,697	Societe Generale (Fund receives 0.5327% Fixed; and receives/pays return on Kraft Heinz) (13/9/2024)	1,302,075	0.03	USD 11,400	Societe Generale (Fund receives 0.7623% Fixed; and receives/pays return on Keysight Technologies) (10/10/2024)	1,765,439	0.04
USD 13,131	Societe Generale (Fund receives 0.547% Fixed; and receives/pays return on Westinghouse Air Brake Technologies Corp) (6/9/2024)	2,164,438	0.05	USD 26,824	Societe Generale (Fund receives 0.8147% Fixed; and receives/pays return on Match Group) (13/9/2024)	1,004,294	0.02
USD 2,537	Societe Generale (Fund receives 0.5533% Fixed; and receives/pays return on Deckers Outdoor Corp) (11/9/2024)	2,386,846	0.05	USD 17,716	Societe Generale (Fund receives 0.8555% Fixed; and receives/pays return on Tenet Healthcare corporation) (6/9/2024)	2,756,900	0.06
USD 9,340	Societe Generale (Fund receives 0.5577% Fixed; and receives/pays return on Cigna Group) (16/9/2024)	3,276,597	0.07	USD 44,900	Societe Generale (Fund receives 0.8613% Fixed; and receives/pays return on Citigroup) (17/9/2024)	2,823,851	0.06
USD 27,600	Societe Generale (Fund receives 0.579% Fixed; and receives/pays return on Baker Hughes Co) (10/9/2024)	968,264	0.02	USD 3,522	Societe Generale (Fund receives 0.8707% Fixed; and receives/pays return on Charter Communications Inc) (10/9/2024)	1,241,973	0.03
USD 49,162	Societe Generale (Fund receives 0.579% Fixed; and receives/pays return on Starbucks corp.) (13/9/2024)	4,102,720	0.09	USD 78,800	Societe Generale (Fund receives 0.8918% Fixed; and receives/pays return on Comcast Corp.) (17/9/2024)	3,116,610	0.07
USD 10,651	Societe Generale (Fund receives 0.5922% Fixed; and receives/pays return on Schlumberger NV) (22/10/2024)	471,418	0.01	USD 10,458	Societe Generale (Fund receives 0.893% Fixed; and receives/pays return on Capital one financial corp.) (6/9/2024)	1,534,886	0.03
USD 14,804	Societe Generale (Fund receives 0.601% Fixed; and receives/pays return on 3M CO) (10/9/2024)	1,944,034	0.04	USD 4,650	Societe Generale (Fund receives 0.9465% Fixed; and receives/pays return on Lennox International) (6/9/2024)	2,637,169	0.06
USD 2,536	Societe Generale (Fund receives 0.618% Fixed; and receives/pays return on Cummins Inc) (16/9/2024)	788,562	0.02	USD 17,400	Societe Generale (Fund receives 0.996% Fixed; and receives/pays return on Bristol-Myers Squibb Co) (3/10/2024)	862,681	0.02
USD 9,542	Societe Generale (Fund receives 0.6303% Fixed; and receives/pays return on Mohawk Industries) (11/9/2024)	1,469,946	0.03	USD 16,800	Societe Generale (Fund receives 1.0195% Fixed; and receives/pays return on Alibaba Group Holding) (24/10/2024)	1,399,175	0.03
USD 7,700	Societe Generale (Fund receives 0.632% Fixed; and receives/pays return on Willis Towers Watson) (24/10/2024)	2,209,513	0.05	USD 5,220	Societe Generale (Fund receives 1.107% Fixed; and receives/pays return on Old Dominion Freight Line) (6/9/2024)	995,195	0.02
USD 6,094	Societe Generale (Fund receives 0.6827% Fixed; and receives/pays return on Eli Lilly & Co) (23/9/2024)	5,465,440	0.12	USD 34,477	Societe Generale (Fund receives 1.114% Fixed; and receives/pays return on NextEra Energy) (6/9/2024)	2,702,586	0.06
USD 7,078	Societe Generale (Fund receives 0.684% Fixed; and receives/pays return on Phillips 66) (12/9/2024)	977,295	0.02	USD 18,565	Societe Generale (Fund receives 1.134% Fixed; and receives/pays return on Seagate Technology Holdings) (6/9/2024)	1,844,353	0.04
USD 2,100	Societe Generale (Fund receives 0.7475% Fixed; and receives/pays return on First Citizens BancShares) (17/9/2024)	3,977,136	0.09	USD 82,900	Societe Generale (Fund receives 15.85% Fixed; and receives/pays return on PG&E) (24/10/2024)	1,568,119	0.03

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 11,904	BNP Paribas (Fund receives 14.49% Fixed; and receives/pays return on Allstate corporation) (16/9/2024)	2,183,094	0.05	USD 14,149	BNP Paribas (Fund receives 27.5% Fixed; and receives/pays return on Estee Lauder Cos) (2/10/2024)	1,304,586	0.03
USD 36,017	BNP Paribas (Fund receives 15.43% Fixed; and receives/pays return on Uber Technologies) (28/10/2024)	2,613,217	0.06	USD 21,759	BNP Paribas (Fund receives 6.62% Fixed; and receives/pays return on TJX Cos) (2/10/2024)	2,561,294	0.06
USD 20,051	BNP Paribas (Fund receives 15.74% Fixed; and receives/pays return on Akamai Technologies) (23/9/2024)	2,038,500	0.04	USD 56,712	JP Morgan (Fund receives 10% Fixed; and receives/pays return on Merck & Co.) (28/10/2024)	6,588,029	0.14
USD 18,462	BNP Paribas (Fund receives 16.04% Fixed; and receives/pays return on Clorox company) (17/9/2024)	2,781,359	0.06	USD 49,700	JP Morgan (Fund receives 10.59% Fixed; and receives/pays return on Verizon Communications) (3/10/2024)	2,024,999	0.04
USD 11,415	BNP Paribas (Fund receives 16.54% Fixed; and receives/pays return on Analog devices) (2/10/2024)	2,648,144	0.06	USD 14,182	JP Morgan (Fund receives 11% Fixed; and receives/pays return on AbbVie Inc) (9/9/2024)	2,692,765	0.06
USD 11,700	BNP Paribas (Fund receives 16.59% Fixed; and receives/pays return on GSK) (10/10/2024)	493,168	0.01	USD 57,460	JP Morgan (Fund receives 11.13% Fixed; and receives/pays return on Amazon.com) (28/10/2024)	9,961,903	0.22
GBP 120,100	BNP Paribas (Fund receives 17.38% Fixed; and receives/pays return on Shell) (7/10/2024)	4,256,396	0.09	USD 2,189	JP Morgan (Fund receives 11.37% Fixed; and receives/pays return on Eli Lilly and Company) (28/10/2024)	2,087,847	0.05
USD 38,600	BNP Paribas (Fund receives 17.76% Fixed; and receives/pays return on American International Group) (27/9/2024)	2,930,891	0.06	USD 10,790	JP Morgan (Fund receives 11.77% Fixed; and receives/pays return on Lowe's Companies) (2/10/2024)	2,654,463	0.06
EUR 20,000	BNP Paribas (Fund receives 18.41% Fixed; and receives/pays return on Airbus SE) (7/10/2024)	3,030,265	0.07	USD 6,836	JP Morgan (Fund receives 11.86% Fixed; and receives/pays return on Deere & Company) (27/9/2024)	2,618,467	0.06
USD 49,266	BNP Paribas (Fund receives 18.99% Fixed; and receives/pays return on Fidelity National Financial) (27/9/2024)	2,771,897	0.06	USD 16,185	JP Morgan (Fund receives 12.65% Fixed; and receives/pays return on Target Corporation) (2/10/2024)	2,511,868	0.05
EUR 3,200	BNP Paribas (Fund receives 19.23% Fixed; and receives/pays return on Siemens AG) (7/10/2024)	570,750	0.01	USD 27,217	JP Morgan (Fund receives 13.53% Fixed; and receives/pays return on MetLife) (16/9/2024)	2,099,073	0.05
USD 15,775	BNP Paribas (Fund receives 20.21% Fixed; and receives/pays return on Expedia Group) (23/9/2024)	2,132,658	0.05	GBP 88,800	JP Morgan (Fund receives 13.65% Fixed; and receives/pays return on British American Tobacco) (19/9/2024)	2,946,077	0.06
USD 51,118	BNP Paribas (Fund receives 22.74% Fixed; and receives/pays return on Twilio) (17/9/2024)	3,213,646	0.07	USD 35,682	JP Morgan (Fund receives 15.08% Fixed; and receives/pays return on General Motors Company) (22/10/2024)	1,646,017	0.04
GBP 610,200	BNP Paribas (Fund receives 23.89% Fixed; and receives/pays return on BP) (6/9/2024)	3,436,283	0.07	USD 74,900	JP Morgan (Fund receives 16.13% Fixed; and receives/pays return on Wells Fargo & Company) (3/10/2024)	4,368,952	0.10
GBP 166,800	BNP Paribas (Fund receives 27.23% Fixed; and receives/pays return on Prudential) (6/9/2024)	1,444,255	0.03	USD 51,520	JP Morgan (Fund receives 17.59% Fixed; and receives/pays return on Pinterest) (30/10/2024)	1,587,101	0.03
				USD 4,263	JP Morgan (Fund receives 18.84% Fixed; and receives/pays return on Emcor Group) (25/10/2024)	1,617,423	0.04

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 30,287	JP Morgan (Fund receives 20.84% Fixed; and receives/pays return on Qualcomm Incorporated) (28/10/2024)	5,261,939	0.12	USD 27,847	UBS AG (Fund receives 12.4% Abbott Laboratories) (18/10/2024)	3,143,091	0.07
USD 55,300	JP Morgan (Fund receives 21.47% Fixed; and receives/pays return on Sealed Air Corporation) (3/10/2024)	1,965,785	0.04	USD 30,167	UBS AG (Fund receives 12.8% KKR & Co.) (7/11/2024)	3,673,436	0.08
USD 10,573	JP Morgan (Fund receives 22.61% Fixed; and receives/pays return on Eaton Corporation) (16/9/2024)	3,198,151	0.07	USD 79,020	UBS AG (Fund receives 15.5% Bank of America Corporation) (15/10/2024)	3,154,478	0.07
GBP 129,300	JP Morgan (Fund receives 23.65% Fixed; and receives/pays return on WPP) (6/9/2024)	1,238,498	0.03	USD 7,929	Barclays (Fund receives 10.36% Fixed; and receives/pays return on Stryker Corporation) (13/9/2024)	2,716,417	0.06
USD 9,164	JP Morgan (Fund receives 23.71% Fixed; and receives/pays return on Toll Brothers) (2/10/2024)	1,304,492	0.03	USD 23,660	Barclays (Fund receives 10.79% Fixed; and receives/pays return on General Mills) (20/9/2024)	1,590,353	0.03
USD 36,715	JP Morgan (Fund receives 23.78% Fixed; and receives/pays return on Freeport-McMoRan) (18/10/2024)	1,590,696	0.03	USD 2,713	Barclays (Fund receives 11.01% Fixed; and receives/pays return on Cintas Corporation Capital) (3/9/2024)	2,126,218	0.05
USD 4,938	JP Morgan (Fund receives 24.37% Fixed; and receives/pays return on Valero Energy Corporation) (9/9/2024)	708,746	0.02	USD 62,466	Barclays (Fund receives 12.57% Fixed; and receives/pays return on Microsoft Corporation) (13/9/2024)	26,016,538	0.57
EUR 47,500	JP Morgan (Fund receives 25.32% Fixed; and receives/pays return on Bayer AG) (19/9/2024)	1,403,353	0.03	USD 64,318	Barclays (Fund receives 13.48% Fixed; and receives/pays return on First Horizon Corporation Capital) (3/9/2024)	1,059,467	0.02
GBP 1,647,900	JP Morgan (Fund receives 27.69% Fixed; and receives/pays return on Vodafone Group) (6/9/2024)	1,555,909	0.03	USD 18,000	Barclays (Fund receives 14.88% Fixed; and receives/pays return on Johnson Controls International) (13/9/2024)	1,289,091	0.03
USD 70,631	JP Morgan (Fund receives 7.39% Fixed; and receives/pays return on Walmart) (27/9/2024)	5,333,147	0.12	USD 51,900	Barclays (Fund receives 15.01% Fixed; and receives/pays return on SS&C Technologies Holdings) (26/9/2024)	3,634,332	0.08
USD 19,194	JP Morgan (Fund receives 7.43% Fixed; and receives/pays return on Honeywell International) (28/10/2024)	3,951,931	0.09	USD 59,690	Barclays (Fund receives 15.19% Fixed; and receives/pays return on Alphabet) (6/9/2024)	9,738,583	0.21
USD 44,569	JP Morgan (Fund receives 7.83% Fixed; and receives/pays return on Exxon Mobil Corporation) (28/10/2024)	5,246,930	0.11	USD 51,798	Barclays (Fund receives 15.33% Fixed; and receives/pays return on Bristol-Myers Squibb Co) (10/9/2024)	2,588,916	0.06
USD 16,087	JP Morgan (Fund receives 9.04% Fixed; and receives/pays return on Progressive Corporation) (16/10/2024)	3,939,819	0.09	USD 12,330	Barclays (Fund receives 15.86% Fixed; and receives/pays return on Netflix) (4/9/2024)	8,301,995	0.18
USD 53,166	JP Morgan (Fund receives 9.07% Fixed; and receives/pays return on Cisco Systems) (14/11/2024)	2,619,197	0.06	USD 16,300	Barclays (Fund receives 16.03% Fixed; and receives/pays return on Labcorp Holdings) (17/10/2024)	3,711,959	0.08
USD 38,626	UBS AG (Fund receives 11.1% Medtronic) (19/11/2024)	3,411,062	0.07	USD 17,600	Barclays (Fund receives 16.99% Fixed; and receives/pays return on Leidos Holdings) (26/9/2024)	2,748,310	0.06
USD 10,400	UBS AG (Fund receives 12.3% IBKR) (17/10/2024)	1,313,728	0.03				
USD 29,739	UBS AG (Fund receives 12.3% JPMorgan Chase & Co.) (11/10/2024)	6,573,806	0.14				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 41,708	Barclays (Fund receives 17.01% Fixed; and receives/pays return on Schlumberger Limited) (4/9/2024)	1,820,744	0.04	USD 5,190	Barclays (Fund receives 5.84% Fixed; and receives/pays return on CME Group) (6/9/2024)	1,073,906	0.02
USD 48,898	Barclays (Fund receives 17.86% Fixed; and receives/pays return on Kinder Morgan) (3/9/2024)	1,047,793	0.02	USD 7,804	Barclays (Fund receives 7.54% Fixed; and receives/pays return on Automatic Data Processing) (13/9/2024)	2,121,289	0.05
USD 10,411	Barclays (Fund receives 18.09% Fixed; and receives/pays return on Sprouts Farmers Market) (13/9/2024)	1,063,689	0.02	USD 43,163	Barclays (Fund receives 7.75% Fixed; and receives/pays return on Boston Scientific Corporation) (6/9/2024)	3,486,565	0.08
USD 4,400	Barclays (Fund receives 18.83% Fixed; and receives/pays return on Air Products and Chemicals) (26/9/2024)	1,180,429	0.03	USD 30,072	Barclays (Fund receives 8.55% Fixed; and receives/pays return on Mondelz International) (13/9/2024)	2,126,744	0.05
USD 24,347	Barclays (Fund receives 19.29% Fixed; and receives/pays return on Ally Financial) (3/9/2024)	1,034,269	0.02	USD 8,965	Barclays (Fund receives 8.65% Fixed; and receives/pays return on Mastercard Incorporated) (13/9/2024)	4,259,614	0.09
USD 36,626	Barclays (Fund receives 19.3% Fixed; and receives/pays return on BorgWarner) (13/9/2024)	1,238,683	0.03	USD 20,044	Goldman Sachs (Fund receives 13.29% Fixed; and receives/pays return on Fidelity National Information Services) (18/9/2024)	1,610,263	0.03
USD 22,715	Barclays (Fund receives 19.58% Fixed; and receives/pays return on Blackstone Group L.P.) (3/9/2024)	3,194,741	0.07	USD 32,100	Goldman Sachs (Fund receives 14.69% Medtronic) (21/10/2024)	2,842,980	0.06
USD 24,300	Barclays (Fund receives 21.12% Fixed; and receives/pays return on Johnson Controls International) (3/10/2024)	1,691,982	0.04	USD 52,350	Goldman Sachs (Fund receives 14.86% Fixed; and receives/pays return on CSX Corporation) (18/9/2024)	1,788,258	0.04
GBP 141,400	Barclays (Fund receives 21.38% Fixed; and receives/pays return on BAE Systems) (6/9/2024)	2,381,948	0.05	USD 66,224	Goldman Sachs (Fund receives 15.79% Chipotle Mexican Grill) (25/10/2024)	3,684,902	0.08
EUR 32,400	Barclays (Fund receives 21.82% Fixed; and receives/pays return on Sanofi SA) (6/9/2024)	3,353,240	0.07	USD 34,400	Goldman Sachs (Fund receives 16.34% Fixed; and receives/pays return on Cardinal Health) (12/9/2024)	3,358,039	0.07
USD 16,540	Barclays (Fund receives 22.63% Fixed; and receives/pays return on United Continental Holdings) (3/9/2024)	705,808	0.01	USD 21,200	Goldman Sachs (Fund receives 18.95% Fixed; and receives/pays return on Hasbro) (26/9/2024)	1,371,003	0.03
USD 4,700	Barclays (Fund receives 23.85% Fixed; and receives/pays return on Humana) (17/10/2024)	1,658,859	0.04	USD 6,400	Goldman Sachs (Fund receives 20.28% Fixed; and receives/pays return on Cigna Corporation) (17/10/2024)	2,233,844	0.05
USD 19,800	Barclays (Fund receives 24.17% Fixed; and receives/pays return on Tapestry) (26/9/2024)	797,775	0.02	USD 31,410	Goldman Sachs (Fund receives 28.09% Fixed; and receives/pays return on Uber Technologies) (18/9/2024)	2,174,207	0.05
USD 31,400	Barclays (Fund receives 27.02% Fixed; and receives/pays return on Fortrea Holdings) (3/10/2024)	723,952	0.02	USD 4,894	Goldman Sachs (Fund receives 28.1% Lam Research Corporation) (18/10/2024)	3,940,458	0.09
USD 17,572	Barclays (Fund receives 27.44% Fixed; and receives/pays return on Dayforce) (13/9/2024)	1,021,679	0.02	USD 13,900	Goldman Sachs (Fund receives 28.96% Fixed; and receives/pays return on Aptiv) (12/9/2024)	993,967	0.02
				USD 85,200	Goldman Sachs (Fund receives 29.26% Fixed; and receives/pays return on CNH Industrial N.V.) (10/10/2024)	862,443	0.02

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 60,100	Goldman Sachs (Fund receives 34.07% Fixed; and receives/pays return on HP) (10/10/2024)	2,145,871	0.05	USD 40,109	HSBC (Fund receives 9.77% Fixed; and receives/pays return on Philip Morris INT) (5/9/2024)	4,526,243	0.10
USD 6,460	Goldman Sachs (Fund receives 9.31% Fixed; and receives/pays return on Thermo Fisher Scientific) (28/10/2024)	3,941,233	0.09	USD 12,693	Citigroup (Fund receives 11% Fixed; and receives/pays return on Microsoft Corporation) (24/10/2024)	5,228,230	0.11
USD 14,590	HSBC (Fund receives 10.41% Fixed; and receives/pays return on Daneher Corp.) (5/9/2024)	3,894,701	0.09	USD 29,271	Citigroup (Fund receives 11.37% Fixed; and receives/pays return on Corteva) (16/9/2024)	1,629,249	0.04
USD 5,975	HSBC (Fund receives 10.74% Fixed; and receives/pays return on Sherwin Williams) (5/9/2024)	2,137,003	0.05	USD 5,848	Citigroup (Fund receives 11.48% Fixed; and receives/pays return on Ameriprise Financial) (9/9/2024)	2,527,789	0.06
EUR 7,300	HSBC (Fund receives 11.91% Fixed; and receives/pays return on Henkelgaavorzug) (19/9/2024)	666,543	0.01	USD 24,544	Citigroup (Fund receives 12.31% Fixed; and receives/pays return on Apple) (31/10/2024)	5,337,202	0.12
GBP 21,200	HSBC (Fund receives 14.68% Fixed; and receives/pays return on Reckitt Benckiser) (7/10/2024)	1,182,130	0.03	USD 3,590	Citigroup (Fund receives 12.45% Fixed; and receives/pays return on Air Products and Chemicals) (16/9/2024)	1,001,503	0.02
USD 50,900	HSBC (Fund receives 18.76% Fixed; and receives/pays return on CVS health corp.) (3/10/2024)	2,954,811	0.06	USD 135,185	Citigroup (Fund receives 12.93% Fixed; and receives/pays return on AT&T) (6/9/2024)	2,654,726	0.06
USD 8,600	HSBC (Fund receives 18.77% Fixed; and receives/pays return on Allegion) (21/10/2024)	1,178,978	0.03	USD 8,265	Citigroup (Fund receives 14.55% Fixed; and receives/pays return on Zoetis) (18/9/2024)	1,527,280	0.03
USD 3,300	HSBC (Fund receives 18.8% Fixed; and receives/pays return on Elevance Health) (21/10/2024)	1,810,234	0.04	USD 6,064	Citigroup (Fund receives 14.59% Fixed; and receives/pays return on HCA Healthcare) (5/9/2024)	2,139,441	0.05
USD 34,700	HSBC (Fund receives 20.1% Fixed; and receives/pays return on Cognizant Tech Solutions) (23/9/2024)	2,678,207	0.06	USD 7,799	Citigroup (Fund receives 14.81% Fixed; and receives/pays return on Caterpillar) (18/9/2024)	2,685,022	0.06
USD 38,700	HSBC (Fund receives 20.84% Fixed; and receives/pays return on General Motors Co.) (21/10/2024)	1,906,778	0.04	USD 6,385	Citigroup (Fund receives 15.26% Fixed; and receives/pays return on Nucor Corporation) (5/9/2024)	966,912	0.02
USD 26,200	HSBC (Fund receives 23.03% Fixed; and receives/pays return on Crown Castle INTL Corp.) (21/10/2024)	2,971,046	0.06	USD 32,128	Citigroup (Fund receives 16.35% Fixed; and receives/pays return on eBay) (16/9/2024)	1,879,215	0.04
GBP 16,300	HSBC (Fund receives 23.17% Fixed; and receives/pays return on Diageo) (19/9/2024)	534,240	0.01	USD 23,779	Citigroup (Fund receives 17.03% Fixed; and receives/pays return on Williams Companies) (18/9/2024)	1,066,220	0.02
EUR 49,500	HSBC (Fund receives 23.79% Fixed; and receives/pays return on Koninklijke Philips Electron) (19/9/2024)	1,338,599	0.03	USD 15,553	Citigroup (Fund receives 17.18% Fixed; and receives/pays return on General Electric Company) (6/9/2024)	2,641,437	0.06
USD 8,500	HSBC (Fund receives 25.2% Fixed; and receives/pays return on Dollar Tree) (23/9/2024)	726,735	0.02	USD 8,169	Citigroup (Fund receives 17.55% Fixed; and receives/pays return on Cadence Design Systems) (5/9/2024)	2,204,744	0.05
USD 65,297	HSBC (Fund receives 26.78% Fixed; and receives/pays return on Clevel and Cliffs) (5/9/2024)	866,979	0.02				
USD 14,900	HSBC (Fund receives 30.31% Nike) (21/10/2024)	1,270,199	0.03				
USD 28,244	HSBC (Fund receives 8.89% Conocophillips) (1/11/2024)	3,155,996	0.07				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 38,548	Citigroup (Fund receives 18.02% Fixed; and receives/pays return on Amazon.com) (17/9/2024)	6,752,444	0.15	USD 9,037	Citigroup (Fund receives 25.63% Fixed; and receives/pays return on Jazz Pharmaceuticals Public Limited Company) (16/9/2024)	1,054,725	0.02
USD 12,254	Citigroup (Fund receives 18.19% Fixed; and receives/pays return on Crown Holdings) (5/9/2024)	1,075,718	0.02	USD 26,983	Citigroup (Fund receives 29.39% Fixed; and receives/pays return on Advanced Micro Devices) (13/9/2024)	4,000,600	0.09
USD 11,100	Citigroup (Fund receives 18.32% Fixed; and receives/pays return on Edison International) (17/9/2024)	834,904	0.02	USD 13,222	Citigroup (Fund receives 31.7% Fixed; and receives/pays return on Scotts Miracle-Gro Company) (13/9/2024)	950,226	0.02
USD 3,200	Citigroup (Fund receives 20.68% Fixed; and receives/pays return on Microsoft Corporation) (17/9/2024)	1,347,579	0.03	USD 2,818	Citigroup (Fund receives 33.88% Fixed; and receives/pays return on Wingstop) (13/9/2024)	1,083,062	0.02
USD 41,181	Citigroup (Fund receives 20.95% Fixed; and receives/pays return on Baxter International) (18/9/2024)	1,572,872	0.03	USD 43,816	Citigroup (Fund receives 35.03% Fixed; and receives/pays return on Block) (17/9/2024)	2,815,476	0.06
USD 80,387	Citigroup (Fund receives 20.98% Fixed; and receives/pays return on Flex Ltd.) (6/9/2024)	2,624,941	0.06	USD 15,054	Citigroup (Fund receives 9.92% Fixed; and receives/pays return on GE HealthCare Technologies) (13/9/2024)	1,272,872	0.03
USD 5,115	Citigroup (Fund receives 21.27% Fixed; and receives/pays return on Meta Platforms) (25/10/2024)	2,616,559	0.06	USD 2,432	Wells Fargo (Fund receives 10.38% Fixed; and receives/pays return on Costco Wholesale Corporation) (26/9/2024)	2,121,880	0.05
USD 8,942	Citigroup (Fund receives 21.42% Fixed; and receives/pays return on Marathon Petroleum Corporation) (18/9/2024)	1,547,120	0.03	Total Equity Linked Notes		628,981,974	13.81
USD 16,000	Citigroup (Fund receives 21.68% Fixed; and receives/pays return on International Flavors & Fragrances) (3/10/2024)	1,594,077	0.04	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		4,326,154,426	95.00
USD 44,100	Citigroup (Fund receives 22.47% Fixed; and receives/pays return on Suncor Energy) (17/9/2024)	1,741,345	0.04	Other Transferable Securities			
USD 48,553	Citigroup (Fund receives 22.74% Fixed; and receives/pays return on PayPal Holdings) (12/9/2024)	3,271,325	0.07	COMMON STOCKS (SHARES)			
USD 1,500	Citigroup (Fund receives 23.73% Fixed; and receives/pays return on Eli Lilly and Company) (17/9/2024)	1,420,503	0.03	Russian Federation			
USD 34,033	Citigroup (Fund receives 24.26% Fixed; and receives/pays return on Meta Platforms) (16/9/2024)	17,508,696	0.38	387,085	Alrosa**	43	0.00
USD 11,447	Citigroup (Fund receives 24.92% Fixed; and receives/pays return on Arista Networks) (13/9/2024)	3,996,881	0.09	157,961	LUKOIL**	17	0.00
USD 10,751	Citigroup (Fund receives 25.06% Fixed; and receives/pays return on Paycom Software) (16/9/2024)	1,783,187	0.04	1	Mobile TeleSystems**	-	0.00
				270	Novatek**	-	0.00
				7	Novolipetsk Steel**	-	0.00
						60	0.00
				United States			
				2,336	Sequoia Pine Investment**	956,779	0.02
				Total Common Stocks (Shares)		956,839	0.02
				BONDS			
				Cayman Islands			
				USD 5,500,000	Ballyrock CLO 27 6.212% 25/10/2037**	5,500,000	0.12
				USD 2,000,000	Palmer Square CLO 2022-3 6.535% 20/7/2037**	2,000,000	0.05
						7,500,000	0.17

**Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Ireland				Luxembourg			
EUR 270,000	Carval Euro CLO II-C 0% 15/2/2037**	299,051	0.00	EUR 380,000	Opus-Chartered Issuances 2.5% 4/7/2025**	420,886	0.01
EUR 270,000	Palmer Square European Loan Funding 2024-2 0% 15/5/2034**	299,051	0.01	United States			
EUR 530,000	Sona Fios CLO III 0% 20/4/2037**	587,025	0.01	USD 389,000	AP Grange Holdings LLC 6.5% 20/3/2045**	389,000	0.01
		1,185,127	0.02	Total Bonds		15,667,248	0.34
Jersey				Total Other Transferable Securities		16,624,087	0.36
USD 2,000,000	AGL CLO 28 6.982% 21/1/2037**	2,002,235	0.04	Total Portfolio		4,342,778,513	95.35
USD 4,170,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	4,170,000	0.09	Other Net Assets		211,597,401	4.65
		6,172,235	0.13	Total Net Assets (USD)		4,554,375,914	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AED	170,000	USD	46,296	HSBC Bank	15/10/2024	(6)
AED	303,000	USD	82,517	Citibank	15/10/2024	(14)
AED	213,000	USD	57,999	Barclays	15/10/2024	(2)
AED	740,000	USD	201,499	Goldman Sachs	15/10/2024	(7)
AED	528,000	USD	143,769	State Street	15/10/2024	(3)
AED	30,000	USD	8,169	Citigroup	15/10/2024	(1)
AUD	1,304,000	USD	864,548	BNY Mellon	15/10/2024	20,771
CAD	384,000	USD	282,152	Goldman Sachs	15/10/2024	2,976
CAD	3,000	USD	2,203	State Street	15/10/2024	24
CAD	13,000	USD	9,521	HSBC Bank	15/10/2024	131
CAD	12,000	USD	8,723	Royal Bank of Canada	15/10/2024	187
CAD	96,000	USD	69,491	Citigroup	15/10/2024	1,791
EUR	28,855	USD	31,347	JP Morgan	17/10/2024	679
EUR	203,000	USD	220,088	HSBC Bank	15/10/2024	5,196
EUR	26,000	USD	28,567	Barclays	15/10/2024	287
EUR	2,000	USD	2,193	State Street	15/10/2024	26
EUR	1,920,000	USD	2,117,022	RBS	16/9/2024	10,832
EUR	450,000	USD	494,857	Toronto-Dominion	16/9/2024	3,859
GBP	28,000	USD	36,369	BNY Mellon	15/10/2024	451
GBP	143,000	USD	184,825	State Street	15/10/2024	3,221
GBP	2,000	USD	2,538	Morgan Stanley	15/10/2024	92
GBP	280,000	USD	359,858	Morgan Stanley	16/9/2024	8,261
GBP	530,000	USD	688,068	Barclays	16/9/2024	8,729
GBP	270,000	USD	354,349	BNY Mellon	16/9/2024	622
GBP	553,000	USD	728,134	Bank of America	15/10/2024	(938)
HKD	2,813,000	USD	361,003	Bank of America	15/10/2024	350
HKD	2,225,000	USD	285,787	HSBC Bank	15/10/2024	33
KRW	398,456,000	USD	289,618	HSBC Bank	15/10/2024	9,632
NZD	1,530,000	USD	936,677	HSBC Bank	15/10/2024	20,388
SGD	160,000	USD	118,971	Bank of America	15/10/2024	4,070
USD	696,190	CHF	618,000	Deutsche Bank	15/10/2024	(34,867)
USD	4,605	CHF	4,000	State Street	15/10/2024	(127)
USD	95,867	EUR	88,247	JP Morgan	17/10/2024	(2,077)
USD	291,218	GBP	227,000	Deutsche Bank	15/10/2024	(7,288)
USD	83,424	CHF	73,000	Goldman Sachs	15/10/2024	(2,931)
USD	853,739	CAD	1,174,000	State Street	15/10/2024	(17,980)
USD	543,902	CAD	748,000	Goldman Sachs	15/10/2024	(11,504)

Global Multi-Asset Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	251,102,146	EUR	227,450,000	BNY Mellon	16/9/2024	(970,951)
USD	19,349,537	GBP	15,050,000	State Street	16/9/2024	(436,849)
USD	36,422,234	GBP	28,340,000	Bank of America	16/9/2024	(836,651)
USD	51,568	GBP	40,000	Morgan Stanley	16/9/2024	(1,020)
USD	113,917	JPY	16,495,000	State Street	15/10/2024	(110)
USD	957,756	EUR	860,000	Bank of America	16/9/2024	4,654
USD	134,100	EUR	120,000	Morgan Stanley	16/9/2024	1,109
USD	61,751	CAD	83,000	Royal Bank of Canada	15/10/2024	122
USD	735,704	GBP	558,000	State Street	15/10/2024	1,933
USD	44,378	GBP	35,000	JP Morgan	18/9/2024	(1,638)
USD	38,044	GBP	30,000	Goldman Sachs	18/9/2024	(1,398)
USD	31,708	GBP	25,000	Standard Chartered Bank	18/9/2024	(1,160)
USD	13,953	GBP	11,000	Citibank	18/9/2024	(509)
USD	38,065	GBP	30,000	HSBC Bank	18/9/2024	(1,377)
USD	2,250,490	EUR	2,090,385	BNP Paribas	18/9/2024	(66,407)
USD	1,461,118	EUR	1,357,615	Toronto-Dominion	18/9/2024	(43,607)
USD	776,314	AUD	1,150,000	Citibank	15/10/2024	(4,451)
USD	809,620	GBP	632,000	HSBC Bank	15/10/2024	(21,461)
USD	365,020	EUR	335,000	Deutsche Bank	15/10/2024	(6,756)
USD	722,021	AED	2,651,000	Goldman Sachs	15/10/2024	190
USD	556,179	JPY	88,380,000	BNY Mellon	15/10/2024	(54,778)
USD	263,906	JPY	41,673,000	Deutsche Bank	15/10/2024	(24,172)
USD	4,605,539	EUR	4,201,239	Deutsche Bank	17/10/2024	(57,364)
USD	87,478	CHF	77,000	Morgan Stanley	15/10/2024	(3,609)
USD	60,085	CHF	53,000	Barclays	15/10/2024	(2,611)
USD	64,641	GBP	50,000	Morgan Stanley	15/10/2024	(1,109)
USD	202,738	JPY	30,726,000	Goldman Sachs	15/10/2024	(9,665)
USD	135,002	HKD	1,052,000	State Street	15/10/2024	(136)
USD	70,731	AUD	107,000	State Street	15/10/2024	(1,914)
Net unrealised depreciation						(2,516,832)
AUD Hedged Share Class						
AUD	132,513,488	USD	86,966,167	BNY Mellon	13/9/2024	2,932,706
USD	909,950	AUD	1,360,505	BNY Mellon	13/9/2024	(13,037)
Net unrealised appreciation						2,919,669
CAD Hedged Share Class						
CAD	13,892,712	USD	10,117,360	BNY Mellon	13/9/2024	187,760
USD	526,820	CAD	710,295	BNY Mellon	13/9/2024	(54)
Net unrealised appreciation						187,706
CHF Hedged Share Class						
CHF	2,265,920	USD	2,652,973	BNY Mellon	13/9/2024	17,050
USD	47,096	CHF	40,150	BNY Mellon	13/9/2024	(215)
Net unrealised appreciation						16,835
CNH Hedged Share Class						
CNY	37,388,689	USD	5,229,603	BNY Mellon	13/9/2024	57,819
USD	53,436	CNY	381,314	BNY Mellon	13/9/2024	(488)
Net unrealised appreciation						57,331
EUR Hedged Share Class						
EUR	531,249,304	USD	581,501,012	BNY Mellon	13/9/2024	7,175,450
USD	2,898,604	EUR	2,621,973	BNY Mellon	13/9/2024	(6,813)
Net unrealised appreciation						7,168,637
GBP Hedged Share Class						
GBP	32,218,711	USD	40,936,433	BNY Mellon	13/9/2024	1,420,507
USD	1,675,366	GBP	1,293,960	BNY Mellon	13/9/2024	(25,765)
Net unrealised appreciation						1,394,742
HKD Hedged Share Class						
HKD	373,444,554	USD	47,991,028	BNY Mellon	13/9/2024	(82,610)
USD	292,198	HKD	2,275,445	BNY Mellon	13/9/2024	288
Net unrealised depreciation						(82,322)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY Hedged Share Class						
JPY	1,009,226,455	USD	6,941,784	BNY Mellon	13/9/2024	1,713
Net unrealised appreciation						1,713
NZD Hedged Share Class						
NZD	31,432,448	USD	18,854,079	BNY Mellon	13/9/2024	805,957
USD	44,477	NZD	73,229	BNY Mellon	13/9/2024	(1,325)
Net unrealised appreciation						804,632
SGD Hedged Share Class						
SGD	489,763,249	USD	370,454,009	BNY Mellon	13/9/2024	5,480,144
USD	7,574,397	SGD	9,907,019	BNY Mellon	13/9/2024	(30,115)
Net unrealised appreciation						5,450,029
Total net unrealised appreciation (USD underlying exposure - USD 1,538,755,204)						15,402,140

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(1,764)	USD	GBP/USD Future	September 2024	144,934,650	(4,198,827)
(133)	USD	JPY/USD Future	September 2024	11,442,987	(699,081)
2,001	EUR	Euro Bund	September 2024	296,651,630	7,189,891
117	USD	MSCI Emerging Markets Index	September 2024	6,453,135	156,172
(17)	USD	S&P 500 E-Mini Index	September 2024	4,794,637	(22,098)
(3)	USD	US Long Bond (CBT)	December 2024	371,438	2,719
(9)	USD	US Long Bond (CBT)	December 2024	1,114,313	8,156
2,024	USD	US Treasury 10 Year Note (CBT)	December 2024	230,388,125	(369,874)
(1)	USD	US Treasury 2 Year Note (CBT)	December 2024	207,586	205
5,445	USD	US Treasury 5 Year Note (CBT)	December 2024	596,312,578	(815,095)
75	USD	US Treasury 5 Year Note (CBT)	December 2024	8,213,672	(15,233)
(78)	USD	US Ultra Bond (CBT)	December 2024	10,376,437	77,077
(6)	USD	US Ultra Bond (CBT)	December 2024	798,188	1,920
Total				1,312,059,376	1,315,932

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (349,000)	Fund provides default protection on Forvia SE; and receives Fixed 5%	Barclays	20/6/2029	(7,073)	41,160
CDS	EUR (430,000)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	93,131	(13,913)
CDS	USD (740,000)	Fund provides default protection on Energy Transfer; and receives Fixed 1%	Bank of America	20/6/2029	(1,545)	11,371
CDS	USD (481,000)	Fund provides default protection on Morgan Stanley; and receives Fixed 1%	Bank of America	20/6/2029	153	10,223
CDS	EUR (286,000)	Fund provides default protection on Sunrise Holdco; and receives Fixed 5%	Bank of America	20/6/2029	11,990	40,815
CDS	USD (3,097,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Bank of America	20/6/2029	1,512	61,910
CDS	USD (204,000)	Fund provides default protection on Tmobile Usa; and receives Fixed 5%	Goldman Sachs	20/6/2029	(606)	41,168
CDS	USD (131,000)	Fund provides default protection on Tmobile Usa; and receives Fixed 5%	Goldman Sachs	20/6/2029	(343)	26,437

Global Multi-Asset Income Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (450,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2027	(33,134)	49,671
CDS	USD (1,450,000)	Fund provides default protection on Bank Of America; and receives Fixed 1%	Morgan Stanley	20/6/2029	(3,809)	30,732
CDS	USD (1,330,000)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Morgan Stanley	20/6/2029	(11,737)	195,109
CDS	USD (2,108,000)	Fund provides default protection on Teck Resources; and receives Fixed 5%	Morgan Stanley	20/6/2029	9,405	384,757
CDS	USD 720,000	Fund receives default protection on Conagra Brands; and pays Fixed 1%	Morgan Stanley	20/6/2029	(5,355)	(18,382)
CDS	USD 720,000	Fund receives default protection on D R Horton; and pays Fixed 1%	Morgan Stanley	20/6/2029	(2,552)	(17,835)
CDS	USD 720,000	Fund receives default protection on Tyson Foods; and pays Fixed 1%	Morgan Stanley	20/6/2029	(6,212)	(17,071)
CDS	USD 4,860,000	Fund receives default protection on CDX.NA.HY.42.V1; and pays Fixed 5%	Bank of America	20/6/2029	(44,838)	(339,364)
CDS	USD 2,410,000	Fund receives default protection on CDX.NA.IG.42.V1; and pays Fixed 1%	Bank of America	20/6/2029	(4,417)	(52,958)
Total (USD underlying exposure - USD 26,892,590)					(5,430)	433,830

CDS: Credit Default Swaps

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
9,394	Call	NASDAQ 100 Index	Morgan Stanley	USD 20,300	20/9/2024	(1,250,113)	666,263
Total (USD underlying exposure - USD 33,621,430)						(1,250,113)	666,263

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(9,394)	Call	NASDAQ 100 Index	Morgan Stanley	USD 21,325	20/9/2024	283,658	(58,002)
Total (USD underlying exposure - USD 4,162,723)						283,658	(58,002)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Unconstrained Equity Fund⁽²⁾

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				2,454	Costco Wholesale	2,184,281	2.01
COMMON STOCKS (SHARES)				36,464	Floor & Decor	4,048,963	3.74
Denmark				7,489	Intuit	4,693,806	4.34
76,877	Novo Nordisk	10,663,891	9.85	10,890	Intuitive Surgical	5,347,208	4.94
France				36,040	Masimo	4,232,537	3.91
1,397	Hermes International	3,368,496	3.11	11,117	Mastercard	5,365,953	4.96
6,516	LVMH Moet Hennessy Louis Vuitton	4,887,416	4.51	9,901	Meta Platforms	5,146,837	4.75
		8,255,912	7.62	24,252	Microsoft	10,104,353	9.33
Netherlands				11,664	S&P Global	5,975,001	5.52
10,202	ASML	9,228,458	8.52	9,505	Thermo Fisher Scientific	5,841,678	5.39
10,678	Ferrari	5,292,541	4.89	17,636	Visa	4,866,831	4.49
		14,520,999	13.41			71,756,709	66.26
United Kingdom				Total Common Stocks (Shares)		108,045,091	99.77
28,096	Spirax	2,847,580	2.63	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		108,045,091	99.77
United States				Total Portfolio		108,045,091	99.77
28,919	Alphabet	4,764,116	4.40	Other Net Assets		244,913	0.23
12,948	ANSYS	4,157,214	3.84	Total Net Assets (USD)		108,290,004	100.00
18,726	Cadence Design Systems	5,027,931	4.64				

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNY Hedged Share Class						
CNY	36,172	USD	5,060	BNY Mellon	13/9/2024	55
USD	158	CNY	1,127	BNY Mellon	13/9/2024	(1)
Net unrealised depreciation						54
HKD Hedged Share Class						
HKD	1,101,740	USD	141,580	BNY Mellon	13/9/2024	(240)
USD	4,231	HKD	32,961	BNY Mellon	13/9/2024	2
Net unrealised depreciation						(238)
SGD Hedged Share Class						
SGD	2,558,585	USD	1,938,256	BNY Mellon	13/9/2024	25,673
USD	54,474	SGD	71,189	BNY Mellon	13/9/2024	(169)
Net unrealised appreciation						25,504
Total net unrealised appreciation (USD underlying exposure - USD 2,168,082)						25,320

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Global Unconstrained Equity Fund⁽²⁾ continued

Sector Breakdown as at 31 August 2024

	% of Net Assets
Software	22.15
Healthcare Products	14.24
Pharmaceuticals	9.85
Diversified Financial Services	9.45
Internet	9.15
Semiconductors	8.52
Apparel	7.62
Retailing	5.75
Commercial Services	5.52
Automobile Manufacturers	4.89
Machinery Diversified	2.63
Other Net Assets	0.23
	100.00

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Impact Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 200,000	Gaci First Investment 5.25% 13/10/2032	186,355	0.23
BONDS				USD 200,000	Hongkong Land Finance Cayman Islands 2.25% 15/7/2031	153,240	0.19
Australia				USD 200,000	MAF Sukuk 5% 1/6/2033	183,087	0.23
USD 135,000	FMG Resources August 2006 6.125% 15/4/2032	121,880	0.15	USD 400,000	Saudi Electricity Sukuk Programme 4.632% 11/4/2033*	360,188	0.44
AUD 600,000	New South Wales Treasury 2.5% 22/11/2032	318,103	0.39			1,065,776	1.31
AUD 600,000	Queensland Treasury 1.5% 2/3/2032	299,495	0.37	Chile			
AUD 948,000	Queensland Treasury 4.5% 9/3/2033	579,596	0.71	CLP 200,000,000	Bonos de la Tesoreria de la Republica en pesos 7% 1/5/2034	223,248	0.27
AUD 450,000	Treasury of Victoria 2% 17/9/2035	207,080	0.26	USD 200,000	Celulosa Arauco y Constitucion 4.2% 29/1/2030	173,166	0.21
		1,526,154	1.88	USD 300,000	Chile Government International Bond 3.1% 7/5/2041	209,034	0.26
Austria				USD 300,000	Chile Government International Bond 3.5% 25/1/2050*	205,784	0.25
EUR 509,000	Republic of Austria Government Bond 1.85% 23/5/2049	400,379	0.49	EUR 190,000	Chile Government International Bond 3.875% 9/7/2031	193,839	0.24
Belgium				USD 500,000	Inversiones CMPC 4.375% 4/4/2027	447,591	0.55
EUR 300,000	Argenta Spaarbank 1.375% 8/2/2029	277,500	0.34			1,452,662	1.78
EUR 100,000	Argenta Spaarbank 5.375% 29/11/2027	103,925	0.13	China			
EUR 300,000	Belfius Bank 3.625% 11/6/2030	304,529	0.37	USD 200,000	Industrial & Commercial Bank of China 1.625% 28/10/2026	170,604	0.21
EUR 200,000	Belfius Bank 3.875% 12/6/2028	204,970	0.25	Colombia			
EUR 100,000	Elia Transmission Belgium 3.75% 16/1/2036	101,246	0.13	USD 200,000	Colombia Government International Bond 8% 14/11/2035	192,308	0.24
EUR 500,000	KBC 0.25% 1/3/2027	478,339	0.59	Denmark			
EUR 755,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039	723,912	0.89	EUR 775,000	Danske Bank 4.125% 10/1/2031	806,775	0.99
		2,194,421	2.70	EUR 130,000	Kommunekredit 0.125% 26/9/2040	82,583	0.10
Bermuda				EUR 300,000	Orsted 2.875% 14/6/2033	287,043	0.35
USD 300,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	256,755	0.32	GBP 100,000	Orsted 5.125% 13/9/2034	118,165	0.15
Brazil						1,294,566	1.59
USD 200,000	Banco do Brasil 6.25% 18/4/2030*	187,977	0.23	Finland			
Canada				EUR 175,000	Nordea Bank 4.125% 29/5/2035	178,278	0.22
USD 22,000	1011778 BC ULC / New Red Finance 3.5% 15/2/2029	18,552	0.02	EUR 100,000	Nordea Bank 4.875% 23/2/2034	104,975	0.13
USD 50,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	43,246	0.05	EUR 300,000	OP Corporate Bank 0.625% 27/7/2027	279,158	0.34
USD 15,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	13,529	0.02			562,411	0.69
CAD 2,685,000	Canadian Government Bond 2.25% 1/12/2029	1,740,330	2.14	France			
CAD 145,000	Canadian Government Bond 3.5% 1/3/2034	100,411	0.12	EUR 3,200,000	Agence Francaise de Developpement EPIC 0.125% 29/9/2031	2,609,488	3.21
EUR 850,000	CPPIB Capital 0.875% 6/2/2029	786,158	0.97	EUR 500,000	Agence Francaise de Developpement EPIC 2.875% 21/1/2030	498,138	0.61
USD 52,000	GFL Environmental 4.375% 15/8/2029	44,538	0.06	EUR 400,000	Agence Francaise de Developpement EPIC 3.5% 25/2/2033	411,282	0.51
USD 48,000	GFL Environmental 5.125% 15/12/2026	43,240	0.05	EUR 510,000	AXA 1.375% 7/10/2041	431,258	0.53
		2,790,004	3.43	EUR 200,000	Banque Federative du Credit Mutuel 4% 21/11/2029	206,542	0.25
Cayman Islands				EUR 500,000	Banque Federative du Credit Mutuel 4.125% 18/9/2030	521,986	0.64
USD 200,000	Gaci First Investment 5% 13/10/2027	182,906	0.22	EUR 100,000	BPCE 0.5% 14/1/2028	93,331	0.12
				EUR 200,000	Bpifrance SACA 0% 25/5/2028	180,479	0.22

*All or a portion of this security represents a security on loan.

Impact Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 200,000	Cie de Saint-Gobain 3.625% 8/4/2034	201,242	0.25	EUR 100,000	RWE 1% 26/11/2033	79,745	0.10
EUR 400,000	Credit Agricole 4% 12/10/2026	402,374	0.49	EUR 120,000	State of North Rhine-Westphalia Germany 0.5% 25/11/2039	83,973	0.10
EUR 300,000	Credit Agricole 4.375% 27/11/2033	316,179	0.39	EUR 185,000	State of North Rhine-Westphalia Germany 2.25% 14/6/2052	155,972	0.19
EUR 800,000	Credit Mutuel Arkea 3.875% 22/5/2028	817,792	1.01	EUR 200,000	Vonovia 0.625% 24/3/2031	164,353	0.20
EUR 100,000	Electricite de France 4.75% 17/6/2044	103,829	0.13			3,713,260	4.57
EUR 200,000	Engie 2.125% 30/3/2032	183,392	0.22		Hong Kong		
EUR 100,000	Engie 4% 11/1/2035	102,566	0.13	USD 200,000	Xiaomi Best Time International 4.1% 14/7/2051	139,185	0.17
EUR 300,000	Engie 4.5% 6/9/2042	312,192	0.38		Hungary		
EUR 72,414	French Republic Government Bond OAT 0.5% 25/6/2044	42,971	0.05	EUR 60,000	Hungary Government International Bond 1.75% 5/6/2035	46,826	0.06
EUR 1,355,000	French Republic Government Bond OAT 1.75% 25/6/2039	1,123,295	1.38		India		
EUR 456,000	French Republic Government Bond OAT 3% 25/6/2049	424,616	0.52	EUR 200,000	Power Finance 1.841% 21/9/2028	182,821	0.22
EUR 100,000	Region of Ile de France 1.375% 20/6/2033	86,090	0.11		International		
EUR 200,000	RTE Reseau de Transport d'Electricite SADIR 3.5% 7/12/2031	203,592	0.25	USD 500,000	Asian Development Bank 4% 12/1/2033	453,545	0.56
EUR 200,000	SNCF Reseau 2.25% 20/12/2047	152,922	0.19	EUR 682,000	Council Of Europe Development Bank 2.75% 16/4/2031	687,528	0.85
EUR 200,000	Societe Des Grands Projets EPIC 1% 18/2/2070	82,721	0.10	EUR 200,000	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmateriale 3.125% 9/11/2031	205,658	0.25
EUR 1,200,000	Societe Des Grands Projets EPIC 1.125% 25/5/2034	994,242	1.22	EUR 475,000	European Investment Bank 0% 15/5/2028	434,071	0.53
EUR 300,000	Societe Generale 4.125% 21/11/2028	309,158	0.38	EUR 290,000	European Investment Bank 1% 14/11/2042	209,651	0.26
EUR 100,000	UNEDIC ASSEO 0% 19/11/2030	84,256	0.11	EUR 601,000	European Investment Bank 1.5% 15/11/2047	449,982	0.55
EUR 100,000	Veolia Environnement 2.25% 20/1/2026	97,325	0.12	EUR 563,000	European Investment Bank 2.625% 4/9/2034	557,888	0.69
		10,993,258	13.52	USD 200,000	European Investment Bank 3.75% 14/2/2033*	178,420	0.22
	Germany			EUR 550,000	European Union 0% 4/7/2029	487,575	0.60
EUR 852,083	Bundesrepublik Deutschland Bundesanleihe 2.3% 15/2/2033	859,357	1.06	EUR 760,000	European Union 0.4% 4/2/2037	559,976	0.69
USD 250,000	Deutsche Bank 1.686% 19/3/2026	216,178	0.27	EUR 905,000	European Union 1.25% 4/2/2043	660,259	0.81
EUR 100,000	Deutsche Bank 4% 12/7/2028	101,372	0.12	EUR 2,715,523	European Union 2.625% 4/2/2048	2,437,819	3.00
EUR 114,000	E.ON 3.75% 15/1/2036	114,899	0.14	EUR 455,000	European Union 2.75% 4/2/2033	454,800	0.56
EUR 155,000	E.ON 3.875% 12/1/2035	158,569	0.20	EUR 189,000	European Union 3.25% 4/2/2050	187,172	0.23
EUR 100,000	EnBW Energie Baden-Wuerttemberg 1.875% 29/6/2080	96,244	0.12	EUR 453,000	International Bank for Reconstruction & Development 0.125% 3/1/2051	217,258	0.27
EUR 300,000	Eurogrid 3.915% 1/2/2034	304,320	0.37	USD 1,900,000	International Bank for Reconstruction & Development 0.5% 28/10/2025	1,642,648	2.02
EUR 374,000	Kreditanstalt fuer Wiederaufbau 0% 15/6/2029	332,493	0.41	EUR 160,000	International Bank for Reconstruction & Development 0.7% 22/10/2046	101,002	0.12
EUR 100,000	Kreditanstalt fuer Wiederaufbau 0% 15/9/2031	83,897	0.10	USD 1,550,000	International Bank for Reconstruction & Development 1.125% 13/9/2028	1,262,617	1.55
JPY 80,000,000	Kreditanstalt fuer Wiederaufbau 2.6% 20/6/2037	593,660	0.73	USD 155,000	International Bank for Reconstruction & Development 1.375% 20/4/2028	128,563	0.16
EUR 76,000	Kreditanstalt fuer Wiederaufbau 2.875% 31/3/2032	77,565	0.10	EUR 317,000	International Development Association 0.7% 17/1/2042	215,334	0.26
EUR 140,000	Kreditanstalt fuer Wiederaufbau 3.25% 24/3/2031*	145,704	0.18			11,531,766	14.18
EUR 105,000	Landwirtschaftliche Rentenbank 0% 30/6/2031	88,242	0.11				
EUR 24,000	NRW Bank 0% 18/2/2030	20,821	0.03				
EUR 48,000	NRW Bank 0.1% 9/7/2035	35,896	0.04				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Impact Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Ireland				EUR 300,000	Compass Finance Netherlands 3% 8/3/2030	297,201	0.36
EUR 100,000	ESB Finance 4.25% 3/3/2036	105,801	0.13	USD 310,000	Cooperatieve Rabobank 1.004% 24/9/2026	268,760	0.33
EUR 81,708	Ireland Government Bond 3% 18/10/2043	82,271	0.10	EUR 400,000	Cooperatieve Rabobank 4.234% 16/7/2028	399,630	0.49
USD 400,000	Smurfit Kappa Treasury ULC 5.2% 15/1/2030	370,151	0.46	EUR 300,000	de Volksbank 2.375% 4/5/2027	293,428	0.36
		558,223	0.69	EUR 300,000	de Volksbank 4.625% 23/11/2027	307,875	0.38
Italy				EUR 150,000	Digital Dutch Finco 1% 15/1/2032	123,097	0.15
EUR 133,000	A2A 1% 2/11/2033	104,953	0.13	EUR 215,000	Digital Intrepid 0.625% 15/7/2031	173,665	0.21
EUR 435,000	Banca Monte dei Paschi di Siena 3.375% 16/7/2030	441,223	0.54	EUR 265,000	EDP Finance 0.375% 16/9/2026	250,441	0.31
EUR 200,000	Cassa Depositi e Prestiti 2% 20/4/2027	194,474	0.24	EUR 150,000	EnBW International Finance 4% 22/7/2036	152,875	0.19
EUR 577,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	372,187	0.46	EUR 243,000	EnBW International Finance 4.3% 23/5/2034	256,146	0.31
EUR 341,000	Italy Buoni Poliennali Del Tesoro 4% 30/10/2031	356,199	0.44	EUR 100,000	Enexis 3.625% 12/6/2034	103,207	0.13
EUR 998,000	Italy Buoni Poliennali Del Tesoro 4% 30/4/2035*	1,028,400	1.26	EUR 800,000	Iberdrola International 1.45% 9/11/2026	755,200	0.93
EUR 279,000	Italy Buoni Poliennali Del Tesoro 4.05% 30/10/2037	284,517	0.35	EUR 100,000	Iberdrola International 1.825% 9/8/2029	88,825	0.11
		2,781,953	3.42	GBP 500,000	ING Groep 1.125% 7/12/2028	530,603	0.65
Japan				EUR 400,000	ING Groep 4.125% 24/8/2033	402,200	0.50
EUR 100,000	East Japan Railway 4.11% 22/2/2043	103,107	0.13	EUR 714,000	Nederlandse Waterschapsbank 0.25% 19/1/2032*	598,370	0.74
EUR 300,000	Mitsubishi UFJ Financial 3.556% 5/9/2032	299,763	0.37	EUR 610,000	Netherlands Government Bond 3.25% 15/1/2044	654,637	0.80
		402,870	0.50	EUR 225,000	NN 6% 3/11/2043	248,287	0.31
Jersey				EUR 100,000	TenneT 1.125% 9/6/2041	69,975	0.09
USD 17,000	Adient Global 7% 15/4/2028	15,781	0.02	EUR 120,000	TenneT 1.5% 3/6/2039	94,265	0.11
USD 75,000	Aptiv 4.35% 15/3/2029	67,338	0.08	EUR 190,000	TenneT 3.875% 28/10/2028	195,618	0.24
		83,119	0.10	EUR 475,000	TenneT 4.5% 28/10/2034	517,375	0.64
Luxembourg				EUR 200,000	Volkswagen International Finance 4.098% 14/8/2026	200,238	0.25
EUR 325,000	Prologis International Funding II 0.875% 9/7/2029	287,874	0.35			8,635,310	10.62
USD 200,000	Rumo Luxembourg 5.25% 10/1/2028	177,938	0.22	New Zealand			
EUR 400,000	Segro Capital 1.25% 23/3/2026	387,574	0.48	NZD 460,000	New Zealand Government Bond 4.25% 15/5/2034	259,289	0.32
		853,386	1.05	Norway			
Malaysia				EUR 340,000	DNB Boligkreditt 0.01% 21/1/2031	285,785	0.35
MYR 420,000	Malaysia Government Investment Issue 4.662% 31/3/2038	94,570	0.11	Peru			
Mexico				PEN 1,020,000	Peru Government Bond 7.3% 12/8/2033	261,254	0.32
USD 390,000	Cemex 9.125% 14/3/2028*	384,079	0.47	USD 260,000	Peruvian Government International Bond 3% 15/1/2034	200,292	0.25
MXN 85,000	Mexican Bonos 8% 24/5/2035	345,059	0.43			461,546	0.57
EUR 190,000	Mexico Government International Bond 1.35% 18/9/2027	179,304	0.22	Philippines			
EUR 260,000	Mexico Government International Bond 2.25% 12/8/2036	203,484	0.25	USD 200,000	Philippine Government International Bond 5.95% 13/10/2047	200,158	0.24
USD 200,000	Mexico Government International Bond 4.875% 19/5/2033	172,000	0.21	Portugal			
		1,283,926	1.58	EUR 100,000	EDP 3.875% 26/6/2028	102,451	0.13
Netherlands				Romania			
EUR 300,000	ABN AMRO Bank 4% 16/1/2028	306,369	0.38	EUR 110,000	Romanian Government International Bond 5.625% 22/2/2036	107,800	0.13
EUR 350,000	Alliander 3.25% 13/6/2028	353,764	0.43				
EUR 578,000	BNG Bank 0.25% 12/1/2032	484,366	0.59				
EUR 500,000	BNG Bank 3% 11/1/2033	508,893	0.63				

*All or a portion of this security represents a security on loan.

Impact Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Singapore				EUR 300,000	SSE 2.875% 1/8/2029	295,359	0.36
SGD 440,000	Singapore Government Bond 3% 1/8/2072	320,098	0.39	EUR 100,000	SSE 4% 21/1/2028	99,553	0.12
SGD 70,000	Singapore Government Bond 3.25% 1/6/2054	52,822	0.07	GBP 1,605,000	United Kingdom Gilt 0.875% 31/7/2033	1,472,360	1.81
		372,920	0.46	GBP 1,260,000	United Kingdom Gilt 1.5% 31/7/2053	780,196	0.96
South Korea						4,635,341	5.70
AUD 100,000	Industrial Bank of Korea 3.261% 17/3/2027	58,777	0.07	United States			
USD 200,000	LG Electronics 5.625% 24/4/2029	187,287	0.23	USD 29,000	AECOM 5.125% 15/3/2027	26,269	0.03
USD 200,000	SK Hynix 6.5% 17/1/2033	197,872	0.24	USD 105,000	AES 1.375% 15/1/2026	90,347	0.11
		443,936	0.54	USD 130,000	AES 2.45% 15/1/2031	100,378	0.12
Spain				USD 250,000	AES 5.45% 1/6/2028	230,117	0.28
EUR 100,000	Adif Alta Velocidad 3.9% 30/4/2033	104,157	0.13	USD 24,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	20,947	0.03
EUR 150,000	Autonomous Community of Madrid Spain 0.419% 30/4/2030	130,724	0.16	USD 45,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	39,672	0.05
EUR 290,000	Autonomous Community of Madrid Spain 0.827% 30/7/2027	274,789	0.34	USD 24,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	21,637	0.03
EUR 100,000	CaixaBank 4.625% 16/5/2027	102,134	0.13	USD 190,000	Alexandria Real Estate Equities 2% 18/5/2032	140,016	0.17
EUR 100,000	EDP Servicios Financieros Espana 3.5% 16/7/2030	100,519	0.12	USD 115,000	Alexandria Real Estate Equities 3.8% 15/4/2026	102,487	0.13
EUR 720,000	Spain Government Bond 1% 30/7/2042	480,251	0.59	USD 39,000	American Axle & Manufacturing 6.875% 1/7/2028	35,454	0.04
		1,192,574	1.47	USD 300,000	American Tower 3.65% 15/3/2027	264,787	0.33
Sweden				USD 390,000	Amgen 2.45% 21/2/2030	318,624	0.39
EUR 300,000	Skandinaviska Enskilda Banken 0.75% 9/8/2027	280,138	0.34	USD 100,000	Amgen 5.25% 2/3/2033	93,077	0.11
EUR 150,000	Skandinaviska Enskilda Banken 4% 9/11/2026	152,156	0.19	USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	180,719	0.22
EUR 300,000	Svenska Handelsbanken 3.25% 27/8/2031*	298,214	0.37	USD 15,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	12,856	0.02
EUR 550,000	Swedbank 0.3% 20/5/2027	523,737	0.64	USD 70,000	Autodesk 2.4% 15/12/2031	54,617	0.07
EUR 225,000	Swedbank 3.375% 29/5/2030	228,099	0.28	USD 54,000	Ball 2.875% 15/8/2030	43,104	0.05
SEK 4,000,000	Sweden Government International Bond 0.125% 9/9/2030	318,627	0.39	EUR 150,000	Bank of America 4.134% 12/6/2028	154,553	0.19
		1,800,971	2.21	USD 690,000	Bank of America 6.204% 10/11/2028	653,554	0.80
Switzerland				USD 8,000	Beazer Homes USA 5.875% 15/10/2027	7,216	0.01
CHF 280,000	Swiss Confederation Government Bond 1.5% 26/10/2038	339,637	0.42	USD 8,000	Berry Global 4.5% 15/2/2026	7,131	0.01
United Arab Emirates				USD 14,000	Berry Global 5.625% 15/7/2027	12,647	0.02
USD 500,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	451,846	0.56	USD 17,000	Charles River Laboratories International 4.25% 1/5/2028	14,854	0.02
USD 200,000	Abu Dhabi Commercial Bank 5.5% 12/1/2029	188,020	0.23	USD 575,000	Citigroup 2.014% 25/1/2026	512,044	0.63
		639,866	0.79	EUR 200,000	Citigroup 4.148% 14/5/2028	200,261	0.25
United Kingdom				USD 90,000	City of New York NY 5.828% 1/10/2053	92,063	0.11
EUR 300,000	DS Smith 4.375% 27/7/2027	309,495	0.38	USD 175,000	City of San Francisco Public Utilities Commission Water Revenue 6% 1/11/2040	168,911	0.21
EUR 300,000	DS Smith 4.5% 27/7/2030	315,351	0.39	USD 180,000	Commonwealth of Massachusetts 3.769% 15/7/2029	161,443	0.20
EUR 250,000	National Grid 3.875% 16/1/2029	255,545	0.31				
EUR 300,000	NatWest 0.78% 26/2/2030*	266,364	0.33				
GBP 200,000	NatWest 2.057% 9/11/2028	217,407	0.27				
EUR 100,000	NatWest 3.673% 5/8/2031	100,580	0.12				
USD 95,000	Royalty Pharma 1.2% 2/9/2025	82,605	0.10				
USD 350,000	Royalty Pharma 2.15% 2/9/2031	266,253	0.33				
EUR 175,000	Scottish Hydro Electric Transmission 3.375% 4/9/2032	174,273	0.22				

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Impact Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 26,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	24,379	0.03	USD 20,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	17,963	0.02
USD 47,000	Crown Americas 5.25% 1/4/2030	42,402	0.05	USD 90,000	Hologic 3.25% 15/2/2029	75,158	0.09
USD 38,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	33,677	0.04	USD 100,000	Hudson Yards 2016-10HY Mortgage Trust 2.835% 10/8/2038	86,228	0.11
USD 49,000	Dana 4.25% 1/9/2030	40,103	0.05	USD 80,000	Interstate Power and Light 4.1% 26/9/2028	71,281	0.09
USD 53,000	Darling Ingredients 5.25% 15/4/2027	47,754	0.06	USD 200,000	JPMorgan Chase 6.07% 22/10/2027	186,403	0.23
USD 21,000	Darling Ingredients 6% 15/6/2030	19,119	0.02	USD 12,000	KB Home 4% 15/6/2031	10,021	0.01
USD 45,000	Delta Air Lines 3.75% 28/10/2029	37,970	0.05	USD 9,000	KB Home 4.8% 15/11/2029	7,947	0.01
USD 39,000	Delta Air Lines 4.375% 19/4/2028	34,266	0.04	USD 9,000	KB Home 6.875% 15/6/2027	8,475	0.01
USD 50,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	43,747	0.05	USD 11,000	KB Home 7.25% 15/7/2030	10,381	0.01
USD 130,000	Dominion Energy 2.25% 15/8/2031	100,107	0.12	USD 80,000	Kimco Realty 2.7% 1/10/2030	65,134	0.08
USD 100,000	DTE Electric 1.9% 1/4/2028	83,207	0.10	USD 175,000	Kraft Heinz Foods 3.75% 1/4/2030	152,290	0.19
USD 190,000	Duke Energy Carolinas 3.95% 15/11/2028	169,825	0.21	USD 100,000	LYB International Finance III 5.625% 15/5/2033	95,222	0.12
USD 250,000	Duke Energy Florida 2.4% 15/12/2031	195,046	0.24	USD 320,000	Metropolitan Life Global Funding I 4.4% 30/6/2027	290,113	0.36
USD 150,000	Duke Energy Progress 3.45% 15/3/2029	130,729	0.16	USD 380,000	MidAmerican Energy 3.65% 15/4/2029	334,086	0.41
USD 200,000	Duke Energy Progress 5.1% 15/3/2034	186,745	0.23	USD 40,000	MidAmerican Energy 5.3% 1/2/2055	36,425	0.04
USD 170,000	East Bay Municipal Utility District Water System Revenue 5.874% 1/6/2040	166,674	0.21	EUR 200,000	National Grid North America 4.061% 3/9/2036	200,210	0.25
USD 105,000	Ecolab 1.3% 30/1/2031	78,692	0.09	USD 175,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	162,423	0.20
USD 18,000	Equinix 2.15% 15/7/2030	14,224	0.02	USD 35,000	News 3.875% 15/5/2029	29,722	0.04
USD 390,000	Equinix 2.5% 15/5/2031	307,165	0.38	USD 17,000	News 5.125% 15/2/2032	14,936	0.02
USD 834,662	Fannie Mae Pool 3.5% 1/7/2051	697,216	0.86	USD 210,000	NextEra Energy Capital 1.9% 15/6/2028	173,013	0.21
USD 250,000	Fifth Third Bancorp 1.707% 1/11/2027	211,660	0.26	USD 17,000	NextEra Energy Operating Partners 3.875% 15/10/2026	14,861	0.02
USD 400,000	Ford Motor 3.25% 12/2/2032	308,140	0.38	USD 33,000	Nordstrom 4% 15/3/2027	28,782	0.04
USD 352,000	Ford Motor 6.1% 19/8/2032*	327,477	0.40	USD 29,000	Nordstrom 6.95% 15/3/2028	27,099	0.03
USD 160,000	Freddie Mac Multifamily Structured Pass Through Certificates 4.656% 25/8/2031	147,223	0.18	USD 90,000	Northern States Power 2.25% 1/4/2031	70,963	0.09
USD 200,000	General Motors 5.4% 15/10/2029	185,218	0.23	USD 75,000	Northern States Power 5.4% 15/3/2054	69,778	0.09
USD 110,000	Georgia Power 3.25% 1/4/2026	97,379	0.12	USD 28,000	NRG Energy 5.75% 15/1/2028	25,328	0.03
USD 1,248,617	Ginnie Mae II Pool 4% 20/5/2048	1,084,459	1.33	USD 13,000	NRG Energy 6.625% 15/1/2027	11,785	0.01
USD 310,000	Goldman Sachs 4.387% 15/6/2027	278,474	0.34	USD 85,000	NSTAR Electric 3.95% 1/4/2030	75,190	0.09
USD 199,046	GoodLeap Sustainable Home Solutions Trust 2022-4 5.3% 20/11/2054	173,565	0.21	USD 130,000	Oncor Electric Delivery 4.15% 1/6/2032	113,943	0.14
USD 31,000	Hanesbrands 4.875% 15/5/2026	27,834	0.03	USD 16,000	Owens-Brockway Glass Container 7.25% 15/5/2031	14,637	0.02
USD 195,000	Healthpeak 2.125% 1/12/2028	159,875	0.20	USD 250,000	Pacific Gas and Electric 6.7% 1/4/2053	249,356	0.31
USD 37,000	Hilton Domestic Operating 4% 1/5/2031	30,917	0.04	USD 90,000	PacifiCorp 2.9% 15/6/2052	51,548	0.06
USD 33,000	Hilton Domestic Operating 4.875% 15/1/2030	29,279	0.04	USD 20,000	PacifiCorp 5.35% 1/12/2053	17,496	0.02
USD 17,000	Hilton Domestic Operating 5.75% 1/5/2028	15,392	0.02	USD 35,000	PacifiCorp 5.5% 15/5/2054	31,513	0.04
				USD 300,000	PNC Financial Services 4.758% 26/1/2027	270,564	0.33
				USD 57,000	Post 4.625% 15/4/2030	48,976	0.06
				USD 13,000	Post 5.625% 15/1/2028	11,742	0.01

*All or a portion of this security represents a security on loan.

Impact Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 200,000	Prologis 1.25% 15/10/2030	150,812	0.19	USD 300,000	Truist Financial 1.267% 2/3/2027	256,160	0.31
EUR 400,000	Prologis Euro Finance 4.625% 23/5/2033	427,203	0.52	USD 330,000	Verizon Communications 1.5% 18/9/2030	253,318	0.31
USD 90,000	Prudential Financial 1.5% 10/3/2026	77,895	0.10	USD 200,000	Verizon Communications 3.875% 8/2/2029	176,702	0.22
USD 105,000	Public Service Electric and Gas 3.1% 15/3/2032	86,231	0.11	USD 275,000	Verizon Communications 5.05% 9/5/2033	253,909	0.31
USD 145,000	Public Service Electric and Gas 4.65% 15/3/2033	131,377	0.16	USD 615,000	Wells Fargo 4.54% 15/8/2026	552,961	0.68
USD 165,000	Republic Services 4.875% 1/4/2029	152,199	0.19	USD 70,000	Welltower 2.7% 15/2/2027	60,821	0.07
USD 32,000	Reworld 4.875% 1/12/2029	26,831	0.03	USD 60,000	Wisconsin Power and Light 4.95% 1/4/2033	54,620	0.07
USD 16,000	Reworld 5% 1/9/2030	13,227	0.02	USD 145,000	Wisconsin Power and Light 5.375% 30/3/2034	135,433	0.17
USD 200,000	San Diego Gas & Electric 4.95% 15/8/2028	184,524	0.23	USD 50,000	WRKCo 3.375% 15/9/2027	43,633	0.05
USD 52,000	SBA Communications 3.125% 1/2/2029	43,208	0.05	USD 30,000	WRKCo 4.2% 1/6/2032	26,267	0.03
USD 51,000	SBA Communications 3.875% 15/2/2027	44,625	0.05	USD 44,000	Yum! Brands 3.625% 15/3/2031	36,515	0.05
USD 15,000	Sealed Air 5% 15/4/2029	13,355	0.02	USD 45,000	Yum! Brands 4.625% 31/1/2032	38,697	0.05
USD 210,000	Southern California Edison 2.5% 1/6/2031	166,794	0.21	USD 31,000	Yum! Brands 4.75% 15/1/2030	27,545	0.03
USD 170,000	Southern California Edison 3.65% 1/6/2051	115,910	0.14			16,461,694	20.24
USD 400,000	Southern Power 0.9% 15/1/2026	343,558	0.42	Total Bonds		80,698,458	99.23
USD 38,000	Starwood Property Trust 7.25% 1/4/2029	35,765	0.04	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		80,698,458	99.23
USD 100,000	Toyota Motor Credit 2.15% 13/2/2030	80,883	0.10	Total Portfolio		80,698,458	99.23
				Other Net Assets		629,084	0.77
				Total Net Assets (EUR)		81,327,542	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	297,773	SEK	3,480,000	HSBC Bank	3/9/2024	(8,175)
EUR	313,830	CHF	300,000	RBS	3/9/2024	(4,958)
EUR	1,438,646	AUD	2,380,000	RBS	3/9/2024	(18,776)
EUR	357,673	SGD	520,000	Bank of America	3/9/2024	(2,482)
EUR	26,527,477	USD	28,711,000	Bank of America	3/9/2024	605,564
EUR	250,159	NZD	460,000	Bank of America	3/9/2024	(9,601)
EUR	4,022	DKK	30,000	BNP Paribas	3/9/2024	-
EUR	384,373	MXN	7,810,000	Goldman Sachs	3/9/2024	26,338
EUR	1,795,168	CAD	2,690,000	State Street	3/9/2024	(5,778)
EUR	3,092,437	GBP	2,608,000	State Street	3/9/2024	(2,867)
EUR	586,036	JPY	97,820,000	State Street	3/9/2024	(20,706)
EUR	92,437	USD	100,000	RBS	3/9/2024	2,151
EUR	304,355	USD	330,000	Morgan Stanley	3/9/2024	6,412
EUR	94,584	GBP	80,000	RBS	3/9/2024	(364)
EUR	73,099	USD	80,000	State Street	3/9/2024	871
EUR	146,257	USD	160,000	HSBC Bank	3/9/2024	1,800
EUR	1,800,595	CAD	2,690,000	Citigroup	2/10/2024	376
EUR	1,461,126	AUD	2,380,000	Bank of America	2/10/2024	4,593
EUR	4,024	DKK	30,000	Morgan Stanley	2/10/2024	-
EUR	259,816	NZD	460,000	Goldman Sachs	2/10/2024	383
EUR	360,276	SGD	520,000	HSBC Bank	2/10/2024	(29)
EUR	320,980	CHF	300,000	State Street	2/10/2024	1,529

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Impact Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	611,338	JPY	97,820,000	BNP Paribas	2/10/2024	2,844
EUR	355,511	MXN	7,810,000	Goldman Sachs	2/10/2024	(441)
EUR	3,132,068	GBP	2,638,000	State Street	2/10/2024	4,474
EUR	307,250	SEK	3,480,000	Bank of America	2/10/2024	1,240
EUR	26,373,882	USD	29,301,000	BNP Paribas	2/10/2024	(45,515)
GBP	50,000	EUR	58,258	HSBC Bank	3/9/2024	1,084
USD	260,785	CLP	238,830,000	HSBC Bank	17/9/2024	(1,013)
USD	284,083	PEN	1,070,000	Goldman Sachs	18/9/2024	(1,149)
USD	94,309	MYR	440,000	Goldman Sachs	18/9/2024	(6,853)
USD	80,000	EUR	73,025	HSBC Bank	3/9/2024	(797)
Net unrealised appreciation						530,155
USD Hedged Share Class						
USD	5,516	EUR	5,041	BNY Mellon	13/9/2024	(63)
Net unrealised depreciation						(63)
Total net unrealised appreciation (EUR underlying exposure - EUR 71,545,368)						530,092

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
(5)	EUR	Euro BOBL	September 2024	588,150	(7,090)
(17)	EUR	Euro Bund	September 2024	2,275,450	(580)
(3)	EUR	Euro BUXL	September 2024	403,800	(21,740)
(2)	EUR	Euro Schatz	September 2024	212,420	(1,450)
(1)	EUR	Euro-BTP	September 2024	118,840	(475)
(5)	USD	US Treasury 10 Year Note (CBT)	December 2024	513,852	247
(12)	USD	US Ultra 10 Year Note	December 2024	1,276,244	4,231
(12)	USD	US Treasury 2 Year Note (CBT)	December 2024	2,249,044	2,140
(10)	USD	US Treasury 5 Year Note (CBT)	December 2024	988,769	2,073
Total				8,626,569	(22,644)

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation EUR	Market Value EUR
CDS	EUR 603,851	Fund receives default protection on ITRAXX.EUR.41.V1; and pays Fixed 1%	BNP Paribas	20/6/2029	(1,128)	(12,953)
IRS	EUR 210,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5837%	BNP Paribas	23/5/2049	(2,683)	(2,683)
IRS	EUR 340,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.53058%	BNP Paribas	4/2/2050	(3,245)	(3,185)
IRS	EUR 294,244	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.3835%	BNP Paribas	1/2/2053	(392)	(392)
IRS	EUR 310,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.2962%	BNP Paribas	24/3/2031	(7,546)	(7,546)
Total (EUR underlying exposure - EUR 1,211,237)					(14,994)	(26,759)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

India Fund

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				777,683	Macrotech Developers	11,626,591	1.89
				902,652	Mahindra & Mahindra	30,192,705	4.90
				425,881	Mankind Pharma	12,632,284	2.05
				4,383,689	NTPC	21,753,478	3.53
COMMON STOCKS (SHARES)				1,329,250	Oil & Natural Gas	5,241,957	0.85
				177,008	Olectra Greentech	3,296,348	0.53
	India			3,554,572	REC	26,265,807	4.26
705,310	Aavas Financiers	14,470,539	2.35	831,552	Reliance Industries	29,934,732	4.86
5,395,612	Aditya Birla Capital	14,160,134	2.30	412,719	SRF	12,620,048	2.05
368,060	Akums Drugs & Pharmaceuticals	3,791,791	0.62	2,322,150	Swan Energy	18,755,228	3.04
528,139	Astral	12,086,187	1.96	2,230,114	Syrma SGS Technology	11,655,609	1.89
955,029	Axis Bank	13,382,391	2.17	342,705	Tata Consultancy Services	18,607,006	3.02
3,770,824	Bharat Heavy Electricals	13,063,033	2.12	55,820	Tbo Tek	1,179,144	0.19
541,509	Bharti Airtel	10,259,593	1.67	267,785	TeamLease Services	10,050,808	1.63
877,827	Bharti Hexacom	13,104,411	2.13	260,589	Titagarh Rail System	4,423,764	0.72
1,089,432	Bikaji Foods International	10,717,503	1.74	600,683	TVS Motor	20,148,758	3.27
1,131,258	Cipla	22,321,342	3.62	195,242	UltraTech Cement	26,309,440	4.27
185,639	Cummins India	8,288,446	1.35			614,069,554	99.67
175,925	Eicher Motors	10,404,948	1.69	United States			
7,669,570	GAIL India	21,735,459	3.53	145,098	Cognizant Technology Solutions	11,253,076	1.82
781,531	Godrej Consumer Products	13,802,152	2.24	Total Common Stocks (Shares)			
464,234	Godrej Properties	16,102,929	2.61	625,322,630 101.49			
540,154	HDFC Bank	10,542,088	1.71	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
1,921,347	HDFC Life Insurance	16,922,355	2.75	625,322,630 101.49			
1,976,678	Hindalco Industries	16,529,420	2.68	Total Portfolio			
1,591,117	ICICI Bank	23,319,088	3.78	625,322,630 101.49			
1,112,225	IndusInd Bank	18,900,382	3.07	Other Net Liabilities			
1,388,742	Infosys	32,183,828	5.23	(9,199,359) (1.49)			
217,038	InterGlobe Aviation	12,498,843	2.03	Total Net Assets (USD)			
3,473,995	ITC	20,788,985	3.37	616,123,271 100.00			

India Fund continued

Sector Breakdown as at 31 August 2024

	% of Net Assets
Financials	26.89
Consumer Cyclical	14.93
Consumer Non-cyclical	13.64
Industrial	12.84
Technology	10.07
Utilities	7.06
Energy	5.71
Communications	5.62
Basic Materials	4.73
Other Net Liabilities	(1.49)
	100.00

Japan Flexible Equity Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (JPY)	% of Net Assets	Holding	Description	Market Value (JPY)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				655,100	Mitsui	2,045,877,300	1.92
COMMON STOCKS (SHARES)				762,600	Murata Manufacturing*	2,312,965,800	2.17
Japan				193,300	Nafco	513,211,500	0.48
377,000	Advantest	2,503,657,000	2.35	119,200	NEC	1,533,508,000	1.44
773,400	Amada*	1,160,100,000	1.09	817,900	Nihon Kohden*	1,603,492,950	1.51
280,000	Chugoku Marine Paints	562,800,000	0.53	371,100	Nintendo	2,932,432,200	2.75
754,800	Coca-Cola Bottlers Japan*	1,557,152,400	1.46	265,800	Nishimatsuya Chain	670,879,200	0.63
484,800	Credit Saison	1,563,480,000	1.47	103,000	Nitori*	2,237,160,000	2.10
163,100	Dai-Dan*	494,193,000	0.46	382,000	ORIX	1,392,008,000	1.31
271,800	Dai-ichi Life*	1,135,308,600	1.06	414,600	Pan Pacific International	1,537,336,800	1.44
593,500	Daiichi Sankyo	3,625,098,000	3.41	399,500	Recruit	3,614,276,500	3.39
1,018,200	Daiwa*	1,093,546,800	1.03	881,100	Renesas Electronics	2,215,085,400	2.08
1,069,000	Denso*	2,395,094,500	2.25	543,900	Resonac*	1,935,740,100	1.82
308,600	DMG Mori*	1,068,990,400	1.00	169,500	Sanwa*	562,231,500	0.53
287,100	Eisai	1,756,764,900	1.65	556,100	Sekisui House	2,087,599,400	1.96
337,000	Fukuoka Financial*	1,291,384,000	1.21	594,100	Shin-Etsu Chemical	3,815,310,200	3.58
279,800	Hamamatsu Photonics	1,086,743,200	1.02	25,000	SMC*	1,675,000,000	1.57
1,000,000	Hitachi	3,572,000,000	3.35	265,400	SoftBank	2,230,687,000	2.09
1,886,300	Honda Motor*	2,995,444,400	2.81	387,100	Sony*	5,496,820,000	5.16
641,500	Idemitsu Kosan*	679,348,500	0.64	393,300	Sumitomo Mitsui Financial*	3,756,015,000	3.52
653,000	Inpex*	1,416,683,500	1.33	1,511,700	Suzuki Motor*	2,560,063,950	2.40
163,900	Japan Eyewear*	631,015,000	0.59	535,700	Tokio Marine*	2,949,564,200	2.77
387,800	Kao*	2,538,151,000	2.38	1,508,500	Tokyo Fudosan*	1,574,874,000	1.48
419,100	Kawasaki Heavy Industries*	2,158,784,100	2.03	520,900	Toyota Motor	1,437,423,550	1.35
335,400	Kinden*	1,046,448,000	0.98	354,400	Yokohama Rubber*	1,178,380,000	1.11
798,800	Kubota*	1,625,558,000	1.53	Total Common Stocks (Shares)		104,992,522,400	98.55
653,800	Kyushu Electric Power*	1,009,140,300	0.95	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		104,992,522,400	98.55
558,400	Makita	2,718,849,600	2.55	Total Portfolio		104,992,522,400	98.55
772,500	Mitsubishi*	2,327,542,500	2.19	Other Net Assets		1,542,697,520	1.45
653,100	Mitsubishi Gas Chemical*	1,765,002,750	1.65	Total Net Assets (JPY)		106,535,219,920	100.00
161,700	Mitsubishi Logistics*	826,933,800	0.78				
2,957,700	Mitsubishi UFJ Financial*	4,519,365,600	4.24				

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) JPY
EUR Hedged Share Class						
EUR	85,266,987	JPY	13,584,901,827	BNY Mellon	13/9/2024	148,447,430
JPY	216,683,456	EUR	1,345,020	BNY Mellon	13/9/2024	52,904
Net unrealised appreciation						148,500,334
HKD Hedged Share Class						
HKD	43,868	JPY	819,987	BNY Mellon	13/9/2024	(2,008)
JPY	7,821	HKD	423	BNY Mellon	13/9/2024	(61)
Net unrealised depreciation						(2,069)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Japan Flexible Equity Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) JPY
USD Hedged Share Class						
JPY	294,263,012	USD	2,033,355	BNY Mellon	13/9/2024	(1,283,621)
USD	53,244,614	JPY	7,748,510,131	BNY Mellon	13/9/2024	(9,506,414)
Net unrealised depreciation						(10,790,035)
Total net unrealised appreciation						
(JPY underlying exposure - JPY 21,981,804,829)						137,708,230

Sector Breakdown as at 31 August 2024

	% of Net Assets
Consumer Cyclical	28.55
Financials	18.09
Industrial	18.04
Consumer Non-cyclical	14.39
Basic Materials	7.58
Technology	6.89
Communications	2.09
Energy	1.97
Utilities	0.95
Other Net Assets	1.45
	100.00

Japan Small & MidCap Opportunities Fund

Portfolio of Investments 31 August 2024

		Market Value (JPY)	% of Net Assets			Market Value (JPY)	% of Net Assets		
Holding	Description			Holding	Description				
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				107,600	Nagano Keiki	300,204,000	1.13		
				140,700	Nankai Electric Railway*	331,981,650	1.25		
				735,500	Net Protections	224,327,500	0.84		
				66,000	Nichias*	373,560,000	1.41		
COMMON STOCKS (SHARES)				69,200	Nichirei	302,819,200	1.14		
				20,900	Nippon Avionics	258,324,000	0.97		
				1,049	NIPPON REIT Investment	341,449,500	1.29		
				169,900	Nippon Seiki	212,544,900	0.80		
Japan				55,600	Nippon Soda	281,892,000	1.06		
				97,700	Nohmi Bosai	226,468,600	0.85		
				92,100	Nomura Real Estate*	384,425,400	1.45		
				76,800	Noritake	304,896,000	1.15		
112,500	77 Bank*	470,812,500	1.77	66,300	OSAKA Titanium Technologies*	170,987,700	0.64		
83,600	Amvis	207,328,000	0.78	158,400	PAL*	374,457,600	1.41		
66,300	As One	194,789,400	0.73	195,900	Plaid	207,262,200	0.78		
129,700	Bic Camera*	216,080,200	0.81	96,900	Rohto Pharmaceutical	336,824,400	1.27		
164,100	Chugoku Marine Paints	329,841,000	1.24	492,700	Round One*	436,039,500	1.64		
556,300	CMK	254,785,400	0.96	127,300	Ryohin Keikaku*	348,929,300	1.31		
115,700	Credit Saison	373,132,500	1.40	118,200	San-A	299,046,000	1.13		
133,800	Dai-Dan*	405,414,000	1.52	188,700	Sanki Engineering	440,048,400	1.66		
30,200	Daikokutenbussan	349,414,000	1.31	87,300	Sanwa*	289,574,100	1.09		
399,600	Daiwa*	429,170,400	1.61	89,800	Seika	361,894,000	1.36		
124,200	DKS	404,892,000	1.52	78,600	Seiren	184,552,800	0.70		
27,700	Enplas*	196,116,000	0.74	16,400	SHIFT	223,696,000	0.84		
71,100	FFRI Security*	125,136,000	0.47	142,300	Simplex	356,176,900	1.34		
157,400	Food & Life*	426,711,400	1.61	60,400	Sinfonia Technology	264,250,000	0.99		
67,300	Fujimi	167,375,100	0.63	100,400	Sinko Industries	451,800,000	1.70		
139,800	Fukuoka Financial	535,713,600	2.02	110,900	Sundrug	470,216,000	1.77		
174,200	giftee	224,718,000	0.84	37,500	SWCC*	201,375,000	0.76		
75,400	Gunze*	419,224,000	1.58	89,100	T&D	218,161,350	0.82		
66,800	Hodogaya Chemical	342,016,000	1.29	49,500	Taiyo Yuden*	178,002,000	0.67		
228,900	Hokuhoku Financial*	398,057,100	1.50	118,700	Timee	242,385,400	0.91		
135,600	Inpex	294,184,200	1.11	71,900	Tokyo Keiki*	213,974,400	0.80		
128,000	Insource	136,704,000	0.51	78,600	Tokyo Tatemono*	190,958,700	0.72		
69,200	Isetan Mitsukoshi*	151,755,600	0.57	238,900	Tokyu Fudosan*	249,411,600	0.94		
538,400	Istyle*	283,198,400	1.06	15,800	Toyo Gosei*	134,616,000	0.51		
90,300	Japan Eyewear*	347,655,000	1.31	20,700	Toyo Suisan Kaisha*	188,059,500	0.71		
98,600	Japan Material	174,916,400	0.66	26,600	Toyo Tanso*	152,152,000	0.57		
4,568	Japan Metropolitan Fund Invest*	422,083,200	1.59	88,600	Trusco Nakayama	210,425,000	0.79		
142,500	Kajima*	378,836,250	1.42	121,800	Tsuburaya Fields*	263,940,600	0.99		
70,200	Kaneka	264,443,400	0.99	64,100	UACJ	321,782,000	1.21		
132,900	Kinden*	414,648,000	1.56	37,000	Union Tool	217,930,000	0.82		
33,200	Kohoku Kogyo	108,232,000	0.41	2,372	United Urban Investment	341,330,800	1.28		
184,900	Konoike Transport	453,189,900	1.70	75,000	YAMABIKO	174,000,000	0.65		
152,800	Kotobuki Spirits*	269,080,800	1.01	87,600	ZERIA Pharmaceutical	202,443,600	0.76		
221,600	Kyushu Electric Power	342,039,600	1.29	Total Common Stocks (Shares)			26,175,142,100	98.46	
325,200	Kyushu Financial*	245,200,800	0.92	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				26,175,142,100	98.46
96,500	Kyushu Leasing Service	106,632,500	0.40	Total Portfolio			26,175,142,100	98.46	
106,600	Kyushu Railway	416,806,000	1.57	Other Net Assets			408,659,067	1.54	
110,700	Mani*	217,691,550	0.82	Total Net Assets (JPY)			26,583,801,167	100.00	
5,300	Maruwa	204,845,000	0.77						
62,400	Max	219,960,000	0.83						
54,000	Medley*	187,380,000	0.71						
98,200	Mercari*	233,077,700	0.88						
76,300	Mitsubishi Logistics*	390,198,200	1.47						
174,300	Mitsui High-Tec*	181,359,150	0.68						
40,200	Money Forward	223,672,800	0.84						
99,900	Morinaga	274,675,050	1.03						
237,700	m-up	302,354,400	1.14						

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Japan Small & MidCap Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) JPY
EUR Hedged Share Class						
EUR	2,778,119	JPY	442,766,502	BNY Mellon	13/9/2024	4,685,363
JPY	18,302,638	EUR	113,447	BNY Mellon	13/9/2024	30,689
Net unrealised appreciation						4,716,052
HKD Hedged Share Class						
HKD	43,130	JPY	805,937	BNY Mellon	13/9/2024	(1,727)
JPY	9,943	HKD	532	BNY Mellon	13/9/2024	17
Net unrealised depreciation						(1,710)
USD Hedged Share Class						
JPY	614,452,545	USD	4,208,537	BNY Mellon	13/9/2024	2,752,658
USD	20,770,867	JPY	3,020,852,925	BNY Mellon	13/9/2024	(1,844,072)
Net unrealised appreciation						908,586
Total net unrealised appreciation (JPY underlying exposure - JPY 4,087,399,758)						5,622,928

Sector Breakdown as at 31 August 2024

	% of Net Assets
Industrial	31.94
Financials	18.55
Consumer Cyclical	15.34
Consumer Non-cyclical	14.84
Basic Materials	7.25
Technology	4.22
Communications	3.92
Utilities	1.29
Energy	1.11
Other Net Assets	1.54
	100.00

Latin American Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
COMMON / PREFERRED STOCKS (SHARES)			
Brazil			
8,017,043	Alpargatas	11,127,604	1.74
1,279,098	Ambev	2,888,945	0.45
2,174,217	Azzas 2154	18,832,452	2.94
15,359,989	B3 - Brasil Bolsa Balcao	33,769,542	5.27
6,114,641	Banco Bradesco	16,812,198	2.62
8,458,636	Banco Bradesco ADR	23,430,422	3.66
7,968,966	CCR	18,420,717	2.88
3,892,211	Cyrela Brazil Realty Empreendimentos e Participacoes	15,024,895	2.34
4,313,582	Ez Tec Empreendimentos e Participacoes	10,618,563	1.66
32,501,342	Hapvida Participacoes e Investimentos	24,277,646	3.79
3,304,997	Itau Unibanco ADR*	21,465,955	3.35
6,681,807	Lojas Renner	20,035,331	3.13
1,998,278	Petroleo Brasileiro	13,867,985	2.17
858,955	Petroleo Brasileiro ADR	13,069,000	2.04
1,305,908	Petroleo Brasileiro ADR*	18,093,356	2.82
3,200,064	Rede D'Or Sao Luiz	18,207,450	2.84
4,321,527	Rumo	16,598,215	2.59
9,511,809	Sendas Distribuidora	15,940,218	2.49
779,710	Vale	8,195,226	1.28
2,801,954	Vale ADR	29,420,517	4.59
		350,096,237	54.65
Canada			
97,360	Franco-Nevada	11,907,128	1.86
1,499,569	MAG Silver*	19,780,693	3.09
		31,687,821	4.95
Cayman Islands			
986,375	StoneCo*	13,286,471	2.07
754,817	XP	14,224,526	2.22
		27,510,997	4.29

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

						Unrealised appreciation/ (depreciation) USD
Currency	Purchases	Currency	Sales	Counterparty	Maturity date	
AUD Hedged Share Class						
AUD	3,837,644	USD	2,520,626	BNY Mellon	13/9/2024	82,882
USD	164,319	AUD	243,428	BNY Mellon	13/9/2024	(826)
Net unrealised appreciation						82,056
CHF Hedged Share Class						
CHF	257,843	USD	301,746	BNY Mellon	13/9/2024	2,080
USD	15,409	CHF	13,032	BNY Mellon	13/9/2024	53
Net unrealised appreciation						2,133

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Latin American Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	324,005	USD	354,747	BNY Mellon	13/9/2024	4,285
USD	18,070	EUR	16,255	BNY Mellon	13/9/2024	56
Net unrealised appreciation						4,341
GBP Hedged Share Class						
GBP	794,601	USD	1,010,312	BNY Mellon	13/9/2024	34,326
USD	108,073	GBP	82,862	BNY Mellon	13/9/2024	(865)
Net unrealised appreciation						33,461
HKD Hedged Share Class						
HKD	909,109	USD	116,825	BNY Mellon	13/9/2024	(196)
USD	8,448	HKD	65,821	BNY Mellon	13/9/2024	2
Net unrealised depreciation						(194)
PLN Hedged Share Class						
PLN	9,008,256	USD	2,280,297	BNY Mellon	13/9/2024	51,944
USD	236,467	PLN	913,765	BNY Mellon	13/9/2024	(107)
Net unrealised appreciation						51,837
SGD Hedged Share Class						
SGD	3,787,172	USD	2,865,282	BNY Mellon	13/9/2024	41,689
USD	283,991	SGD	370,836	BNY Mellon	13/9/2024	(658)
Net unrealised appreciation						41,031
Total net unrealised appreciation (USD underlying exposure - USD 10,500,989)						214,665

Sector Breakdown as at 31 August 2024

	% of Net Assets
Financials	35.81
Consumer Cyclical	16.91
Basic Materials	14.83
Consumer Non-cyclical	10.94
Energy	8.69
Industrial	7.61
Technology	1.83
Communications	0.92
Other Net Assets	2.46
	100.00

Multi-Theme Equity Fund

Portfolio of Investments 31 August 2024

Holding Description		Market Value (USD)	% of Net Assets	Holding Description		Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				7,082	iShares NASDAQ 100 UCITS ETF~	7,906,274	7.97
						59,033,776	59.50
FUNDS				Luxembourg			
	Ireland			1,155,371	BlackRock Global Funds - Circular Economy Fund™	17,915,300	18.06
130,533	iShares Ageing Population UCITS ETF~	1,015,220	1.02	140,605	BlackRock Global Funds - FinTech Fund™	1,992,693	2.01
44,085	iShares Agribusiness UCITS ETF~	2,000,577	2.02	225,385	BlackRock Global Funds - Future Consumer Fund™	1,498,814	1.51
223,437	iShares Automation & Robotics UCITS ETF~	2,981,767	3.00	223,465	BlackRock Global Funds - Next Generation Health Care Fund™	1,991,072	2.01
472,894	iShares Digital Entertainment And Education UCITS ETF~	3,921,994	3.95	143,668	BlackRock Global Funds - Next Generation Technology Fund™	2,919,618	2.94
1,295,014	iShares Digital Security UCITS ETF~	11,064,600	11.15	139,439	BlackRock Global Funds - Nutrition Fund™	1,508,503	1.52
469,411	iShares Digitalisation UCITS ETF~	4,484,049	4.52	520,062	BlackRock Global Funds - Sustainable Energy Fund™	12,485,799	12.58
220,835	iShares Global Infrastructure UCITS ETF~	7,396,868	7.45			40,311,799	40.63
137,937	iShares Global Timber & Forestry UCITS ETF~	3,915,342	3.95	Total Funds		99,345,575	100.13
35,211	iShares Global Water UCITS ETF~	2,466,178	2.49	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
738,031	iShares Healthcare Innovation UCITS ETF~	5,968,826	6.02			99,345,575	100.13
342,739	iShares Metaverse UCITS ETF~	2,945,807	2.97	Total Portfolio		99,345,575	100.13
94,048	iShares MSCI EM Consumer Growth UCITS ETF~	2,966,274	2.99	Other Net Liabilities		(129,080)	(0.13)
				Total Net Assets (USD)		99,216,495	100.00

~Cross umbrella holding and investment in connected party fund, see further information in Note 10.
~Investment in connected party fund, see further information in Note 10.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	3,186,502	USD	3,491,052	Barclays	5/9/2024	38,628
USD	9,104,991	EUR	8,400,911	Toronto-Dominion	5/9/2024	(200,677)
Net unrealised depreciation						(162,049)
EUR Hedged Share Class						
EUR	198,092	USD	216,913	BNY Mellon	13/9/2024	2,593
USD	3,272	EUR	2,966	BNY Mellon	13/9/2024	(14)
Net unrealised appreciation						2,579
GBP Hedged Share Class						
GBP	3,152	USD	4,118	BNY Mellon	13/9/2024	25
USD	2,851	GBP	2,177	BNY Mellon	13/9/2024	(11)
Net unrealised appreciation						14
Total net unrealised depreciation (USD underlying exposure - USD 13,063,235)						(159,456)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

MyMap Cautious Fund⁽⁵⁾

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				167,324	iShares USD Corp Bond 0-3yr ESG UCITS ETF [~]	843,982	2.17
FUNDS				1,387,996	iShares USD Corp Bond ESG UCITS ETF [~]	6,103,712	15.70
Ireland				291,179	iShares USD High Yield Corp Bond ESG UCITS ETF [~]	1,354,885	3.49
137,851	iShares Asia Investment Grade Corp Bond UCITS ETF [~]	695,417	1.79	3,968	iShares USD TIPS UCITS ETF [~]	964,819	2.48
87,530	iShares IV Public Limited Company - iShares MSCI Japan SRI UCITS ETF USD [~]	661,946	1.70	75,304	iShares USD Treasury Bond 0-1yr UCITS ETF [~]	386,761	1.00
590,451	iShares JP Morgan ESG USD EM Bond UCITS ETF [~]	2,554,586	6.57	24,068	iShares USD Treasury Bond 1-3yr UCITS ETF [~]	3,128,971	8.05
1,146	iShares MSCI Canada UCITS ETF [~]	232,512	0.60	1,075,102	iShares USD Treasury Bond 20+yr UCITS ETF [~]	3,888,644	10.01
170,999	iShares MSCI EM ESG Enhanced UCITS ETF [~]	906,979	2.33	1,209,649	iShares USD Treasury Bond 3-7yr UCITS ETF [~]	5,881,195	15.13
8,309	iShares MSCI Europe SRI UCITS ETF [~]	1,148,470	2.95	21,935	iShares USD Treasury Bond 7-10yr UCITS ETF [~]	3,911,011	10.06
101,573	iShares MSCI USA ESG Enhanced UCITS ETF [~]	1,010,753	2.60	70,193	iShares USD Ultrashort Bond ESG UCITS ETF [~]	356,026	0.92
66,847	iShares MSCI USA ESG Screened UCITS ETF [~]	708,043	1.82	Total Funds		38,614,788	99.35
47,169	iShares MSCI USA Minimum Volatility ESG UCITS ETF [~]	387,413	1.00	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		38,614,788	99.35
259,354	iShares MSCI USA SRI UCITS ETF [~]	2,712,169	6.98	Total Portfolio		38,614,788	99.35
58,515	iShares MSCI World Information Technology Sector ESG UCITS ETF [~]	776,494	2.00	Other Net Assets		251,131	0.65
				Total Net Assets (USD)		38,865,919	100.00

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	797,419	JPY	119,392,922	UBS	4/9/2024	(22,932)
Net unrealised depreciation						(22,932)
AUD Hedged Share Class						
AUD	624,155	USD	409,540	BNY Mellon	13/9/2024	13,894
Net unrealised appreciation						13,894
CAD Hedged Share Class						
CAD	149,321	USD	108,727	BNY Mellon	13/9/2024	2,034
Net unrealised appreciation						2,034
CNH Hedged Share Class						
CNY	141,556,916	USD	19,816,240	BNY Mellon	13/9/2024	202,456
USD	1,568,657	CNY	11,169,965	BNY Mellon	13/9/2024	(10,990)
Net unrealised appreciation						191,466
GBP Hedged Share Class						
GBP	12,443	USD	15,807	BNY Mellon	13/9/2024	552
Net unrealised appreciation						552

⁽⁵⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

MyMap Cautious Fund⁽⁵⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedged Share Class						
HKD	975,808	USD	125,402	BNY Mellon	13/9/2024	(217)
Net unrealised depreciation						(217)
Total net unrealised appreciation						
(USD underlying exposure - USD 23,042,407)						184,797

⁽⁵⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

MyMap Growth Fund⁽⁵⁾

Portfolio of Investments 31 August 2024

Holding		Description	Market Value (USD)	% of Net Assets	Holding		Description	Market Value (USD)	% of Net Assets	
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market					40,271	iShares MSCI World Information Technology Sector ESG UCITS ETF~	534,396	2.51		
					19,439	iShares USD Corp Bond 0-3yr ESG UCITS ETF~	98,050	0.46		
FUNDS					224,762	iShares USD Corp Bond ESG UCITS ETF~	988,391	4.64		
133,235	Ireland	iShares IV Public Limited Company - iShares MSCI Japan SRI UCITS ETF USD~	1,007,590	4.74	2,185	iShares USD TIPS UCITS ETF~	531,283	2.50		
118,213		iShares JP Morgan ESG USD EM Bond UCITS ETF~	511,449	2.40	409	iShares USD Treasury Bond 1-3yr UCITS ETF~	53,172	0.25		
1,683		iShares MSCI Canada UCITS ETF~	341,464	1.61	186,090	iShares USD Treasury Bond 20+yr UCITS ETF~	673,088	3.16		
333,941		iShares MSCI EM ESG Enhanced UCITS ETF~	1,771,223	8.32	54,662	iShares USD Treasury Bond 3-7yr UCITS ETF~	265,761	1.25		
16,128		iShares MSCI Europe SRI UCITS ETF~	2,229,212	10.47	3,629	iShares USD Treasury Bond 7-10yr UCITS ETF~	647,051	3.04		
68,187		iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF~	366,437	1.72	10,082	iShares USD Ultrashort Bond ESG UCITS ETF~	51,137	0.24		
397,563		iShares MSCI USA ESG Enhanced UCITS ETF~	3,956,149	18.59	Total Funds		21,336,516	100.25		
238,784		iShares MSCI USA ESG Screened UCITS ETF~	2,529,200	11.88	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				21,336,516	100.25
25,970		iShares MSCI USA Minimum Volatility ESG UCITS ETF~	213,299	1.00	Total Portfolio		21,336,516	100.25		
344,743		iShares MSCI USA SRI UCITS ETF~	3,605,116	16.94	Other Net Liabilities		(52,432)	(0.25)		
110,454		iShares MSCI World ESG Enhanced UCITS ETF~	963,048	4.53	Total Net Assets (USD)		21,284,084	100.00		

~Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY	19,521,881	USD	130,496	Barclays	6/9/2024	3,679
JPY	22,262,059	USD	154,731	Morgan Stanley	6/9/2024	(1,724)
USD	1,416,195	JPY	212,038,662	UBS	4/9/2024	(40,727)
USD	112,130	JPY	16,551,563	Barclays	6/9/2024	(1,629)
Net unrealised depreciation						(40,401)
AUD Hedged Share Class						
AUD	833,761	USD	547,408	BNY Mellon	13/9/2024	18,226
USD	8,156	AUD	12,231	BNY Mellon	13/9/2024	(142)
Net unrealised appreciation						18,084
CAD Hedged Share Class						
CAD	94,058	USD	68,504	BNY Mellon	13/9/2024	1,265
USD	1,007	CAD	1,371	BNY Mellon	13/9/2024	(10)
Net unrealised appreciation						1,255
CNH Hedged Share Class						
CNY	28,764,798	USD	4,024,394	BNY Mellon	13/9/2024	43,460
USD	791,079	CNY	5,633,730	BNY Mellon	13/9/2024	(5,637)
Net unrealised appreciation						37,823
GBP Hedged Share Class						
GBP	87,249	USD	110,912	BNY Mellon	13/9/2024	3,791
USD	1,628	GBP	1,259	BNY Mellon	13/9/2024	(26)
Net unrealised appreciation						3,765

⁽⁵⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

MyMap Growth Fund⁽⁵⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedged Share Class						
HKD	13,134,922	USD	1,687,939	BNY Mellon	13/9/2024	(2,887)
USD	72,965	HKD	568,445	BNY Mellon	13/9/2024	41
Net unrealised depreciation						(2,846)
Total net unrealised appreciation						
(USD underlying exposure - USD 9,228,506)						17,680

⁽⁵⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

MyMap Moderate Fund⁽⁵⁾

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				74,754	iShares USD Corp Bond 0-3yr ESG UCITS ETF~	377,059	1.93
FUNDS				535,406	iShares USD Corp Bond ESG UCITS ETF~	2,354,448	12.07
Ireland				50,379	iShares USD High Yield Corp Bond ESG UCITS ETF~	234,419	1.20
98,734	iShares IV Public Limited Company - iShares MSCI Japan SRI UCITS ETF USD~	746,676	3.83	2,002	iShares USD TIPS UCITS ETF~	486,786	2.50
162,524	iShares JP Morgan ESG USD EM Bond UCITS ETF~	703,160	3.61	37,925	iShares USD Treasury Bond 0-1yr UCITS ETF~	194,783	1.00
1,157	iShares MSCI Canada UCITS ETF~	234,744	1.20	660	iShares USD Treasury Bond 1-3yr UCITS ETF~	85,804	0.44
228,636	iShares MSCI EM ESG Enhanced UCITS ETF~	1,212,685	6.22	290,067	iShares USD Treasury Bond 20+yr UCITS ETF~	1,049,172	5.38
11,584	iShares MSCI Europe SRI UCITS ETF~	1,601,140	8.21	247,298	iShares USD Treasury Bond 3-7yr UCITS ETF~	1,202,339	6.16
36,764	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF~	197,570	1.01	3,152	iShares USD Treasury Bond 7-10yr UCITS ETF~	562,002	2.88
303,527	iShares MSCI USA ESG Enhanced UCITS ETF~	3,020,397	15.49	29,646	iShares USD Ultrashort Bond ESG UCITS ETF~	150,367	0.77
133,450	iShares MSCI USA ESG Screened UCITS ETF~	1,413,502	7.25	Total Funds		19,536,280	100.17
23,803	iShares MSCI USA Minimum Volatility ESG UCITS ETF~	195,501	1.00	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		19,536,280	100.17
262,905	iShares MSCI USA SRI UCITS ETF~	2,749,303	14.10	Total Portfolio		19,536,280	100.17
31,496	iShares MSCI World ESG Enhanced UCITS ETF~	274,614	1.41	Other Net Liabilities		(32,523)	(0.17)
36,911	iShares MSCI World Information Technology Sector ESG UCITS ETF~	489,809	2.51	Total Net Assets (USD)		19,503,757	100.00

~Investment in connected party fund, see further information in Note 10.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY	15,081,663	USD	105,577	Barclays	4/9/2024	(1,951)
USD	1,007,193	JPY	150,799,718	UBS	4/9/2024	(28,955)
Net unrealised depreciation						(30,906)
AUD Hedged Share Class						
AUD	192,311	USD	126,241	BNY Mellon	13/9/2024	4,225
USD	999	AUD	1,515	BNY Mellon	13/9/2024	(28)
Net unrealised appreciation						4,197
CAD Hedged Share Class						
CAD	22,587	USD	16,449	BNY Mellon	13/9/2024	304
USD	213	CAD	291	BNY Mellon	13/9/2024	(2)
Net unrealised appreciation						302
CNH Hedged Share Class						
CNY	18,860,273	USD	2,638,453	BNY Mellon	13/9/2024	28,725
USD	197,826	CNY	1,410,710	BNY Mellon	13/9/2024	(1,675)
Net unrealised appreciation						27,050

⁽⁵⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

MyMap Moderate Fund⁽⁵⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	13,605	USD	17,293	BNY Mellon	13/9/2024	594
USD	135	GBP	105	BNY Mellon	13/9/2024	(4)
Net unrealised appreciation						590
HKD Hedged Share Class						
HKD	14,815,038	USD	1,903,857	BNY Mellon	13/9/2024	(3,267)
USD	38,180	HKD	297,434	BNY Mellon	13/9/2024	23
Net unrealised depreciation						(3,244)
Total net unrealised depreciation						
(USD underlying exposure - USD 6,103,772)						(2,011)

⁽⁵⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Natural Resources Fund⁽⁴⁾

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				198,830	Mondi	3,874,840	1.21
				168,011	Rio Tinto	10,571,409	3.30
				739,409	Shell	25,981,295	8.11
						56,019,022	17.50
COMMON STOCKS (SHARES)				United States			
Australia				29,921	Avery Dennison	6,605,659	2.06
354,631	BHP	9,806,344	3.06	24,040	CF Industries	1,984,262	0.62
Canada				20,607	Cheniere Energy	3,789,833	1.18
672,818	Barrick Gold	13,638,021	4.26	56,664	ConocoPhillips	6,383,766	1.99
243,106	Canadian Natural Resources	8,862,111	2.77	125,857	Corteva	7,196,504	2.25
77,961	Filo	1,844,445	0.58	17,645	Diamondback Energy	3,422,512	1.07
111,569	First Quantum Minerals*	1,386,587	0.43	191,411	Exxon Mobil*	22,368,290	6.99
274,833	Nutrien*	13,233,209	4.13	135,291	Freeport-McMoRan	5,962,274	1.86
85,647	Stelco	4,175,144	1.30	168,811	Graphic Packaging*	5,011,999	1.57
219,457	Teck Resources	10,468,099	3.27	51,434	Hess	7,051,601	2.20
210,400	Wheaton Precious Metals*	12,981,680	4.06	25,557	Marathon Petroleum	4,400,149	1.38
		66,589,296	20.80	224,952	Newmont*	12,073,174	3.77
Finland				19,647	Nucor	2,968,269	0.93
170,566	Neste	4,037,181	1.26	51,846	Packaging of America	10,796,929	3.37
France				153,944	Permian Resources	2,186,005	0.68
259,881	TotalEnergies	17,909,597	5.60			102,201,226	31.92
Ireland				Total Common Stocks (Shares)			
54,134	CRH	4,811,430	1.50			316,293,211	98.79
240,451	Smurfit WestRock	11,373,332	3.55	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
		16,184,762	5.05			316,293,211	98.79
Italy							
402,550	Eni	6,537,238	2.04	Other Transferable Securities			
1,885,858	Saipem*	4,231,845	1.32	COMMON STOCKS (SHARES)			
		10,769,083	3.36	Russian Federation			
Jersey				2,253,732	Gazprom**	249	0.00
2,812,913	Glencore	14,875,907	4.65	37,266	Polyus**	4	0.00
Luxembourg						253	0.00
80,551	ArcelorMittal*	1,900,198	0.59	Total Common Stocks (Shares)			
Norway						253	0.00
1,677,702	Norsk Hydro	9,450,275	2.95	Total Other Transferable Securities			
Switzerland						253	0.00
65,119	Bunge Global*	6,550,320	2.05	Total Portfolio			
United Kingdom						316,293,464	98.79
310,526	Anglo American	9,072,288	2.84	Other Net Assets			
1,054,712	DS Smith	6,519,190	2.04			3,882,719	1.21
				Total Net Assets (USD)			
						320,176,183	100.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	28,351,960	USD	31,048,164	BNY Mellon	13/9/2024	368,603
USD	654,807	EUR	592,187	BNY Mellon	13/9/2024	(1,398)
Net unrealised appreciation						367,205

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Natural Resources Fund⁽⁴⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	298,828	USD	380,047	BNY Mellon	13/9/2024	12,812
USD	7,505	GBP	5,762	BNY Mellon	13/9/2024	(70)
Net unrealised appreciation						12,742
Total net unrealised appreciation						
(USD underlying exposure - USD 32,457,276)						379,947

Sector Breakdown as at 31 August 2024

	% of Net Assets
Basic Materials	40.54
Energy	39.86
Industrial	12.03
Consumer Non-cyclical	6.36
Other Net Assets	1.21
	100.00

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Next Generation Health Care Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				1,407	4D Molecular Therapeutics	20,936	0.08
COMMON / PREFERRED STOCKS (SHARES)				1,494	Align Technology	357,156	1.45
Belgium				9,662	Allogene Therapeutics	25,701	0.10
4,989	Nyxoah	40,411	0.16	3,228	Alnylam Pharmaceuticals	861,844	3.50
Bermuda				1,841	Amgen	614,894	2.50
11,630	Roivant Sciences	139,967	0.57	679	Apellis Pharmaceuticals	26,345	0.11
British Virgin Islands				750	Arcellx	50,903	0.21
1,432	Biohaven	56,736	0.23	1,368	Arcturus Therapeutics	28,646	0.12
Canada				1,981	Arcus Biosciences	34,014	0.14
6,044	Xenon Pharmaceuticals	242,485	0.99	948	Arrowhead Pharmaceuticals*	22,581	0.09
Cayman Islands				2,880	Arvinas*	74,880	0.30
1,112	BeiGene ADR	214,616	0.87	1,567	Avidity Biosciences	66,801	0.27
5,358	Legend Biotech ADR	306,370	1.24	439	Axsome Therapeutics	39,067	0.16
1,227	MoonLake Immunotherapeutics	57,951	0.23	3,671	Beam Therapeutics*	97,355	0.40
844	Structure Therapeutics ADR	32,207	0.13	537	Becton Dickinson	129,508	0.53
		611,144	2.47	1,364	Biogen	279,756	1.14
Denmark				5,666	BioMarin Pharmaceutical	516,003	2.09
2,116	Zealand Pharma	279,818	1.14	1,828	Biomea Fusion	14,185	0.06
France				5,816	Bio-Techne	435,502	1.77
3,686	Sanofi ADR	207,522	0.84	11,018	Black Diamond Therapeutics	66,108	0.27
Germany				2,105	Blueprint Medicines	197,196	0.80
755	BioNTech ADR	66,055	0.27	12,338	Boston Scientific	1,003,326	4.07
3,302	Gerresheimer*	375,603	1.53	2,323	Bridgebio Pharma	63,116	0.26
602	Sartorius	166,093	0.67	6,665	Cabaletta Bio	38,724	0.16
		607,751	2.47	2,007	Catalent	122,006	0.50
Ireland				3,686	Cencora	877,710	3.56
2,393	Alkermes	67,985	0.28	829	Charles River Laboratories International	165,618	0.67
441	ICON	140,889	0.57	1,227	CONMED	91,056	0.37
589	STERIS	140,388	0.57	1,324	Cooper	139,894	0.57
		349,262	1.42	1,848	Danaher	494,617	2.01
Jersey				6,045	Denali Therapeutics*	148,163	0.60
2,014	Novocure	39,958	0.16	774	Dexcom	53,870	0.22
Netherlands				595	Disc Medicine	29,125	0.12
1,327	Argenx ADR*	686,775	2.79	2,566	Dyne Therapeutics	116,214	0.47
3,427	Immatics	37,937	0.15	4,408	Edwards Lifesciences	311,469	1.26
4,829	Merus*	243,092	0.99	453	Elevance Health	250,246	1.02
10,092	QIAGEN*	464,737	1.88	1,130	Encompass Health*	103,011	0.42
		1,432,541	5.81	1,495	Exact Sciences	94,349	0.38
Switzerland				6,652	Exelixis	171,622	0.70
10,021	AC Immune	32,368	0.13	1,460	GE HealthCare Technologies	122,932	0.50
311	Lonza	203,296	0.83	548	Glaukos	72,857	0.30
1,580	Roche	534,822	2.17	4,856	Guardant Health	125,430	0.51
		770,486	3.13	2,129	Halozyme Therapeutics*	135,490	0.55
United Kingdom				2,476	Hologic	201,076	0.82
10,381	Autolus Therapeutics ADR	39,603	0.16	1,435	Incyte	94,193	0.38
1,222	Bicycle Therapeutics ADR	26,884	0.11	3,712	Insmed*	279,959	1.14
4,033	Immunocore ADR	141,357	0.57	1,066	Inspire Medical Systems	194,556	0.79
		207,844	0.84	1,596	Intuitive Surgical	783,668	3.18
United States				2,181	Ionis Pharmaceuticals*	106,389	0.43
2,920	10X Genomics	67,189	0.27	1,047	Keros Therapeutics	47,345	0.19
				873	Labcorp	200,781	0.81
				361	Lexeo Therapeutics	4,090	0.02

*All or a portion of this security represents a security on loan.

Next Generation Health Care Fund continued

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
1,988	Longboard Pharmaceuticals	69,799	0.28	1,723	Twist Bioscience	76,053	0.31
2,324	MacroGenics	7,925	0.03	1,435	Ultragenyx Pharmaceutical	81,594	0.33
1,516	Masimo	178,039	0.72	826	United Therapeutics	298,467	1.21
701	McKesson	390,184	1.58	784	UnitedHealth	460,961	1.87
955	Merck	112,375	0.46	1,245	Vaxcyte	98,442	0.40
402	Mettler-Toledo International	580,934	2.36	272	Vertex Pharmaceuticals*	134,779	0.55
981	Molina Healthcare	342,850	1.39	2,857	Vigil Neuroscience	10,028	0.04
960	Monte Rosa Therapeutics	5,856	0.02	537	Viking Therapeutics	34,100	0.14
1,425	Natera*	168,064	0.68	4,681	Voyager Therapeutics	30,567	0.12
1,253	Neumora Therapeutics	14,159	0.06	1,241	Waters	428,021	1.74
2,073	Neurocrine Biosciences	263,250	1.07	2,048	West Pharmaceutical Services	648,888	2.63
5,308	Nurix Therapeutics	132,169	0.54			18,632,807	75.65
2,906	Nuvalent	249,189	1.01	Total Common / Preferred Stocks (Shares)		23,618,732	95.88
4,313	Nuvation Bio	13,629	0.06	Total Transferable Securities and Money			
3,053	ORIC Pharmaceuticals	30,988	0.13	Market Instruments Admitted to an			
761	Penumbra*	153,950	0.62	Official Stock Exchange Listing or			
2,603	Perspective Therapeutics	40,997	0.17	Dealt in on Another Regulated Market			
4,313	Prime Medicine	18,309	0.07			23,618,732	95.88
5,260	Protagonist Therapeutics	221,709	0.90				
2,880	PTC Therapeutics*	102,067	0.41	Other Transferable Securities			
853	RadNet	55,377	0.22	COMMON STOCKS (SHARES)			
1,408	REGENXBIO	16,896	0.07	United States			
2,767	Repligen*	417,679	1.70	1,945	Frequency Therapeutics**	-	0.00
2,780	REVOLUTION Medicines	116,121	0.47	1,550	Mirati Therapeutics**	1,100	0.01
7,049	Rhythm Pharmaceuticals	326,298	1.32			1,100	0.01
4,192	Rocket Pharmaceuticals*	78,768	0.32	Total Common Stocks (Shares)		1,100	0.01
3,101	Sage Therapeutics	24,963	0.10	RIGHTS			
4,981	Sagimet Biosciences	15,690	0.06	United States			
2,855	Sarepta Therapeutics*	393,162	1.60	721	Contra Abiomed (31/12/2049)**	1,168	0.01
1,320	Soleno Therapeutics	61,182	0.25	Total Rights		1,168	0.01
6,843	Stoke Therapeutics	94,297	0.38	Total Other Transferable Securities		2,268	0.02
1,162	Stryker	417,890	1.70	Total Portfolio		23,621,000	95.90
2,000	Tarsus Pharmaceuticals	55,080	0.22	Other Net Assets		1,009,395	4.10
3,710	Tenaya Therapeutics	10,091	0.04	Total Net Assets (USD)		24,630,395	100.00
665	Thermo Fisher Scientific	408,702	1.66				
12,749	TScan Therapeutics	72,797	0.30				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedged Share Class						
HKD	32,922	USD	4,231	BNY Mellon	13/9/2024	(7)
USD	36	HKD	279	BNY Mellon	13/9/2024	-
Net unrealised depreciation						(7)
SGD Hedged Share Class						
SGD	151,729	USD	114,909	BNY Mellon	13/9/2024	1,557
USD	847	SGD	1,121	BNY Mellon	13/9/2024	(14)
Net unrealised appreciation						1,543
Total net unrealised appreciation (USD underlying exposure - USD 121,510)						1,536

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Next Generation Health Care Fund continued

Sector Breakdown as at 31 August 2024

	% of Net Assets
Biotechnology	34.28
Healthcare Products	32.28
Pharmaceuticals	16.48
Healthcare Services	8.30
Electronics	3.03
Packaging & Containers	1.53
Other Net Assets	4.10
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Next Generation Technology Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON STOCKS (SHARES)							
Australia				Taiwan			
861,744	NEXTDC	9,906,898	0.40	1,510,000	Accton Technology	23,978,746	0.95
5,768,635	SiteMinder	19,171,622	0.76	1,077,000	Asia Vital Components	20,402,065	0.81
		29,078,520	1.16	185,000	ASPEED Technology	28,510,475	1.14
Canada				1,921,000	E Ink	18,315,257	0.73
342,551	Celestica*	17,432,420	0.69	187,000	eMemory Technology	15,403,097	0.61
224,937	Descartes Systems*	22,419,471	0.89	482,191	Lotes	23,061,966	0.92
150,277	Thomson Reuters*	25,544,471	1.02	317,000	Wiwynn	18,827,761	0.75
		65,396,362	2.60	1,294,007	Yageo	26,575,889	1.05
Cayman Islands						175,075,256	6.96
1,932,700	ASMPT*	21,759,806	0.87	United Kingdom			
1,187,544	Credo Technology*	41,985,618	1.67	163,396	ARM ADR	22,259,437	0.88
78,741	Fabrinet*	19,421,468	0.77	418,984	Endava ADR*	13,537,373	0.54
		83,166,892	3.31	4,912,565	Informa*	53,909,817	2.15
France						89,706,627	3.57
51,560	Capgemini	10,744,802	0.43	United States			
585,282	Ubisoft Entertainment*	11,153,242	0.44	635,556	Amkor Technology	21,113,170	0.84
		21,898,044	0.87	802,755	Astera Labs*	35,794,845	1.42
Germany				237,126	Cloudflare	19,584,236	0.78
201,048	Nemetschek	20,998,715	0.83	560,113	Coherent*	44,192,916	1.76
Israel				663,087	Confluent*	14,004,397	0.56
131,198	CyberArk Software*	37,871,615	1.51	198,846	Datadog	23,185,444	0.92
101,994	Monday.com	26,992,712	1.07	110,229	Guidewire Software*	16,330,426	0.65
		64,864,327	2.58	608,480	Informatica*	15,224,170	0.60
Japan				63,814	KLA	51,944,596	2.07
106,200	Disco*	31,124,567	1.24	143,924	MACOM Technology Solutions*	15,906,481	0.63
556,500	Harmonic Drive Systems*	13,381,080	0.53	137,348	Manhattan Associates	36,451,472	1.45
1,396,200	Hitachi*	34,262,341	1.37	465,072	Marvell Technology	34,638,563	1.38
521,300	Money Forward*	19,926,581	0.79	28,935	MercadoLibre	59,426,992	2.36
239,500	NEC	21,167,680	0.84	115,604	MongoDB*	32,832,692	1.31
394,200	Nintendo	21,399,893	0.85	65,665	Monolithic Power Systems	61,884,009	2.46
422,200	NS Solutions	10,775,439	0.43	477,118	nCino*	14,342,167	0.57
		152,037,581	6.05	313,685	Nutanix	20,078,977	0.80
Kazakhstan				1,995,899	NVIDIA	241,344,107	9.60
339,368	Kaspi.KZ JSC ADR	44,148,383	1.76	63,645	Onto Innovation	13,537,928	0.54
Luxembourg				91,782	Palo Alto Networks*	33,041,520	1.31
162,215	Spotify Technology	55,568,370	2.21	143,936	Parsons	13,619,224	0.54
Netherlands				99,308	PTC	17,666,893	0.70
6,984	Adyen	10,305,164	0.41	1,112,581	Pure Storage*	57,220,041	2.28
103,502	ASM International	69,998,191	2.79	327,463	Q2*	24,310,853	0.97
285,845	BE Semiconductor Industries*	37,548,844	1.49	81,994	Quanta Services	22,390,102	0.89
201,491	Elastic*	15,061,452	0.60	536,609	Reddit*	31,735,057	1.26
308,429	Wolters Kluwer	52,779,463	2.10	908,275	Samsara	36,639,814	1.46
		185,693,114	7.39	1,178,631	SentinelOne	28,664,306	1.14
New Zealand				443,603	Silvaco*	6,995,619	0.28
423,192	Xero	40,999,354	1.63	165,454	Synopsys*	86,017,880	3.42
South Korea				246,176	Take-Two Interactive Software	39,624,489	1.58
561,785	SK Hynix	73,048,658	2.91	111,867	Teradyne	15,371,645	0.61
				198,723	Tesla	41,692,085	1.66
				139,810	TransUnion	13,468,596	0.54
				626,173	Vertex	23,863,453	0.95
				277,804	Vertiv	22,877,159	0.91

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Next Generation Technology Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
899,455	Webtoon Entertainment*	12,232,588	0.49	114,138	Datarobot**	513,621	0.02
447,199	Western Digital	28,786,200	1.14	62,665	Datarobot**	102,771	0.00
		1,328,035,112	52.83	30,250	Farmer's Business Network**	73,205	0.00
Total Common Stocks (Shares)		2,429,715,315	96.66	81,731	Rapyd Financial Network (2016)**	3,932,896	0.16
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		2,429,715,315	96.66	18,800	SambaNova Systems**	858,972	0.03
				84,195	SambaNova Systems**	4,555,791	0.18
				332,896	Snorkel AI**	2,133,863	0.08
				66,737	Snorkel AI**	427,784	0.02
				1,088,252	SNYK**	9,032,492	0.36
				168,509	SNYK**	1,398,625	0.06
				153,445	Trax**	3,513,891	0.14
				56,120	Unqork**	406,870	0.02
				8,240	Unqork**	42,189	0.00
				13,040	Unqork**	74,458	0.00
				7,440	Unqork**	36,158	0.00
				170,320	Unqork**	819,239	0.03
				20,400	Unqork**	99,552	0.00
						56,105,080	2.23
				Total Common Stocks (Shares)		61,039,506	2.43
				Total Other Transferable Securities		61,039,506	2.43
				Total Portfolio		2,490,754,821	99.09
				Other Net Assets		22,984,122	0.91
				Total Net Assets (USD)		2,513,738,943	100.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	7,285,373	USD	4,787,631	BNY Mellon	13/9/2024	154,863
USD	549,170	AUD	821,499	BNY Mellon	13/9/2024	(8,148)
Net unrealised appreciation						146,715
CHF Hedged Share Class						
CHF	6,526,019	USD	7,636,957	BNY Mellon	13/9/2024	52,904
USD	457,575	CHF	390,793	BNY Mellon	13/9/2024	(2,913)
Net unrealised appreciation						49,991
CNH Hedged Share Class						
CNY	17,187,222	USD	2,404,873	BNY Mellon	13/9/2024	25,706
USD	406,313	CNY	2,896,367	BNY Mellon	13/9/2024	(3,285)
Net unrealised appreciation						22,421
EUR Hedged Share Class						
EUR	404,441,605	USD	443,015,275	BNY Mellon	13/9/2024	5,145,937
USD	22,863,644	EUR	20,634,954	BNY Mellon	13/9/2024	(2,044)
Net unrealised appreciation						5,143,893
GBP Hedged Share Class						
GBP	43,019,158	USD	54,748,828	BNY Mellon	13/9/2024	1,807,135
USD	5,826,764	GBP	4,466,609	BNY Mellon	13/9/2024	(45,364)
Net unrealised appreciation						1,761,771

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Next Generation Technology Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedged Share Class						
HKD	24,555,677	USD	3,155,215	BNY Mellon	13/9/2024	(5,020)
USD	150,145	HKD	1,169,456	BNY Mellon	13/9/2024	119
Net unrealised depreciation						(4,901)
NZD Hedged Share Class						
NZD	134,376	USD	80,679	BNY Mellon	13/9/2024	3,369
USD	3,866	NZD	6,305	BNY Mellon	13/9/2024	(78)
Net unrealised appreciation						3,291
SGD Hedged Share Class						
SGD	61,871,615	USD	46,827,333	BNY Mellon	13/9/2024	664,310
USD	2,316,385	SGD	3,035,142	BNY Mellon	13/9/2024	(13,352)
Net unrealised appreciation						650,958
Total net unrealised appreciation (USD underlying exposure - USD 602,864,296)						7,774,139

Sector Breakdown as at 31 August 2024

	% of Net Assets
Semiconductors	31.48
Software	25.15
Computers	9.27
Internet	8.11
Electronics	5.15
Commercial Services	3.94
Media	3.17
Telecommunications	3.02
Machinery Construction & Mining	2.28
Automobile Manufacturers	1.66
Application Software	0.87
Toys, Games Hobbies	0.85
Diversified Financial Services	0.79
Miscellaneous Manufacturing	0.77
Systems Software	0.63
Machinery Diversified	0.53
Entertainment	0.49
Data Processing & Outsourced Services	0.20
Software & Services	0.19
Insurance	0.16
Consumer Durables & Apparel	0.14
Retailing	0.14
Specified Purpose Acquisitions	0.10
Other Net Assets	0.91
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Nutrition Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				39,063	DSM-Firmenich	5,323,883	3.13
COMMON STOCKS (SHARES) & WARRANTS				948	Givaudan	4,883,686	2.87
Canada				28,245	Nestle	3,039,104	1.79
33,290	Canadian Pacific Kansas City*	2,747,091	1.62	68,846	SGS*	7,696,153	4.53
63,363	Dollarama	6,353,401	3.74	175,203	SIG*	3,699,362	2.18
91,971	Growth International	3,757,105	2.21			27,854,228	16.39
113,217	Jamieson Wellness	2,611,808	1.53	United Kingdom			
69,540	Nutrien	3,348,351	1.97	324,891	Compass	10,258,593	6.03
397,400	SunOpta*	2,368,504	1.39	259,662	Tate & Lyle	2,322,809	1.37
		21,186,260	12.46			12,581,402	7.40
Denmark				United States			
48,458	Novo Nordisk	6,721,787	3.96	30,752	Avery Dennison	6,789,119	4.00
France				8,459	Costco Wholesale	7,529,272	4.43
50,256	Danone	3,511,243	2.06	42,023	Crown	3,791,315	2.23
5,234	Robertet	5,130,483	3.02	7,133	Deere	2,737,217	1.61
		8,641,726	5.08	6,633	Eli Lilly	6,256,577	3.68
Germany				292,366	Graphic Packaging*	8,680,347	5.11
31,055	Symrise	4,103,489	2.41	25,901	John Bean Technologies	2,331,608	1.37
Iceland				30,344	Packaging of America	6,319,138	3.72
431,593	Marel	1,558,380	0.92	14,982	Union Pacific	3,796,139	2.23
Ireland				34,532	Zoetis	6,346,291	3.74
35,377	Kerry	3,559,813	2.09			54,577,023	32.12
133,523	Smurfit WestRock	6,315,638	3.72	Total Common Stocks (Shares) & Warrants		163,938,598	96.46
		9,875,451	5.81	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		163,938,598	96.46
Isle of Man							
21,626,382	Agronomics	1,620,451	0.95	Other Transferable Securities			
5,687,215	Agronomics (Wts 8/12/2024)	9	0.00	COMMON STOCKS (SHARES)			
		1,620,460	0.95	Cayman Islands			
Netherlands				720,000	China Forestry H Usd0.001**	1	0.00
152,833	Koninklijke Ahold Delhaize	5,227,279	3.08	Total Common Stocks (Shares)		1	0.00
Norway				Total Other Transferable Securities		1	0.00
48,596	Salmar*	2,518,104	1.48	Total Portfolio		163,938,599	96.46
Portugal				Other Net Assets		6,018,211	3.54
224,907	Jeronimo Martins SGPS	4,160,071	2.45	Total Net Assets (USD)		169,956,810	100.00
Sweden							
193,804	Beijer Ref*	3,312,938	1.95				
Switzerland							
31,932	Bunge Global	3,212,040	1.89				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	5,458,998	USD	5,977,288	BNY Mellon	13/9/2024	71,820
USD	46,205	EUR	41,638	BNY Mellon	13/9/2024	64
Net unrealised appreciation						71,884

Nutrition Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	1,051,916	USD	1,337,418	BNY Mellon	13/9/2024	45,503
USD	6,406	GBP	4,966	BNY Mellon	13/9/2024	(123)
Net unrealised appreciation						45,380
JPY Hedged Share Class						
JPY	498,910	USD	3,431	BNY Mellon	13/9/2024	1
Net unrealised appreciation						1
PLN Hedged Share Class						
PLN	1,910,471	USD	483,674	BNY Mellon	13/9/2024	10,948
USD	16,964	PLN	65,611	BNY Mellon	13/9/2024	(23)
Net unrealised appreciation						10,925
SGD Hedged Share Class						
SGD	8,070,695	USD	6,105,583	BNY Mellon	13/9/2024	89,350
USD	189,792	SGD	248,593	BNY Mellon	13/9/2024	(1,026)
Net unrealised appreciation						88,324
Total net unrealised appreciation (USD underlying exposure - USD 14,378,437)						216,514

Sector Breakdown as at 31 August 2024

	% of Net Assets
Packaging & Containers	16.96
Food Producers	15.71
Chemicals	13.40
Pharmaceuticals	12.91
Retailing	8.17
Machinery Diversified	6.69
Food Services	6.03
Commercial Services	4.53
Household Products	4.00
Transportation	3.85
Agriculture	1.89
Miscellaneous Manufacturing	1.37
Investment Companies	0.95
Other Net Assets	3.54
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Asian Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 200,000	Westpac Banking 2.668% 15/11/2035	172,546	0.16
FUNDS				USD 300,000	Westpac Banking 3.02% 18/11/2036	258,375	0.23
	Luxembourg			AUD 700,000	Westpac Banking 5.754% 3/4/2034	484,218	0.44
44,013	BlackRock Global Funds - China Onshore Bond Fund [™]	664,580	0.60	AUD 700,000	Westpac Banking 6.34% 3/4/2034	485,738	0.44
Total Funds		664,580	0.60			7,762,883	7.01
BONDS				Bermuda			
	Australia			USD 250,000	Luye Pharma 6.25% 6/7/2028	223,750	0.20
AUD 200,000	AGI Finance 1.815% 23/11/2028	119,508	0.11	USD 200,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	189,587	0.17
AUD 150,000	AGI Finance 6.109% 28/6/2030	106,400	0.10			413,337	0.37
USD 30,000	APA Infrastructure 5% 23/3/2035	29,096	0.03	British Virgin Islands			
AUD 410,000	Arc Infrastructure Wa 6.018% 27/5/2031	285,192	0.26	USD 200,000	CAS Capital No 1 4% 12/7/2026	191,622	0.17
AUD 180,000	Aurizon Finance 3% 9/3/2028	113,294	0.10	USD 200,000	Celestial Dynasty 6.375% 22/8/2028	198,685	0.18
AUD 200,000	AusNet Services 2.6% 31/7/2029	121,145	0.11	EUR 510,000	Cheung Kong Infrastructure Finance BVI 1% 12/12/2024	560,036	0.51
AUD 755,000	Australia & New Zealand Banking 6.124% 25/7/2039	525,311	0.47	USD 200,000	China Cinda 2020 I Management 3.25% 28/1/2027	191,737	0.17
AUD 500,000	Australia & New Zealand Banking 6.392% 16/1/2034	344,203	0.31	USD 420,000	China Cinda 2020 I Management 5.75% 28/5/2029	428,753	0.39
AUD 200,000	Australian Gas Networks 2.82% 28/4/2031	116,352	0.10	USD 200,000	China Cinda Finance 2017 I 4.4% 9/3/2027	196,139	0.18
AUD 270,000	Australian Rail Track 5.598% 12/6/2031	188,269	0.17	USD 300,000	China Great Wall International V 2.875% 23/11/2026	283,558	0.26
AUD 200,000	Australian Unity Healthcare Property Trust 6.781% 8/11/2029	143,413	0.13	USD 200,000	Chouzhou International Investment 4% 18/2/2025	198,538	0.18
AUD 200,000	Brisbane Airport 4.5% 30/12/2030	131,195	0.12	USD 200,000	Coastal Emerald 6.5% 30/5/2027	206,125	0.19
USD 400,000	CIMIC Finance USA 7% 25/3/2034	426,705	0.38	USD 200,000	Estate Sky 5.45% 21/7/2025	185,079	0.17
AUD 510,000	Commonwealth Bank of Australia 6.541% 25/10/2033	353,495	0.32	EUR 400,000	Fortune Star BVI 3.95% 2/10/2026	403,402	0.36
AUD 560,000	ConnectEast Finance 5.6% 27/6/2031	387,244	0.35	USD 200,000	Fortune Star BVI 5% 18/5/2026	186,837	0.17
AUD 350,000	ElectraNet 2.474% 15/12/2028	214,186	0.19	USD 200,000	Franshion Brilliant 4.25% 23/7/2029	158,375	0.14
AUD 500,000	La Trobe Financial Capital Markets Trust 2024-3 0% 13/11/2055	339,125	0.30	USD 200,000	Hanrui Overseas Investment 6.5% 7/4/2025	200,257	0.18
AUD 200,000	Lonsdale Finance 2.1% 15/10/2027	124,899	0.11	CNH 2,000,000	Huafa 2024 I 6% 30/6/2027	283,215	0.25
USD 200,000	Macquarie 6.255% 7/12/2034 [*]	216,167	0.19	USD 200,000	Huantaihu International Investment 7.3% 16/2/2026	201,954	0.18
AUD 370,000	Macquarie Bank 6.219% 20/2/2035	251,624	0.23	USD 200,000	New Metro Global 4.625% 15/10/2025	150,563	0.14
AUD 416,410	Medallion Trust Series 2023-2 5.345% 19/1/2056	283,212	0.25	USD 200,000	Ocean Laurel 2.375% 20/10/2025	193,353	0.18
AUD 250,000	National Australia Bank 6.329% 9/2/2034	172,185	0.16	USD 200,000	Oriental Capital 7% 28/9/2025	199,160	0.18
AUD 250,000	Pacific National Finance 3.7% 24/9/2029	153,546	0.14	USD 400,000	Peak RE Bvi 5.35% 28/10/2025	394,500	0.36
AUD 500,000	Pepper Residential Trust No. 40 Mtge 5.622% 12/11/2065	339,189	0.31	USD 476,064	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033 [*]	484,924	0.44
AUD 350,000	Perth Airport 5.6% 5/3/2031	242,117	0.22	EUR 200,000	Talent Yield Euro 1% 24/9/2025	214,752	0.19
AUD 500,000	Resimac Bastille Trust Series 2024-2NC 5.662% 6/3/2056	339,173	0.31	USD 200,000	TCL Technology Investments 1.875% 14/7/2025	194,262	0.18
AUD 430,000	Volkswagen Financial Services Australia 5.55% 14/6/2028	295,761	0.27	USD 500,000	TSMC Global 1.375% 28/9/2030	420,002	0.38
						6,325,828	5.73
				Cayman Islands			
				USD 250,000	Al Rajhi Sukuk 5.047% 12/3/2029	253,938	0.23
				USD 700,000	Baidu 2.375% 23/8/2031	603,368	0.54

[™]Cross umbrella holding and investment in connected party fund, see further information in Note 10.
^{*}All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Asian Bond Fund continued

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
USD 200,000	CCBL Cayman 1 1.8% 22/7/2026	189,639	0.17	USD 600,000	Airport Authority 2.1% 8/3/2026	576,938	0.52
USD 700,000	CDBL Funding 1 3.5% 24/10/2027	678,874	0.61	USD 850,000	Airport Authority 2.4% 8/3/2028	787,006	0.71
USD 200,000	CDBL Funding 1 4.25% 2/12/2024	199,198	0.18	USD 300,000	Bank of East Asia 5.125% 7/7/2028	296,862	0.27
EUR 200,000	CK Hutchison Europe Finance 18 2% 13/4/2030	205,121	0.18	USD 815,000	Bank of East Asia 6.75% 27/6/2034	832,046	0.75
EUR 250,000	CK Hutchison Europe Finance 21 0.75% 2/11/2029	240,700	0.22	USD 500,000	Chiyu Banking 5.75% 7/4/2032	487,080	0.44
USD 200,000	CK Hutchison International 20 2.5% 8/5/2030	179,232	0.16	USD 250,000	Chong Hing Bank 5.5% 3/8/2025	247,189	0.22
USD 400,000	CK Hutchison International 20 3.375% 8/5/2050	302,408	0.27	USD 450,000	CMB International Leasing Management 1.75% 16/9/2026	423,549	0.38
USD 500,000	CK Hutchison International 24 5.5% 26/4/2034	522,043	0.47	USD 400,000	Dah Sing Bank 3% 2/11/2031	379,656	0.34
USD 450,000	DIB Sukuk 5.243% 4/3/2029	460,800	0.42	USD 450,000	Dah Sing Bank 7.375% 15/11/2033	478,210	0.43
USD 500,000	DP World Salaam 6% 1/10/2025	499,241	0.45	USD 450,000	Far East Horizon 5.875% 5/3/2028	445,915	0.40
USD 200,000	Fantasia 9.25% 28/7/2023***	3,500	0.00	USD 250,000	GLP China 2.95% 29/3/2026	211,604	0.19
USD 300,000	FWD 7.635% 2/7/2031	320,532	0.29	USD 700,000	ICBCIL Finance 2.25% 2/11/2026	666,855	0.60
USD 250,000	FWD 7.784% 6/12/2033	283,515	0.26	USD 715,000	Nanyang Commercial Bank 6% 6/8/2034	721,246	0.65
USD 755,000	FWD 8.4% 5/4/2029	782,180	0.71	USD 475,000	Pingan Real Estate Capital 3.45% 29/7/2026*	426,013	0.38
USD 250,000	Geely Automobile 4% 9/12/2024	248,662	0.22	CNH 2,000,000	Swire Properties MTN Financing 3.4% 3/9/2029	281,762	0.25
USD 350,000	Goodman HK Finance 3% 22/7/2030	313,493	0.28	USD 200,000	Vanke Real Estate Hong Kong 3.15% 12/5/2025	173,000	0.16
USD 200,000	Haidilao International 2.15% 14/1/2026	191,500	0.17	USD 200,000	Vanke Real Estate Hong Kong 3.5% 12/11/2029	109,875	0.10
USD 400,000	Hutchison Whampoa International 03/33 7.45% 24/11/2033	474,874	0.43	USD 200,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027	116,562	0.11
USD 200,000	iQIYI 6.5% 15/3/2028	186,067	0.17			8,050,416	7.25
USD 750,000	KSA Sukuk 5.25% 4/6/2030	775,691	0.70				
USD 300,000	Longfor 3.95% 16/9/2029	213,189	0.19				
USD 200,000	Microport Scientific 5.75% 19/12/2028	150,800	0.14				
USD 200,000	PCGI Intermediate 4.75% 28/10/2024	199,125	0.18	USD 650,000	Adani Green Energy 4.375% 8/9/2024	649,773	0.59
USD 250,000	SNB Sukuk 5.129% 27/2/2029	254,375	0.23	USD 1,032,000	Adani International Container Terminal Pvt 3% 16/2/2031	905,343	0.82
USD 44,574	Sunac China 1% 30/9/2032	2,006	0.00	USD 200,000	Axis Bank 4.1% 8/9/2026*	190,000	0.17
USD 36,957	Sunac China 6% 30/9/2025	4,573	0.00	USD 1,200,000	HDFC Bank 3.7% 25/8/2026*	1,138,572	1.03
USD 37,002	Sunac China 6.25% 30/9/2026	4,209	0.00	USD 456,000	JSW Hydro Energy 4.125% 18/5/2031	413,788	0.37
USD 374,094	Sunac China 6.5% 30/9/2027	38,812	0.04	USD 300,000	Manappuram Finance 7.375% 12/5/2028*	303,562	0.27
USD 411,278	Sunac China 6.75% 30/9/2028	40,614	0.04	USD 225,000	Muthoot Finance 7.125% 14/2/2028	229,922	0.21
USD 111,412	Sunac China 7% 30/9/2029	9,888	0.01	USD 470,000	Piramal Capital & Housing Finance 7.8% 29/1/2028*	476,205	0.43
USD 52,405	Sunac China 7.25% 30/9/2030	4,389	0.00	EUR 400,000	Power Finance 1.841% 21/9/2028	404,984	0.36
HKD 6,000,000	Zhongsheng 0% 21/5/2025	863,642	0.78	USD 600,000	Power Finance 3.75% 6/12/2027*	581,058	0.52
		9,700,198	8.74	USD 300,000	Power Finance 3.9% 16/9/2029	286,032	0.26
				USD 300,000	Power Finance 3.95% 23/4/2030	285,837	0.26
				USD 250,000	Power Finance 6.15% 6/12/2028	261,320	0.24
				USD 300,000	REC 2.25% 1/9/2026	284,709	0.26
				USD 1,000,000	REC 3.875% 7/7/2027	971,515	0.88
				USD 200,000	REC 5.625% 11/4/2028	204,557	0.18
				USD 800,000	Reliance Industries 2.875% 12/1/2032	699,928	0.63
				USD 750,000	Reliance Industries 3.625% 12/1/2052	561,566	0.51

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Asian Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	SAEL LTD GROUP ISSUERS 7.8% 31/7/2031	203,438	0.18	USD 300,000	SoftBank 5.125% 19/9/2027	294,390	0.27
USD 200,000	Sammaan Capital 9.7% 3/7/2027	200,084	0.18	EUR 200,000	SoftBank 5.75% 8/7/2032	221,805	0.20
USD 850,000	Summit Digital Infrastructure 2.875% 12/8/2031	730,498	0.66	USD 200,000	SoftBank 6.875% 19/7/2027	197,362	0.18
USD 200,000	UltraTech Cement 2.8% 16/2/2031	174,903	0.16	USD 400,000	Sumitomo Life Insurance 5.875% 18/1/2034	411,515	0.37
		10,157,594	9.17	USD 300,000	Sumitomo Mitsui Financial 6.541% 9/7/2029	302,328	0.27
	Indonesia			USD 200,000	Sumitomo Mitsui Trust Bank 2.8% 10/3/2027	192,260	0.17
USD 200,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	194,351	0.18			3,307,212	2.99
USD 200,000	Bank Negara Indonesia Persero 5.28% 5/4/2029	202,688	0.18		Jersey		
USD 347,000	Freeport Indonesia 5.315% 14/4/2032	348,843	0.32	USD 200,000	Galaxy Pipeline Assets Bidco 2.625% 31/3/2036	169,729	0.15
USD 445,520	Garuda Indonesia Persero 6.5% 28/12/2031	292,096	0.26	USD 500,000	Goldman Sachs Finance International 0% 10/5/2027	505,512	0.46
EUR 2,000,000	Indonesia Government International Bond 1.1% 12/3/2033	1,814,685	1.64			675,241	0.61
USD 900,000	Indonesia Government International Bond 5.45% 20/9/2052	944,064	0.85		Luxembourg		
USD 950,000	Indonesia Government International Bond 6.625% 17/2/2037	1,094,357	0.99	USD 300,000	Greensaif Pipelines Bidco 6.103% 23/8/2042	307,125	0.28
USD 450,000	Indonesia Government International Bond 6.625% 17/2/2037	518,380	0.47	USD 301,000	Greensaif Pipelines Bidco 6.129% 23/2/2038	317,003	0.28
USD 450,000	Indonesia Government International Bond 8.5% 12/10/2035*	587,574	0.53			624,128	0.56
USD 200,000	Krakatau Posco 6.375% 11/6/2029	204,150	0.18		Malaysia		
USD 500,000	Pertamina Persero 4.175% 21/1/2050	411,720	0.37	USD 200,000	CIMB Bank 6.349% 9/10/2024	199,969	0.18
USD 200,000	Pertamina Persero 4.7% 30/7/2049	177,969	0.16	USD 250,000	Dua Capital 2.78% 11/5/2031	222,249	0.20
USD 400,000	Pertamina Persero 6% 3/5/2042	418,750	0.38	USD 300,000	Export-Import Bank of Malaysia 1.831% 26/11/2026	283,604	0.26
USD 300,000	Pertamina Persero 6.5% 7/11/2048	335,530	0.30	USD 200,000	MISC Capital Two Labuan 3.75% 6/4/2027	195,328	0.18
USD 400,000	Perusahaan Penerbit SBSN Indonesia III 5.6% 15/11/2033	428,224	0.39			901,150	0.82
USD 200,000	PT Tower Bersama Infrastructure 2.75% 20/1/2026	193,057	0.18		Marshall Islands		
USD 1,050,000	Sarana Multi Infrastruktur Perusahaan Perseroan Persero 2.05% 11/5/2026	989,950	0.89	USD 41,000	Seaspan 5.5% 1/8/2029	38,860	0.03
USD 300,000	Sorik Marapi Geothermal Power 7.75% 5/8/2031	299,625	0.27		Mauritius		
		9,456,013	8.54	USD 876,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024*	874,559	0.79
	Japan			USD 809,000	CA Magnum 5.375% 31/10/2026	790,037	0.71
USD 300,000	Asahi Mutual Life Insurance 4.1% 27/1/2031	271,539	0.25	USD 174,000	Clean Renewable Power Mauritius 4.25% 25/3/2027	165,655	0.15
USD 400,000	Asahi Mutual Life Insurance 6.9% 26/1/2028	417,250	0.38	USD 600,000	Diamond II 7.95% 28/7/2026	607,103	0.55
USD 450,000	Marubeni 1.577% 17/9/2026	423,140	0.38	USD 650,000	Greenko Solar Mauritius 5.55% 29/1/2025	648,531	0.59
EUR 400,000	Rakuten 4.25% 22/4/2027	385,997	0.35	USD 203,000	Greenko Solar Mauritius 5.95% 29/7/2026	202,810	0.18
USD 200,000	Rakuten 5.125% 22/4/2026	189,626	0.17	USD 950,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	946,362	0.85
				USD 205,250	India Cleantech Energy 4.7% 10/8/2026	198,066	0.18
				USD 793,305	India Green Power 4% 22/2/2027	751,668	0.68
				USD 500,000	India Vehicle Finance 5.85% 25/3/2029	498,750	0.45
				USD 455,000	Network i2i 3.975% 3/3/2026	438,898	0.40
				USD 200,000	UPL 4.5% 8/3/2028	180,938	0.17
						6,303,377	5.70
					Mongolia		
				USD 400,000	Mongolia Government International Bond 3.5% 7/7/2027	367,374	0.33

*All or a portion of this security represents a security on loan.

Sustainable Asian Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Netherlands				USD 200,000	Hyundai Capital Services 2.5% 24/1/2027	190,124	0.17
USD 182,000	Greenko Dutch 3.85% 29/3/2026	175,516	0.16	USD 350,000	Hyundai Capital Services 5.125% 5/2/2029	355,551	0.32
USD 300,000	Prosus 3.68% 21/1/2030	277,740	0.25	USD 665,000	Hyundai Card 5.75% 24/4/2029	687,863	0.62
USD 300,000	Prosus 4.85% 6/7/2027*	297,138	0.27	USD 200,000	Incheon International Airport 1.25% 4/5/2026	189,375	0.17
USD 200,000	Syngenta Finance 5.676% 24/4/2048	177,761	0.16	USD 700,000	KB Capital 1.5% 28/10/2025	671,506	0.61
		928,155	0.84	USD 400,000	KB Kookmin Card 1.5% 13/5/2026	378,234	0.34
New Zealand				USD 300,000	KEB Hana Bank 3.5% 19/10/2026	284,708	0.26
AUD 300,000	Contact Energy 6.398% 21/11/2030	216,404	0.19	USD 300,000	KODIT Global 2022-1 3.619% 27/5/2025	297,470	0.27
USD 200,000	Westpac Banking 5% 21/9/2027*	195,538	0.18	USD 415,000	KODIT Global 2023-1 4.954% 25/5/2026	416,838	0.38
		411,942	0.37	USD 200,000	Kookmin Bank 1.375% 6/5/2026	189,937	0.17
Philippines				USD 600,000	Kookmin Bank 4.5% 1/2/2029	590,022	0.53
USD 200,000	Bangko Sentral ng Pilipinas International Bond 8.6% 15/6/2027	219,600	0.20	USD 650,000	Korea Expressway 6.4% 10/7/2028	657,875	0.59
USD 700,000	Development Bank of the Philippines 2.375% 11/3/2031	606,375	0.55	USD 200,000	Korea Gas 3.5% 2/7/2026	196,294	0.18
USD 200,000	Globe Telecom 2.5% 23/7/2030	174,522	0.16	USD 500,000	Korea Housing Finance 4.625% 24/2/2028	504,507	0.46
USD 200,000	Globe Telecom 4.2% 2/8/2026*	194,563	0.17	USD 300,000	Korea Housing Finance 4.625% 24/2/2033	298,876	0.27
USD 200,000	Philippine Government International Bond 3.7% 1/3/2041	170,871	0.15	USD 600,000	Korea Hydro & Nuclear Power 1.25% 27/4/2026	568,365	0.51
USD 200,000	Philippine Government International Bond 3.95% 20/1/2040	178,413	0.16	USD 360,000	KT 2.5% 18/7/2026	346,192	0.31
USD 323,000	Rizal Commercial Banking 6.5% 27/8/2025	322,154	0.29	USD 430,000	Mirae Asset 5.5% 31/7/2027	433,092	0.39
		1,866,498	1.68	USD 250,000	NongHyup Bank 4% 6/1/2026	247,896	0.22
Singapore				USD 550,000	NongHyup Bank 6.17% 22/7/2027	551,155	0.50
USD 300,000	BOC Aviation 3.5% 18/9/2027	290,859	0.26	USD 800,000	Shinhan Bank 5.75% 15/4/2034	822,500	0.74
USD 500,000	BOC Aviation 3.875% 27/4/2026	493,447	0.45	USD 400,000	Shinhan Card 1.375% 23/6/2026	377,226	0.34
USD 255,000	Cathaylife Singapore 5.3% 5/9/2039	255,658	0.23	USD 340,000	Shinhan Card 5.5% 12/3/2029*	349,987	0.32
USD 200,000	CMT MTN 3.609% 4/4/2029	192,872	0.17	USD 200,000	Shinhan Financial 2.875% 12/5/2026	189,846	0.17
USD 289,000	Continuum Energy Aura 9.5% 24/2/2027	300,750	0.27	USD 200,000	Shinhan Financial 3.34% 5/2/2030	198,156	0.18
USD 200,000	DBS 3.3% 27/2/2025	197,732	0.18	USD 250,000	Shinhan Financial 5% 24/7/2028	253,006	0.23
USD 624,000	GLP 3.875% 4/6/2025	580,907	0.53	USD 250,000	SK Hynix 2.375% 19/1/2031	213,955	0.19
USD 200,000	GLP 4.5% 17/5/2026	125,562	0.11	USD 749,000	SK Hynix 5.5% 16/1/2029	767,130	0.69
USD 200,000	Jollibee Worldwide 3.9% 23/1/2025	198,812	0.18	USD 400,000	SK Hynix 6.375% 17/1/2028	419,108	0.38
USD 200,000	Medco Bell 6.375% 30/1/2027	199,515	0.18	USD 400,000	SK Hynix 6.5% 17/1/2033*	438,324	0.40
USD 750,000	Medco Laurel Tree 6.95% 12/11/2028	751,181	0.68	USD 200,000	SK On 5.375% 11/5/2026	202,269	0.18
SGD 750,000	Olam 5.375% 18/7/2026	565,300	0.51	USD 650,000	Tongyang Life Insurance 5.25% 22/9/2025	643,500	0.58
SGD 500,000	Straits Trading 3.25% 13/2/2028	373,495	0.34	USD 200,000	Woori Bank 4.25% 4/10/2024	199,411	0.18
USD 400,000	TML 4.35% 9/6/2026	394,332	0.35	USD 950,000	Woori Bank 6.375% 24/7/2029*	963,170	0.87
		4,920,422	4.44	USD 200,000	Woori Card 1.75% 23/3/2026	190,045	0.17
South Korea						16,710,159	15.09
USD 250,000	Busan Bank 3.625% 25/7/2026	242,786	0.22	Sri Lanka			
USD 900,000	Doosan Enerbility 5.5% 17/7/2026	913,783	0.83	USD 425,000	Sri Lanka Government International Bond 0% 28/6/2024***	225,250	0.20
USD 750,000	Export-Import Bank of Korea 1.125% 29/12/2026	698,629	0.63	USD 375,000	Sri Lanka Government International Bond 6.125% 3/6/2025	199,103	0.18
USD 200,000	Hanwha Life Insurance 3.379% 4/2/2032	191,578	0.17	USD 200,000	Sri Lanka Government International Bond 6.2% 11/5/2027	105,188	0.10
USD 400,000	Hyundai Capital Services 1.25% 8/2/2026	379,870	0.35				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Asian Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 925,000	Sri Lanka Government International Bond 6.85% 3/11/2025	502,682	0.45	USD 800,000	Standard Chartered 4.644% 1/4/2031	791,116	0.71
USD 200,000	Sri Lanka Government International Bond 7.85% 14/3/2029	107,000	0.10	USD 484,000	Standard Chartered 4.75% 14/1/2031*	417,905	0.38
		1,139,223	1.03	USD 200,000	Standard Chartered 6.301% 9/1/2029	209,274	0.19
	Thailand			USD 300,000	Standard Chartered 7.875% 8/3/2030	310,314	0.28
USD 300,000	Bangkok Bank 3.466% 23/9/2036	260,604	0.24			5,382,116	4.86
USD 700,000	Bangkok Bank 5% 23/9/2025	693,000	0.63		United States		
USD 200,000	GC Treasury Center 2.98% 18/3/2031*	174,169	0.16	USD 425,000	BOC Aviation USA 5.25% 14/1/2030	436,601	0.40
USD 417,000	Kasikornbank 3.343% 2/10/2031	396,611	0.36	USD 225,000	Hanwha Energy USA 4.125% 5/7/2025	223,427	0.20
USD 400,000	Krung Thai Bank 4.4% 25/3/2026	390,254	0.35	USD 200,000	HCL America 1.375% 10/3/2026	190,642	0.17
USD 900,000	Minor International 2.7% 19/4/2026	865,597	0.78	USD 350,000	Hyundai Capital America 6.375% 8/4/2030	376,075	0.34
USD 400,000	Thaioil Treasury Center 2.5% 18/6/2030	350,214	0.32	USD 300,000	Hyundai Capital America 6.41% 24/6/2027	301,166	0.27
USD 250,000	Thaioil Treasury Center 4.875% 23/1/2043	225,234	0.20			1,527,911	1.38
USD 200,000	TMBThanachart Bank 4.9% 2/12/2024	199,250	0.18		Vietnam		
		3,554,933	3.22	USD 400,000	Vinpearl JSC 3.25% 21/9/2026	403,500	0.36
	United Arab Emirates			Total Bonds		102,704,689	92.73
USD 250,000	First Abu Dhabi Bank 5.804% 16/1/2035	254,438	0.23	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		103,369,269	93.33
USD 250,000	Masdar Abu Dhabi Future Energy 4.875% 25/7/2029	252,175	0.23				
		506,613	0.46		Other Transferable Securities		
	United Kingdom			BONDS			
USD 200,000	HSBC 3.973% 22/5/2030	193,132	0.17		Singapore		
USD 417,000	HSBC 4.6% 17/12/2030	373,161	0.34	USD 750,000	Continuum Energy PTE 5% 13/9/2027**	764,100	0.69
GBP 200,000	HSBC 5.875% 28/9/2026	257,445	0.23	Total Bonds		764,100	0.69
USD 350,000	HSBC 6.936% 14/8/2027	357,158	0.32	Total Other Transferable Securities		764,100	0.69
USD 500,000	HSBC 7.399% 13/11/2034	562,168	0.51	Total Portfolio		104,133,369	94.02
USD 1,150,000	Standard Chartered 2.678% 29/6/2032	986,349	0.89	Other Net Assets		6,623,394	5.98
USD 200,000	Standard Chartered 2.819% 30/1/2026	197,838	0.18	Total Net Assets (USD)		110,756,763	100.00
USD 825,000	Standard Chartered 4.3% 19/8/2028	726,256	0.66				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	585,000	USD	387,094	HSBC Bank	19/9/2024	9,840
AUD	1,000,000	USD	671,471	Citibank	19/9/2024	7,049
AUD	240,000	USD	161,284	Bank of America	19/9/2024	1,561
CNH	850,000	USD	117,991	Citigroup	19/9/2024	2,302
CNH	9,450,000	USD	1,321,788	Deutsche Bank	19/9/2024	15,591
CNH	1,900,000	USD	267,016	HSBC Bank	19/9/2024	1,875
CNH	5,900,000	USD	829,964	BNP Paribas	19/9/2024	5,014
EUR	480,000	USD	518,049	HSBC Bank	19/9/2024	13,989

Sustainable Asian Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	350,000	USD	379,898	Goldman Sachs	19/9/2024	8,045
HKD	600,000	USD	77,029	HSBC Bank	19/9/2024	(36)
JPY	86,700,000	USD	566,314	HSBC Bank	19/9/2024	30,704
JPY	16,695,257	USD	108,214	Royal Bank of Canada	19/9/2024	6,751
JPY	43,800,000	USD	281,749	Standard Chartered Bank	19/9/2024	19,859
SGD	1,020,000	USD	762,470	HSBC Bank	19/9/2024	20,754
USD	1,068,080	CNH	7,660,000	Standard Chartered Bank	19/9/2024	(15,976)
USD	5,665,172	AUD	8,515,000	HSBC Bank	19/9/2024	(112,424)
USD	743,367	JPY	112,100,000	Citigroup	19/9/2024	(28,557)
USD	916,457	SGD	1,232,305	Citigroup	19/9/2024	(29,790)
USD	4,430,841	EUR	4,089,800	HSBC Bank	19/9/2024	(102,333)
USD	257,613	GBP	204,760	Bank of America	19/9/2024	(11,594)
USD	878,776	HKD	6,845,000	Bank of America	19/9/2024	416
USD	2,058,324	CNH	14,785,000	BNP Paribas	19/9/2024	(34,074)
USD	453,569	AUD	680,000	Citigroup	19/9/2024	(7,825)
USD	51,352	HKD	400,000	HSBC Bank	19/9/2024	24
USD	95,926	KRW	129,400,000	Citigroup	19/9/2024	(1,075)
USD	66,919	AUD	100,000	Royal Bank of Canada	19/9/2024	(933)
USD	138,972	CNH	1,000,000	Deutsche Bank	19/9/2024	(2,549)
USD	331,861	JPY	51,600,000	Standard Chartered Bank	19/9/2024	(23,457)
USD	439,989	EUR	400,000	Bank of America	19/9/2024	(3,375)
USD	378,992	EUR	350,000	Goldman Sachs	19/9/2024	(8,951)
USD	818,874	CNH	5,900,000	HSBC Bank	19/9/2024	(16,104)
USD	371,993	SGD	500,000	Bank of America	19/9/2024	(11,941)
USD	348,314	AUD	520,000	Goldman Sachs	19/9/2024	(4,516)
USD	484,356	AUD	730,000	Citibank	19/9/2024	(10,964)
USD	255,435	CNH	1,850,000	Citibank	19/9/2024	(6,380)
USD	108,439	EUR	100,000	Citigroup	19/9/2024	(2,402)
USD	173,946	SGD	230,000	Standard Chartered Bank	19/9/2024	(2,664)
USD	220,486	EUR	200,000	State Street	19/9/2024	(1,196)
USD	265,124	AUD	400,000	Bank of America	19/9/2024	(6,284)
USD	191,152	SGD	250,000	Citibank	19/9/2024	(815)
USD	321,406	AUD	480,000	Deutsche Bank	19/9/2024	(4,283)
Net unrealised depreciation						(306,724)
EUR Hedged Share Class						
EUR	104,369	USD	114,210	BNY Mellon	13/9/2024	1,441
Net unrealised appreciation						1,441
SEK Hedged Share Class						
SEK	45,332	USD	4,319	BNY Mellon	13/9/2024	98
Net unrealised appreciation						98
Total net unrealised depreciation (USD underlying exposure - USD 28,669,075)						(305,185)

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(2)	JPY	Japanese 10 Year Bond (OSE)	September 2024	1,987,634	(21,572)
(35)	AUD	Australian 10 Year Bond	September 2024	2,768,431	(74,186)
(33)	EUR	Euro BOBL	December 2024	4,346,239	2,835
21	USD	US Treasury 10 Year Note (CBT)	December 2024	2,390,391	(6,875)
12	USD	US Ultra 10 Year Note	December 2024	1,413,562	(2,632)
46	USD	US Ultra Bond (CBT)	December 2024	6,119,437	(77,726)
35	USD	US Treasury 2 Year Note (CBT)	December 2024	7,265,508	2,130
61	USD	US Treasury 5 Year Note (CBT)	December 2024	6,680,453	(12,115)
Total				32,971,655	(190,141)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Asian Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 300,000	Fund receives default protection on Australia And New Zealand Banking; and pays Fixed 1%	BNP Paribas	20/12/2029	(700)	(11,298)
CDS	USD 300,000	Fund receives default protection on Commonwealth Bank Of Australia; and pays Fixed 1%	BNP Paribas	20/12/2029	(591)	(11,188)
CDS	USD 300,000	Fund receives default protection on National Australia Bank; and pays Fixed 1%	BNP Paribas	20/12/2029	(720)	(11,317)
CDS	USD 600,000	Fund receives default protection on Australia And New Zealand Banking; and pays Fixed 1%	Goldman Sachs	20/12/2028	(4,131)	(19,789)
CDS	USD 600,000	Fund receives default protection on National Australia Bank; and pays Fixed 1%	Goldman Sachs	20/12/2028	(4,068)	(19,726)
CDS	USD 1,100,000	Fund receives default protection on Saudi Arabia; and pays Fixed 1%	Bank of America	20/12/2025	(1,078)	(10,354)
CDS	USD 300,000	Fund receives default protection on Bahrain; and pays Fixed 1%	Bank of America	20/12/2028	(5,486)	6,666
CDS	USD (2,500,000)	Fund provides default protection on ITRAXX.ASIA.XJ.IG.41.V1; and receives Fixed 1%	Bank of America	20/6/2029	3,694	8,815
Total (USD underlying exposure - USD 3,576,692)					(13,080)	(68,191)

CDS: Credit Default Swaps

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 4,000,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024; and pays 5% Fixed	BNP Paribas	18/12/2024	(38,035)	13,945
Total (USD underlying exposure - USD 769,947)				(38,035)	13,945

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD (4,000,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024	BNP Paribas	18/12/2024	21,499	(7,701)
Total (USD underlying exposure - USD 414,834)				21,499	(7,701)

Sustainable Emerging Markets Blended Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				CNY 690,000	China Government Bond 3.03% 11/3/2026	99,623	0.24
BONDS				CNY 450,000	China Government Bond 3.25% 22/11/2028	67,382	0.16
Argentina				CNY 1,800,000	China Government Bond 3.27% 19/11/2030	274,117	0.66
USD 714,112	Argentine Republic Government International Bond 4.125% 9/7/2035	318,294	0.76	CNY 290,000	China Government Bond 3.72% 12/4/2051	51,922	0.12
USD 385,508	Argentine Republic Government International Bond 4.125% 9/7/2046	180,032	0.43			951,529	2.27
USD 643,876	Argentine Republic Government International Bond 5% 9/1/2038	314,212	0.75	Colombia			
		812,538	1.94	USD 200,000	Colombia Government International Bond 3.125% 15/4/2031	164,200	0.39
Austria				USD 200,000	Colombia Government International Bond 3.25% 22/4/2032	160,100	0.38
USD 355,000	Klabin Austria 3.2% 12/1/2031	310,449	0.74	COP 397,400,000	Colombian TES 5.75% 3/11/2027	87,864	0.21
Bahrain				COP 933,400,000	Colombian TES 6% 28/4/2028	204,283	0.49
USD 200,000	Bahrain Government International Bond 7.75% 18/4/2035	215,186	0.51	COP 1,246,800,000	Colombian TES 6.25% 9/7/2036	219,091	0.52
Benin				COP 833,200,000	Colombian TES 7% 26/3/2031	176,510	0.42
EUR 297,000	Benin Government International Bond 4.95% 22/1/2035	268,921	0.64	COP 1,187,900,000	Colombian TES 7% 30/6/2032	244,794	0.59
Brazil				COP 1,151,700,000	Colombian TES 7.25% 18/10/2034	230,197	0.55
BRL 54,630	Brazil Letras do Tesouro Nacional 0% 1/1/2026	830,072	1.98	COP 492,200,000	Colombian TES 7.5% 26/8/2026	117,096	0.28
BRL 36,500	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	622,516	1.49	COP 1,148,100,000	Colombian TES 7.75% 18/9/2030	256,235	0.61
BRL 44,980	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	746,989	1.78	COP 274,800,000	Colombian TES 13.25% 9/2/2033	78,700	0.19
BRL 24,440	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	402,512	0.96	USD 173,000	Ecopetrol 8.375% 19/1/2036	175,595	0.42
BRL 5,320	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	86,376	0.21			2,114,665	5.05
USD 200,000	Brazilian Government International Bond 7.125% 13/5/2054	206,864	0.49	Costa Rica			
		2,895,329	6.91	USD 200,000	Costa Rica Government International Bond 6.55% 3/4/2034	211,100	0.50
Bulgaria				USD 200,000	Costa Rica Government International Bond 7.3% 13/11/2054	217,300	0.52
EUR 200,000	Bulgaria Government International Bond 4.25% 5/9/2044	220,264	0.53			428,400	1.02
USD 246,000	Bulgaria Government International Bond 5% 5/3/2037	244,774	0.58	Cote d'Ivoire (Ivory Coast)			
		465,038	1.11	USD 200,000	Ivory Coast Government International Bond 7.625% 30/1/2033	200,408	0.48
Chile				Czech Republic			
CLP 505,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	547,694	1.31	CZK 5,140,000	Czech Republic Government Bond 0% 12/12/2024	224,538	0.54
CLP 155,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/10/2028	170,454	0.40	CZK 8,680,000	Czech Republic Government Bond 0.05% 29/11/2029	320,371	0.76
USD 354,000	Chile Government International Bond 2.55% 27/1/2032	310,104	0.74	CZK 3,690,000	Czech Republic Government Bond 0.25% 10/2/2027	150,665	0.36
USD 200,000	Chile Government International Bond 4.34% 7/3/2042*	180,950	0.43	CZK 2,360,000	Czech Republic Government Bond 0.95% 15/5/2030	90,168	0.22
		1,209,202	2.88	CZK 7,610,000	Czech Republic Government Bond 1% 26/6/2026	320,795	0.77
China				CZK 5,890,000	Czech Republic Government Bond 1.2% 13/3/2031	223,323	0.53
CNY 3,150,000	China Government Bond 2.85% 4/6/2027	458,485	1.09	CZK 5,920,000	Czech Republic Government Bond 2% 13/10/2033	225,244	0.54
				CZK 6,840,000	Czech Republic Government Bond 2.5% 25/8/2028*	290,715	0.69

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Emerging Markets Blended Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CZK 5,690,000	Czech Republic Government Bond 2.75% 23/7/2029	242,497	0.58	USD 256,000	Ghana Ghana Government International Bond 6.375% 11/2/2027	132,636	0.32
CZK 5,820,000	Czech Republic Government Bond 4.9% 14/4/2034	278,108	0.66	USD 553,000	Ghana Government International Bond 8.875% 7/5/2042	288,943	0.69
		2,366,424	5.65			421,579	1.01
	Dominican Republic				Guatemala		
USD 295,000	Dominican Republic International Bond 6.6% 1/6/2036	310,782	0.74	USD 250,000	Guatemala Government Bond 6.55% 6/2/2037	258,250	0.62
USD 406,000	Dominican Republic International Bond 6.875% 29/1/2026	413,308	0.99		Hungary		
USD 114,000	Dominican Republic International Bond 7.45% 30/4/2044	127,336	0.30	HUF 104,410,000	Hungary Government Bond 1% 26/11/2025	278,254	0.66
DOP 8,000,000	Dominican Republic International Bond 10.75% 1/6/2036*	141,214	0.34	HUF 173,030,000	Hungary Government Bond 4% 28/4/2051	334,283	0.80
DOP 9,350,000	Dominican Republic International Bond 13.625% 3/2/2033	187,996	0.45	USD 350,000	Hungary Government International Bond 5.5% 16/6/2034	354,870	0.85
		1,180,636	2.82	USD 217,000	MVM Energetika Zrt 7.5% 9/6/2028	229,888	0.55
	Ecuador					1,197,295	2.86
USD 134,673	Ecuador Government International Bond 5% 31/7/2040	68,145	0.16		Indonesia		
USD 282,106	Ecuador Government International Bond 5.5% 31/7/2035*	155,722	0.37	USD 200,000	Indonesia Government International Bond 4.75% 18/7/2047	194,856	0.46
USD 249,026	Ecuador Government International Bond 6.9% 31/7/2030	177,182	0.43	IDR 1,331,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	84,958	0.20
		401,049	0.96	IDR 2,598,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	167,351	0.40
	Egypt			IDR 4,941,000,000	Indonesia Treasury Bond 6.875% 15/4/2029	324,423	0.77
EUR 421,000	Egypt Government International Bond 4.75% 16/4/2026	449,231	1.07	IDR 7,326,000,000	Indonesia Treasury Bond 7% 15/9/2030	484,010	1.15
USD 291,000	Egypt Government International Bond 6.875% 30/4/2040	211,077	0.50	IDR 2,615,000,000	Indonesia Treasury Bond 7% 15/2/2033	173,177	0.41
USD 231,000	Egypt Government International Bond 7.903% 21/2/2048	171,229	0.41	IDR 840,000,000	Indonesia Treasury Bond 7.5% 15/6/2035	57,803	0.14
USD 308,000	Egypt Government International Bond 8.5% 31/1/2047	239,401	0.57	IDR 1,709,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	117,711	0.28
EGP 6,925,000	Egypt Treasury Bills 0% 29/10/2024	136,215	0.33	IDR 1,365,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	94,300	0.23
EGP 9,950,000	Egypt Treasury Bills 0% 18/3/2025	177,991	0.42	IDR 1,934,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	140,692	0.34
		1,385,144	3.30	IDR 9,626,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	698,468	1.67
	El Salvador			IDR 1,346,000,000	Indonesia Treasury Bond 11% 15/9/2025	91,011	0.22
USD 100,000	El Salvador Government International Bond 5.875% 30/1/2025	99,100	0.24			2,628,760	6.27
USD 165,000	El Salvador Government International Bond 9.25% 17/4/2030	157,059	0.37		Jamaica		
USD 200,000	El Salvador Government International Bond 9.5% 15/7/2052*	169,025	0.40	USD 200,000	Jamaica Government International Bond 8% 15/3/2039	243,308	0.58
		425,184	1.01		Jordan		
	Gabon			USD 200,000	Jordan Government International Bond 7.375% 10/10/2047	182,492	0.44
USD 200,000	Gabon Government International Bond 6.625% 6/2/2031	153,491	0.37		Kenya		
USD 400,000	Gabon Government International Bond 7% 24/11/2031	306,716	0.73	USD 270,000	Republic of Kenya Government International Bond 9.75% 16/2/2031	263,150	0.63
		460,207	1.10				

*All or a portion of this security represents a security on loan.

Sustainable Emerging Markets Blended Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 229,000	Lebanon Lebanon Government International Bond 6.6% 27/11/2026***	14,885	0.04	USD 478,000	Philippines Philippine Government International Bond 2.457% 5/5/2030	429,636	1.02
USD 180,000	Luxembourg Millicom International Cellular 6.25% 25/3/2029	178,735	0.42	PLN 1,739,000	Poland Republic of Poland Government Bond 1.25% 25/10/2030	358,469	0.85
MYR 2,858,000	Malaysia Malaysia Government Bond 3.828% 5/7/2034	665,158	1.59	PLN 1,135,000	Republic of Poland Government Bond 2.25% 25/10/2024*	293,316	0.70
MYR 382,000	Malaysia Government Bond 4.065% 15/6/2050	87,049	0.21	PLN 1,066,000	Republic of Poland Government Bond 2.75% 25/4/2028	256,124	0.61
MYR 900,000	Malaysia Government Investment Issue 4.369% 31/10/2028	215,125	0.51	PLN 1,321,000	Republic of Poland Government Bond 2.75% 25/10/2029	306,435	0.73
		967,332	2.31	PLN 837,000	Republic of Poland Government Bond 3.25% 25/7/2025	215,296	0.51
	Mexico			PLN 996,000	Republic of Poland Government Bond 3.75% 25/5/2027	250,325	0.60
MXN 61,082	Mexican Bonos 7.5% 3/6/2027	293,617	0.70	PLN 814,000	Republic of Poland Government Bond 5% 25/10/2034*	203,957	0.49
MXN 104,593	Mexican Bonos 7.75% 29/5/2031	480,466	1.15	PLN 851,000	Republic of Poland Government Bond 6% 25/10/2033	230,371	0.55
MXN 164,582	Mexican Bonos 7.75% 23/11/2034	729,377	1.74	USD 282,000	Republic of Poland Government International Bond 5.125% 18/9/2034	289,995	0.69
MXN 186,492	Mexican Bonos 8.5% 31/5/2029	903,271	2.15	USD 175,000	Republic of Poland Government International Bond 5.5% 4/4/2053	179,114	0.43
USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	170,502	0.41			2,583,402	6.16
USD 200,000	Mexico Government International Bond 4.4% 12/2/2052	152,889	0.36		Qatar		
USD 200,000	Mexico Government International Bond 4.5% 31/1/2050	157,642	0.38	USD 249,000	Qatar Government International Bond 4.4% 16/4/2050	229,391	0.55
		2,887,764	6.89		Romania		
	Mongolia			RON 655,000	Romania Government Bond 3.25% 24/6/2026*	139,288	0.33
USD 200,000	Mongolia Government International Bond 4.45% 7/7/2031	174,863	0.42	RON 235,000	Romania Government Bond 3.65% 24/9/2031*	43,946	0.11
	Oman			RON 870,000	Romania Government Bond 4.15% 26/1/2028*	181,762	0.43
USD 396,000	Oman Government International Bond 7.375% 28/10/2032	452,769	1.08	RON 230,000	Romania Government Bond 4.15% 24/10/2030	45,194	0.11
USD 293,000	Panama Panama Government International Bond 2.252% 29/9/2032	220,263	0.52	RON 565,000	Romania Government Bond 4.75% 11/10/2034	108,520	0.26
USD 200,000	Panama Government International Bond 4.5% 15/5/2047	146,708	0.35	RON 240,000	Romania Government Bond 4.85% 25/7/2029*	49,965	0.12
USD 200,000	Panama Government International Bond 6.4% 14/2/2035	200,210	0.48	RON 230,000	Romania Government Bond 5% 12/2/2029	48,646	0.12
USD 308,000	Panama Government International Bond 9.375% 1/4/2029	352,121	0.84	RON 250,000	Romania Government Bond 5.8% 26/7/2027	55,178	0.13
		919,302	2.19	RON 790,000	Romania Government Bond 6.7% 25/2/2032	176,661	0.42
	Paraguay			RON 250,000	Romania Government Bond 8.25% 29/9/2032	61,298	0.15
USD 213,000	Paraguay Government International Bond 4.95% 28/4/2031	211,245	0.50	USD 384,000	Romanian Government International Bond 3% 14/2/2031*	331,697	0.79
	Peru			USD 242,000	Romanian Government International Bond 4% 14/2/2051	174,486	0.42
PEN 1,180,000	Peru Government Bond 6.15% 12/8/2032	314,890	0.75				
USD 129,000	Peruvian Government International Bond 5.625% 18/11/2050	132,086	0.32				
		446,976	1.07				

*All or a portion of this security represents a security on loan.
 ***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Emerging Markets Blended Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Romanian Government International Bond 6.125% 22/1/2044*	198,345	0.47	USD 211,000	Trinidad and Tobago Trinidad & Tobago Government International Bond 5.95% 14/1/2031	213,637	0.51
USD 66,000	Romanian Government International Bond 6.375% 30/1/2034	68,058	0.16	USD 250,000	Trinidad & Tobago Government International Bond 6.4% 26/6/2034	255,469	0.61
		1,683,044	4.02			469,106	1.12
	Rwanda				Turkey		
USD 200,000	Rwanda International Government Bond 5.5% 9/8/2031	161,845	0.39	TRY 7,545,000	Turkiye Government Bond 26.2% 5/10/2033	217,208	0.52
	Saudi Arabia			USD 259,000	Turkiye Government International Bond 5.25% 13/3/2030	246,374	0.59
USD 274,000	Saudi Government International Bond 3.45% 2/2/2061	190,663	0.46	USD 200,000	Turkiye Government International Bond 9.125% 13/7/2030	224,996	0.53
USD 200,000	Saudi Government International Bond 4.75% 16/1/2030	202,663	0.48			688,578	1.64
USD 510,000	Saudi Government International Bond 5% 18/1/2053*	474,560	1.13		Ukraine		
		867,886	2.07	USD 317,000	Ukraine Government International Bond 7.253% 15/3/2035	97,953	0.23
	Senegal			USD 200,000	Ukraine Government International Bond 7.375% 25/9/2034	61,800	0.15
USD 221,000	Senegal Government International Bond 7.75% 10/6/2031	214,209	0.51	USD 200,000	Ukraine Government International Bond 7.75% 1/9/2027	65,800	0.15
	South Africa			USD 500,000	Ukraine Government International Bond 7.75% 1/9/2028	158,500	0.38
ZAR 8,967,716	Republic of South Africa Government Bond 7% 28/2/2031*	443,911	1.06	USD 1,100,000	Ukraine Government International Bond 7.75% 1/8/2041	761,750	1.82
ZAR 5,981,005	Republic of South Africa Government Bond 8% 31/1/2030	321,149	0.77			1,145,803	2.73
ZAR 4,267,989	Republic of South Africa Government Bond 8.25% 31/3/2032	220,012	0.52		United Arab Emirates		
ZAR 6,087,964	Republic of South Africa Government Bond 8.5% 31/1/2037	286,994	0.68	USD 270,000	UAE International Government Bond 4.951% 7/7/2052	266,922	0.64
ZAR 6,890,062	Republic of South Africa Government Bond 8.75% 31/1/2044	311,983	0.74		Uruguay		
ZAR 4,696,566	Republic of South Africa Government Bond 8.75% 28/2/2048	211,965	0.51	USD 200,000	Uruguay Government International Bond 5.1% 18/6/2050	200,229	0.48
ZAR 10,514,793	Republic of South Africa Government Bond 8.875% 28/2/2035	530,379	1.27	UYU 3,557,000	Uruguay Government International Bond 8.5% 15/3/2028	86,608	0.20
ZAR 2,825,329	Republic of South Africa Government Bond 9% 31/1/2040*	134,022	0.32			286,837	0.68
ZAR 4,683,797	Republic of South Africa Government Bond 10.5% 21/12/2026	277,118	0.66		Uzbekistan		
USD 200,000	Republic of South Africa Government International Bond 5% 12/10/2046	151,250	0.36	USD 200,000	Republic of Uzbekistan International Bond 7.85% 12/10/2028	210,334	0.50
USD 208,000	Republic of South Africa Government International Bond 5.875% 22/6/2030	205,920	0.49		Zambia		
		3,094,703	7.38	USD 52,705	Zambia Government International Bond 5.75% 30/6/2033*	46,202	0.11
	Sri Lanka			Total Bonds		40,134,288	95.76
USD 400,000	Sri Lanka Government International Bond 6.85% 3/11/2025	217,376	0.52		COMMERCIAL PAPER		
					Egypt		
				EGP 6,600,000	Egypt Treasury Bills 0% 10/12/2024	125,927	0.30
				Total Commercial Paper		125,927	0.30
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		40,260,215	96.06

*All or a portion of this security represents a security on loan.

Sustainable Emerging Markets Blended Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets
Other Transferable Securities			
BONDS			
Sweden			
EUR 64,927	East Renewable 13.5% 1/1/2025**	7,910	0.02
Ukraine			
UAH 4,659,000	Ukraine Government International Bond 16% 24/5/2023***	113,496	0.27
Total Bonds		121,406	0.29
Total Other Transferable Securities		121,406	0.29
Total Portfolio		40,381,621	96.35
Other Net Assets		1,529,027	3.65
Total Net Assets (USD)		41,910,648	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	329,937	USD	223,982	Deutsche Bank	25/9/2024	(80)
AUD	616,404	USD	407,218	ANZ	25/9/2024	11,086
AUD	43,100	USD	28,477	Goldman Sachs	25/9/2024	771
BRL	618,226	USD	112,274	Bank of America	25/9/2024	(3,378)
BRL	569,658	USD	102,975	Barclays	4/9/2024	(2,391)
COP	498,485,325	USD	122,059	Goldman Sachs	25/9/2024	(1,910)
COP	36,420,000	USD	8,961	BNY Mellon	25/9/2024	(183)
CZK	8,250,000	USD	354,008	Nomura	25/9/2024	11,214
EUR	220,000	USD	240,778	State Street	25/9/2024	3,140
EUR	188,768	USD	204,185	Toronto-Dominion	25/9/2024	5,105
GBP	333,464	USD	432,617	UBS	25/9/2024	5,828
GBP	164,341	USD	210,690	State Street	25/9/2024	5,389
HUF	79,513,813	USD	220,248	Morgan Stanley	25/9/2024	3,923
HUF	77,590,000	USD	210,973	Barclays	25/9/2024	7,774
IDR	8,658,891,958	USD	536,911	HSBC Bank	25/9/2024	21,894
INR	35,113,307	USD	419,550	Goldman Sachs	25/9/2024	(1,034)
JPY	141,311,402	USD	903,146	Lloyds Bank	25/9/2024	70,776
JPY	6,068,300	USD	41,702	JP Morgan	25/9/2024	121
MXN	2,200,421	USD	122,603	Barclays	25/9/2024	(11,256)
MXN	636,200	USD	32,069	UBS	25/9/2024	124
MXN	260,000	USD	13,273	JP Morgan	25/9/2024	(116)
MYR	1,941,404	USD	417,821	State Street	25/9/2024	32,043
MYR	3,305,026	USD	717,595	Barclays	25/9/2024	48,249
NZD	514,543	USD	305,715	HSBC Bank	25/9/2024	16,125
PEN	795,460	USD	212,066	HSBC Bank	25/9/2024	74
PEN	60,000	USD	16,060	BNY Mellon	25/9/2024	(59)
PLN	60,000	USD	15,231	Barclays	25/9/2024	300
PLN	1,140,000	USD	286,056	State Street	25/9/2024	9,036
RON	196,067	USD	42,931	Bank of America	25/9/2024	709
RON	50,000	USD	10,887	UBS	25/9/2024	242
THB	81,636,296	USD	2,267,990	Barclays	25/9/2024	148,461
TRY	7,843,678	USD	206,468	BNP Paribas	25/9/2024	17,591
TRY	7,546,210	USD	209,871	HSBC Bank	2/10/2024	3,789
USD	440,466	BRL	2,420,914	BNP Paribas	25/9/2024	14,040
USD	208,598	NZD	339,620	HSBC Bank	25/9/2024	(3,830)
USD	458,694	AUD	680,057	JP Morgan	25/9/2024	(2,807)
USD	246,405	HUF	87,005,493	Goldman Sachs	25/9/2024	1,113

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Emerging Markets Blended Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	137,819	ZAR	2,471,696	State Street	25/9/2024	(1,515)
USD	208,709	COP	841,688,380	BNP Paribas	25/9/2024	5,837
USD	329,891	IDR	5,141,026,503	Citibank	25/9/2024	(1,887)
USD	385,838	MXN	7,662,119	JP Morgan	25/9/2024	(1,885)
USD	102,656	BRL	569,658	Barclays	2/10/2024	2,395
USD	288,362	PLN	1,126,275	UBS	25/9/2024	(3,179)
USD	244,631	CZK	5,678,610	HSBC Bank	25/9/2024	(6,757)
USD	506,757	JPY	78,404,336	BNP Paribas	25/9/2024	(33,609)
USD	1,795,581	EUR	1,642,696	HSBC Bank	25/9/2024	(25,701)
USD	161,240	MXN	2,891,621	Morgan Stanley	25/9/2024	14,916
USD	299,880	CHF	266,023	State Street	25/9/2024	(14,029)
USD	911,961	ZAR	16,497,536	Toronto-Dominion	25/9/2024	(18,034)
USD	1,116,405	COP	4,475,320,408	Morgan Stanley	25/9/2024	37,723
USD	563,212	CLP	515,034,548	Morgan Stanley	25/9/2024	(1,534)
USD	717,623	CNH	5,190,703	Lloyds Bank	25/9/2024	(17,493)
USD	166,201	JPY	25,744,768	Morgan Stanley	25/9/2024	(11,233)
USD	123,757	THB	4,417,015	RBS	25/9/2024	(6,987)
USD	123,740	CZK	2,860,577	State Street	25/9/2024	(2,896)
USD	123,540	ZAR	2,252,636	Westpac	25/9/2024	(3,445)
USD	270,818	CZK	6,260,000	Barclays	25/9/2024	(6,308)
USD	124,551	JPY	18,935,392	Standard Chartered Bank	25/9/2024	(5,952)
USD	203,430	PLN	806,155	Goldman Sachs	25/9/2024	(5,245)
USD	573,953	IDR	9,364,047,973	JP Morgan	25/9/2024	(30,359)
USD	100,234	BRL	569,658	Citigroup	4/9/2024	(350)
USD	123,015	THB	4,355,069	Barclays	25/9/2024	(5,896)
USD	122,954	ZAR	2,244,498	RBS	25/9/2024	(3,572)
USD	206,191	MXN	3,847,308	RBS	25/9/2024	11,508
USD	204,024	GBP	159,355	Royal Bank of Canada	25/9/2024	(5,499)
USD	34,088	JPY	4,827,200	JP Morgan	25/9/2024	819
USD	209,238	CZK	4,807,378	Deutsche Bank	25/9/2024	(3,581)
USD	417,084	BRL	2,290,000	BNY Mellon	25/9/2024	13,717
ZAR	2,050,000	USD	112,080	JP Morgan	25/9/2024	3,482
ZAR	2,982,398	USD	163,462	RBS	25/9/2024	4,661
ZAR	950,000	USD	52,012	State Street	25/9/2024	1,541
Net unrealised appreciation						291,526
CHF Hedged Share Class						
CHF	4,532	USD	5,306	BNY Mellon	13/9/2024	35
USD	28	CHF	24	BNY Mellon	13/9/2024	-
Net unrealised appreciation						35
EUR Hedged Share Class						
EUR	7,608,679	USD	8,328,189	BNY Mellon	13/9/2024	102,975
USD	49,975	EUR	45,165	BNY Mellon	13/9/2024	(72)
Net unrealised appreciation						102,903
Total net unrealised appreciation (USD underlying exposure - USD 31,266,470)						394,464

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
8	USD	US Treasury 10 Year Note (CBT)	December 2024	910,625	(2,312)
(1)	USD	US Ultra Bond (CBT)	December 2024	133,031	984
9	USD	US Treasury 2 Year Note (CBT)	December 2024	1,868,273	(1,406)
14	USD	US Treasury 5 Year Note (CBT)	December 2024	1,533,219	(2,844)
Total				4,445,148	(5,578)

Sustainable Emerging Markets Blended Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 483,234	Fund receives default protection on Turkey; and pays Fixed 1%	Morgan Stanley	20/6/2029	(8,377)	35,081
CDS	USD 275,000	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	682	19,964
CDS	USD 1,860,000	Fund receives default protection on Republic Of Korea; and pays Fixed 1%	Goldman Sachs	20/6/2029	(3,859)	(56,178)
CDS	USD 1,020,970	Fund receives default protection on CDX.EM.41.V1; and pays Fixed 1%	Bank of America	20/6/2029	(650)	26,629
CDS	USD 780,700	Fund receives default protection on ITRAXX.ASIA.XJ.IG.41.V1; and pays Fixed 1%	Bank of America	20/6/2029	(3,565)	(2,753)
IRS	BRL 8,186,958	Fund receives Fixed 10.320123%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	(4,447)	(4,447)
IRS	MXN 44,000,000	Fund receives Fixed 9.79%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	7/8/2025	(5,145)	(5,145)
IRS	MXN 22,956,646	Fund receives Fixed 6.12%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	7/4/2028	(56,236)	(56,236)
IRS	ZAR 8,547,994	Fund receives Fixed 9%; and pays Floating ZAR JIBAR 3 Month	Bank of America	20/9/2028	13,271	13,271
IRS	THB 2,100,266	Fund receives Fixed 2.212%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	20/3/2029	204	204
IRS	THB 18,902,390	Fund receives Fixed 2.216%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	20/3/2029	1,885	1,885
IRS	THB 21,002,656	Fund receives Fixed 2.236%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	20/3/2029	2,364	2,364
IRS	THB 28,388,290	Fund receives Fixed 2.47%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	20/3/2034	3,832	3,832
IRS	THB 25,295,484	Fund receives Fixed 3.486%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	20/3/2034	36,058	36,058
IRS	PLN 4,788,666	Fund receives Fixed 5.4075%; and pays Floating PLN-WIBOR 6 Month	Bank of America	4/7/2034	15,560	15,560
IRS	MYR 9,391,664	Fund receives Fixed 2.06%; and pays Floating MYR KLIB3M 3 Month	Goldman Sachs	22/5/2025	(10,854)	(10,854)
IRS	MYR 2,240,768	Fund receives Fixed 2.19%; and pays Floating MYR KLIB3M 3 Month	Goldman Sachs	22/5/2030	(17,244)	(17,244)
Total (USD underlying exposure - USD 10,573,233)					(36,521)	1,991

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

Sustainable Emerging Markets Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 3,391,000	Brazilian Government International Bond 6% 20/10/2033	3,416,314	0.82
BONDS				USD 2,493,000	Brazilian Government International Bond 6.125% 22/1/2032	2,546,724	0.61
Argentina				USD 1,433,000	Brazilian Government International Bond 6.125% 15/3/2034	1,458,722	0.35
USD 4,531,952	Argentine Republic Government International Bond 0.75% 9/7/2030	2,567,305	0.62	USD 2,857,000	Brazilian Government International Bond 6.25% 18/3/2031	2,969,080	0.71
USD 1,500,000	Argentine Republic Government International Bond 1% 9/7/2029	898,215	0.22	USD 683,000	Brazilian Government International Bond 7.125% 13/5/2054	706,441	0.17
USD 6,472,255	Argentine Republic Government International Bond 4.125% 9/7/2035	2,884,814	0.69			13,271,207	3.19
USD 2,863,228	Argentine Republic Government International Bond 4.125% 9/7/2046	1,337,127	0.32	Bulgaria			
USD 4,627,209	Argentine Republic Government International Bond 5% 9/1/2038	2,258,078	0.54	USD 756,000	Bulgaria Government International Bond 5% 5/3/2037	752,231	0.18
		9,945,539	2.39	Cayman Islands			
Austria				USD 1,860,000	DP World Crescent 3.75% 30/1/2030	1,779,025	0.43
USD 742,000	Klabn Austria 7% 3/4/2049*	776,618	0.19	USD 440,000	DP World Salaam 6% 1/10/2025	439,332	0.10
Bahrain				USD 600,000	Gaci First Investment 4.75% 14/2/2030*	602,454	0.15
USD 1,941,000	Bahrain Government International Bond 5.45% 16/9/2032	1,848,337	0.45	USD 5,254,000	Gaci First Investment 4.875% 14/2/2035	5,188,987	1.25
USD 1,667,000	Bahrain Government International Bond 5.625% 30/9/2031	1,624,908	0.39	USD 4,445,000	Gaci First Investment 5% 13/10/2027	4,502,474	1.08
USD 1,274,000	Bahrain Government International Bond 6% 19/9/2044	1,098,366	0.26	USD 1,413,000	Gaci First Investment 5.125% 14/2/2053	1,289,221	0.31
USD 2,941,000	Bahrain Government International Bond 6.75% 20/9/2029	3,055,317	0.74	USD 671,000	MAF Sukuk 4.638% 14/5/2029*	669,752	0.16
USD 674,000	Bahrain Government International Bond 7.375% 14/5/2030	720,533	0.17	USD 2,514,000	Sharjah Sukuk Program 3.234% 23/10/2029	2,302,560	0.56
USD 368,000	Bahrain Government International Bond 7.5% 20/9/2047*	370,112	0.09	USD 691,000	Sharjah Sukuk Program 3.854% 3/4/2026	676,963	0.16
USD 766,000	Bahrain Government International Bond 7.75% 18/4/2035	824,161	0.20			17,450,768	4.20
		9,541,734	2.30	Chile			
Benin				USD 931,000	AES Andes 6.3% 15/3/2029	964,032	0.23
EUR 1,809,000	Benin Government International Bond 4.95% 22/1/2035	1,637,976	0.39	USD 560,000	Banco de Credito e Inversiones 3.5% 12/10/2027*	541,240	0.13
USD 416,000	Benin Government International Bond 7.96% 13/2/2038	399,044	0.10	USD 1,470,000	Chile Government International Bond 2.55% 27/1/2032	1,287,720	0.31
		2,037,020	0.49	USD 6,669,000	Chile Government International Bond 2.55% 27/7/2033	5,655,312	1.36
Brazil				USD 425,000	Chile Government International Bond 3.1% 22/1/2061	281,244	0.07
USD 960,000	Brazilian Government International Bond 4.625% 13/1/2028	958,621	0.23	USD 200,000	Chile Government International Bond 3.5% 31/1/2034	181,900	0.04
USD 630,000	Brazilian Government International Bond 4.75% 14/1/2050	482,007	0.12	USD 770,000	Chile Government International Bond 3.5% 25/1/2050	585,007	0.14
USD 891,000	Brazilian Government International Bond 5% 27/1/2045	733,298	0.18	USD 1,760,000	Chile Government International Bond 4.95% 5/1/2036	1,767,040	0.43
				USD 760,000	Empresa de Transporte de Pasajeros Metro 3.65% 7/5/2030*	710,874	0.17
				USD 843,000	Inversiones CMPC 6.125% 23/6/2033	890,630	0.22

*All or a portion of this security represents a security on loan.

Sustainable Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 520,000	Nacional del Cobre de Chile 3% 30/9/2029	473,712	0.12	USD 1,950,000	Ivory Coast Government International Bond 7.625% 30/1/2033	1,953,978	0.47
USD 2,453,000	Nacional del Cobre de Chile 5.125% 2/2/2033	2,425,992	0.58	USD 420,000	Ivory Coast Government International Bond 8.25% 30/1/2037*	419,750	0.10
		15,764,703	3.80			2,691,590	0.65
	Colombia				Dominican Republic		
USD 2,410,000	Colombia Government International Bond 3% 30/1/2030	2,048,500	0.49	USD 2,173,000	Dominican Republic International Bond 4.5% 30/1/2030	2,058,103	0.50
USD 961,000	Colombia Government International Bond 3.125% 15/4/2031	788,981	0.19	USD 1,263,000	Dominican Republic International Bond 5.3% 21/1/2041*	1,146,488	0.28
USD 1,464,000	Colombia Government International Bond 3.25% 22/4/2032	1,171,932	0.28	USD 1,945,000	Dominican Republic International Bond 6% 19/7/2028*	1,986,030	0.48
USD 641,000	Colombia Government International Bond 3.875% 25/4/2027	615,681	0.15	USD 1,873,000	Dominican Republic International Bond 6% 22/2/2033	1,894,774	0.46
USD 570,000	Colombia Government International Bond 4.125% 15/5/2051	359,528	0.09	USD 806,000	Dominican Republic International Bond 6.4% 5/6/2049*	805,395	0.19
USD 1,409,000	Colombia Government International Bond 4.5% 15/3/2029*	1,325,869	0.32	USD 2,336,000	Dominican Republic International Bond 6.6% 1/6/2036	2,460,976	0.59
USD 1,248,000	Colombia Government International Bond 5% 15/6/2045	910,728	0.22	USD 3,492,000	Dominican Republic International Bond 7.05% 3/2/2031	3,754,197	0.90
USD 1,075,000	Colombia Government International Bond 5.2% 15/5/2049	794,156	0.19			14,105,963	3.40
	Colombia Government International Bond 5.625% 26/2/2044	1,955,851	0.47		Ecuador		
USD 2,441,000	Colombia Government International Bond 6.125% 18/1/2041	764,966	0.18	USD 3,510,956	Ecuador Government International Bond 5% 31/7/2040	1,776,544	0.43
USD 873,000	Colombia Government International Bond 7.5% 2/2/2034	4,638,870	1.12	USD 4,817,138	Ecuador Government International Bond 5.5% 31/7/2035	2,659,060	0.64
USD 4,482,000	Colombia Government International Bond 8% 14/11/2035	521,850	0.13	USD 2,369,739	Ecuador Government International Bond 6.9% 31/7/2030	1,686,069	0.40
USD 490,000	Colombia Government International Bond 8.875% 13/1/2033	788,840	0.19			6,121,673	1.47
USD 740,000	Ecopetrol 8.875% 13/1/2033	16,685,752	4.02		Egypt		
	Costa Rica			USD 2,374,000	Egypt Government International Bond 5.25% 6/10/2025*	2,319,659	0.56
USD 1,904,000	Costa Rica Government International Bond 5.625% 30/4/2043	1,766,912	0.42	USD 1,960,000	Egypt Government International Bond 7.6% 1/3/2029*	1,850,877	0.45
USD 548,000	Costa Rica Government International Bond 7% 4/4/2044	577,866	0.14	USD 1,818,000	Egypt Government International Bond 7.625% 29/5/2032*	1,567,470	0.37
USD 1,467,000	Costa Rica Government International Bond 7.158% 12/3/2045	1,571,891	0.38	USD 4,384,000	Egypt Government International Bond 8.5% 31/1/2047	3,407,574	0.82
USD 776,000	Instituto Costarricense de Electricidad 6.375% 15/5/2043	704,228	0.17	USD 1,122,000	Egypt Government International Bond 8.7% 1/3/2049	883,766	0.21
		4,620,897	1.11	USD 336,000	Egypt Government International Bond 8.875% 29/5/2050	268,617	0.06
	Cote d'Ivoire (Ivory Coast)			EGP 29,000,000	Egypt Treasury Bills 0% 18/3/2025	518,767	0.13
USD 70,465	Ivory Coast Government International Bond 5.75% 31/12/2032	66,820	0.02			10,816,730	2.60
EUR 242,000	Ivory Coast Government International Bond 5.875% 17/10/2031*	251,042	0.06		El Salvador		
				USD 1,435,000	El Salvador Government International Bond 0.25% 17/4/2030	41,203	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,224,000	El Salvador Government International Bond 6.375% 18/1/2027	2,095,842	0.50	USD 1,322,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	1,371,154	0.33
USD 1,252,000	El Salvador Government International Bond 7.65% 15/6/2035	984,698	0.24	USD 393,000	MVM Energetika Zrt 6.5% 13/3/2031	402,825	0.10
USD 378,000	El Salvador Government International Bond 8.625% 28/2/2029*	355,840	0.08	USD 3,747,000	MVM Energetika Zrt 7.5% 9/6/2028	3,969,534	0.95
USD 418,000	El Salvador Government International Bond 9.25% 17/4/2030	397,884	0.10			21,174,042	5.09
		3,875,467	0.93		Indonesia		
	Georgia			USD 200,000	Indonesia Government International Bond 3.05% 12/3/2051	144,030	0.03
USD 1,000,000	Georgian Railway JSC 4% 17/6/2028	899,040	0.22	USD 500,000	Indonesia Government International Bond 3.35% 12/3/2071	352,140	0.09
	Ghana			USD 4,070,000	Indonesia Government International Bond 3.55% 31/3/2032	3,805,699	0.92
USD 2,388,000	Ghana Government International Bond 6.375% 11/2/2027	1,237,246	0.30	USD 695,000	Indonesia Government International Bond 4.125% 15/1/2025	694,625	0.17
USD 1,558,000	Ghana Government International Bond 8.125% 18/1/2026	817,950	0.20	USD 2,302,000	Indonesia Government International Bond 4.35% 11/1/2048	2,098,089	0.51
USD 5,607,000	Ghana Government International Bond 8.125% 26/3/2032	2,950,684	0.71	USD 3,369,000	Indonesia Government International Bond 4.55% 11/1/2028	3,389,719	0.82
		5,005,880	1.21	USD 300,000	Indonesia Government International Bond 4.75% 18/7/2047*	292,284	0.07
	Guatemala			USD 1,042,000	Indonesia Government International Bond 4.85% 11/1/2033	1,055,749	0.25
USD 835,000	Guatemala Government Bond 4.375% 5/6/2027	816,772	0.20	USD 1,543,000	Indonesia Government International Bond 5.25% 17/1/2042	1,594,043	0.38
USD 340,000	Guatemala Government Bond 4.5% 3/5/2026	335,417	0.08	USD 902,000	Indonesia Government International Bond 5.25% 8/1/2047*	927,842	0.22
USD 728,000	Guatemala Government Bond 7.05% 4/10/2032	786,713	0.19			14,354,220	3.46
		1,938,902	0.47		International		
	Honduras			EUR 813,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033	744,729	0.18
USD 280,000	Honduras Government International Bond 5.625% 24/6/2030	247,674	0.06		Jamaica		
	Hungary			USD 1,170,000	Jamaica Government International Bond 7.875% 28/7/2045	1,416,870	0.34
USD 4,618,000	Hungary Government International Bond 2.125% 22/9/2031	3,829,199	0.92	USD 547,000	Jamaica Government International Bond 8% 15/3/2039*	665,447	0.16
USD 1,919,000	Hungary Government International Bond 3.125% 21/9/2051*	1,277,757	0.31			2,082,317	0.50
USD 2,093,000	Hungary Government International Bond 5.25% 16/6/2029	2,120,649	0.51		Jordan		
	Hungary Government International Bond 5.5% 16/6/2034	1,867,632	0.45	USD 653,000	Jordan Government International Bond 5.75% 31/1/2027	638,928	0.15
USD 1,842,000	Hungary Government International Bond 6.25% 22/9/2032	2,457,539	0.59	USD 2,558,000	Jordan Government International Bond 5.85% 7/7/2030	2,420,507	0.58
USD 2,289,000	Hungary Government International Bond 6.75% 25/9/2052	1,005,351	0.24	USD 1,162,000	Jordan Government International Bond 7.375% 10/10/2047	1,060,279	0.26
USD 992,000	Hungary Government International Bond 7.625% 29/3/2041	1,174,255	0.28			4,119,714	0.99
USD 1,663,000	Magyar Export-Import Bank Zrt 6.125% 4/12/2027*	1,698,147	0.41				

*All or a portion of this security represents a security on loan.

Sustainable Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Kenya				USD 979,000	Morocco Government International Bond 4% 15/12/2050	716,506	0.17
USD 300,000	Republic of Kenya Government International Bond 7% 22/5/2027	288,336	0.07	USD 390,000	Morocco Government International Bond 6.5% 8/9/2033	417,926	0.10
USD 342,000	Republic of Kenya Government International Bond 8% 22/5/2032	303,752	0.07			3,117,522	0.75
USD 370,000	Republic of Kenya Government International Bond 8.25% 28/2/2048*	293,577	0.07	Netherlands			
USD 1,814,000	Republic of Kenya Government International Bond 9.75% 16/2/2031	1,767,979	0.43	USD 752,000	Prosus 3.68% 21/1/2030	696,202	0.17
		2,653,644	0.64	Oman			
Luxembourg				USD 1,997,000	Oman Government International Bond 5.375% 8/3/2027	2,017,390	0.49
USD 954,000	Millicom International Cellular 7.375% 2/4/2032*	968,310	0.23	USD 3,436,000	Oman Government International Bond 5.625% 17/1/2028	3,511,352	0.84
Mauritius				USD 800,000	Oman Government International Bond 6% 1/8/2029	836,648	0.20
USD 520,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	518,008	0.12	USD 4,718,000	Oman Government International Bond 6.5% 8/3/2047	5,002,212	1.20
Mexico				USD 2,146,000	Oman Government International Bond 7% 25/1/2051*	2,404,185	0.58
USD 3,144,000	Mexico Government International Bond 2.659% 24/5/2031	2,680,291	0.64			13,771,787	3.31
USD 739,000	Mexico Government International Bond 3.771% 24/5/2061	478,987	0.12	Panama			
USD 2,201,000	Mexico Government International Bond 4.5% 22/4/2029	2,163,385	0.52	USD 3,779,000	Panama Government International Bond 2.252% 29/9/2032	2,840,863	0.68
USD 440,000	Mexico Government International Bond 4.6% 23/1/2046	354,215	0.09	USD 3,072,000	Panama Government International Bond 3.16% 23/1/2030*	2,677,294	0.65
USD 7,046,000	Mexico Government International Bond 4.875% 19/5/2033	6,711,526	1.61	USD 500,000	Panama Government International Bond 3.87% 23/7/2060	306,530	0.07
USD 324,000	Mexico Government International Bond 5.4% 9/2/2028*	330,483	0.08	USD 3,082,000	Panama Government International Bond 3.875% 17/3/2028	2,917,113	0.70
USD 760,000	Mexico Government International Bond 5.75% 12/10/2110	654,364	0.16	USD 2,318,000	Panama Government International Bond 4.3% 29/4/2053	1,590,681	0.38
USD 1,876,000	Mexico Government International Bond 6.338% 4/5/2053*	1,849,108	0.44	USD 3,765,000	Panama Government International Bond 4.5% 16/4/2050	2,686,855	0.65
		15,222,359	3.66	USD 485,000	Panama Government International Bond 4.5% 1/4/2056	339,682	0.08
Mongolia				USD 300,000	Panama Government International Bond 4.5% 19/1/2063	204,375	0.05
USD 857,000	Mongolia Government International Bond 5.125% 7/4/2026	838,257	0.20	USD 3,848,000	Panama Government International Bond 6.4% 14/2/2035	3,852,041	0.93
USD 1,147,000	Mongolia Government International Bond 8.65% 19/1/2028	1,213,234	0.29			17,415,434	4.19
		2,051,491	0.49	Paraguay			
Morocco				USD 1,004,000	Paraguay Government International Bond 2.739% 29/1/2033*	848,912	0.20
USD 1,056,000	Morocco Government International Bond 2.375% 15/12/2027	975,095	0.24	USD 1,070,000	Paraguay Government International Bond 4.7% 27/3/2027	1,069,428	0.26
USD 1,190,000	Morocco Government International Bond 3% 15/12/2032*	1,007,995	0.24	USD 1,610,000	Paraguay Government International Bond 4.95% 28/4/2031	1,596,734	0.38

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 540,000	Paraguay Government International Bond 5.4% 30/3/2050	496,894	0.12	USD 4,852,000	Republic of Poland Government International Bond 5.5% 18/3/2054	4,992,999	1.20
USD 600,000	Paraguay Government International Bond 5.85% 21/8/2033	619,350	0.15	USD 4,841,000	Republic of Poland Government International Bond 5.75% 16/11/2032	5,203,266	1.25
USD 650,000	Paraguay Government International Bond 6.1% 11/8/2044	658,313	0.16			23,110,320	5.56
		5,289,631	1.27		Qatar		
	Peru			USD 1,009,000	Qatar Government International Bond 4.4% 16/4/2050*	929,541	0.23
USD 1,348,000	Financiera de Desarrollo 2.4% 28/9/2027	1,254,651	0.30	USD 1,605,000	Qatar Government International Bond 4.817% 14/3/2049*	1,580,813	0.38
USD 214,000	Financiera de Desarrollo 4.75% 15/7/2025	213,485	0.05			2,510,354	0.61
USD 496,000	Peruvian Government International Bond 2.78% 1/12/2060	296,169	0.07		Romania		
USD 379,000	Peruvian Government International Bond 2.783% 23/1/2031	336,351	0.08	USD 2,166,000	Romanian Government International Bond 3% 27/2/2027	2,057,591	0.49
USD 8,020,000	Peruvian Government International Bond 3% 15/1/2034	6,842,985	1.65	USD 804,000	Romanian Government International Bond 3% 14/2/2031*	694,491	0.17
USD 940,000	Peruvian Government International Bond 3.23% 28/7/2121	558,219	0.13	USD 1,266,000	Romanian Government International Bond 3.625% 27/3/2032	1,115,998	0.27
USD 442,000	Peruvian Government International Bond 3.6% 15/1/2072	299,782	0.07	USD 250,000	Romanian Government International Bond 4% 14/2/2051	180,254	0.04
USD 3,040,000	Peruvian Government International Bond 5.375% 8/2/2035	3,096,240	0.75	USD 1,400,000	Romanian Government International Bond 5.125% 15/6/2048	1,203,356	0.29
		12,897,882	3.10	USD 216,000	Romanian Government International Bond 5.25% 25/11/2027	216,875	0.05
	Philippines			EUR 1,286,000	Romanian Government International Bond 5.5% 18/9/2028*	1,489,348	0.36
USD 453,000	Philippine Government International Bond 2.95% 5/5/2045	330,022	0.08		Romanian Government International Bond 5.625% 22/2/2036	1,949,457	0.47
USD 2,415,000	Philippine Government International Bond 3.556% 29/9/2032	2,241,893	0.54	USD 642,000	Romanian Government International Bond 5.875% 30/1/2029	655,538	0.16
USD 2,289,000	Philippine Government International Bond 5.25% 14/5/2034*	2,384,508	0.57	USD 240,000	Romanian Government International Bond 6% 25/5/2034	242,471	0.06
USD 748,000	Philippine Government International Bond 5.5% 17/1/2048	785,759	0.19	USD 814,000	Romanian Government International Bond 6.625% 17/2/2028	847,899	0.20
		5,742,182	1.38	USD 380,000	Romanian Government International Bond 7.125% 17/1/2033*	412,610	0.10
	Poland			USD 3,052,000	Romanian Government International Bond 7.625% 17/1/2053	3,440,161	0.83
USD 1,879,000	Republic of Poland Government International Bond 4.625% 18/3/2029	1,916,937	0.46			14,506,049	3.49
USD 8,356,000	Republic of Poland Government International Bond 5.125% 18/9/2034	8,592,893	2.07		Rwanda		
USD 2,349,000	Republic of Poland Government International Bond 5.5% 4/4/2053	2,404,225	0.58	USD 1,468,000	Rwanda International Government Bond 5.5% 9/8/2031	1,187,942	0.29
					Saudi Arabia		
				USD 500,000	Saudi Government International Bond 3.25% 17/11/2051	350,119	0.08
				USD 1,290,000	Saudi Government International Bond 3.45% 2/2/2061	897,647	0.22

*All or a portion of this security represents a security on loan.

Sustainable Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,705,000	Saudi Government International Bond 3.75% 21/1/2055	2,025,288	0.49	USD 2,172,000	Sri Lanka Government International Bond 6.2% 11/5/2027	1,142,341	0.27
USD 600,000	Saudi Government International Bond 4.625% 4/10/2047	539,250	0.13	USD 1,036,000	Sri Lanka Government International Bond 7.55% 28/3/2030	549,391	0.13
USD 628,000	Saudi Government International Bond 5% 17/4/2049	593,881	0.14			2,400,289	0.57
USD 3,487,000	Saudi Government International Bond 5% 18/1/2053	3,244,688	0.78		Trinidad and Tobago		
		7,650,873	1.84	USD 867,000	Trinidad & Tobago Government International Bond 4.5% 4/8/2026	854,619	0.21
	Senegal			USD 2,377,000	Trinidad & Tobago Government International Bond 5.95% 14/1/2031	2,406,713	0.58
EUR 561,000	Senegal Government International Bond 4.75% 13/3/2028	587,721	0.14	USD 1,873,000	Trinidad & Tobago Government International Bond 6.4% 26/6/2034	1,913,972	0.46
USD 552,000	Senegal Government International Bond 6.25% 23/5/2033	482,130	0.12			5,175,304	1.25
USD 292,000	Senegal Government International Bond 6.75% 13/3/2048	218,374	0.05		Turkey		
USD 1,329,000	Senegal Government International Bond 7.75% 10/6/2031	1,288,160	0.31	USD 1,036,000	Turkiye Government International Bond 5.75% 11/5/2047	817,466	0.20
		2,576,385	0.62	USD 2,100,000	Turkiye Government International Bond 7.125% 17/7/2032	2,132,466	0.51
	Serbia			USD 1,450,000	Turkiye Government International Bond 7.625% 26/4/2029	1,522,674	0.37
EUR 1,431,000	Serbia International Bond 1% 23/9/2028*	1,389,519	0.34	USD 3,691,000	Turkiye Government International Bond 9.125% 13/7/2030*	4,152,301	1.00
USD 452,000	Serbia International Bond 6% 12/6/2034	458,215	0.11			8,624,907	2.08
USD 1,902,000	Serbia International Bond 6.25% 26/5/2028	1,964,433	0.47		Ukraine		
		3,812,167	0.92	USD 1,010,000	NPC Ukrenergo 6.875% 9/11/2028	565,600	0.14
	South Africa			USD 1,625,000	Ukraine Government International Bond 7.253% 15/3/2035	502,125	0.12
USD 1,377,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	1,309,871	0.32	USD 9,758,000	Ukraine Government International Bond 7.75% 1/9/2025	3,590,944	0.86
USD 1,668,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	1,596,068	0.38	USD 9,516,000	Ukraine Government International Bond 7.75% 1/9/2026	3,225,924	0.78
USD 600,000	Republic of South Africa Government International Bond 4.875% 14/4/2026	594,375	0.14	USD 3,910,000	Ukraine Government International Bond 7.75% 1/9/2027	1,286,390	0.31
USD 2,573,000	Republic of South Africa Government International Bond 5.65% 27/9/2047	2,084,130	0.50	USD 3,250,000	Ukraine Government International Bond 7.75% 1/9/2028	1,030,250	0.25
USD 1,116,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	902,565	0.22	USD 4,420,000	Ukraine Government International Bond 7.75% 1/8/2041	3,060,850	0.74
USD 1,015,000	Republic of South Africa Government International Bond 5.875% 22/6/2030	1,004,850	0.24			13,262,083	3.20
		7,491,859	1.80		United Arab Emirates		
	Sri Lanka			USD 954,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	954,882	0.23
USD 264,000	Sri Lanka Government International Bond 0% 28/6/2024***	139,920	0.03	USD 500,000	Abu Dhabi Government International Bond 2.7% 2/9/2070	313,447	0.08
USD 1,071,000	Sri Lanka Government International Bond 6.125% 3/6/2025	568,637	0.14				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 735,000	Abu Dhabi Government International Bond 3% 15/9/2051	524,195	0.13	Zambia			
USD 1,458,000	Abu Dhabi Government International Bond 3.125% 30/9/2049	1,075,275	0.26	USD 565,000	Zambia Government International Bond 0.5% 31/12/2053	284,831	0.07
USD 1,352,000	Abu Dhabi Government International Bond 3.875% 16/4/2050	1,139,060	0.27	USD 375,959	Zambia Government International Bond 5.75% 30/6/2033	329,567	0.08
USD 2,530,000	MDGH GMTN RSC 5.294% 4/6/2034	2,633,566	0.63			614,398	0.15
USD 4,604,000	MDGH GMTN RSC 5.875% 1/5/2034	5,004,778	1.21	Total Bonds		379,858,589	91.42
USD 587,000	UAE International Government Bond 4.951% 7/7/2052	580,308	0.13	COMMERCIAL PAPER			
		12,225,511	2.94	Egypt			
Uruguay				EGP 43,900,000	Egypt Treasury Bills 0% 10/12/2024	837,607	0.20
USD 2,615,027	Uruguay Government International Bond 4.125% 20/11/2045	2,402,177	0.58	EGP 42,000,000	Egypt Treasury Bills 0% 18/3/2025	751,318	0.18
USD 4,195,200	Uruguay Government International Bond 4.375% 23/1/2031	4,237,278	1.02	Total Commercial Paper		1,588,925	0.38
USD 999,973	Uruguay Government International Bond 4.975% 20/4/2055	969,099	0.23	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 2,451,718	Uruguay Government International Bond 5.1% 18/6/2050	2,454,525	0.59			381,447,514	91.80
USD 911,000	Uruguay Government International Bond 5.75% 28/10/2034	991,687	0.24	Other Transferable Securities			
		11,054,766	2.66	BONDS			
Uzbekistan				Sweden			
EUR 1,703,000	Republic of Uzbekistan International Bond 5.375% 29/5/2027	1,894,356	0.46	EUR 92,197	East Renewable 13.5% 1/1/2025**	11,233	0.00
USD 696,000	Republic of Uzbekistan International Bond 5.375% 20/2/2029	664,791	0.16	Total Bonds		11,233	0.00
USD 1,722,000	Republic of Uzbekistan International Bond 6.9% 28/2/2032	1,727,373	0.41	Total Other Transferable Securities		11,233	0.00
		4,286,520	1.03	Total Portfolio		381,458,747	91.80
				Other Net Assets		34,095,676	8.20
				Total Net Assets (USD)		415,554,423	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	2,530,500	USD	1,717,812	Lloyds Bank	25/9/2024	(562)
BRL	9,619,000	USD	1,692,949	Citigroup	4/9/2024	5,470
BRL	9,619,000	USD	1,733,397	Barclays	2/10/2024	(40,446)
EUR	240,000	USD	262,213	HSBC Bank	25/9/2024	3,879
EUR	1,880,000	USD	2,059,759	Toronto-Dominion	25/9/2024	24,626
EUR	620,000	USD	684,570	Barclays	25/9/2024	2,834
HUF	735,300,000	USD	2,034,855	Citibank	25/9/2024	38,153
JPY	148,330,940	USD	942,167	HSBC Bank	25/9/2024	80,134
USD	12,087,802	EUR	11,070,038	Bank of America	25/9/2024	(185,718)

Sustainable Emerging Markets Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	2,059,782	HUF	743,774,977	Toronto-Dominion	25/9/2024	(37,119)
USD	1,044,129	ZAR	19,300,000	Goldman Sachs	25/9/2024	(43,847)
USD	1,874,846	HUF	681,140,000	Bank of America	25/9/2024	(45,470)
USD	1,972,626	COP	8,352,100,000	Barclays	25/9/2024	(40,472)
USD	683,981	EUR	620,000	Barclays	25/9/2024	(3,422)
USD	1,738,792	BRL	9,619,000	Barclays	4/9/2024	40,373
ZAR	36,185,895	USD	2,000,812	HSBC Bank	25/9/2024	39,051
Net unrealised depreciation						(162,536)
AUD Hedged Share Class						
AUD	7,888	USD	5,176	BNY Mellon	13/9/2024	175
Net unrealised appreciation						175
CHF Hedged Share Class						
CHF	26,656,714	USD	31,211,664	BNY Mellon	13/9/2024	198,989
USD	410,766	CHF	351,545	BNY Mellon	13/9/2024	(3,473)
Net unrealised appreciation						195,516
EUR Hedged Share Class						
EUR	140,944,702	USD	154,273,463	BNY Mellon	13/9/2024	1,907,125
USD	7,451,038	EUR	6,711,345	BNY Mellon	13/9/2024	14,158
Net unrealised appreciation						1,921,283
GBP Hedged Share Class						
GBP	149,701,765	USD	190,180,019	BNY Mellon	13/9/2024	6,628,250
USD	2,173,374	GBP	1,658,173	BNY Mellon	13/9/2024	(6,581)
Net unrealised appreciation						6,621,669
NOK Hedged Share Class						
NOK	213,249,854	USD	19,639,986	BNY Mellon	13/9/2024	491,786
Net unrealised appreciation						491,786
SGD Hedged Share Class						
SGD	5,171	USD	3,911	BNY Mellon	13/9/2024	58
Net unrealised appreciation						58
Total net unrealised appreciation (USD underlying exposure - USD 449,497,038)						9,067,951

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
79	USD	US Long Bond (CBT)	December 2024	9,781,187	(72,828)
181	USD	US Treasury 10 Year Note (CBT)	December 2024	20,602,891	(52,321)
(44)	USD	US Treasury 5 Year Note (CBT)	December 2024	4,818,688	8,594
Total				35,202,766	(116,555)

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 4,000,000	Fund receives default protection on South Africa; and pays Fixed 1%	Bank of America	20/6/2029	(32,568)	141,223
CDS	USD 17,957,900	Fund receives default protection on CDX.NA.IG.42.V1; and pays Fixed 1%	Bank of America	20/6/2034	(5,279)	(116,119)
CDS	USD 1,300,000	Fund receives default protection on South Africa; and pays Fixed 1%	Citibank	20/6/2029	66	45,897
CDS	USD 3,715,717	Fund receives default protection on Turkey; and pays Fixed 1%	Morgan Stanley	20/6/2029	(64,416)	269,748

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Emerging Markets Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 2,484,689	Fund receives default protection on Turkey; and pays Fixed 1%	Citibank	20/6/2029	19,172	180,379
CDS	USD 2,500,000	Fund receives default protection on Turkey; and pays Fixed 1%	Citibank	20/6/2029	22,497	181,491
CDS	USD 2,100,000	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	5,208	152,452
CDS	USD 1,520,000	Fund receives default protection on Turkey; and pays Fixed 1%	JP Morgan	20/6/2029	6,603	110,347
CDS	USD 3,000,000	Fund receives default protection on CDX.EM.41.V1; and pays Fixed 1%	Bank of America	20/6/2029	(17,592)	78,247
CDS	USD (8,000,000)	Fund provides default protection on CDX.NA.IG.42.V1; and receives Fixed 1%	Goldman Sachs	20/6/2029	27,761	175,795
CDS	EUR 13,000,000	Fund receives default protection on ITRAXX.XO.41.V1; and pays Fixed 5%	Bank of America	20/6/2029	(147,491)	(1,251,543)
IRS	MXN 66,665,330	Fund receives Fixed 9.55%; and pays Floating MXN-TIIE 1 Month	Bank of America	20/6/2029	27,300	27,300
IRS	USD 3,090,374	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.99%	Bank of America	27/6/2029	(40,543)	(40,417)
IRS	USD 4,508,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.6962%	Bank of America	10/7/2054	(151,084)	(151,084)
IRS	CZK 389,340,000	Fund receives Floating CZK-PRIBOR 6 Month; and pays Fixed 3.385%	Bank of America	18/9/2026	16,523	16,523
IRS	PLN 178,542,034	Fund receives Floating PLN-WIBOR 3 Month; and pays Fixed 3.695%	Bank of America	16/9/2027	44,454	44,454
IRS	CZK 413,572,722	Fund receives Fixed 3.155%; and pays Floating CZK-PRIBOR 6 Month	Bank of America	16/9/2028	(21,071)	(21,071)
IRS	PLN 72,690,570	Fund receives Floating PLN-WIBOR 6 Month; and pays Fixed 3.945%	Bank of America	16/9/2028	23,638	23,638
IRS	PLN 94,270,360	Fund receives Fixed 4.115%; and pays Floating PLN-WIBOR 6 Month	Bank of America	15/9/2029	(30,324)	(30,324)
IRS	USD 2,160,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.7082%	Bank of America	2/3/2054	(73,129)	(73,129)
IRS	USD 4,800,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.6%	Bank of America	24/6/2054	(123,881)	(117,318)
Total (USD underlying exposure - USD 135,816,987)					(514,156)	(353,511)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

Sustainable Emerging Markets Corporate Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 400,000	Banco del Estado de Chile 7.95% 2/5/2029*	425,000	1.02
BONDS				USD 827,000	Cencosud 4.375% 17/7/2027	810,774	1.95
Argentina				USD 602,000	Empresa Nacional del Petroleo 5.95% 30/7/2034	626,833	1.51
USD 595,000	YPF 9.5% 17/1/2031	623,263	1.50	USD 200,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	210,500	0.51
Bermuda						3,816,250	9.18
USD 337,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	319,454	0.77	Colombia			
USD 200,000	Tengizchevroil Finance International 2.625% 15/8/2025	194,444	0.47	USD 568,000	Banco Davivienda 6.65% 22/4/2031*	469,745	1.13
		513,898	1.24	USD 330,000	Bancolombia 4.625% 18/12/2029	327,112	0.79
Brazil				USD 400,000	Colombia Telecomunicaciones 4.95% 17/7/2030	340,866	0.82
USD 737,138	Samarco Mineracao 9% 30/6/2031	687,005	1.65	USD 200,000	Ecopetrol 6.875% 29/4/2030*	199,750	0.48
British Virgin Islands				USD 281,000	Ecopetrol 8.375% 19/1/2036	285,215	0.68
USD 405,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029	391,491	0.94			1,622,688	3.90
USD 200,000	China Great Wall International VI 7.15% 2/7/2027	207,506	0.50	Dominican Republic			
USD 580,203	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	591,001	1.42	USD 450,000	Aeropuertos Dominicanos Siglo XXI 7% 30/6/2034	467,462	1.12
		1,189,998	2.86	Hong Kong			
Canada				USD 700,000	Xiaomi Best Time International 4.1% 14/7/2051	539,564	1.30
USD 390,000	MEGlobal Canada ULC 5.875% 18/5/2030	404,613	0.97	Hungary			
Cayman Islands				USD 535,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	554,892	1.33
USD 389,000	Aldar Investment Properties Sukuk 5.5% 16/5/2034	409,422	0.99	USD 264,000	MVM Energetika Zrt 6.5% 13/3/2031	270,600	0.65
USD 200,000	CSN Inova Ventures 6.75% 28/1/2028	192,036	0.46	USD 569,000	MVM Energetika Zrt 7.5% 9/6/2028	602,793	1.45
USD 251,000	Dar Al-Arkan Sukuk 7.75% 7/2/2026	255,325	0.62			1,428,285	3.43
USD 267,000	Dar Al-Arkan Sukuk 8% 25/2/2029	278,855	0.67	India			
USD 455,000	DP World Salaam 6% 1/10/2025	454,310	1.09	USD 434,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.7% 12/3/2042	422,744	1.02
USD 200,000	Gaci First Investment 5% 29/1/2029	202,472	0.49	USD 200,000	Continuum Green Energy India Pvt / Co-Issuers 7.5% 26/6/2033*	206,063	0.50
GBP 100,000	Gaci First Investment 5.125% 11/6/2029	132,336	0.32	USD 452,000	Power Finance 3.35% 16/5/2031	406,764	0.98
GBP 126,000	Gaci First Investment 5.625% 11/6/2039	165,845	0.40			1,035,571	2.50
USD 485,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	523,831	1.26	Indonesia			
USD 500,000	MAF Global 6.375% 20/3/2026	501,330	1.21	USD 560,000	Freeport Indonesia 6.2% 14/4/2052	584,676	1.40
USD 203,000	QNB Finance 1.375% 26/1/2026	193,485	0.46	USD 245,000	Sorik Marapi Geothermal Power 7.75% 5/8/2031*	244,694	0.59
		3,309,247	7.97			829,370	1.99
Chile				Ireland			
USD 240,000	AES Andes 6.3% 15/3/2029	248,515	0.60	USD 496,000	ASG Finance Designated Activity 9.75% 15/5/2029	499,353	1.20
USD 415,000	AES Andes 8.15% 10/6/2055	426,301	1.02	Isle of Man			
USD 438,000	Banco de Credito e Inversiones 3.5% 12/10/2027	423,327	1.02	USD 520,000	AngloGold Ashanti 3.375% 1/11/2028	482,950	1.16
USD 600,000	Banco de Credito e Inversiones 8.75% 8/5/2029	645,000	1.55	Israel			
				USD 478,000	Bank Leumi Le-Israel 7.129% 18/7/2033	477,419	1.15

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Emerging Markets Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Jamaica				USD 391,000	SMRC Automotive Netherlands 5.625% 11/7/2029	400,731	0.96
USD 398,974	Digicel Intermediate / Digicel International Finance / Difi US 12% 25/5/2027	399,221	0.96	EUR 267,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	292,124	0.70
Kazakhstan				USD 225,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	220,876	0.53
USD 200,000	KazMunayGas National JSC 4.75% 19/4/2027	197,567	0.47			2,751,998	6.62
USD 231,000	KazMunayGas National JSC 5.375% 24/4/2030	228,817	0.55	Panama			
USD 309,000	KazMunayGas National JSC 6.375% 24/10/2048	303,641	0.73	USD 504,764	AES Panama Generation 4.375% 31/5/2030	451,286	1.09
		730,025	1.75	USD 692,000	Telecomunicaciones Digitales 4.5% 30/1/2030	627,990	1.51
Luxembourg						1,079,276	2.60
USD 425,000	Cosan Luxembourg 7.25% 27/6/2031	437,856	1.05	Peru			
USD 574,000	CSN Resources 4.625% 10/6/2031	452,025	1.09	USD 395,000	Financiera de Desarrollo 5.95% 30/4/2029	406,982	0.98
USD 237,000	Greensaif Pipelines Bidco 5.853% 23/2/2036*	244,110	0.59	USD 388,000	Pluspetrol Camisea SA / Pluspetrol Lote 56 6.24% 3/7/2036	406,332	0.98
USD 252,000	Kenbourne Invest 4.7% 22/1/2028***	139,860	0.34			813,314	1.96
USD 260,000	Kenbourne Invest 6.875% 26/11/2024***	144,300	0.35	Poland			
USD 200,000	MHP Lux 6.25% 19/9/2029	146,000	0.35	USD 541,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033	553,554	1.33
USD 603,000	Millicom International Cellular 7.375% 2/4/2032	612,045	1.47	USD 200,000	Bank Gospodarstwa Krajowego 6.25% 31/10/2028	214,142	0.52
USD 600,000	Puma International Financing 5% 24/1/2026	590,799	1.42			767,696	1.85
USD 470,000	Raizen Fuels Finance 6.95% 5/3/2054	503,034	1.21	Saudi Arabia			
		3,270,029	7.87	USD 200,000	Al Rajhi Bank 6.375% 16/5/2029*	208,855	0.50
Mauritius				Singapore			
USD 532,000	Diamond II 7.95% 28/7/2026	538,298	1.30	USD 225,000	Cathaylife Singapore 5.3% 5/9/2039	225,581	0.54
USD 472,787	Greenko Power II 4.3% 13/12/2028*	444,499	1.07	USD 250,000	Medco Bell 6.375% 30/1/2027	249,393	0.60
USD 331,000	HTA 7.5% 4/6/2029*	333,853	0.80	USD 250,000	Medco Maple Tree 8.96% 27/4/2029*	265,365	0.64
USD 544,000	Network i2i 5.65% 15/1/2025	542,640	1.30			740,339	1.78
		1,859,290	4.47	South Korea			
Mexico				USD 374,000	LG Electronics 5.625% 24/4/2027	381,832	0.92
USD 216,000	Banco Mercantil del Norte 5.875% 24/1/2027	211,927	0.51	USD 200,000	LG Electronics 5.625% 24/4/2029	207,438	0.50
USD 380,000	Banco Mercantil del Norte 6.625% 24/1/2032	352,997	0.85	USD 200,000	SK Hynix 6.25% 17/1/2026	203,675	0.49
USD 335,000	Banco Mercantil del Norte 7.625% 10/1/2028	340,400	0.82	USD 200,000	SK Hynix 6.375% 17/1/2028	209,554	0.50
USD 848,000	Industrias Penoles 4.15% 12/9/2029	812,482	1.95	USD 292,000	SK Hynix 6.5% 17/1/2033*	319,976	0.77
USD 268,000	Orbia Advance 5.5% 15/1/2048	233,160	0.56			1,322,475	3.18
		1,950,966	4.69	Turkey			
Netherlands				USD 400,000	Eregli Demir ve Celik Fabrikalari TAS 8.375% 23/7/2029*	409,084	0.98
USD 247,000	Braskem Netherlands Finance 8.5% 12/1/2031	258,720	0.62	USD 200,000	Türkiye Varlik Fonu Yonetimi 8.25% 14/2/2029	208,313	0.50
USD 343,000	IHS Netherlands Holdco 8% 18/9/2027	342,966	0.83	USD 200,000	Yapi ve Kredi Bankasi 9.743% 4/4/2029*	205,750	0.50
USD 900,000	Prosus 3.061% 13/7/2031	775,246	1.87			823,147	1.98
USD 200,000	Prosus 3.832% 8/2/2051	135,249	0.33	United Arab Emirates			
USD 400,000	Prosus 4.987% 19/1/2052*	326,086	0.78	USD 200,000	Abu Dhabi Commercial Bank 8% 27/11/2028	213,745	0.51
				USD 180,000	DP World 6.85% 2/7/2037	204,201	0.49
						417,946	1.00
				United Kingdom			
				USD 600,000	Antofagasta 6.25% 2/5/2034	640,800	1.54

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Emerging Markets Corporate Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Magellan Capital 8.375% 8/7/2029	199,962	0.48	USD 996,000	Stillwater Mining 4.5% 16/11/2029	837,317	2.01
USD 300,000	Sisecam UK 8.25% 2/5/2029	311,076	0.75	USD 570,900	United States Cash Management Bill - Reopening 0% 19/9/2024	569,573	1.37
USD 253,000	Sisecam UK 8.625% 2/5/2032	262,488	0.63			2,663,515	6.41
USD 391,000	Standard Chartered 5.905% 14/5/2035*	407,021	0.98		Uzbekistan		
USD 374,000	Trident Energy Finance 12.5% 30/11/2029	391,765	0.94	EUR 224,000	Republic of Uzbekistan International Bond 5.375% 29/5/2027	249,169	0.60
		2,213,112	5.32	Total Bonds		40,187,309	96.66
	United States			Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		40,187,309	96.66
USD 215,000	Bimbo Bakeries USA 5.375% 9/1/2036	219,609	0.53	Total Portfolio		40,187,309	96.66
USD 408,000	BOC Aviation USA 4.875% 3/5/2033	408,983	0.98	Other Net Assets		1,387,332	3.34
USD 220,000	Gran Tierra Energy 9.5% 15/10/2029	214,633	0.52	Total Net Assets (USD)		41,574,641	100.00
USD 200,000	Kosmos Energy 7.5% 1/3/2028*	194,721	0.47				
USD 220,000	Kosmos Energy 7.75% 1/5/2027	218,679	0.53				

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	542,137	EUR	495,963	HSBC Bank	25/9/2024	(7,745)
USD	285,416	GBP	220,000	UBS	25/9/2024	(3,845)
Net unrealised depreciation						(11,590)
CHF Hedged Share Class						
CHF	1,955,571	USD	2,289,800	BNY Mellon	13/9/2024	14,527
USD	456,999	CHF	395,108	BNY Mellon	13/9/2024	(8,566)
Net unrealised appreciation						5,961
EUR Hedged Share Class						
EUR	9,229,296	USD	10,103,946	BNY Mellon	13/9/2024	123,021
USD	19,384	EUR	17,428	BNY Mellon	13/9/2024	72
Net unrealised appreciation						123,093
SEK Hedged Share Class						
SEK	44,597,750	USD	4,249,322	BNY Mellon	13/9/2024	95,651
USD	21,282	SEK	223,424	BNY Mellon	13/9/2024	(485)
Net unrealised appreciation						95,166
Total net unrealised appreciation (USD underlying exposure - USD 18,210,947)						212,630

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised depreciation USD
5	USD	US Treasury 2 Year Note (CBT)	December 2024	1,037,930	(781)
Total				1,037,930	(781)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
BONDS							
Brazil				Colombia			
BRL 110,470	Brazil Letras do Tesouro Nacional 0% 1/7/2025	1,781,676	0.32	COP 17,833,700,000	Colombian TES 6% 28/4/2028	3,903,072	0.69
BRL 513,350	Brazil Letras do Tesouro Nacional 0% 1/1/2026	7,800,058	1.39	COP 56,571,800,000	Colombian TES 7% 26/3/2031	12,036,985	2.14
BRL 234,610	Brazil Letras do Tesouro Nacional 0% 1/7/2026	3,382,316	0.60	COP 13,348,500,000	Colombian TES 7% 26/3/2031	2,827,829	0.50
BRL 171,050	Brazil Letras do Tesouro Nacional 0% 1/7/2027	2,196,856	0.39	COP 6,392,300,000	Colombian TES 7% 30/6/2032	1,317,277	0.24
BRL 286,100	Brazil Letras do Tesouro Nacional 0% 1/1/2028	3,464,501	0.62	COP 13,663,000,000	Colombian TES 7.25% 18/10/2034	2,730,898	0.49
BRL 490,920	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	8,372,756	1.49	COP 13,162,500,000	Colombian TES 7.25% 26/10/2050	2,193,180	0.39
BRL 723,280	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	12,011,612	2.13	COP 7,658,300,000	Colombian TES 7.5% 26/8/2026	1,821,938	0.32
BRL 432,460	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	7,122,357	1.27	COP 19,058,300,000	Colombian TES 7.75% 18/9/2030	4,253,472	0.76
BRL 313,770	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	5,094,395	0.90	COP 17,772,000,000	Colombian TES 9.25% 28/5/2042	3,780,529	0.67
BRL 67,220	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2035	1,075,424	0.19	COP 47,124,700,000	Colombian TES 13.25% 9/2/2033	13,496,109	2.40
		52,301,951	9.30			48,361,289	8.60
Chile				Czech Republic			
CLP 3,675,000,000	Bonos de la Tesoreria de la Republica en pesos 2.3% 1/10/2028	3,600,550	0.64	CZK 24,820,000	Czech Republic Government Bond 0% 12/12/2024	1,084,249	0.19
CLP 1,605,000,000	Bonos de la Tesoreria de la Republica en pesos 4.7% 1/9/2030	1,726,697	0.31	CZK 29,320,000	Czech Republic Government Bond 0.05% 29/11/2029	1,082,173	0.19
CLP 375,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/10/2028	412,390	0.07	CZK 53,310,000	Czech Republic Government Bond 0.25% 10/2/2027	2,176,679	0.39
CLP 960,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/3/2035	1,036,766	0.19	CZK 70,650,000	Czech Republic Government Bond 0.95% 15/5/2030	2,699,309	0.48
USD 2,062,000	Chile Government International Bond 2.55% 27/1/2032	1,806,312	0.32	CZK 59,140,000	Czech Republic Government Bond 1% 26/6/2026	2,493,014	0.44
USD 1,056,000	Chile Government International Bond 4.34% 7/3/2042*	955,416	0.17	CZK 83,900,000	Czech Republic Government Bond 1.2% 13/3/2031	3,181,122	0.57
		9,538,131	1.70	CZK 34,300,000	Czech Republic Government Bond 1.25% 14/2/2025	1,500,617	0.27
China				CZK 20,870,000	Czech Republic Government Bond 1.5% 24/4/2040	654,217	0.12
CNY 7,600,000	China Government Bond 2.27% 25/5/2034	1,082,033	0.19	CZK 144,780,000	Czech Republic Government Bond 1.75% 23/6/2032	5,557,842	0.99
CNY 15,510,000	China Government Bond 2.52% 25/8/2033	2,251,210	0.40	CZK 140,710,000	Czech Republic Government Bond 2% 13/10/2033	5,353,725	0.95
CNY 70,000	China Government Bond 3.25% 22/11/2028	10,482	0.00	CZK 35,340,000	Czech Republic Government Bond 2.4% 17/9/2025	1,545,217	0.27
CNY 770,000	China Government Bond 3.29% 23/5/2029	116,197	0.02	CZK 33,700,000	Czech Republic Government Bond 2.5% 25/8/2028*	1,432,325	0.25
CNY 3,590,000	China Government Bond 3.72% 12/4/2051	642,756	0.12	CZK 78,540,000	Czech Republic Government Bond 2.75% 23/7/2029	3,347,230	0.59
CNY 11,170,000	China Government Bond 3.81% 14/9/2050	2,016,659	0.36	CZK 40,420,000	Czech Republic Government Bond 3.5% 30/5/2035	1,724,575	0.31
		6,119,337	1.09	CZK 54,640,000	Czech Republic Government Bond 4.2% 4/12/2036	2,482,634	0.44
				CZK 68,960,000	Czech Republic Government Bond 4.9% 14/4/2034	3,295,240	0.59
				CZK 26,460,000	Czech Republic Government Bond 6% 26/2/2026	1,213,961	0.22
						40,824,129	7.26

*All or a portion of this security represents a security on loan.

Sustainable Emerging Markets Local Currency Bond Fund

continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Dominican Republic				HUF 594,280,000	Hungary Government Bond 5.5% 24/6/2025	1,675,402	0.30
DOP 146,800,000	Dominican Republic International Bond 10.75% 1/6/2036	2,591,281	0.46	HUF 750,780,000	Hungary Government Bond 6.75% 22/10/2028	2,180,982	0.39
DOP 76,250,000	Dominican Republic International Bond 13.625% 3/2/2033	1,533,120	0.27	HUF 582,280,000	Hungary Government Bond 7% 24/10/2035	1,727,097	0.31
		4,124,401	0.73	EUR 640,000	Hungary Government International Bond 1.75% 5/6/2035	553,220	0.10
Egypt						23,685,802	4.21
EGP 12,239,000	Egypt Government Bond 14.82% 6/7/2031	176,302	0.03	India			
EGP 38,475,000	Egypt Treasury Bills 0% 24/12/2024	727,112	0.13	INR 100,000	India Government Bond 7.1% 18/4/2029	1,207	0.00
EGP 68,400,000	Egypt Treasury Bills 0% 25/2/2025	1,239,479	0.22	Indonesia			
EGP 96,000,000	Egypt Treasury Bills 0% 4/3/2025	1,733,340	0.31	IDR 42,077,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	2,694,842	0.48
EGP 89,250,000	Egypt Treasury Bills 0% 18/3/2025	1,596,550	0.28	IDR 57,675,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	3,685,049	0.65
		5,472,783	0.97	IDR 60,593,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	3,903,120	0.69
Ghana				IDR 110,872,000,000	Indonesia Treasury Bond 6.625% 15/2/2034	7,177,831	1.28
GHS 2,663,900	Republic of Ghana Government Bonds 8.35% 16/2/2027	112,684	0.02	IDR 48,112,000,000	Indonesia Treasury Bond 6.875% 15/4/2029	3,159,004	0.56
GHS 2,669,799	Republic of Ghana Government Bonds 8.5% 15/2/2028	98,825	0.02	IDR 20,405,000,000	Indonesia Treasury Bond 7% 15/5/2027	1,340,860	0.24
GHS 2,497,327	Republic of Ghana Government Bonds 8.65% 13/2/2029	82,515	0.02	IDR 27,678,000,000	Indonesia Treasury Bond 7% 15/9/2030	1,828,614	0.33
GHS 2,502,849	Republic of Ghana Government Bonds 8.8% 12/2/2030	75,245	0.01	IDR 34,572,000,000	Indonesia Treasury Bond 7% 15/2/2033	2,289,514	0.41
GHS 2,508,379	Republic of Ghana Government Bonds 8.95% 11/2/2031	69,930	0.01	IDR 70,099,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	4,713,288	0.84
GHS 2,513,918	Republic of Ghana Government Bonds 9.1% 10/2/2032	66,069	0.01	IDR 15,032,000,000	Indonesia Treasury Bond 7.125% 15/6/2042	1,003,268	0.18
GHS 2,519,464	Republic of Ghana Government Bonds 9.25% 8/2/2033	63,252	0.01	IDR 16,254,000,000	Indonesia Treasury Bond 7.125% 15/6/2043	1,088,683	0.19
		568,520	0.10	IDR 24,506,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	1,662,222	0.30
Hungary				IDR 11,559,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	796,154	0.14
HUF 427,300,000	Hungary Government Bond 1% 26/11/2025	1,138,759	0.20	IDR 12,673,000,000	Indonesia Treasury Bond 8.25% 15/6/2032	897,366	0.16
HUF 505,060,000	Hungary Government Bond 1.5% 22/4/2026	1,330,266	0.24	IDR 59,580,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	4,334,247	0.77
HUF 216,210,000	Hungary Government Bond 1.5% 26/8/2026	560,976	0.10	IDR 21,145,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	1,419,472	0.25
HUF 1,185,750,000	Hungary Government Bond 2% 23/5/2029	2,821,093	0.50	IDR 36,572,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	2,653,685	0.47
HUF 867,430,000	Hungary Government Bond 2.75% 22/12/2026	2,283,554	0.40	IDR 12,316,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	911,647	0.16
HUF 301,570,000	Hungary Government Bond 3% 27/10/2027	781,710	0.14	IDR 15,957,000,000	Indonesia Treasury Bond 8.75% 15/5/2031	1,150,184	0.20
HUF 736,670,000	Hungary Government Bond 3% 21/8/2030	1,778,400	0.32	IDR 24,275,000,000	Indonesia Treasury Bond 9% 15/3/2029	1,722,260	0.31
HUF 271,380,000	Hungary Government Bond 3% 27/10/2038	527,121	0.09	IDR 18,017,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	1,345,300	0.24
HUF 694,130,000	Hungary Government Bond 3.25% 22/10/2031	1,647,454	0.29	IDR 19,310,000,000	Indonesia Treasury Bond 10.5% 15/8/2030	1,486,826	0.26
HUF 749,760,000	Hungary Government Bond 4% 28/4/2051	1,448,487	0.26			51,263,436	9.11
HUF 1,255,350,000	Hungary Government Bond 4.75% 24/11/2032	3,231,281	0.57				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund

continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
KZT 1,073,500,000	Kazakhstan			MXN 999,170	Mexican Bonos 7.75% 13/11/2042	4,090,131	0.73
	Development Bank of Kazakhstan JSC 13% 15/4/2027	2,225,432	0.40	MXN 724,400	Mexican Bonos 8% 24/5/2035	3,257,125	0.58
KES 188,000,000	Kenya			MXN 797,810	Mexican Bonos 8% 7/11/2047	3,306,593	0.59
	Republic of Kenya Infrastructure Bond 18.461% 9/8/2032	1,500,056	0.27	MXN 650,220	Mexican Bonos 8% 31/7/2053	2,659,796	0.47
MYR 15,370,000	Malaysia			MXN 527,784	Mexican Bonos 8.5% 1/3/2029	2,557,386	0.46
	Malaysia Government Bond 2.632% 15/4/2031	3,334,459	0.59	MXN 674,450	Mexican Bonos 8.5% 31/5/2029	3,266,689	0.58
MYR 6,957,000	Malaysia Government Bond 3.502% 31/5/2027	1,616,243	0.29	MXN 1,376,457	Mexican Bonos 8.5% 18/11/2038	6,246,110	1.11
MYR 10,769,000	Malaysia Government Bond 3.519% 20/4/2028	2,500,099	0.45	MXN 78,221	Mexican Bonos 10% 5/12/2024	396,376	0.07
MYR 18,765,000	Malaysia Government Bond 3.582% 15/7/2032	4,291,308	0.76	MXN 154,072	Mexican Bonos 10% 20/11/2036	796,938	0.14
MYR 6,098,000	Malaysia Government Bond 3.733% 15/6/2028	1,423,876	0.25			54,110,256	9.62
MYR 6,816,000	Malaysia Government Bond 3.757% 22/5/2040	1,537,284	0.27	Paraguay			
MYR 9,962,000	Malaysia Government Bond 3.828% 5/7/2034	2,318,510	0.41	PYG 13,539,000,000	Paraguay Government International Bond 7.9% 9/2/2031	1,824,737	0.32
MYR 14,779,000	Malaysia Government Bond 3.844% 15/4/2033	3,432,074	0.61	Peru			
MYR 10,957,000	Malaysia Government Bond 3.885% 15/8/2029	2,577,965	0.46	PEN 8,261,000	Peruvian Government International Bond 6.35% 12/8/2028	2,309,143	0.41
MYR 7,985,000	Malaysia Government Bond 3.892% 15/3/2027	1,873,170	0.33	PEN 51,821,000	Peruvian Government International Bond 6.95% 12/8/2031	14,662,251	2.60
MYR 5,268,000	Malaysia Government Bond 3.9% 30/11/2026	1,236,043	0.22	PEN 10,285,000	Peruvian Government International Bond 7.3% 12/8/2033	2,916,484	0.52
MYR 7,143,000	Malaysia Government Bond 4.065% 15/6/2050	1,627,726	0.29			19,887,878	3.53
MYR 5,932,000	Malaysia Government Bond 4.232% 30/6/2031	1,415,032	0.25	Poland			
MYR 5,462,000	Malaysia Government Bond 4.254% 31/5/2035	1,310,373	0.23	PLN 11,730,000	Republic of Poland Government Bond 0.25% 25/10/2026	2,759,577	0.49
MYR 6,968,000	Malaysia Government Bond 4.392% 15/4/2026	1,641,205	0.29	PLN 11,666,000	Republic of Poland Government Bond 1.25% 25/10/2030	2,404,774	0.43
MYR 2,760,000	Malaysia Government Bond 4.457% 31/3/2053	667,252	0.12	PLN 21,728,000	Republic of Poland Government Bond 1.75% 25/4/2032	4,399,128	0.78
MYR 30,877,000	Malaysia Government Bond 4.642% 7/11/2033	7,612,126	1.35	PLN 7,451,000	Republic of Poland Government Bond 2.5% 25/7/2026	1,851,787	0.33
MYR 13,040,000	Malaysia Government Bond 4.696% 15/10/2042	3,276,211	0.58	PLN 18,266,000	Republic of Poland Government Bond 2.5% 25/7/2027	4,428,190	0.79
MYR 4,331,000	Malaysia Government Bond 4.736% 15/3/2046	1,098,154	0.20	PLN 15,943,000	Republic of Poland Government Bond 2.75% 25/4/2028	3,830,559	0.68
MYR 5,508,000	Malaysia Government Bond 4.762% 7/4/2037	1,382,828	0.25	PLN 25,292,000	Republic of Poland Government Bond 2.75% 25/10/2029*	5,867,038	1.04
MYR 8,740,000	Malaysia Government Bond 4.893% 8/6/2038	2,226,700	0.40	PLN 11,534,000	Republic of Poland Government Bond 3.75% 25/5/2027	2,898,844	0.51
		48,398,638	8.60	PLN 16,970,000	Republic of Poland Government Bond 5% 25/10/2034	4,252,024	0.76
Mexico				PLN 61,600,000	Republic of Poland Government Bond 6% 25/10/2033	16,675,528	2.96
MXN 394,644	Mexican Bonos 5.5% 4/3/2027	1,815,469	0.32	PLN 16,192,000	Republic of Poland Government Bond 7.5% 25/7/2028	4,551,619	0.81
MXN 438,672	Mexican Bonos 5.75% 5/3/2026	2,090,401	0.37			53,919,068	9.58
MXN 1,174,568	Mexican Bonos 7.5% 3/6/2027	5,646,062	1.00	Romania			
MXN 864,702	Mexican Bonos 7.5% 26/5/2033	3,822,875	0.68	RON 6,665,000	Romania Government Bond 3.25% 24/6/2026	1,417,339	0.25
MXN 1,869,460	Mexican Bonos 7.75% 29/5/2031	8,587,678	1.53	RON 6,135,000	Romania Government Bond 3.65% 28/7/2025	1,341,053	0.24
MXN 1,256,997	Mexican Bonos 7.75% 23/11/2034	5,570,627	0.99	RON 5,800,000	Romania Government Bond 3.65% 24/9/2031	1,084,630	0.19

*All or a portion of this security represents a security on loan.

Sustainable Emerging Markets Local Currency Bond Fund
continued

Portfolio of Investments 31 August 2024

Market Value				% of Net Assets
Holding	Description	(USD)		
RON 6,600,000	Romania Government Bond 4.15% 24/10/2030	1,296,861	0.23	
RON 6,850,000	Romania Government Bond 4.25% 28/4/2036*	1,230,746	0.22	
RON 21,670,000	Romania Government Bond 4.75% 11/10/2034	4,162,161	0.74	
RON 6,780,000	Romania Government Bond 4.85% 25/7/2029	1,411,506	0.25	
RON 7,455,000	Romania Government Bond 5% 12/2/2029	1,576,765	0.28	
RON 7,320,000	Romania Government Bond 5.8% 26/7/2027	1,615,626	0.29	
RON 10,925,000	Romania Government Bond 6.7% 25/2/2032	2,443,071	0.43	
RON 11,095,000	Romania Government Bond 7.2% 30/10/2033	2,567,067	0.46	
RON 4,790,000	Romania Government Bond 8% 29/4/2030	1,138,251	0.20	
RON 10,870,000	Romania Government Bond 8.25% 29/9/2032	2,665,249	0.47	
RON 3,990,000	Romania Government Bond 8.75% 30/10/2028*	964,586	0.17	
EUR 1,176,000	Romanian Government International Bond 2.75% 26/2/2026	1,285,417	0.23	
EUR 622,000	Romanian Government International Bond 3.624% 26/5/2030*	648,450	0.12	
USD 2,098,000	Romanian Government International Bond 7.125% 17/1/2033	2,278,040	0.41	
		29,126,818	5.18	
Serbia				
EUR 2,106,000	Serbia International Bond 1% 23/9/2028	2,044,953	0.36	
South Africa				
ZAR 59,808,878	Republic of South Africa Government Bond 6.25% 31/3/2036*	2,388,460	0.43	
ZAR 71,292,524	Republic of South Africa Government Bond 6.5% 28/2/2041*	2,648,548	0.47	
ZAR 106,089,152	Republic of South Africa Government Bond 7% 28/2/2031	5,251,519	0.93	
ZAR 142,325,745	Republic of South Africa Government Bond 8% 31/1/2030	7,642,148	1.36	
ZAR 181,397,416	Republic of South Africa Government Bond 8.25% 31/3/2032	9,350,911	1.66	
TOTAL				
		291,268,118	51.8	
Other Transferable Securities				
BONDS				
Sweden				
EUR 649,294	East Renewable 13.5% 1/1/2025**	79,107	0.01	
Ukraine				
UAH 15,985,000	Ukraine Government International Bond 16% 24/5/2023**,*	389,403	0.07	
Total Bonds		468,510	0.08	
Total Other Transferable Securities		468,510	0.08	
Total Portfolio		533,295,049	94.79	
Other Net Assets		29,301,402	5.21	
Total Net Assets (USD)		562,596,451	100.00	

* All or a portion of this security represents a security on loan.

** Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	2,570,000	USD	1,743,453	Barclays	25/9/2024	603
AUD	5,250,000	USD	3,556,205	BNP Paribas	25/9/2024	6,555

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund

continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	7,032,000	USD	4,735,785	JP Morgan	25/9/2024	36,277
AUD	1,650,000	USD	1,089,889	Goldman Sachs	25/9/2024	29,835
BRL	56,244,900	USD	9,891,126	Citigroup	4/9/2024	39,992
BRL	13,121,000	USD	2,362,192	Bank of America	4/9/2024	(45,427)
BRL	13,311,000	USD	2,330,220	JP Morgan	4/9/2024	20,094
BRL	7,730,000	USD	1,340,936	HSBC Bank	4/9/2024	23,944
BRL	18,530,000	USD	3,320,600	Morgan Stanley	4/9/2024	(48,773)
BRL	32,931,102	USD	5,930,059	HSBC Bank	2/10/2024	(134,161)
CAD	2,370,000	USD	1,742,889	RBS	25/9/2024	15,778
CAD	4,860,000	USD	3,559,816	Citibank	25/9/2024	46,565
CAD	2,270,000	USD	1,660,356	Morgan Stanley	25/9/2024	24,106
CAD	1,700,000	USD	1,234,575	Toronto-Dominion	25/9/2024	26,916
CAD	1,820,000	USD	1,317,312	JP Morgan	25/9/2024	33,225
CHF	1,560,000	USD	1,756,383	JP Morgan	25/9/2024	84,433
CHF	2,530,000	USD	2,864,720	HSBC Bank	25/9/2024	120,706
CHF	2,350,000	USD	2,673,272	BNP Paribas	25/9/2024	99,752
CHF	2,191,595	USD	2,544,697	Morgan Stanley	25/9/2024	41,408
CLP	4,054,960,442	USD	4,379,781	Morgan Stanley	25/9/2024	66,564
CLP	2,524,960,000	USD	2,726,363	JP Morgan	25/9/2024	42,306
CLP	1,661,240,000	USD	1,805,951	Barclays	25/9/2024	15,632
CLP	1,345,200,000	USD	1,421,386	HSBC Bank	25/9/2024	53,652
CLP	1,270,740,000	USD	1,326,451	Goldman Sachs	25/9/2024	66,941
CLP	532,359,000	USD	571,863	Bank of America	25/9/2024	11,879
CNH	15,110,000	USD	2,087,002	Standard Chartered Bank	25/9/2024	52,904
CNH	35,049,032	USD	4,842,959	UBS	25/9/2024	120,750
CNH	18,330,000	USD	2,523,803	JP Morgan	25/9/2024	72,125
CNH	25,390,000	USD	3,519,282	Bank of America	25/9/2024	76,496
CNH	9,730,000	USD	1,360,825	Morgan Stanley	25/9/2024	17,155
CNH	3,945,000	USD	552,168	HSBC Bank	25/9/2024	6,530
CNH	21,560,000	USD	3,017,781	Goldman Sachs	25/9/2024	35,586
COP	7,028,573,000	USD	1,754,901	Morgan Stanley	25/9/2024	(60,811)
COP	8,564,360,000	USD	2,131,550	Barclays	25/9/2024	(67,290)
COP	9,275,937,000	USD	2,279,255	JP Morgan	25/9/2024	(43,485)
COP	5,244,920,000	USD	1,282,377	HSBC Bank	25/9/2024	(18,199)
CZK	8,100,000	USD	345,218	Standard Chartered Bank	25/9/2024	13,363
CZK	81,920,290	USD	3,502,436	Goldman Sachs	25/9/2024	124,119
CZK	54,649,710	USD	2,350,672	UBS	25/9/2024	68,633
CZK	46,939,000	USD	2,052,323	Morgan Stanley	25/9/2024	25,634
CZK	12,879,000	USD	571,002	Barclays	25/9/2024	(857)
CZK	298,879,018	USD	12,875,546	HSBC Bank	25/9/2024	355,624
CZK	51,717,000	USD	2,223,950	JP Morgan	25/9/2024	65,526
CZK	2,770,000	USD	119,279	Deutsche Bank	25/9/2024	3,347
CZK	63,850,000	USD	2,745,941	BNP Paribas	25/9/2024	80,655
EUR	3,390,000	USD	3,701,607	Standard Chartered Bank	25/9/2024	56,937
EUR	1,225,503	USD	1,338,848	BNP Paribas	25/9/2024	19,887
EUR	4,470,000	USD	4,876,099	Société Générale	25/9/2024	79,857
EUR	14,040,000	USD	15,401,972	JP Morgan	25/9/2024	164,389
EUR	3,349,000	USD	3,639,383	HSBC Bank	25/9/2024	73,704
EUR	5,160,000	USD	5,599,348	State Street	25/9/2024	121,622
EUR	5,074,000	USD	5,570,391	Morgan Stanley	25/9/2024	55,230
GBP	6,106,943	USD	7,911,835	State Street	25/9/2024	117,701
GBP	2,120,000	USD	2,755,155	Citibank	25/9/2024	32,265
GBP	3,180,000	USD	4,091,067	JP Morgan	25/9/2024	90,064
GBP	2,938,000	USD	3,780,530	HSBC Bank	25/9/2024	82,412
GBP	2,120,000	USD	2,718,182	Morgan Stanley	25/9/2024	69,238
HUF	3,570,829,529	USD	9,883,862	BNP Paribas	25/9/2024	183,264
HUF	774,350,000	USD	2,140,403	Société Générale	25/9/2024	42,697
HUF	1,756,046,000	USD	4,872,139	Morgan Stanley	25/9/2024	78,625
HUF	1,584,252,000	USD	4,437,948	Barclays	25/9/2024	28,484
HUF	929,182,000	USD	2,605,921	Deutsche Bank	25/9/2024	13,692
HUF	500,430,000	USD	1,379,710	Toronto-Dominion	25/9/2024	31,136

Sustainable Emerging Markets Local Currency Bond Fund

continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HUF	292,905,000	USD	825,551	Goldman Sachs	25/9/2024	227
IDR	103,490,062,470	USD	6,425,196	Deutsche Bank	25/9/2024	253,573
IDR	115,115,879,603	USD	7,172,302	JP Morgan	25/9/2024	256,743
IDR	82,814,840,000	USD	5,144,173	HSBC Bank	25/9/2024	200,312
IDR	33,062,770,000	USD	2,032,881	Bank of America	25/9/2024	100,837
IDR	22,204,400,000	USD	1,405,609	UBS	25/9/2024	27,360
IDR	26,599,901,000	USD	1,715,127	Standard Chartered Bank	25/9/2024	1,507
IDR	25,641,822,228	USD	1,645,394	Citibank	25/9/2024	9,410
IDR	4,124,565,127	USD	255,518	Goldman Sachs	25/9/2024	10,663
INR	1,133,834,456	USD	13,543,901	HSBC Bank	25/9/2024	(29,729)
INR	234,900,000	USD	2,805,212	Deutsche Bank	25/9/2024	(5,439)
INR	55,853,000	USD	666,901	Goldman Sachs	25/9/2024	(1,190)
INR	149,240,000	USD	1,781,766	BNP Paribas	25/9/2024	(2,974)
INR	181,253,890	USD	2,157,489	Bank of America	25/9/2024	2,876
INR	207,650,000	USD	2,470,730	JP Morgan	25/9/2024	4,251
JPY	1,764,900,000	USD	11,605,701	Barclays	25/9/2024	558,043
JPY	1,228,650,000	USD	8,218,834	JP Morgan	25/9/2024	249,058
JPY	2,388,140,000	USD	16,158,817	Morgan Stanley	25/9/2024	300,315
KZT	571,070,000	USD	1,190,349	JP Morgan	11/12/2024	(25,399)
MXN	58,068,298	USD	3,237,943	Morgan Stanley	25/9/2024	(299,538)
MXN	60,970,000	USD	3,300,335	Citibank	25/9/2024	(215,095)
MXN	208,116,000	USD	11,329,112	Goldman Sachs	25/9/2024	(797,907)
MXN	131,203,000	USD	6,927,290	JP Morgan	25/9/2024	(288,080)
MXN	9,907,000	USD	552,594	RBS	25/9/2024	(51,275)
MXN	69,990,000	USD	3,900,876	Barclays	25/9/2024	(359,202)
MXN	36,130,000	USD	1,811,391	HSBC Bank	25/9/2024	16,880
MXN	11,650,000	USD	600,421	UBS	25/9/2024	(10,902)
MYR	32,297,000	USD	6,861,995	Barclays	18/9/2024	618,059
MYR	24,690,000	USD	5,406,211	Morgan Stanley	18/9/2024	312,046
MYR	28,644,000	USD	6,119,141	Goldman Sachs	18/9/2024	514,871
NGN	1,353,000,000	USD	1,056,206	Bank of America	15/10/2024	(217,283)
NGN	2,339,880,000	USD	1,578,046	Goldman Sachs	30/10/2024	(128,863)
NOK	53,849,900	USD	5,039,838	Deutsche Bank	25/9/2024	45,200
NOK	5,350,000	USD	494,603	JP Morgan	25/9/2024	10,597
NOK	940,000	USD	87,191	Toronto-Dominion	25/9/2024	1,573
NZD	2,850,000	USD	1,740,023	JP Morgan	25/9/2024	42,618
NZD	5,850,000	USD	3,551,478	Deutsche Bank	25/9/2024	107,627
NZD	2,620,000	USD	1,589,143	Citibank	25/9/2024	49,636
NZD	9,242,612	USD	5,498,839	Morgan Stanley	25/9/2024	282,306
NZD	2,332,000	USD	1,431,499	Toronto-Dominion	25/9/2024	27,139
PEN	5,034,389	USD	1,348,040	Deutsche Bank	25/9/2024	(5,427)
PHP	121,200,000	USD	2,075,061	UBS	25/9/2024	82,035
PHP	186,202,640	USD	3,187,130	Morgan Stanley	25/9/2024	126,871
PHP	154,316,000	USD	2,681,713	JP Morgan	25/9/2024	64,774
PHP	15,747,000	USD	269,387	Barclays	25/9/2024	10,876
PHP	212,110,000	USD	3,667,217	Standard Chartered Bank	25/9/2024	107,879
PHP	57,800,000	USD	1,010,391	HSBC Bank	25/9/2024	18,323
PHP	111,670,000	USD	1,983,904	BNP Paribas	25/9/2024	3,578
PLN	16,577,820	USD	4,238,320	HSBC Bank	25/9/2024	52,901
PLN	22,850,000	USD	5,814,128	Société Générale	25/9/2024	100,666
PLN	12,840,000	USD	3,274,354	Barclays	25/9/2024	49,320
PLN	11,062,450	USD	2,808,844	JP Morgan	25/9/2024	54,706
PLN	8,010,000	USD	2,035,268	Citibank	25/9/2024	38,146
PLN	5,860,000	USD	1,482,759	State Street	25/9/2024	34,121
PLN	19,090,000	USD	4,885,249	Goldman Sachs	25/9/2024	56,257
PLN	4,820,000	USD	1,255,155	Deutsche Bank	25/9/2024	(7,483)
PLN	6,935,000	USD	1,803,012	Bank of America	25/9/2024	(7,865)
RON	15,820,000	USD	3,465,714	UBS	25/9/2024	55,444
RON	14,920,000	USD	3,241,893	Société Générale	25/9/2024	78,947
RON	8,400,000	USD	1,849,638	BNP Paribas	25/9/2024	20,004
RON	11,213,000	USD	2,501,908	Barclays	25/9/2024	(6,159)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund

continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
RON	7,326,000	USD	1,633,616	JP Morgan	25/9/2024	(3,021)
THB	2,088,278,152	USD	58,095,727	HSBC Bank	25/9/2024	3,717,734
THB	57,250,000	USD	1,586,049	JP Morgan	25/9/2024	108,563
THB	156,232,000	USD	4,450,533	Barclays	25/9/2024	173,966
THB	110,840,000	USD	3,196,889	Goldman Sachs	25/9/2024	83,997
THB	45,630,000	USD	1,288,161	Standard Chartered Bank	25/9/2024	62,497
TRY	63,830,317	USD	1,788,786	Barclays	25/9/2024	34,558
TRY	83,380,000	USD	2,345,495	Standard Chartered Bank	25/9/2024	36,296
TWD	88,510,000	USD	2,720,602	Deutsche Bank	25/9/2024	56,526
TWD	44,910,000	USD	1,378,792	JP Morgan	25/9/2024	30,324
TWD	35,959,000	USD	1,134,769	Goldman Sachs	25/9/2024	(6,504)
TWD	63,215,000	USD	1,987,613	UBS	25/9/2024	(4,152)
USD	1,500,102	MYR	7,040,000	Barclays	18/9/2024	(130,377)
USD	4,105,790	PLN	16,210,000	Goldman Sachs	25/9/2024	(90,220)
USD	2,426,727	RON	11,130,000	Deutsche Bank	25/9/2024	(50,548)
USD	6,466,075	INR	542,100,000	Morgan Stanley	25/9/2024	4,786
USD	2,780,859	CNH	19,880,000	JP Morgan	25/9/2024	(34,583)
USD	21,867,183	EUR	20,010,000	Société Générale	25/9/2024	(318,209)
USD	3,379,870	GBP	2,640,000	JP Morgan	25/9/2024	(91,258)
USD	4,115,646	CZK	94,829,819	Morgan Stanley	25/9/2024	(82,404)
USD	929,077	EUR	850,000	RBS	25/9/2024	(13,331)
USD	5,093,769	PLN	20,000,000	Morgan Stanley	25/9/2024	(83,294)
USD	8,252,893	NZD	13,760,000	Deutsche Bank	25/9/2024	(353,826)
USD	2,724,379	ZAR	49,750,000	Citigroup	25/9/2024	(80,117)
USD	2,782,990	GBP	2,170,000	HSBC Bank	25/9/2024	(70,171)
USD	1,702,952	HUF	620,900,000	State Street	25/9/2024	(47,532)
USD	1,232,258	IDR	19,959,576,000	JP Morgan	25/9/2024	(55,840)
USD	2,325,918	IDR	37,631,739,560	Deutsche Bank	25/9/2024	(102,659)
USD	2,751,171	PHP	159,060,000	Bank of America	25/9/2024	(79,750)
USD	2,841,989	CNH	20,120,000	State Street	25/9/2024	(7,443)
USD	1,429,021	THB	49,980,000	JP Morgan	25/9/2024	(50,398)
USD	7,938,124	MYR	35,770,000	Morgan Stanley	18/9/2024	(346,284)
USD	3,259,520	MYR	14,900,000	Goldman Sachs	18/9/2024	(191,351)
USD	11,096,650	EUR	10,150,000	JP Morgan	25/9/2024	(156,809)
USD	2,608,760	ZAR	47,920,000	JP Morgan	25/9/2024	(92,576)
USD	5,234,137	BRL	29,768,000	Bank of America	4/9/2024	(21,977)
USD	2,937,323	PLN	11,530,000	State Street	25/9/2024	(47,254)
USD	4,152,616	HUF	1,494,590,000	Deutsche Bank	25/9/2024	(61,034)
USD	1,113,227	ZAR	20,530,000	Morgan Stanley	25/9/2024	(44,086)
USD	3,926,588	CAD	5,390,000	HSBC Bank	25/9/2024	(73,080)
USD	7,340,104	RON	33,470,000	Goldman Sachs	25/9/2024	(109,526)
USD	7,450,436	AUD	11,298,979	JP Morgan	25/9/2024	(217,286)
USD	2,999,643	THB	106,390,000	State Street	25/9/2024	(149,522)
USD	3,156,182	HUF	1,144,010,000	Morgan Stanley	25/9/2024	(69,088)
USD	3,677,034	PHP	212,910,000	Standard Chartered Bank	25/9/2024	(112,299)
USD	4,100,722	IDR	66,009,320,000	UBS	25/9/2024	(159,213)
USD	10,418,509	ZAR	190,586,632	Deutsche Bank	25/9/2024	(325,199)
USD	4,068,375	MXN	75,290,000	State Street	25/9/2024	258,507
USD	6,237,021	IDR	99,355,655,652	HSBC Bank	25/9/2024	(174,932)
USD	3,179,647	BRL	17,910,000	Goldman Sachs	4/9/2024	17,293
USD	2,766,176	NZD	4,580,000	Toronto-Dominion	25/9/2024	(98,561)
USD	1,225,012	CLP	1,151,450,000	Goldman Sachs	25/9/2024	(37,576)
USD	2,722,627	BRL	15,160,000	JP Morgan	4/9/2024	45,838
USD	2,629,800	THB	92,570,000	Morgan Stanley	25/9/2024	(110,291)
USD	1,159,356	CNH	8,280,000	Barclays	25/9/2024	(13,272)
USD	1,383,997	CAD	1,900,000	State Street	25/9/2024	(25,905)
USD	3,599,116	TWD	115,600,000	Deutsche Bank	25/9/2024	(28,000)
USD	2,294,270	HUF	835,260,000	Citigroup	25/9/2024	(60,552)
USD	7,651,877	MXN	145,050,000	Morgan Stanley	25/9/2024	311,972
USD	2,734,505	CLP	2,579,200,000	Barclays	25/9/2024	(93,640)
USD	2,861,835	COP	11,600,950,000	Goldman Sachs	25/9/2024	65,670

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund

continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	2,063,001	MXN	39,070,000	Citigroup	25/9/2024	85,958
USD	386,834	HUF	140,396,000	HSBC Bank	25/9/2024	(8,980)
USD	2,237,650	JPY	327,007,217	JP Morgan	25/9/2024	(16,093)
USD	551,791	INR	46,382,000	HSBC Bank	25/9/2024	(1,036)
USD	816,819	IDR	13,089,193,968	Morgan Stanley	25/9/2024	(27,897)
USD	2,744,156	THB	96,220,000	Barclays	25/9/2024	(103,975)
USD	8,255,520	ZAR	150,130,000	Goldman Sachs	25/9/2024	(207,576)
USD	5,213,278	CZK	120,710,000	JP Morgan	25/9/2024	(130,473)
USD	1,451,316	HUF	526,270,000	Goldman Sachs	25/9/2024	(32,380)
USD	1,935,422	PHP	111,010,000	Goldman Sachs	25/9/2024	(40,314)
USD	4,680,167	CLP	4,363,830,000	JP Morgan	25/9/2024	(104,860)
USD	2,316,009	HUF	836,040,000	Toronto-Dominion	25/9/2024	(41,013)
USD	467,376	HUF	170,630,000	Bank of America	25/9/2024	(13,675)
USD	2,752,746	CHF	2,400,000	Deutsche Bank	25/9/2024	(79,279)
USD	5,354,948	ZAR	97,283,368	Barclays	25/9/2024	(129,088)
USD	2,518,690	ZAR	45,940,000	Société Générale	25/9/2024	(71,030)
USD	3,824,311	CZK	89,340,000	State Street	25/9/2024	(130,709)
USD	6,611,435	COP	27,156,150,000	JP Morgan	25/9/2024	66,013
USD	2,117,929	IDR	34,340,169,600	BNP Paribas	25/9/2024	(98,226)
USD	1,534,739	AUD	2,350,000	Morgan Stanley	25/9/2024	(60,020)
USD	2,586,392	THB	89,534,000	Goldman Sachs	25/9/2024	(63,833)
USD	1,347,986	PHP	78,380,000	BNP Paribas	25/9/2024	(47,007)
USD	759,183	IDR	12,331,410,440	RBS	25/9/2024	(36,629)
USD	3,780,493	PHP	217,920,000	UBS	25/9/2024	(98,007)
USD	3,809,152	GBP	2,937,136	Morgan Stanley	25/9/2024	(52,656)
USD	3,355,051	RON	15,202,277	BNP Paribas	25/9/2024	(28,617)
USD	5,568,973	CHF	4,900,000	Bank of America	25/9/2024	(213,078)
USD	2,776,081	CZK	64,070,000	Barclays	25/9/2024	(60,254)
USD	2,783,665	NZD	4,570,000	HSBC Bank	25/9/2024	(74,816)
USD	10,403,995	EUR	9,500,000	State Street	25/9/2024	(128,799)
USD	4,099,774	HUF	1,465,530,000	Société Générale	25/9/2024	(31,947)
USD	2,015,988	CHF	1,770,000	Morgan Stanley	25/9/2024	(72,630)
USD	3,589,895	PEN	13,400,000	Bank of America	25/9/2024	16,272
USD	1,746,260	MXN	31,580,000	Citibank	25/9/2024	148,231
USD	4,168,650	MXN	77,880,000	Goldman Sachs	25/9/2024	227,721
USD	27,178,124	JPY	4,240,936,702	HSBC Bank	25/9/2024	(2,050,537)
USD	5,278,071	CHF	4,620,000	JP Morgan	25/9/2024	(173,577)
USD	6,008,671	ZAR	108,960,000	Citibank	25/9/2024	(133,599)
USD	2,184,052	RON	10,000,000	JP Morgan	25/9/2024	(41,711)
USD	1,526,010	ZAR	28,000,000	State Street	25/9/2024	(52,400)
USD	1,379,474	ZAR	25,280,000	BNP Paribas	25/9/2024	(45,604)
USD	3,045,145	CZK	71,360,000	BNP Paribas	25/9/2024	(113,914)
USD	1,366,329	COP	5,594,570,000	Barclays	25/9/2024	17,875
USD	10,601,701	CHF	9,419,185	State Street	25/9/2024	(513,035)
USD	9,555,945	EUR	8,751,511	Standard Chartered Bank	25/9/2024	(146,988)
USD	24,406,976	ZAR	441,857,888	Toronto-Dominion	25/9/2024	(501,340)
USD	39,850,347	COP	159,747,686,625	Morgan Stanley	25/9/2024	1,346,517
USD	15,228,887	RON	69,550,633	Bank of America	25/9/2024	(251,440)
USD	15,511,172	PEN	58,182,407	HSBC Bank	25/9/2024	(5,391)
USD	551,002	RON	2,510,000	UBS	25/9/2024	(7,665)
USD	2,026,227	IDR	32,885,662,547	Barclays	25/9/2024	(96,061)
USD	1,374,164	AUD	2,080,000	Citibank	25/9/2024	(37,367)
USD	1,507,549	PLN	5,930,000	Toronto-Dominion	25/9/2024	(27,450)
USD	1,395,640	CAD	1,910,000	BNP Paribas	25/9/2024	(21,683)
USD	1,912,114	RON	8,630,000	HSBC Bank	25/9/2024	(8,720)
USD	3,961,012	CNH	28,303,903	HSBC Bank	25/9/2024	(47,438)
USD	1,273,158	PLN	4,962,529	Deutsche Bank	25/9/2024	(11,409)
USD	8,354,547	BRL	46,098,900	HSBC Bank	4/9/2024	214,900
USD	1,412,075	TWD	45,042,089	Bank of America	25/9/2024	(1,185)
USD	1,387,526	CAD	1,898,027	Morgan Stanley	25/9/2024	(20,912)
USD	1,410,079	IDR	21,964,795,741	Standard Chartered Bank	25/9/2024	(7,427)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund

continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	667,917	MXN	12,674,444	JP Morgan	25/9/2024	26,557
USD	154,447	EUR	140,000	Barclays	25/9/2024	(773)
USD	3,842,566	INR	322,980,000	Barclays	25/9/2024	(7,032)
USD	5,660,776	AUD	8,388,000	HSBC Bank	25/9/2024	(31,496)
USD	884,002	JPY	127,443,000	Morgan Stanley	25/9/2024	5,661
USD	285,296	TWD	9,059,000	JP Morgan	25/9/2024	1,057
USD	573,793	INR	48,149,000	Bank of America	25/9/2024	(95)
ZAR	39,849,000	USD	2,193,820	JP Morgan	25/9/2024	52,540
ZAR	93,321,000	USD	5,033,712	Barclays	25/9/2024	226,958
ZAR	79,100,000	USD	4,335,271	Citibank	25/9/2024	123,737
ZAR	47,997,000	USD	2,602,462	Morgan Stanley	25/9/2024	103,215
ZAR	32,390,000	USD	1,764,174	Deutsche Bank	25/9/2024	61,708
ZAR	15,550,000	USD	840,675	HSBC Bank	25/9/2024	35,907
ZAR	113,262,000	USD	6,168,309	Goldman Sachs	25/9/2024	216,472
ZAR	22,060,000	USD	1,207,780	State Street	25/9/2024	35,781
ZAR	394,524,000	USD	21,633,223	Bank of America	25/9/2024	606,799
ZAR	2,130,000	USD	116,622	BNP Paribas	25/9/2024	3,449
Net unrealised appreciation						2,942,335
CHF Hedged Share Class						
CHF	4,513	USD	5,284	BNY Mellon	13/9/2024	35
USD	112	CHF	94	BNY Mellon	13/9/2024	-
Net unrealised appreciation						35
EUR Hedged Share Class						
EUR	2,009,703	USD	2,200,360	BNY Mellon	13/9/2024	26,591
USD	52,905	EUR	47,640	BNY Mellon	13/9/2024	113
Net unrealised appreciation						26,704
Total net unrealised appreciation (USD underlying exposure - USD 1,087,370,027)						2,969,074

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 23,089,738	Fund receives Fixed 10.065%; and pays Floating BRL BROIS 1 Day	HSBC Bank	4/1/2027	(82,997)	(82,997)
IRS	BRL 30,679,154	Fund receives Fixed 11.07%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(42,402)	(42,402)
IRS	BRL 31,232,952	Fund receives Fixed 9.8%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(133,316)	(133,316)
IRS	BRL 20,108,960	Fund receives Fixed 11.26%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2029	(39,263)	(39,263)
IRS	BRL 11,219,368	Fund receives Fixed 11.39%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2029	(16,556)	(16,556)
IRS	BRL 17,370,946	Fund receives Fixed 11.625%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2029	(13,311)	(13,311)
IRS	BRL 19,230,560	Fund receives Fixed 11.745%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(5,372)	(5,372)
IRS	BRL 27,756,656	Fund receives Fixed 12.155%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2029	32,434	32,434
IRS	BRL 146,633,792	Fund receives Fixed 11.25%; and pays Floating BRL BROIS 1 Day	Bank of America	1/7/2025	(43,947)	(43,947)
IRS	BRL 67,820,946	Fund receives Fixed 11.62%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2026	(31,249)	(31,249)
IRS	BRL 26,953,182	Fund receives Fixed 9.875%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2026	(69,290)	(69,290)
IRS	BRL 31,201,106	Fund receives Fixed 10.324363%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(119,832)	(119,832)
IRS	BRL 57,271,120	Fund receives Fixed 10.81%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(110,191)	(110,191)

Sustainable Emerging Markets Local Currency Bond Fund

continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 18,344,860	Fund receives Fixed 10.47%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2029	(90,267)	(90,267)
IRS	BRL 22,276,532	Fund receives Fixed 11.195%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2029	(48,849)	(48,849)
IRS	BRL 24,060,026	Fund receives Fixed 11.805%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2029	(4,490)	(4,490)
IRS	MXN 121,606,782	Fund receives Fixed 8.8%; and pays Floating MXN-TIIE 1 Month	Bank of America	16/3/2029	(41,021)	(41,021)
IRS	MXN 80,654,008	Fund receives Fixed 8.83%; and pays Floating MXN-TIIE 1 Month	Bank of America	20/3/2029	(24,832)	(24,832)
IRS	MXN 84,891,202	Fund receives Fixed 9.51%; and pays Floating MXN-TIIE 1 Month	Bank of America	17/4/2029	29,450	29,450
IRS	MXN 127,366,110	Fund receives Fixed 9.67%; and pays Floating MXN-TIIE 1 Month	Bank of America	27/4/2029	64,296	64,296
IRS	MXN 135,226,940	Fund receives Fixed 9.305%; and pays Floating MXN-TIIE 1 Month	Bank of America	30/4/2029	20,736	20,736
IRS	MXN 36,891,118	Fund receives Fixed 9.595%; and pays Floating MXN-TIIE 1 Month	Bank of America	28/6/2029	16,871	16,871
IRS	MXN 68,801,772	Fund receives Fixed 9.61%; and pays Floating MXN-TIIE 1 Month	Bank of America	28/6/2029	32,490	32,490
IRS	MXN 54,353,996	Fund receives Fixed 9.58%; and pays Floating MXN-TIIE 1 Month	Bank of America	2/7/2029	24,099	24,099
IRS	MXN 63,875,862	Fund receives Fixed 9.33%; and pays Floating MXN-TIIE 1 Month	Bank of America	26/7/2029	12,885	12,885
IRS	MXN 80,361,546	Fund receives Fixed 9.185%; and pays Floating MXN-TIIE 1 Month	Bank of America	27/7/2029	4,502	4,502
IRS	CNY 48,312,182	Fund receives Fixed 1.781%; and pays Floating CNY CNRR 3 Month	Bank of America	18/9/2029	(2,821)	(2,821)
IRS	CNY 41,957,028	Fund receives Fixed 2.12%; and pays Floating CNY CNRR 3 Month	Bank of America	18/9/2029	45,461	45,461
IRS	CNY 43,810,894	Fund receives Fixed 2.128%; and pays Floating CNY CNRR 3 Month	Bank of America	18/9/2029	48,650	48,650
IRS	CNY 11,984,220	Fund receives Fixed 2.13%; and pays Floating CNY CNRR 3 Month	Bank of America	18/9/2029	13,389	13,389
IRS	THB 112,925,004	Fund receives Fixed 2.204%; and pays Floating THB BKIBOR 1 Day	Bank of America	18/9/2029	9,594	9,594
IRS	THB 1,007,511,052	Fund receives Fixed 2.214%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	18/9/2029	92,654	92,654
IRS	CZK 552,358,070	Fund receives Fixed 3.065%; and pays Floating CZK-PRIBOR 6 Month	Bank of America	18/9/2029	(183,593)	(183,593)
IRS	CZK 144,259,440	Fund receives Fixed 3.296%; and pays Floating CZK-PRIBOR 6 Month	Bank of America	18/9/2029	(13,601)	(13,601)
IRS	CZK 123,412,412	Fund receives Fixed 3.3765%; and pays Floating CZK-PRIBOR 6 Month	Bank of America	18/9/2029	(1,396)	(1,396)
IRS	CZK 48,344,194	Fund receives Fixed 4.0492%; and pays Floating CZK-PRIBOR 6 Month	Bank of America	18/9/2029	32,973	32,973
IRS	HUF 1,301,917,966	Fund receives Fixed 5.59%; and pays Floating HUF BUBOR 6 Month	Bank of America	18/9/2029	(4,127)	(4,127)
IRS	MXN 81,123,174	Fund receives Fixed 9.23%; and pays Floating MXN-TIIE 1 Month	Bank of America	2/5/2034	12,699	12,699
IRS	THB 216,293,256	Fund receives Fixed 2.47%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	18/9/2034	24,423	24,423
IRS	THB 743,859,574	Fund receives Fixed 2.5313%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	18/9/2034	144,213	144,213
IRS	THB 743,859,574	Fund receives Fixed 2.543%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	18/9/2034	155,706	155,706
IRS	THB 128,105,400	Fund receives Fixed 2.763%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	18/9/2034	64,034	64,034
IRS	INR 301,306,000	Fund receives Fixed 6.363%; and pays Floating INR MIBOR 1 Day	Bank of America	18/9/2034	34,948	34,948

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund

continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	HUF 916,511,084	Fund receives Fixed 6.41%; and pays Floating HUF BUBOR 6 Month	Bank of America	18/9/2034	44,198	44,198
IRS	INR 237,375,860	Fund receives Fixed 6.435%; and pays Floating INR MIBOR 1 Day	Bank of America	18/9/2034	35,058	35,058
IRS	HUF 1,168,683,882	Fund receives Fixed 6.912%; and pays Floating HUF BUBOR 6 Month	Bank of America	18/9/2034	117,680	117,680
IRS	BRL 17,425,290	Fund receives Fixed 10.444941%; and pays Floating BRL BROIS 1 Day	HSBC Bank	4/1/2027	(60,742)	(60,742)
IRS	BRL 16,082,226	Fund receives Fixed 10.075%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(106,373)	(106,373)
IRS	BRL 19,994,986	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(129,075)	(129,075)
IRS	BRL 21,332,222	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(137,222)	(137,222)
IRS	BRL 8,388,248	Fund receives Fixed 11.401521%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	(19,824)	(19,824)
IRS	BRL 9,088,236	Fund receives Fixed 12.777378%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	42,574	42,574
IRS	BRL 19,165,234	Fund receives Fixed 10.8675%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(34,458)	(34,458)
IRS	BRL 20,703,992	Fund receives Fixed 12.820781%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	63,584	63,584
IRS	BRL 10,281,978	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2029	(65,958)	(65,958)
IRS	CZK 54,608,488	Fund receives Fixed 3.186%; and pays Floating CZK-PRIBOR 6 Month	Bank of America	18/9/2029	(11,340)	(11,340)
Total (USD underlying exposure - USD 168,775,123)					(468,114)	(468,114)

IRS: Interest Rate Swaps

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
30,000,000	Call	OTC AUD/USD	Bank of America	AUD 0.665	18/9/2024	361,250	450,900
39,100,000	Call	OTC EUR/PLN	Bank of America	EUR 4.4	17/10/2024	(66,413)	77,264
27,100,000	Put	OTC USD/MXN	JP Morgan	USD 18	20/9/2024	(158,872)	9,284
Total (USD underlying exposure - USD 22,949,932)						135,965	537,448

Sustainable Energy Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON STOCKS (SHARES)							
Canada				United Kingdom			
1,584,800	Canadian Pacific Kansas City*	130,703,425	2.48	15,926,556	National Grid	209,467,223	3.96
3,663,018	Canadian Solar*	46,154,027	0.87	680,128	Spirax	68,932,201	1.31
		176,857,452	3.35	8,386,052	SSE	209,012,853	3.96
China							
3,137,892	Contemporary Amperex Technology	81,707,132	1.55	487,412,277			
Denmark				United States			
7,513,655	Vestas Wind Systems	171,941,131	3.26	566,310	Analog Devices	132,845,000	2.51
France				249,353	ANSYS	80,059,767	1.52
565,831	Air Liquide	105,977,000	2.01	443,526	Cadence Design Systems	119,086,731	2.25
1,524,235	Cie de Saint-Gobain*	133,505,718	2.53	284,584	Carlisle	118,651,607	2.25
3,091,972	Dassault Systemes	122,020,458	2.31	535,337	Enphase Energy*	65,096,979	1.23
314,234	Schneider Electric	80,328,610	1.52	346,497	First Solar*	78,932,017	1.50
		441,831,786	8.37	978,226	GE Vernova	190,460,602	3.61
Germany				336,050	Hubbell*	132,507,875	2.51
2,218,329	Infineon Technologies	81,228,808	1.54	1,000,698	Ingersoll Rand*	90,743,295	1.72
5,048,933	RWE*	183,255,629	3.47	1,952,685	NextEra Energy	156,390,542	2.96
		264,484,437	5.01	1,612,058	NEXTracker	65,804,208	1.24
Ireland				2,208,394	ON Semiconductor*	172,983,502	3.28
268,516	Eaton	81,234,145	1.54	520,362	PTC	92,572,400	1.75
1,325,740	Kingspan	115,561,819	2.19	289,968	Quanta Services*	79,181,562	1.50
332,115	Linde	157,688,202	2.99	331,100	Regal Rexnord*	55,022,198	1.04
298,978	Trane Technologies	106,268,740	2.01	438,008	Rogers*	47,169,081	0.89
		460,752,906	8.73	7,469,191	Shoals Technologies	40,370,977	0.76
Italy				356,657	Silicon Laboratories*	43,116,265	0.82
17,379,177	Enel*	132,491,572	2.51	1,926,578	Sunrun*	38,974,673	0.74
1,894,794	Prysmian*	133,475,142	2.53	522,359	Union Pacific	132,355,323	2.50
		265,966,714	5.04	518,050	Vertiv*	42,661,418	0.81
Japan							
10,220,400	Renesas Electronics	176,518,860	3.34	1,974,986,022			
Jersey				Total Common Stocks (Shares)			
891,620	Aptiv	63,403,098	1.20	5,175,769,602			
Netherlands				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
115,154	ASML	104,165,250	1.97	5,175,769,602			
3,282,631	STMicroelectronics	105,148,149	1.99				
		209,313,399	3.96	Other Transferable Securities			
Portugal				COMMON STOCKS (SHARES)			
25,824,512	EDP*	108,691,854	2.06	United States			
South Korea				3,281,600	Mascoma Npv**	-	0.00
230,632	LG Chem	55,506,370	1.05	Total Common Stocks (Shares)			
257,807	Samsung SDI	68,318,804	1.29	-			
		123,825,174	2.34	BONDS			
Spain				United States			
5,484,131	EDP Renovaveis*	87,954,418	1.67	USD 708,486	Mascoma 8% 05/08/20 0% 5/8/2020**,*	-	0.00
Switzerland				Total Bonds			
522,416	TE Connectivity	80,122,942	1.52	-			
				Total Other Transferable Securities			
				-			
				Total Portfolio			
				5,175,769,602			
				Other Net Assets			
				104,654,531			
				Total Net Assets (USD)			
				5,280,424,133			
				100.00			

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Energy Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	3,646,403	USD	2,394,622	BNY Mellon	13/9/2024	79,145
USD	61,705	AUD	92,618	BNY Mellon	13/9/2024	(1,128)
Net unrealised appreciation						78,017
CAD Hedged Share Class						
CAD	1,105,052	USD	805,006	BNY Mellon	13/9/2024	14,682
USD	20,369	CAD	27,749	BNY Mellon	13/9/2024	(214)
Net unrealised appreciation						14,468
CNH Hedged Share Class						
CNY	91,503,706	USD	12,800,836	BNY Mellon	13/9/2024	139,413
USD	543,838	CNY	3,883,176	BNY Mellon	13/9/2024	(5,314)
Net unrealised appreciation						134,099
EUR Hedged Share Class						
EUR	101,455,786	USD	111,095,800	BNY Mellon	13/9/2024	1,327,207
USD	16,864,284	EUR	15,236,489	BNY Mellon	13/9/2024	(19,330)
Net unrealised appreciation						1,307,877
GBP Hedged Share Class						
GBP	1,597,085	USD	2,031,103	BNY Mellon	13/9/2024	68,536
USD	70,055	GBP	53,916	BNY Mellon	13/9/2024	(827)
Net unrealised appreciation						67,709
HKD Hedged Share Class						
HKD	66,180,095	USD	8,504,533	BNY Mellon	13/9/2024	(14,428)
USD	238,721	HKD	1,859,272	BNY Mellon	13/9/2024	198
Net unrealised depreciation						(14,230)
NZD Hedged Share Class						
NZD	317,599	USD	190,604	BNY Mellon	13/9/2024	8,044
USD	4,854	NZD	7,974	BNY Mellon	13/9/2024	(133)
Net unrealised appreciation						7,911
SGD Hedged Share Class						
SGD	87,912,870	USD	66,517,779	BNY Mellon	13/9/2024	962,696
USD	3,420,745	SGD	4,488,814	BNY Mellon	13/9/2024	(24,809)
Net unrealised appreciation						937,887
Total net unrealised appreciation (USD underlying exposure - USD 228,055,441)						2,533,738

Sector Breakdown as at 31 August 2024

	% of Net Assets
Industrial	33.31
Technology	23.28
Utilities	20.59
Energy	8.36
Basic Materials	6.94
Consumer Cyclical	4.04
Consumer Non-cyclical	1.50
Other Net Assets	1.98
	100.00

Sustainable Fixed Income Global Opportunities Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				669	Universal Music*	15,975	0.01
						101,297	0.03
				Norway			
FUNDS				2,709	Equinor*	64,857	0.02
				Spain			
	Ireland			681	Banco Bilbao Vizcaya Argentaria*	6,506	0.00
3,289	iShares JP Morgan EM Local Government Bond UCITS ETF~	131,994	0.04	Sweden			
Total Funds		131,994	0.04	401	Atlas Copco	6,557	0.00
COMMON STOCKS (SHARES) & WARRANTS				464	Skandinaviska Enskilda Banken	6,460	0.00
				275	Volvo	6,673	0.01
						19,690	0.01
				Switzerland			
	Belgium			75	Alcon	6,615	0.00
2,775	Azelis	52,697	0.02	Taiwan			
					Taiwan Semiconductor Manufacturing ADR	8,838	0.00
				57			
	British Virgin Islands			United Kingdom			
227	Capri	7,376	0.01	275	Antofagasta	6,051	0.00
				2,379	Barclays	6,450	0.00
				12,786	BP	65,192	0.02
	Canada			38,054	Mobico	31,412	0.01
8,849	Algoma Steel	84,887	0.03	375	Rio Tinto	21,303	0.01
4,334	Enbridge*	155,795	0.05			130,408	0.04
5,535	First Quantum Minerals	62,107	0.02	United States			
11,485	Lions Gate Entertainment	80,984	0.03	65	Adobe	33,614	0.01
248	Lions Gate Entertainment	1,552	0.00	3,115	Albertsons	54,814	0.02
1,318	Lionsgate Studios	8,211	0.01	6,632	Altice USA	11,317	0.00
		393,536	0.14	721	Amazon.com	114,126	0.04
				1,567	AMC Networks	14,657	0.01
				307	Apple	63,496	0.02
	Cayman Islands			61	Applied Materials	10,881	0.00
23	PDD ADR	1,994	0.00	1,343	Aurora Innovation (Wts 3/11/2026)	482	0.00
				2,513	Bank of America	91,459	0.03
				115	Block	6,880	0.00
	Denmark			140	Broadcom	20,587	0.01
54	Novo Nordisk	6,763	0.00	249	Carrier Global	16,200	0.01
				569	Centuri	8,733	0.00
				927	Citigroup	52,067	0.02
	France			72	Colgate-Palmolive	6,905	0.00
186	Accor*	7,105	0.00	202	Comerica	10,344	0.01
217	Casino Guichard Perrachon	771	0.00	1,225	Concentra Parent	26,599	0.01
5,710	Constellium*	86,712	0.03	9	Costco Wholesale	7,233	0.00
30	Schneider Electric	6,924	0.00	66	CrowdStrike	16,744	0.01
1,083	TotalEnergies*	67,384	0.03	1,604	Delta Air Lines*	61,446	0.02
		168,896	0.06	6,671	DiamondRock Hospitality*	52,339	0.02
				47	Digital Realty Trust	6,397	0.00
				79	Eli Lilly	67,278	0.03
	Germany			6,440	EVgo (Wts 1/7/2026)	2,093	0.00
2,111	Covestro	117,161	0.04	33	First Citizens BancShares	59,411	0.02
274	Deutsche Telekom	7,047	0.00	2,157	First Horizon	32,328	0.01
2,616	Evonik Industries	52,320	0.02	2,975	Forestar*	83,347	0.03
4,739	K+S*	50,802	0.02	1,701	Freeport-McMoRan	67,681	0.03
11,499	TUI*	68,948	0.02	3,447	Green Plains*	44,068	0.01
		296,278	0.10				
	Ireland						
48	Trane Technologies	15,404	0.01				
	Italy						
10,084	Intesa Sanpaolo	38,017	0.02				
1,809	UniCredit	67,548	0.02				
		105,565	0.04				
	Netherlands						
34	ASML	27,768	0.01				
13	ASML	10,607	0.00				
1,706	ING Groep	27,944	0.01				
878	ING Groep ADR	14,396	0.00				
20	NXP Semiconductors	4,607	0.00				

*Investment in connected party fund, see further information in Note 10.

~All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
846	Hilton Worldwide	167,436	0.05	Australia			
11	Intuit	6,225	0.00	EUR 100,000	Australia & New Zealand Banking 3.951% 21/5/2027	100,036	0.03
1,234	Kroger	58,636	0.02	USD 8,000	FMG Resources August 2006 4.375% 1/4/2031	6,630	0.00
111	Lam Research	82,182	0.03	USD 264,000	FMG Resources August 2006 4.5% 15/9/2027*	230,966	0.08
2,315	Landsea Homes	24,872	0.01	USD 5,000	FMG Resources August 2006 6.125% 15/4/2032	4,514	0.00
14,305	Latch (Wts 4/6/2026)	3	0.00	USD 7,000	Mineral Resources 8% 1/11/2027	6,425	0.00
119	Lineage*	9,041	0.00	USD 70,000	Mineral Resources 9.25% 1/10/2028	66,865	0.03
12,974	Lumen Technologies	61,087	0.02	AUD 500,000	Pepper Residential Trust No. 40 Mtge 5.622% 12/11/2065	306,240	0.10
165	Meta Platforms	77,440	0.03			721,676	0.24
49	Microchip Technology	3,635	0.00	Austria			
469	Micron Technology	41,501	0.01	EUR 214,000	ams-OSRAM 10.5% 30/3/2029	225,162	0.08
57	NetApp	6,134	0.00	EUR 100,000	Erste Bank 3.25% 27/8/2032	99,125	0.03
851	NRG Energy	64,640	0.02	EUR 300,000	Lenzing 5.75% 7/9/2025	289,875	0.10
768	NVIDIA	83,845	0.03			614,162	0.21
10,535	Offerpad Solutions (Wts 1/9/2026)	139	0.00	Belgium			
2,642	Palladyne AI	3,960	0.00	EUR 120,000	Anheuser-Busch InBev 3.95% 22/3/2044	120,453	0.04
41,120	Palladyne AI (Wts 24/9/2026)	928	0.00	EUR 100,000	Azelis Finance 5.75% 15/3/2028	103,269	0.04
3,953	Park Hotels & Resorts	54,463	0.02	EUR 100,000	Elia Transmission Belgium 3.75% 16/1/2036*	101,247	0.03
33	Progressive	7,434	0.00	EUR 200,000	KBC 8% 5/9/2028	217,100	0.07
56	Prologis	6,363	0.00	EUR 232,320	Kingdom of Belgium Government Bond 3.3% 22/6/2054	226,483	0.08
148	RXO	3,806	0.00	EUR 110,000	Lonza Finance International 3.5% 4/9/2034	108,905	0.04
193	Salesforce	44,518	0.02	EUR 100,000	UCB 4.25% 20/3/2030	101,376	0.03
89	Sempra	6,574	0.00			978,833	0.33
1,758	Sonder	12,444	0.00	Bermuda			
22	Stryker	7,143	0.00	USD 43,000	NCL 8.125% 15/1/2029	41,577	0.01
3,937	Sunstone Hotel Investors	36,932	0.01	USD 371,000	PFP 2024-11 7.172% 17/9/2039	334,440	0.11
455	Tesla	86,186	0.03	USD 213,000	Viking Cruises 7% 15/2/2029	194,966	0.07
488	Texas Capital Bancshares	29,542	0.01			570,983	0.19
191	Toll Brothers	24,589	0.01	Brazil			
7,033	United States Steel	244,022	0.08	BRL 6,770	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	107,516	0.04
991	Walmart	68,375	0.02	BRL 21,800	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	340,569	0.11
439	Walt Disney	35,636	0.01	USD 271,695	Samarco Mineracao 9% 30/6/2031*	228,619	0.08
4,383	Warner Bros Discovery*	30,629	0.01			676,704	0.23
772	Wells Fargo	40,182	0.02	British Virgin Islands			
		2,474,068	0.83	EUR 200,000	ANLLIAN Capital 0% 5/2/2025	197,355	0.07
Total Common Stocks (Shares) & Warrants		3,860,788	1.31	HKD 2,000,000	Link CB 4.5% 12/12/2027	231,550	0.08
BONDS				USD 156,600	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	144,019	0.05
Argentina						572,924	0.20
USD 30,300	Argentine Republic Government International Bond 1% 9/7/2029	16,381	0.01	Canada			
USD 36,000	Argentine Republic Government International Bond 3.5% 9/7/2041	13,598	0.00	USD 14,000	1011778 BC ULC / New Red Finance 3.5% 15/2/2029	11,806	0.01
USD 30,100	Argentine Republic Government International Bond 4.125% 9/7/2035*	12,113	0.00	USD 36,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	31,137	0.01
USD 57,300	Argentine Republic Government International Bond 5% 9/1/2038*	25,246	0.01				
USD 27,553	Generacion Mediterranea SA / Central Termica Roca 9.875% 1/12/2027	21,535	0.01				
USD 41,000	YPF 6.95% 21/7/2027	35,907	0.01				
USD 149,000	YPF 9.5% 17/1/2031	140,915	0.05				
		265,695	0.09				

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 10,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	8,278	0.00	USD 250,000	CIFC Funding 2013-I 7.298% 16/7/2030	226,030	0.08
USD 19,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	16,644	0.01	USD 250,000	CIFC Funding 2013-III-R 7.395% 24/4/2031	226,668	0.08
USD 125,000	Bausch + Lomb 8.375% 1/10/2028	118,697	0.04	USD 250,000	CIFC Funding 2014-II-R 8.345% 24/4/2030	225,725	0.08
USD 125,000	Bombardier 7% 1/6/2032	117,543	0.04	USD 152,627	CIFC Funding 2017-II 6.494% 20/4/2030	137,779	0.05
USD 53,000	Bombardier 7.5% 1/2/2029	50,461	0.02	USD 287,801	CIFC Funding 2018-II 6.584% 20/4/2031	260,035	0.09
USD 11,000	Bombardier 8.75% 15/11/2030	10,838	0.00	USD 200,000	Fantasia 7.95% 5/7/2022***	3,160	0.00
EUR 100,000	Daimler Truck Finance Canada 4.215% 18/3/2025	100,165	0.03	USD 410,000	Fantasia 11.75% 17/4/2022***	6,478	0.00
USD 36,000	Dye & Durham 8.625% 15/4/2029	33,989	0.01	USD 380,000	FWD 8.4% 5/4/2029	355,436	0.12
USD 44,000	Garda World Security 9.5% 1/11/2027	40,122	0.01	USD 500,000	Goldentree Loan Management US CLO 11 10.894% 20/10/2034	450,085	0.15
USD 157,000	GFL Environmental 4% 1/8/2028*	135,328	0.05	USD 510,000	Golub Capital Partners CLO 55B 12.104% 20/7/2034	461,058	0.15
USD 7,000	GFL Environmental 6.75% 15/1/2031	6,610	0.00	USD 257,563	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	190,630	0.06
USD 101,000	Mattamy 4.625% 1/3/2030	86,229	0.03	USD 452,000	MF1 2024-FL15 7.03% 18/8/2041	406,638	0.14
USD 77,000	Mattamy 5.25% 15/12/2027	68,830	0.02	USD 250,000	Neuberger Berman Loan Advisers CLO 34 7.032% 20/1/2035	225,358	0.07
USD 8,000	Methanex 5.125% 15/10/2027	7,116	0.00	USD 250,000	OCP CLO 2014-5 8.441% 26/4/2031	225,288	0.07
USD 2,000	Methanex 5.25% 15/12/2029	1,784	0.00	USD 250,000	OCP CLO 2014-7 7.194% 20/7/2029	225,971	0.08
USD 7,000	Open Text 3.875% 15/2/2028	6,005	0.00	USD 165,260	OHA Loan Funding 2013-2 6.403% 23/5/2031	149,628	0.05
USD 5,000	Parkland 4.5% 1/10/2029	4,263	0.00	USD 250,000	OZLM VIII 8.697% 17/10/2029	226,965	0.08
USD 7,000	Parkland 4.625% 1/5/2030	5,918	0.00	USD 435,208	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	379,693	0.13
EUR 260,000	Toronto-Dominion Bank 2.776% 3/9/2027	260,147	0.09	USD 250,000	RR 19 12.063% 15/10/2035	226,470	0.08
EUR 550,000	Toronto-Dominion Bank 3.191% 16/2/2029*	558,286	0.19	USD 5,000	Seagate HDD Cayman 4.875% 1/6/2027	4,495	0.00
		1,680,196	0.56	USD 94,000	Seagate HDD Cayman 8.25% 15/12/2029	92,181	0.03
	Cayman Islands			USD 71,000	Seagate HDD Cayman 8.5% 15/7/2031	69,878	0.03
USD 250,000	522 Funding CLO 2018-3A 7.594% 20/10/2031	226,264	0.08	USD 147,544	Seagate HDD Cayman 9.625% 1/12/2032	153,531	0.05
USD 232,469	ABRA Global Finance 11.5% 2/3/2028	221,280	0.08	USD 107,000	Strata CLO I 0% 15/1/2118	8,187	0.00
USD 37,050	ACAS CLO 2015-1 6.431% 18/10/2028	33,466	0.01	USD 71,000	Trip.com 0.75% 15/6/2029	63,334	0.02
USD 440,000	ACAS CLO 2015-1 7.741% 18/10/2028	398,151	0.13	EUR 100,000	UPCB Finance VII 3.625% 15/6/2029	96,598	0.03
USD 250,000	AGL CLO 11 11.923% 15/4/2034	226,635	0.08	USD 250,000	Voya CLO 2016-1 8.194% 20/1/2031	224,239	0.07
USD 250,000	AGL CLO 3 8.863% 15/1/2033	227,764	0.08			8,024,415	2.71
USD 250,000	AGL CLO 7 8.663% 15/7/2034	227,340	0.08		China		
USD 126,620	Apidos CLO XV 6.554% 20/4/2031	114,572	0.04	USD 400,000	Ping An Insurance of China 0.875% 22/7/2029	372,970	0.13
USD 84,555	Arbor Realty Commercial Real Estate Notes 2022-FL2 7.187% 15/5/2037	75,967	0.02		Colombia		
USD 100,000	AREIT 2024-CRE9 7.028% 17/5/2041	90,093	0.03	USD 200,000	Colombia Government International Bond 8% 14/11/2035	192,309	0.07
USD 250,000	Ballyrock CLO 2020-2 11.694% 20/10/2031	225,615	0.08	COP 1,610,600,000	Colombian TES 5.75% 3/11/2027	321,505	0.11
USD 250,000	Bardot CLO 8.544% 22/10/2032	226,098	0.08	COP 2,892,000,000	Colombian TES 6% 28/4/2028	571,455	0.19
USD 118,407	Barings CLO 2015-II 6.734% 20/10/2030	106,956	0.03	COP 507,500,000	Colombian TES 7% 26/3/2031	97,068	0.03
USD 69,826	BlueMountain CLO 2013-2 6.724% 22/10/2030	63,127	0.02				
USD 155,274	Carbone CLO 6.684% 20/1/2031	140,225	0.05				
USD 109,948	CARLYLE US CLO 2017-4 6.743% 15/1/2030	99,324	0.03				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 45,000	Ecopetrol 8.375% 19/1/2036	41,238	0.01	EUR 200,000	Afflelou 6% 25/7/2029	205,480	0.07
USD 200,000	Oleoducto Central 4% 14/7/2027	173,162	0.06	EUR 100,000	Air Liquide Finance 3.375% 29/5/2034	101,211	0.03
		1,396,737	0.47	EUR 183,000	Altice France 11.5% 1/2/2027	149,831	0.05
	Costa Rica			EUR 100,000	Atos 0% 6/11/2024	8,250	0.00
USD 200,000	Costa Rica Government International Bond 6.125% 19/2/2031*	186,620	0.06	EUR 100,000	Atos 1.75% 7/5/2025	8,500	0.00
	Cyprus			EUR 100,000	AXA 5.5% 11/7/2043	108,210	0.04
EUR 100,000	Bank of Cyprus 2.5% 24/6/2027	97,148	0.03	EUR 100,000	AXA 6.375% 16/7/2033	104,427	0.04
EUR 100,000	Bank of Cyprus 5% 2/5/2029	101,570	0.04	EUR 200,000	Banijay Entertainment 7% 1/5/2029*	211,064	0.07
		198,718	0.07	EUR 200,000	Banque Federative du Credit Mutuel 3% 11/9/2025	199,001	0.07
	Czech Republic			EUR 100,000	Banque Federative du Credit Mutuel 3.75% 3/2/2034	101,404	0.03
CZK 5,860,000	Czech Republic Government Bond 2.75% 23/7/2029	225,481	0.08	EUR 100,000	Banque Federative du Credit Mutuel 4.422% 5/3/2027*	100,450	0.03
CZK 2,960,000	Czech Republic Government Bond 4.5% 11/11/2032	124,271	0.04	GBP 300,000	Banque Federative du Credit Mutuel 4.875% 25/9/2025	355,067	0.12
CZK 6,880,000	Czech Republic Government Bond 5% 30/9/2030	295,079	0.10	EUR 100,000	Banque Stellantis France SACA 3.5% 19/7/2027	100,418	0.03
		644,831	0.22	EUR 100,000	Bertrand Franchise Finance 7.489% 18/7/2030	101,110	0.04
	Denmark			EUR 100,000	BNP Paribas 1.125% 15/1/2032	93,451	0.03
EUR 100,000	AP Moller - Maersk 3.75% 5/3/2032	101,340	0.04	EUR 200,000	BPCE 0.5% 15/9/2027*	188,824	0.06
EUR 300,000	Danske Bank 1.375% 17/2/2027	291,406	0.10	GBP 100,000	BPCE 2.5% 30/11/2032	106,883	0.04
EUR 240,000	Danske Bank 4.349% 10/4/2027	240,636	0.08	EUR 100,000	BPCE 4% 29/11/2032*	104,161	0.04
GBP 100,000	Orsted 2.5% 18/2/3021	87,471	0.03	EUR 200,000	BPCE 4.125% 8/3/2033	204,326	0.07
EUR 100,000	SGL ApS 8.438% 22/4/2030*	100,625	0.03	EUR 200,000	BPCE 4.162% 6/3/2026	200,141	0.07
		821,478	0.28	EUR 100,000	BPCE 4.375% 13/7/2028	103,221	0.03
	Dominican Republic			EUR 100,000	Cie Generale des Etablissements Michelin 3.375% 16/5/2036	99,392	0.03
USD 159,000	Dominican Republic International Bond 4.875% 23/9/2032	135,085	0.04	GBP 200,000	Clariane 13.168% 15/6/2025	229,261	0.08
DOP 8,600,000	Dominican Republic International Bond 10.75% 1/6/2036	137,058	0.05	EUR 200,000	Constellium 5.375% 15/8/2032*	202,148	0.07
		272,143	0.09	EUR 100,000	Credit Agricole 1.625% 5/6/2030	98,148	0.03
	Egypt			EUR 200,000	Credit Agricole 2.625% 17/3/2027	196,201	0.07
EUR 241,000	Egypt Government International Bond 4.75% 16/4/2026	232,179	0.08	EUR 100,000	Credit Agricole 3.75% 22/1/2034	102,275	0.03
USD 265,000	Egypt Government International Bond 7.625% 29/5/2032	206,286	0.07	EUR 100,000	Credit Agricole Assurances 5.875% 25/10/2033	110,767	0.04
EGP 2,425,000	Egypt Treasury Bills 0% 17/9/2024	44,347	0.01	EUR 100,000	Crown European SACA 4.5% 15/1/2030	101,954	0.04
EGP 975,000	Egypt Treasury Bills 0% 1/10/2024	17,693	0.01	EUR 100,000	Danone 1% 16/9/2026	94,292	0.03
EGP 7,275,000	Egypt Treasury Bills 0% 18/2/2025	119,578	0.04	EUR 200,000	Electricite de France 2.875% 15/12/2026*	191,750	0.07
EGP 11,375,000	Egypt Treasury Bills 0% 18/3/2025	183,715	0.06	GBP 500,000	Electricite de France 5.875% 22/1/2029	573,842	0.19
		803,798	0.27	GBP 300,000	Electricite de France 6% 29/1/2026	353,385	0.12
	Estonia			EUR 100,000	Elior 3.75% 15/7/2026	98,443	0.03
EUR 100,000	Eesti Energia 7.875% 15/7/2029	101,785	0.03	EUR 100,000	Elis 3.75% 21/3/2030	100,359	0.03
	Finland			EUR 100,000	Engie 1.375% 21/6/2039	70,886	0.02
EUR 200,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	191,446	0.06	EUR 400,000	Engie 1.5% 30/5/2028	362,760	0.12
USD 200,000	Ahlstrom 3 Oy 4.875% 4/2/2028	170,292	0.06	EUR 200,000	Engie 4.25% 6/3/2044	201,008	0.07
EUR 130,000	Balder Finland 1% 20/1/2029*	112,561	0.04	EUR 239,320	French Republic Government Bond OAT 3% 25/5/2054†	216,407	0.07
EUR 200,000	Finnair 4.75% 24/5/2029*	198,362	0.07	EUR 200,000	Harmony French Home Loans FCT 2021-1 4.475% 27/5/2061	200,252	0.07
EUR 390,000	OP Mortgage Bank 3.375% 15/2/2027	395,526	0.13	EUR 100,000	iliad 5.375% 15/2/2029	104,412	0.03
		1,068,187	0.36	EUR 200,000	iliad 5.375% 2/5/2031	209,373	0.07
	France						
EUR 100,000	Accor 2.625% 30/1/2025	99,601	0.03				
EUR 200,000	Accor 4.875% 6/6/2030	200,896	0.07				

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 100,000	Iliad 5.625% 15/2/2030	104,836	0.04	EUR 425,559	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026	528,098	0.18
EUR 200,000	Iliad 6.875% 15/4/2031	208,642	0.07	EUR 70,000	E.ON 4.125% 25/3/2044	71,265	0.02
EUR 100,000	Loxam 4.5% 15/4/2027	97,286	0.03	EUR 400,000	EnBW Energie Baden-Wuerttemberg 1.625% 5/8/2079	371,212	0.13
EUR 116,000	Loxam 6.375% 31/5/2029	121,965	0.04	EUR 100,000	Eurogrid 3.598% 1/2/2029	101,008	0.03
EUR 100,000	Noria DE 2024 4.858% 25/2/2043	100,213	0.04	EUR 100,000	Eurogrid 3.915% 1/2/2034	101,440	0.04
EUR 100,000	Noria DE 2024 5.258% 25/2/2043	100,183	0.03	EUR 125,000	Fraport Frankfurt Airport Services Worldwide 4.25% 11/6/2032	128,296	0.04
EUR 100,000	Nova Alexandre III 8.914% 15/7/2029*	101,424	0.03	EUR 100,000	HT Troplast 9.375% 15/7/2028*	101,325	0.04
EUR 100,000	Paprec 6.5% 17/11/2027*	105,084	0.04	EUR 108,000	IHO Verwaltungs 3.75% 15/9/2026	108,135	0.04
EUR 200,000	Paprec 7.25% 17/11/2029	211,736	0.07	EUR 100,000	IHO Verwaltungs 8.75% 15/5/2028	106,955	0.04
EUR 100,000	Picard Groupe 6.375% 1/7/2029*	103,383	0.04	EUR 100,000	Jefferies 4.558% 22/7/2026	100,250	0.03
EUR 500,000	RCI Banque 2.625% 18/2/2030	498,125	0.17	EUR 200,000	Mahle 6.5% 2/5/2031	203,200	0.07
EUR 100,000	RCI Banque 5.5% 9/10/2034	102,195	0.04	EUR 100,000	Merck 3.875% 27/8/2054	99,741	0.03
EUR 300,000	Societe Generale 1.125% 21/4/2026	295,104	0.10	EUR 253,000	Nidda Healthcare 7% 21/2/2030*	260,319	0.09
EUR 100,000	Societe Generale 1.125% 30/6/2031	94,620	0.03	EUR 100,000	PCF 4.75% 15/4/2029*	87,218	0.03
EUR 100,000	Societe Generale 4.178% 19/1/2026	100,304	0.03	EUR 101,000	PCF 8.435% 15/4/2029	89,403	0.03
EUR 100,000	Societe Generale 5.625% 2/6/2033	106,457	0.04	EUR 87,920	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026*	88,240	0.03
USD 240,000	Societe Generale 9.375% 22/11/2027	225,649	0.08	EUR 263,616	Tele Columbus 10% 1/1/2029	208,343	0.07
EUR 100,000	Tereos Finance Groupe I 5.875% 30/4/2030	102,900	0.03	EUR 100,000	TUI 1.95% 26/7/2031	100,115	0.03
EUR 400,000	TotalEnergies 1.625% 25/10/2027	371,200	0.13	EUR 130,000	Volkswagen Financial Services Overseas 4.535% 10/6/2027	130,571	0.04
EUR 200,000	TotalEnergies 2.625% 26/2/2025	198,273	0.07	EUR 100,000	ZF Finance 2% 6/5/2027	94,388	0.03
EUR 100,000	TotalEnergies 3.369% 6/10/2026	98,919	0.03	EUR 100,000	ZF Finance 2.75% 25/5/2027	96,197	0.03
EUR 400,000	Veolia Environnement 2% 15/11/2027	372,000	0.13	EUR 100,000	ZF Finance 3.75% 21/9/2028	96,872	0.03
EUR 1,004	Worldline 0% 30/7/2025	114,582	0.04	EUR 100,000	ZF Finance 5.75% 3/8/2026	102,431	0.04
EUR 1,171	Worldline 0% 30/7/2026	109,613	0.04			9,438,066	3.20
		11,117,935	3.76		Greece		
	Germany			EUR 329,000	Hellenic Republic Government Bond 4.125% 15/6/2054	335,327	0.11
USD 400,000	Allianz 3.2% 30/10/2027*	305,440	0.10	EUR 200,000	National Bank of Greece 5.875% 28/6/2035	208,555	0.07
EUR 200,000	Bayer 4.5% 25/3/2082	198,310	0.07			543,882	0.18
EUR 100,000	Bayer 5.375% 25/3/2082	99,690	0.03		Guatemala		
EUR 100,000	Bayer 6.625% 25/9/2083	104,397	0.04	USD 200,000	Guatemala Government Bond 4.65% 7/10/2041	149,322	0.05
EUR 300,000	Bayer 7% 25/9/2083*	322,840	0.11	USD 382,000	Guatemala Government Bond 4.875% 13/2/2028	340,611	0.12
EUR 100,000	Bertelsmann 3.5% 23/4/2075	98,480	0.03			489,933	0.17
EUR 1,760,400	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2030†	1,555,064	0.53		Hungary		
EUR 705,900	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	682,246	0.23	HUF 20,500,000	Hungary Government Bond 7% 24/10/2035	54,898	0.02
EUR 309,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	323,285	0.11	EUR 100,000	Hungary Government International Bond 1.625% 28/4/2032	84,473	0.03
EUR 100,000	Commerzbank 4.443% 12/3/2027	100,412	0.03	EUR 416,000	Hungary Government International Bond 4% 25/7/2029*	420,526	0.14
EUR 400,000	Commerzbank 6.125% 9/10/2025	401,300	0.14	EUR 42,000	Hungary Government International Bond 5.375% 12/9/2033	44,864	0.02
EUR 200,000	Commerzbank 7.875% 9/10/2031	208,696	0.07			604,761	0.21
GBP 200,000	Commerzbank 8.625% 28/2/2033	256,618	0.09		India		
EUR 200,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	168,024	0.06	INR 42,900,000	India Government Bond 6.54% 17/1/2032	453,035	0.15
EUR 700,000	Deutsche Bahn Finance 0.95% 22/1/2025	686,210	0.23	INR 78,560,000	India Government Bond 7.18% 14/8/2033	861,644	0.29
USD 400,000	Deutsche Bank 4.789% 30/4/2025	346,695	0.12				
EUR 200,000	Deutsche Bank 8.125% 30/10/2029	205,337	0.07				

*All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
INR 44,600,000	India Government Bond 7.18% 24/7/2037	491,152	0.17	EUR 100,000	CIFC European Funding CLO IV 4.624% 18/8/2035	99,940	0.03
INR 134,660,000	India Government Bond 7.37% 23/10/2028	1,479,847	0.50	EUR 100,000	CVC Cordatus Loan Fund IV 4.838% 22/2/2034	98,930	0.03
		3,285,678	1.11	EUR 250,000	CVC Cordatus Loan Fund XXXI 6.56% 20/5/2036	252,697	0.09
Indonesia				EUR 148,000	Dilosk Rmbs NO 9 4.47% 25/1/2063	148,274	0.05
USD 200,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	175,471	0.06	EUR 100,000	Eaton Capital UnLtd 3.601% 21/5/2031	101,795	0.03
IDR 2,926,000,000	Indonesia Treasury Bond 6.625% 15/2/2034	171,026	0.06	EUR 250,000	Euro-Galaxy III CLO 6.955% 24/4/2034	250,531	0.09
IDR 4,748,000,000	Indonesia Treasury Bond 6.875% 15/4/2029	281,464	0.09	EUR 250,000	Fidelity Grand Harbour CLO 2021-1 7.285% 15/10/2034	250,344	0.09
IDR 1,910,000,000	Indonesia Treasury Bond 7% 15/5/2027	113,317	0.04	EUR 150,000	Fidelity Grand Harbour CLO 2023-1 5.442% 15/8/2036	150,798	0.05
IDR 1,932,000,000	Indonesia Treasury Bond 7% 15/2/2033	115,516	0.04	EUR 100,000	Harvest CLO XVIII 4.885% 15/10/2030	99,954	0.03
IDR 4,253,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	258,180	0.09	EUR 250,000	Harvest CLO XXIII 6.688% 20/10/2032	250,284	0.09
IDR 1,745,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	114,611	0.04	EUR 177,948	Haus European Loan Conduit No 39 4.286% 28/7/2051	167,470	0.06
		1,229,585	0.42	EUR 100,000	Henley CLO IV 5.035% 25/4/2034	99,419	0.03
International				EUR 250,000	Henley CLO IV 6.685% 25/4/2034	252,489	0.09
EUR 287,000	European Union 0% 4/10/2030	245,570	0.08	EUR 1,339,978	Ireland Government Bond 2.6% 18/10/2034	1,334,886	0.45
EUR 3,319,000	European Union 0.3% 4/11/2050	1,681,306	0.57	EUR 234,664	Last Mile Logistics Pan Euro Finance 5.449% 17/8/2033	232,105	0.08
EUR 414,100	European Union 0.4% 4/2/2037	305,113	0.10	EUR 577,879	Last Mile PE 2021 5.149% 17/8/2031	573,138	0.19
EUR 260,000	European Union 3.375% 5/10/2054	259,518	0.09	EUR 250,000	Man GLG Euro CLO VI 7.185% 15/10/2032	249,515	0.08
		2,491,507	0.84	EUR 140,000	Margay CLO I 5.635% 15/7/2036	140,654	0.05
Ireland				EUR 250,000	Marlay Park CLO 8.185% 15/10/2030	251,849	0.09
GBP 299,888	Agora UK 2021 6.227% 22/7/2031	354,427	0.12	EUR 150,000	Neuberger Berman Loan Advisers Euro CLO 9.182% 17/4/2034	151,213	0.05
EUR 150,000	AIB 3.625% 4/7/2026	149,987	0.05	EUR 250,000	Northwoods Capital 19 Euro 6.041% 25/11/2033	250,259	0.09
EUR 100,000	AIB 4.625% 20/5/2035	101,490	0.03	EUR 100,000	OAK Hill European Credit Partners VI 4.888% 20/1/2032	99,897	0.03
EUR 200,000	AIB 6.25% 23/6/2025	201,850	0.07	EUR 250,000	OCP Euro CLO 2019-3 5.988% 20/4/2033	251,156	0.09
EUR 100,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	82,718	0.03	EUR 250,000	OCP Euro CLO 2019-3 6.988% 20/4/2033	251,321	0.09
USD 400,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	309,328	0.11	EUR 190,000	Palmer Square European CLO 2023-1 5.585% 15/7/2036	190,593	0.06
EUR 100,000	Ares European CLO VII 5.185% 15/10/2030	100,179	0.03	USD 90,128	Prodigy Finance CM2021-1 6.64% 25/7/2051	80,981	0.03
EUR 250,000	Ares European CLO X 6.485% 15/10/2031	250,103	0.08	USD 64,008	Prodigy Finance CM2021-1 7.89% 25/7/2051	57,929	0.02
EUR 100,000	Arini European CLO I 5.585% 15/7/2036	100,633	0.03	EUR 100,000	Providus CLO V 6.492% 15/2/2035	99,706	0.03
EUR 100,000	Arini European CLO I 9.725% 15/7/2036	102,771	0.04	EUR 200,000	SCF Rahoituspalvelut XIII 4.188% 25/6/2034	200,664	0.07
EUR 100,000	Aurium CLO VIII 4.55% 23/6/2034	99,650	0.03	GBP 222,367	Taurus 2021-1 UK 6.63% 17/5/2031	262,030	0.09
EUR 100,000	Avoca CLO XV 4.735% 15/4/2031	99,442	0.03	GBP 379,463	Taurus 2021-4 UK 6.73% 17/8/2031	451,725	0.15
EUR 100,000	Avoca CLO XXII 4.985% 15/4/2035	98,829	0.03	GBP 136,836	Taurus 2021-4 UK 7.08% 17/8/2031	162,154	0.05
EUR 150,000	Bridgepoint CLO IV 5.888% 20/1/2037	150,698	0.05				
EUR 100,000	Cairn CLO XVI 8.885% 15/1/2037	102,363	0.03				
EUR 150,000	Capital Four CLO V 5.525% 25/4/2036	150,638	0.05				
EUR 100,000	CIFC European Funding CLO I 6.885% 15/7/2032	100,202	0.03				
EUR 200,000	CIFC European Funding CLO II 5.285% 15/4/2033	199,519	0.07				

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 150,000	Tikehau CLO VII 5.688% 20/10/2035	150,111	0.05	EUR 100,000	Quarzo 6% 15/6/2041	101,070	0.04
EUR 250,000	Voya Euro CLO II 5.835% 15/7/2035	250,914	0.09	EUR 200,000	Snam 4.085% 15/4/2026	200,504	0.07
		10,670,552	3.60	EUR 250,000	UniCredit 4.2% 11/6/2034	250,808	0.09
Italy				USD 200,000	UniCredit 7.296% 2/4/2034	190,178	0.06
EUR 100,000	A2A 5% 11/6/2029	100,760	0.04	EUR 100,000	UnipolSai Assicurazioni 4.9% 23/5/2034	100,706	0.03
EUR 123,000	Auto ABS Italian Stella Loans 2024-1 4.784% 29/12/2036	123,206	0.04	EUR 90,229	Youni Italy 2024-1 5.308% 20/4/2034	91,049	0.03
EUR 100,000	Auto ABS Italian Stella Loans 2024-1 5.284% 29/12/2036	100,325	0.03			7,868,525	2.66
EUR 465,730	AutoFlorence 3 4.568% 25/12/2046	468,617	0.16	Japan			
EUR 93,146	AutoFlorence 3 6.968% 25/12/2046	95,328	0.03	JPY 10,000,000	Daiwa House Industry 0% 30/3/2029	62,794	0.02
EUR 93,146	AutoFlorence 3 8.968% 25/12/2046	95,416	0.03	JPY 127,500,000	Japan Government Twenty Year Bond 1.3% 20/12/2043	739,456	0.25
EUR 315,000	Azzurra Aeroporti 2.625% 30/5/2027	301,453	0.10	JPY 187,000,000	Japan Government Twenty Year Bond 1.5% 20/9/2043	1,126,176	0.38
EUR 260,000	Banca Monte dei Paschi di Siena 3.5% 23/4/2029	264,988	0.09	JPY 10,000,000	Kansai Paint 0% 8/3/2029	68,035	0.03
EUR 200,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	201,838	0.07	JPY 10,000,000	Kansai Paint 0% 7/3/2031	67,810	0.02
EUR 200,000	Banco BPM 3.375% 19/1/2032	195,170	0.07	JPY 10,000,000	Koei Tecmo 0% 20/12/2024	61,778	0.02
EUR 510,000	Banco BPM 3.875% 18/9/2026	518,504	0.18	JPY 10,000,000	Nagoya Railroad 0% 17/6/2033	64,530	0.02
EUR 399,045	Cassia 2022-1 7.038% 22/5/2034	391,117	0.13	JPY 10,000,000	Nagoya Railroad 0% 16/6/2034	64,507	0.02
EUR 100,000	Cedacri Mergeco 8.167% 15/5/2028*	100,060	0.03	JPY 20,000,000	Rohm 0% 5/12/2024	124,363	0.04
EUR 100,000	doValue 3.375% 31/7/2026*	96,225	0.03	JPY 30,000,000	Rohm 0% 24/4/2029	185,033	0.07
EUR 100,000	Duomo Bidco 7.803% 15/7/2031	101,328	0.04	EUR 338,000	SoftBank 3.375% 6/7/2029	313,934	0.11
EUR 100,000	Enel 1.375% 8/6/2027	91,875	0.03	EUR 100,000	SoftBank 3.875% 6/7/2032	91,084	0.03
EUR 100,000	Enel 3.5% 24/2/2025	99,500	0.03	USD 200,000	SoftBank 4% 6/7/2026*	175,884	0.06
EUR 300,000	Eni 2.625% 13/10/2025*	295,105	0.10	EUR 100,000	SoftBank 5% 15/4/2028	100,622	0.03
EUR 200,000	Eni 2.75% 11/2/2030	181,900	0.06	EUR 100,000	SoftBank 5.375% 8/1/2029	100,466	0.03
EUR 100,000	Fiber Bidco 6.125% 15/6/2031*	99,330	0.03	USD 804,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	666,906	0.23
EUR 100,000	Fiber Bidco 7.695% 15/1/2030*	100,746	0.03			4,013,378	1.36
EUR 205,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	202,263	0.07	Jersey			
EUR 510,000	Iccrea Banca 4% 8/11/2027	523,487	0.18	USD 23,000	Adient Global 8.25% 15/4/2031	22,098	0.01
EUR 100,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	101,201	0.03	EUR 306,000	Ardonagh Finco 6.875% 15/2/2031	307,449	0.10
EUR 204,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	189,919	0.07	GBP 200,000	Aston Martin Capital 10.375% 31/3/2029	238,785	0.08
EUR 115,000	Infrastrutture Wireless Italiane 1.75% 19/4/2031	103,486	0.04	GBP 240,000	Galaxy Bidco 6.5% 31/7/2026	282,873	0.10
EUR 120,000	Intesa Sanpaolo 4.264% 16/4/2027	120,246	0.04	USD 250,000	Golub Capital Partners CLO 66B 7.235% 25/4/2036	225,947	0.07
GBP 215,000	Intesa Sanpaolo 5.148% 10/6/2030	243,399	0.08	USD 250,000	Juniper Valley Park CLO 10.782% 20/7/2036	226,762	0.08
EUR 100,000	Intesa Sanpaolo Vita 4.75% 17/12/2024	100,167	0.03	USD 250,000	OCP CLO 2024-34 9.67% 15/10/2037	226,737	0.08
EUR 200,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	129,008	0.04	GBP 240,000	Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	289,117	0.10
EUR 153,421	Koromo Italy 4.398% 26/2/2035	153,870	0.05			1,819,768	0.62
EUR 100,000	Miltonia Mortgage Finance 4.986% 28/4/2062	98,312	0.04	Jordan			
EUR 400,000	Nexi 0% 24/2/2028	345,760	0.12	USD 200,000	Jordan Government International Bond 5.85% 7/7/2030	170,865	0.06
EUR 300,000	Optics Bidco 1.625% 18/1/2029*	273,033	0.09	Kenya			
EUR 100,000	Pachelbel Bidco 8.066% 17/5/2031	100,417	0.03	USD 200,000	Republic of Kenya Government International Bond 8% 22/5/2032*	160,377	0.05
EUR 100,000	Poste Italiane 2.625% 24/3/2029*	90,955	0.03	Latvia			
EUR 27,855	Progetto Quinto 4.204% 27/10/2036	27,880	0.01	EUR 100,000	Air Baltic 14.5% 14/8/2029	107,792	0.04
EUR 108,000	Quarzo 5.3% 15/6/2041	108,016	0.04				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Luxembourg				EUR 91,260	TREVA Equipment Finance - Compartment 2024-1 4.495% 20/1/2035	91,373	0.03
EUR 100,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028	93,617	0.03	EUR 100,700	Vivion Investments 7.9% 28/2/2029	93,156	0.03
GBP 346,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	377,285	0.13	5,426,694 1.84			
EUR 100,000	Altice Financing 2.25% 15/1/2025	98,354	0.03	Malta			
EUR 100,000	Altice Financing 4.25% 15/8/2029	77,722	0.03	USD 4,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030*	2,974	0.00
EUR 300,000	Aroundtown Finance 7.125% 16/1/2030	252,240	0.09	USD 52,000	VistaJet Malta Finance / Vista Management 9.5% 1/6/2028	44,009	0.02
GBP 100,000	Aroundtown Finance 8.625% 7/5/2029	98,538	0.03	46,983 0.02			
EUR 188,160	Auto1 Car Funding 4.335% 15/12/2033	188,720	0.07	Marshall Islands			
EUR 143,000	Cidron Aida Finco 5% 1/4/2028*	136,415	0.05	USD 210,000	Danaos 8.5% 1/3/2028*	195,409	0.07
GBP 100,000	Cidron Aida Finco 6.25% 1/4/2028	111,415	0.04	Mauritius			
EUR 200,000	Dana Financing Luxembourg 8.5% 15/7/2031	216,118	0.07	USD 200,000	CA Magnum 5.375% 31/10/2026*	176,339	0.06
EUR 147,000	Ephios Subco 3 7.875% 31/1/2031	157,707	0.05	Mexico			
EUR 200,000	European TopSoho 4% 21/9/2021***	63,839	0.02	USD 200,000	Braskem Idesa SAPI 6.99% 20/2/2032	141,297	0.05
EUR 151,000	Garfunkelux Holdco 3 6.75% 1/11/2025	104,052	0.04	MXN 44,178	Mexican Bonos 7% 3/9/2026	191,306	0.06
USD 90,277	Gol Finance 15.701% 29/1/2025	87,620	0.03	MXN 54,678	Mexican Bonos 7.5% 26/5/2033	218,250	0.07
USD 57,000	Intelsat Jackson 6.5% 15/3/2030	49,747	0.02	MXN 11,000	Mexican Bonos 7.75% 23/11/2034	44,013	0.02
EUR 100,000	KBC IFIMA 4.135% 4/3/2026*	100,099	0.03	MXN 44,250	Mexican Bonos 8% 7/11/2047	165,582	0.06
USD 86,000	Kenbourne Invest 4.7% 22/1/2028***	43,093	0.01	MXN 7,291	Mexican Bonos 8.5% 1/3/2029	31,897	0.01
USD 326,000	Kenbourne Invest 6.875% 26/11/2024***	164,651	0.06	MXN 34,880	Mexican Bonos 8.5% 31/5/2029	152,529	0.05
EUR 100,000	Kleopatra Finco 4.25% 1/3/2026*	93,436	0.03	MXN 973,039	Mexico Cetes 0% 28/11/2024	434,808	0.15
EUR 200,000	Lion/Polaris Lux 4 7.334% 1/7/2029	201,626	0.07	EUR 339,000	Mexico Government International Bond 4.49% 25/5/2032	343,051	0.12
USD 117,910	MC Brazil Downstream Trading 7.25% 30/6/2031	96,342	0.03	1,722,733 0.59			
USD 100,000	MHP Lux 6.25% 19/9/2029	65,908	0.02	Netherlands			
EUR 100,000	Monitchem HoldCo 3 8.75% 1/5/2028*	100,249	0.03	EUR 400,000	ABN AMRO Bank 3% 1/6/2032	385,418	0.13
EUR 100,000	Motion Finco 7.375% 15/6/2030	100,906	0.04	GBP 500,000	ABN AMRO Bank 5.25% 26/5/2026	598,277	0.20
EUR 100,000	Pony Compartment German Auto Loans 2024-1 4.475% 14/1/2033	99,793	0.03	EUR 300,000	BMW International Investment 3.942% 5/6/2026	300,010	0.10
EUR 100,000	Pony Compartment German Auto Loans 2024-1 4.825% 14/1/2033	99,896	0.03	EUR 100,000	Boels Topholding 6.25% 15/2/2029	104,078	0.04
EUR 100,000	Repsol Europe Finance 3.625% 5/9/2034	99,851	0.04	EUR 100,000	Citycon Treasury 1.625% 12/3/2028*	88,009	0.03
EUR 100,000	Rossini 6.75% 31/12/2029*	103,800	0.03	EUR 200,000	Cooperatieve Rabobank 4.375% 29/6/2027	194,900	0.07
EUR 200,000	Rossini 7.549% 31/12/2029	201,540	0.07	EUR 133,888	Domi 2023-1 4.662% 15/2/2055	135,734	0.05
EUR 300,000	SELP Finance 0.875% 27/5/2029	264,687	0.09	EUR 308,000	Dutch Property Finance 2021-2 4.736% 28/4/2059	305,424	0.10
EUR 676,000	SES 2.875% 27/5/2026*	645,343	0.22	USD 200,000	Embraer Netherlands Finance 7% 28/7/2030	193,794	0.07
USD 400,000	Stena International 7.25% 15/1/2031	372,510	0.13	EUR 140,000	EnBW International Finance 4% 22/7/2036	142,684	0.05
EUR 100,000	Summer BC Holdco B 5.75% 31/10/2026	99,768	0.03	EUR 200,000	EnBW International Finance 4.3% 23/5/2034	210,820	0.07
USD 200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	175,278	0.06	EUR 300,000	Global Switch Finance 1.375% 7/10/2030	272,655	0.09
				EUR 100,000	Goodyear Europe 2.75% 15/8/2028	91,783	0.03
				EUR 100,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	91,698	0.03
				EUR 500,000	Iberdrola International 1.45% 9/11/2026	472,000	0.16
				EUR 100,000	Iberdrola International 3.25% 12/11/2024	99,775	0.04
				EUR 100,000	IMCD 2.125% 31/3/2027	96,452	0.03

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 220,000	IMCD 4.875% 18/9/2028	229,488	0.08		Peru		
EUR 100,000	ING Groep 4.25% 26/8/2035	100,145	0.03	PEN 1,850,000	Peruvian Government International Bond 6.95% 12/8/2031	472,262	0.16
USD 200,000	ING Groep 5.75% 16/11/2026	177,884	0.06	PEN 481,000	Peruvian Government International Bond 7.6% 12/8/2039	123,153	0.04
EUR 100,000	JDE Peet's 0.625% 9/2/2028	91,439	0.03			595,415	0.20
EUR 100,000	Koninklijke KPN 2% 8/11/2024	99,055	0.03		Philippines		
EUR 200,000	LEG Properties 1% 4/9/2030	203,810	0.07	PHP 11,000,000	Philippine Government Bond 6.25% 28/2/2029	178,219	0.06
EUR 200,000	Mercedes-Benz International Finance 3.902% 9/4/2026	200,034	0.07	PHP 10,200,000	Philippine Government Bond 6.25% 25/1/2034	166,146	0.06
EUR 156,000	Mila 2024-1 4.277% 16/9/2041	156,569	0.05			344,365	0.12
EUR 120,000	MSD Netherlands Capital 3.75% 30/5/2054	117,495	0.04		Poland		
EUR 100,000	Nobian Finance 3.625% 15/7/2026	98,752	0.04	PLN 646,000	Republic of Poland Government Bond 2% 25/8/2036	140,190	0.05
EUR 100,000	Phoenix PIB Dutch Finance 4.875% 10/7/2029	102,468	0.03	PLN 1,489,000	Republic of Poland Government Bond 2.75% 25/10/2029	311,853	0.11
EUR 300,000	Pluxee 3.5% 4/9/2028*	301,035	0.10	PLN 1,122,000	Republic of Poland Government Bond 4.75% 25/7/2029	256,977	0.09
EUR 100,000	Q-Park I 2% 1/3/2027	95,217	0.03	PLN 1,107,000	Republic of Poland Government Bond 5% 25/10/2034*	250,427	0.08
EUR 100,000	Q-Park I 5.125% 1/3/2029	102,715	0.03	PLN 3,243,000	Republic of Poland Government Bond 5.75% 25/4/2029	778,047	0.26
EUR 100,000	Q-Park I 5.125% 15/2/2030	101,742	0.03			1,737,494	0.59
EUR 500,000	Repsol International Finance 2.5% 22/12/2026*	481,250	0.16		Portugal		
EUR 200,000	Sartorius Finance 4.375% 14/9/2029	207,470	0.07	EUR 258,851	Ares Lusitani-STC / Pelican Finance 2 7.868% 25/1/2035	261,096	0.09
EUR 100,000	Sartorius Finance 4.875% 14/9/2035	106,540	0.04	EUR 1,100,000	EDP 1.7% 20/7/2080	1,078,825	0.37
EUR 100,000	Siemens Financieringsmaatschappij 3.625% 22/2/2044	99,141	0.03	EUR 100,000	EDP 1.875% 2/8/2081	96,100	0.03
EUR 100,000	Telefonica Europe 3.875% 22/6/2026	99,645	0.04	EUR 100,000	EDP 4.75% 29/5/2054	100,691	0.03
EUR 200,000	Telefonica Europe 6.135% 3/2/2030*	212,388	0.07	EUR 100,000	EDP 5.943% 23/4/2083	105,225	0.04
EUR 100,000	Telefonica Europe 6.75% 7/6/2031	110,305	0.04	EUR 496,010	TAGUS - Sociedade de Titularizacao de Creditos/Ulisses Finance No. 2 6.446% 23/9/2038	487,264	0.16
EUR 100,000	TenneT 1% 13/6/2026	96,392	0.03			2,129,201	0.72
EUR 100,000	TenneT 1.375% 5/6/2028	94,183	0.03		Puerto Rico		
EUR 200,000	TenneT 1.5% 3/6/2039	157,108	0.05	USD 66,000	Puerto Rico Sales Tax Financing Sales Tax Revenue 4.75% 1/7/2053	59,142	0.02
EUR 100,000	TenneT 4.75% 28/10/2042	107,941	0.04		Romania		
EUR 189,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031*	221,839	0.08	EUR 100,000	RCS & RDS 2.5% 5/2/2025	99,250	0.03
EUR 200,000	Toyota Motor Finance Netherlands 4.055% 30/4/2026*	200,230	0.07	EUR 200,000	RCS & RDS 3.25% 5/2/2028	192,125	0.07
USD 200,000	Trivium Packaging Finance 5.5% 15/8/2026	178,525	0.06	EUR 216,000	Romanian Government International Bond 2.125% 7/3/2028	203,269	0.07
EUR 238,000	United 7.792% 15/2/2031	240,082	0.08			494,644	0.17
EUR 100,000	Volkswagen International Finance 3.5% 17/6/2025	99,455	0.03		Saudi Arabia		
EUR 200,000	Volkswagen International Finance 4.348% 27/3/2026	200,800	0.07	USD 200,000	Saudi Government International Bond 4.5% 17/4/2030	180,423	0.06
EUR 100,000	VZ Secured Financing 3.5% 15/1/2032*	91,068	0.03		Singapore		
EUR 100,000	Ziggo 2.875% 15/1/2030	91,479	0.03	EUR 290,000	DBS Bank 3.209% 19/8/2026	292,150	0.10
		9,057,200	3.06		South Africa		
	Norway			ZAR 8,416,985	Republic of South Africa Government Bond 7% 28/2/2031*	376,174	0.13
EUR 100,000	Var Energi 7.862% 15/11/2083	110,100	0.04	ZAR 8,411,494	Republic of South Africa Government Bond 8% 31/1/2030	407,778	0.14
	Panama			ZAR 4,573,682	Republic of South Africa Government Bond 8.75% 31/1/2044	186,979	0.06
USD 200,000	Panama Government International Bond 6.4% 14/2/2035	180,761	0.06				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
ZAR 3,688,000	Republic of South Africa Government Bond 8.75% 28/2/2048	150,277	0.05	EUR 496,000	Spain Government Bond 2.55% 31/10/2032	483,191	0.16
ZAR 1,400,000	Republic of South Africa Government Bond 8.875% 28/2/2035*	63,758	0.02	EUR 1,020,000	Spain Government Bond 2.8% 31/5/2026	1,022,468	0.35
ZAR 1,997,045	Republic of South Africa Government Bond 9% 31/1/2040*	85,529	0.03	EUR 1,236,000	Spain Government Bond 2.9% 31/10/2046*	1,104,735	0.37
		1,270,495	0.43	EUR 262,000	Spain Government Bond 3.15% 30/4/2033	265,626	0.09
South Korea				EUR 663,000	Spain Government Bond 3.25% 30/4/2034	673,419	0.23
USD 200,000	LG Chem 2.375% 7/7/2031	154,056	0.05	EUR 1,010,000	Spain Government Bond 3.45% 31/10/2034	1,039,886	0.35
USD 300,000	Shinhan Financial 2.875% 12/5/2026	257,106	0.09	EUR 337,000	Spain Government Bond 3.45% 30/7/2066	313,077	0.11
USD 200,000	Woori Bank 4.25% 4/10/2024	180,039	0.06	EUR 180,000	Spain Government Bond 3.9% 30/7/2039	189,559	0.06
		591,201	0.20	GBP 295,000	Telefonica Emisiones 5.375% 2/2/2026	352,806	0.12
Spain						10,576,140	3.58
EUR 100,000	Amadeus IT 3.5% 21/3/2029*	100,887	0.03	Sweden			
EUR 161,005	Autonoria Spain 2021 FT 6.258% 31/1/2039	161,090	0.05	EUR 300,000	Heimstaden Bostad 2.625% 1/2/2027	224,865	0.08
EUR 80,502	Autonoria Spain 2021 FT 7.508% 31/1/2039	80,556	0.03	EUR 100,000	Intrum 3% 15/9/2027	69,613	0.02
EUR 100,000	Banco Bilbao Vizcaya Argentaria 4.125% 10/5/2026	100,395	0.03	EUR 160,000	Skandinaviska Enskilda Banken 4.018% 3/5/2027	160,222	0.05
EUR 100,000	Banco Bilbao Vizcaya Argentaria 4.875% 8/2/2036	102,885	0.04	EUR 200,000	Svenska Handelsbanken 4.205% 8/3/2027	200,565	0.07
EUR 200,000	Banco Bilbao Vizcaya Argentaria 8.375% 21/6/2028	217,530	0.07	SEK 3,050,000	Sweden Government International Bond 0.125% 9/9/2030	242,953	0.08
EUR 100,000	Banco de Credito Social Cooperativo 1.75% 9/3/2028	95,191	0.03	SEK 10,580,000	Sweden Government International Bond 0.125% 9/9/2030	841,049	0.29
EUR 100,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	100,222	0.03	EUR 100,000	Volvo Treasury 3.918% 22/5/2026	100,121	0.04
EUR 100,000	Banco de Sabadell 6% 16/8/2033*	106,255	0.04			1,839,388	0.63
GBP 100,000	Banco Santander 3.125% 6/10/2026	116,068	0.04	Switzerland			
EUR 100,000	Banco Santander 3.125% 28/5/2029	101,457	0.03	EUR 300,000	UBS 2.875% 2/4/2032	286,575	0.10
EUR 100,000	Bankinter 5% 25/6/2034	101,852	0.04	USD 250,000	UBS 3.7% 21/2/2025	224,107	0.08
EUR 200,000	Bankinter 7.375% 15/8/2028	209,536	0.07	EUR 200,000	UBS 4.054% 12/4/2026	200,093	0.07
EUR 100,000	CaixaBank 2.25% 17/4/2030	98,610	0.03	USD 231,000	UBS 5.125% 29/7/2026	203,013	0.07
EUR 400,000	CaixaBank 5.875% 9/10/2027	401,020	0.14	USD 200,000	UBS 6.875% 7/8/2025	180,967	0.06
EUR 200,000	Cellnex Finance 3.625% 24/1/2029	200,913	0.07	USD 200,000	UBS 7% 19/2/2025	180,845	0.06
EUR 200,000	Cellnex Telecom 0.75% 20/11/2031	172,547	0.06	EUR 264,000	UBS Switzerland 3.304% 5/3/2029	269,530	0.09
EUR 200,000	Cellnex Telecom 2.125% 11/8/2030	209,522	0.07			1,545,130	0.53
EUR 400,000	Deutsche Bank Espanola 3.625% 23/11/2026	406,210	0.14	Thailand			
EUR 100,000	Iberdrola Finanzas 1.575% 16/8/2027	92,734	0.03	USD 200,000	Bangkok Bank 5.3% 21/9/2028	184,602	0.06
EUR 145,000	Kaixo Bondco Telecom 5.125% 30/9/2029	146,167	0.05	USD 200,000	Krung Thai Bank 4.4% 25/3/2026	176,171	0.06
EUR 100,000	Lorca Telecom Bondco 4% 18/9/2027	99,825	0.03	THB 7,644,000	Thailand Government Bond 2.4% 17/3/2029	204,790	0.07
EUR 200,000	Lorca Telecom Bondco 5.75% 30/4/2029	208,982	0.07	THB 1,500,000	Thailand Government Bond 2.8% 17/6/2034	40,895	0.01
EUR 200,000	Naturgy Finance Iberia 2.374% 23/11/2026	191,200	0.07	THB 10,000,000	Thailand Government Bond 3.39% 17/6/2037	286,689	0.10
EUR 230,000	Spain Government Bond 0% 31/5/2025	224,743	0.08	THB 7,873,000	Thailand Government Bond 3.45% 17/6/2043	224,513	0.08
EUR 1,225,000	Spain Government Bond 0.5% 30/4/2030	1,084,976	0.37			1,117,660	0.38
				Turkey			
				USD 36,621	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/3/2027	32,038	0.01

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
TRY 8,028,000	Turkiye Government Bond 26.2% 5/10/2033	208,662	0.07	GBP 111,000	Dowson 2022-1 7.21% 20/1/2029	132,676	0.05
TRY 2,334,000	Turkiye Government Bond 31.08% 8/11/2028	62,984	0.02	GBP 100,000	Dowson 2022-1 7.66% 20/1/2029	119,404	0.04
TRY 7,037,000	Turkiye Government Bond 37% 18/2/2026	183,580	0.06	EUR 118,000	EC Finance 3% 15/10/2026*	115,123	0.04
		487,264	0.16	GBP 110,000	Edenbrook Mortgage Funding 7.15% 22/3/2057	130,655	0.04
	Ukraine			GBP 232,000	Exmoor Funding 2024-1 6.082% 25/3/2094	275,889	0.09
EUR 100,000	Ukraine Government International Bond 4.375% 27/1/2032	28,400	0.01	GBP 200,000	Finsbury Square 2021-2 6.825% 16/12/2071	234,723	0.08
USD 522,000	Ukraine Government International Bond 7.253% 15/3/2035	145,629	0.05	GBP 318,000	Funding IX 5.86% 16/7/2029	378,289	0.13
USD 108,000	Ukraine Government International Bond 7.75% 1/9/2029	30,910	0.01	GBP 100,000	Funding IX 6.26% 16/7/2029	119,138	0.04
USD 274,000	Ukraine Government International Bond 7.75% 1/8/2041	171,313	0.06	GBP 200,000	Gatwick Airport Finance 4.375% 7/4/2026	230,955	0.08
USD 200,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	161,611	0.05	GBP 129,656	Greene King Finance 3.593% 15/3/2035	140,658	0.05
		537,863	0.18	GBP 441,000	Harben Finance 6.591% 28/9/2055	514,144	0.17
	United Kingdom			GBP 100,000	Heathrow Finance 6.625% 1/3/2031*	118,179	0.04
EUR 100,000	Agps Bondco 5% 14/1/2029	32,220	0.01	GBP 93,781	Hermitage 2024 6.56% 21/4/2033	111,419	0.04
EUR 300,000	Agps Bondco 5.5% 13/11/2026	97,344	0.03	GBP 500,000	HSBC 1.75% 24/7/2027	558,567	0.19
EUR 100,000	Agps Bondco 6% 5/8/2025	32,505	0.01	GBP 200,000	HSBC 2.256% 13/11/2026	229,259	0.08
EUR 100,000	Anglo American Capital 4.125% 15/3/2032	101,896	0.04	USD 200,000	HSBC 2.999% 10/3/2026	178,473	0.06
GBP 100,000	Atlas Funding 2023-1 6.86% 20/1/2061	120,252	0.04	EUR 100,000	HSBC 3.019% 15/6/2027	99,430	0.03
GBP 282,000	Atlas Funding 2024-1 6.056% 20/9/2061	335,240	0.11	EUR 100,000	HSBC 4.7% 24/9/2026	100,672	0.03
USD 125,184	Avianca Midco 2 9% 1/12/2028	110,191	0.04	EUR 200,000	HSBC 4.75% 4/7/2029	191,703	0.07
EUR 100,000	Barclays 1.125% 22/3/2031	95,673	0.03	EUR 309,000	INEOS Finance 6.375% 15/4/2029	320,396	0.11
GBP 100,000	Barclays 3.75% 22/11/2030	115,728	0.04	EUR 200,000	INEOS Quattro Finance 2 8.5% 15/3/2029*	212,763	0.07
EUR 200,000	Barclays 4.323% 8/5/2028	200,571	0.07	EUR 1,000,000	Informa 2.125% 6/10/2025	985,815	0.33
EUR 100,000	Barclays 4.347% 8/5/2035	102,529	0.03	GBP 200,000	Iron Mountain UK 3.875% 15/11/2025	233,961	0.08
EUR 200,000	Barclays 5.262% 29/1/2034	217,941	0.07	GBP 100,000	Jerrold Finco 5.25% 15/1/2027	115,411	0.04
GBP 400,000	Barclays 7.125% 15/6/2025*	475,927	0.16	GBP 260,000	Jupiter Mortgage NO 1 7.277% 20/7/2055	313,385	0.11
GBP 100,000	BCP V Modular Services Finance II 6.125% 30/11/2028	111,608	0.04	GBP 177,000	Jupiter Mortgage NO 1 8.027% 20/7/2055	213,103	0.07
GBP 217,000	Bellis Acquisition 8.125% 14/5/2030	250,782	0.08	GBP 300,000	Lloyds Banking 1.875% 15/1/2026	351,611	0.12
EUR 680,000	British Telecommunications 1.874% 18/8/2080	667,964	0.23	EUR 200,000	Lloyds Banking 4.947% 27/6/2025	199,750	0.07
USD 200,000	British Telecommunications 4.25% 23/11/2081	175,221	0.06	GBP 90,127	London Wall Mortgage Capital 5.73% 15/5/2051	107,064	0.04
USD 200,000	British Telecommunications 4.875% 23/11/2081*	165,730	0.06	GBP 200,000	Market Bidco Finco Reg-S 5.5% 4/11/2027	222,088	0.08
GBP 112,000	Canada Square Funding 2021-2 6.323% 17/6/2058	132,921	0.05	GBP 72,000	Mitchells & Butlers Finance 7.488% 15/6/2036	72,830	0.02
GBP 102,000	Canada Square Funding 2021-2 6.723% 17/6/2058	121,083	0.04	GBP 200,000	Mobico 4.25% 26/11/2025	219,591	0.07
GBP 61,000	Canary Wharf Finance II 7.227% 22/10/2037	56,428	0.02	EUR 200,000	Mobico 4.875% 26/9/2031*	198,066	0.07
GBP 200,000	CD&R Firefly Bidco 8.625% 30/4/2029	240,933	0.08	GBP 110,000	Mortimer BTL 2021-1 6.56% 23/6/2053	130,590	0.04
GBP 100,000	Centrica 6.5% 21/5/2055	121,312	0.04	EUR 109,000	Motability Operations 0.125% 20/7/2028	97,427	0.03
EUR 221,000	Channel Link Enterprises Finance 2.706% 30/6/2050	209,371	0.07	EUR 100,000	Motability Operations 3.5% 17/7/2031	100,690	0.03
GBP 200,000	Deuce Finco 5.5% 15/6/2027	230,171	0.08	EUR 250,000	Motability Operations 3.625% 24/7/2029	253,265	0.09
				EUR 100,000	Motability Operations 4.25% 17/6/2035	103,494	0.03

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 200,000	Nationwide Building Society 1.5% 8/3/2026	198,226	0.07	GBP 196,000	Vmed O2 UK Financing I 4% 31/1/2029	207,146	0.07
GBP 200,000	Nationwide Building Society 5.75% 20/6/2027	228,043	0.08	GBP 100,000	Vmed O2 UK Financing I 4.5% 15/7/2031	102,036	0.04
EUR 100,000	NatWest 1.043% 14/9/2032*	92,032	0.03	USD 298,000	Vmed O2 UK Financing I 4.75% 15/7/2031	236,578	0.08
EUR 200,000	NatWest 1.75% 2/3/2026	198,077	0.07	EUR 225,000	Vodafone 2.625% 27/8/2080	219,690	0.07
GBP 283,000	Newday Funding Master Issuer - Series 2021-3 6.31% 15/11/2029	336,190	0.11	USD 13,000	Vodafone 4.125% 4/6/2081	10,599	0.00
EUR 118,593	Newgate Funding 4.065% 1/12/2050	111,988	0.04	EUR 100,000	Vodafone 4.2% 3/10/2078*	100,000	0.03
GBP 100,000	NIE Finance 2.5% 27/10/2025	115,070	0.04	GBP 300,000	Vodafone 4.875% 3/10/2078*	354,738	0.12
GBP 100,000	Pinewood Finco 3.625% 15/11/2027	111,960	0.04	USD 200,000	Zegona Finance 8.625% 15/7/2029	187,772	0.06
GBP 200,000	Pinewood Finco 6% 27/3/2030	237,790	0.08			23,234,890	7.87
GBP 100,000	Pinnacle Bidco 10% 11/10/2028	127,515	0.04	United States			
GBP 307,000	Polaris 2022-1 6.96% 23/10/2059	362,150	0.12	USD 122,000	280 Park Avenue 2017-280P Mortgage Trust 6.706% 15/9/2034	104,023	0.04
GBP 538,000	Polaris 2022-1 8.36% 23/10/2059	633,777	0.21	USD 43,252	AccessLex Institute 5.633% 25/5/2036	38,540	0.01
GBP 416,300	Polaris 2023-1 6.21% 23/2/2061	497,541	0.17	USD 2,400,099	ACE Home Equity Loan Trust Series 2007-HE4 5.992% 25/5/2037	379,923	0.13
GBP 200,000	Premier Foods Finance 3.5% 15/10/2026	230,652	0.08	USD 11,000	AdaptHealth 4.625% 1/8/2029	9,071	0.00
GBP 134,881	RMAC No 1 5.406% 12/6/2044	155,812	0.05	USD 7,000	AdaptHealth 5.125% 1/3/2030	5,781	0.00
GBP 100,000	Rolls-Royce 5.75% 15/10/2027	121,078	0.04	USD 7,000	ADT Security 4.125% 1/8/2029	6,002	0.00
GBP 380,000	Sage AR Funding No 1 7.13% 17/11/2030	450,294	0.15	USD 9,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	7,855	0.00
GBP 123,000	Satus 2021-1 6.859% 17/8/2028	146,472	0.05	USD 2,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	1,679	0.00
GBP 248,000	Satus 2021-1 8.159% 17/8/2028	295,792	0.10	USD 6,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	5,409	0.00
GBP 209,083	Satus 2024-1 5.859% 17/1/2031	249,106	0.09	USD 8,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	7,324	0.00
GBP 100,000	Satus 2024-1 6.209% 17/1/2031	119,094	0.04	USD 105,000	Alexandria Real Estate Equities 4.75% 15/4/2035	92,026	0.03
GBP 100,000	Stanlington No 2 6.887% 12/6/2045	118,826	0.04	USD 69,000	Allegiant Travel 7.25% 15/8/2027	59,368	0.02
GBP 100,000	Stanlington No 2 7.337% 12/6/2045	118,613	0.04	USD 74,000	Allied Universal Holdco 7.875% 15/2/2031	67,979	0.02
GBP 194,000	Stanlington No 2 8.437% 12/6/2045	229,332	0.08	USD 53,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	48,048	0.02
GBP 193,372	Stratton Mortgage Funding 2024-3 5.994% 25/6/2049	230,084	0.08	USD 2,000	Allison Transmission 3.75% 30/1/2031	1,645	0.00
GBP 200,000	Thames Water Utilities Finance 4% 19/6/2025	192,270	0.06	USD 6,000	Allison Transmission 4.75% 1/10/2027	5,332	0.00
EUR 500,000	Thames Water Utilities Finance 4% 18/4/2027	381,271	0.13	USD 35,000	Ally Financial 5.75% 20/11/2025	31,735	0.01
GBP 319,978	Together Asset Backed Securitisation 2024-1ST1 5.91% 15/8/2064	380,987	0.13	USD 140,000	Ally Financial 6.184% 26/7/2035	129,311	0.04
GBP 139,999	Tower Bridge Funding 2021-2 6.48% 20/11/2063	166,440	0.06	USD 5,000	Ally Financial 6.7% 14/2/2033	4,666	0.00
GBP 168,999	Tower Bridge Funding 2021-2 6.78% 20/11/2063	200,628	0.07	USD 365,743	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	341,298	0.12
GBP 141,000	Tower Bridge Funding 2024-2 6.098% 20/5/2066	167,894	0.06	USD 14,549	Alternative Loan Trust 2006-OA14 6.892% 25/11/2046	10,655	0.00
GBP 51,890	Unique Pub Finance 5.659% 30/6/2027	61,215	0.02	USD 64,829	Alternative Loan Trust 2006-OC10 5.852% 25/11/2036	49,670	0.02
GBP 1,667,949	United Kingdom Gilt 0.5% 22/10/2061*	617,389	0.21	USD 677,620	Alternative Loan Trust 2007-OA3 5.672% 25/4/2047	550,820	0.19
GBP 504,900	United Kingdom Gilt 0.875% 31/7/2033	463,174	0.16	USD 168,000	AMC Networks 4.25% 15/2/2029	107,399	0.04
GBP 308,312	United Kingdom Gilt 3.75% 22/10/2053	321,518	0.11	USD 44,000	AMC Networks 10.25% 15/1/2029	39,956	0.01
GBP 100,000	Virgin Media Secured Finance 4.25% 15/1/2030	105,056	0.04				
EUR 100,000	Vmed O2 UK Financing I 3.25% 31/1/2031*	90,778	0.03				

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 21,000	Amentum Escrow 7.25% 1/8/2032	19,866	0.01	EUR 600,000	AT&T 2.875% 2/3/2025	595,290	0.20
USD 2,000	American Airlines 8.5% 15/5/2029	1,877	0.00	USD 140,000	AT&T 3.55% 15/9/2055	90,248	0.03
USD 8,031	American Airlines/AAdvantage Loyalty IP 5.5% 20/4/2026	7,219	0.00	GBP 100,000	AT&T 4.25% 1/6/2043	99,309	0.03
USD 13,000	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029	11,502	0.00	USD 5,000	Avantor Funding 3.875% 1/11/2029	4,232	0.00
USD 10,000	American Axle & Manufacturing 5% 1/10/2029	8,427	0.00	USD 9,000	Avantor Funding 4.625% 15/7/2028	7,927	0.00
USD 184,000	American Axle & Manufacturing 6.875% 1/7/2028	167,272	0.06	USD 7,000	Avis Budget Car Rental / Avis Budget Finance 4.75% 1/4/2028	5,861	0.00
USD 60,000	American Express 4.99% 1/5/2026	54,123	0.02	USD 9,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	7,441	0.00
USD 275,000	American Express 5.284% 26/7/2035	254,810	0.09	USD 2,000	Avis Budget Car Rental / Avis Budget Finance 5.75% 15/7/2027	1,769	0.00
USD 179,708	American Home Mortgage Investment Trust 2007-1 5.582% 25/5/2047	91,198	0.03	USD 7,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031*	6,293	0.00
USD 222,336	American Homes 4 Rent 2015-SFR1 Trust 0% 17/4/2052	2	0.00	USD 195,000	Azul Secured Finance 11.93% 28/8/2028	163,733	0.06
USD 60,000	American Municipal Power 7.834% 15/2/2041	68,182	0.02	USD 2,000	Ball 2.875% 15/8/2030	1,596	0.00
EUR 100,000	American Tower 0.5% 15/1/2028	90,949	0.03	USD 5,000	Ball 6% 15/6/2029	4,652	0.00
USD 700,000	Amgen 5.25% 2/3/2025	632,204	0.22	USD 47,000	Ball 6.875% 15/3/2028	43,978	0.02
USD 220,000	Amgen 5.65% 2/3/2053	206,498	0.07	USD 180,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	154,983	0.05
USD 175,000	Amkor Technology 6.625% 15/9/2027	159,410	0.05	USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.384% 15/11/2033	90,304	0.03
USD 8,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	7,142	0.00	USD 157,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.784% 15/11/2033	141,612	0.05
USD 33,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	30,792	0.01	USD 175,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.884% 15/11/2032	157,410	0.05
USD 140,000	Aon North America 5.125% 1/3/2027	128,765	0.04	USD 30,000	Bank of America 0.981% 25/9/2025	27,006	0.01
USD 9,000	Aramark Services 5% 1/2/2028	7,991	0.00	USD 50,000	Bank of America 1.922% 24/10/2031	38,498	0.01
USD 8,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	7,266	0.00	USD 63,000	Bank of America 2.456% 22/10/2025	56,642	0.02
USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	164,042	0.06	USD 50,000	Bank of America 2.592% 29/4/2031	40,560	0.01
USD 4,000	Ares Capital 2.15% 15/7/2026	3,408	0.00	USD 47,000	Bank of America 3.366% 23/1/2026	42,092	0.01
USD 28,000	Ares Capital 3.875% 15/1/2026	24,807	0.01	USD 61,000	Bank of America 3.384% 2/4/2026	54,489	0.02
USD 29,000	Ares Capital 4.25% 1/3/2025	26,032	0.01	USD 26,610,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.733% 15/2/2050	309,753	0.11
USD 95,000	Ares Capital 5.875% 1/3/2029	87,338	0.03	USD 37,000	Bath & Body Works 6.625% 1/10/2030	33,839	0.01
USD 45,000	Ares Capital 7% 15/1/2027	42,179	0.01	USD 5,000	Bath & Body Works 7.5% 15/6/2029*	4,694	0.00
USD 6,000	Asbury Automotive 4.5% 1/3/2028	5,257	0.00	USD 40,000	Bay Area Toll Authority 6.918% 1/4/2040	42,454	0.02
USD 7,000	Asbury Automotive 4.625% 15/11/2029	6,029	0.00	USD 218,948	Bayview Commercial Asset Trust 2005-3 5.872% 25/11/2035	192,720	0.07
USD 6,000	Asbury Automotive 5% 15/2/2032	5,115	0.00	USD 59,117	Bayview Commercial Asset Trust 2006-4 5.737% 25/12/2036	51,416	0.02
USD 115,000	Ashford Hospitality Trust 2018-ASHF 7.609% 15/4/2035	101,712	0.03	USD 153,244	Bayview Commercial Asset Trust 2007-1 5.797% 25/3/2037	131,700	0.04
USD 51,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	43,711	0.02	USD 248,365	Bayview Commercial Asset Trust 2007-2 5.797% 25/7/2037	210,495	0.07
USD 130,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	110,497	0.04	USD 88,074	Bayview Commercial Asset Trust 2008-2 7.892% 25/4/2038	78,917	0.03
USD 100,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	91,020	0.03	USD 106,377	Bayview Financial Revolving Asset Trust 2004-B 6.366% 28/5/2039	77,928	0.03
USD 110,000	Associated Banc-Corp. 6.455% 29/8/2030	100,113	0.03	USD 77,379	Bayview Financial Revolving Asset Trust 2005-A 6.366% 28/2/2040	65,174	0.02

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 40,000	BBCMS 2018-CHRS Mortgage Trust 4.409% 5/8/2038	29,095	0.01	USD 630,000	Catalent Pharma Solutions 5% 15/7/2027	567,704	0.19
USD 100,000	BBCMS 2018-TALL Mortgage Trust 6.505% 15/3/2037	82,835	0.03	USD 83,000	CCO / CCO Capital 4.25% 1/2/2031	65,189	0.02
USD 194,958	BCAP 2011-RR5-I Trust 3.93% 28/5/2036	167,753	0.06	USD 76,000	CCO / CCO Capital 4.5% 15/8/2030	61,401	0.02
USD 210,134	BCAP Trust 2007-AA4 4.472% 25/6/2047	77,336	0.03	USD 14,000	CCO / CCO Capital 4.5% 1/5/2032	10,790	0.00
USD 179,998	BDS 2022-FL12 7.472% 19/8/2038	162,860	0.06	USD 7,000	CCO / CCO Capital 4.5% 1/6/2033	5,321	0.00
USD 51,585	Bear Stearns Asset Backed I Trust 2006-HE7 5.732% 25/9/2036	46,554	0.02	USD 76,000	CCO / CCO Capital 4.75% 1/3/2030	62,829	0.02
USD 27,069	Bear Stearns Asset Backed I Trust 2007-FS1 5.732% 25/5/2035	24,350	0.01	USD 134,000	CCO / CCO Capital 5% 1/2/2028	116,755	0.04
USD 113,000	Beazer Homes USA 7.25% 15/10/2029	104,463	0.04	USD 12,000	CCO / CCO Capital 5.125% 1/5/2027	10,643	0.00
EUR 108,000	Belden 3.875% 15/3/2028	106,818	0.04	USD 100,000	CCO / CCO Capital 5.375% 1/6/2029	85,660	0.03
USD 60,000	Berry Global 4.875% 15/7/2026	53,722	0.02	USD 72,000	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	58,485	0.02
USD 450,000	BHMS 2018-ATLS 6.884% 15/7/2035	406,291	0.14	USD 131,000	Century Communities 6.75% 1/6/2027	119,476	0.04
USD 82,000	Big River Steel / BRS Finance 6.625% 31/1/2029	75,020	0.03	USD 248,756	CFCRE Commercial Mortgage Trust 2016-C3 1.857% 10/1/2048	4,176	0.00
USD 17,000	Blackstone Private Credit Fund 4.7% 24/3/2025	15,262	0.01	USD 539,168	CFCRE Commercial Mortgage Trust 2016-C4 0.852% 10/5/2058	4,852	0.00
USD 8,000	Block 2.75% 1/6/2026	6,951	0.00	USD 82,391	CFCRE Commercial Mortgage Trust 2016-C4 4.999% 10/5/2058	70,610	0.02
USD 5,000	Block 3.5% 1/6/2031	4,080	0.00	USD 164,000	CFCRE Commercial Mortgage Trust 2017-C8 4.199% 15/6/2050	137,744	0.05
USD 125,000	Blue Racer Midstream / Blue Racer Finance 7.25% 15/7/2032	118,453	0.04	USD 14,000	Champions Financing 8.75% 15/2/2029	12,913	0.01
EUR 110,000	Booking 4% 1/3/2044	109,939	0.04	USD 29,000	Charter Communications Operating / Charter Communications Operating Capital 4.908% 23/7/2025	26,106	0.01
USD 210,000	Broadcom 4.15% 15/11/2030	184,902	0.06	USD 33,520	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	12,857	0.00
USD 7,000	Builders FirstSource 6.375% 15/6/2032	6,510	0.00	EUR 200,000	Chemours 4% 15/5/2026*	197,694	0.07
USD 128,730	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	111,779	0.04	USD 151,000	Chemours 4.625% 15/11/2029	120,834	0.04
USD 125,065	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	99,937	0.03	USD 7,000	Chemours 5.75% 15/11/2028	5,983	0.00
USD 585,000	BX Commercial Mortgage Trust 2024-BIO2 5.594% 13/8/2041	536,693	0.18	USD 25,000	Chesapeake Bay Bridge & Tunnel District 5% 1/7/2051	22,711	0.01
USD 464,000	BX Trust 2018-GW 6.434% 15/5/2035	418,090	0.14	USD 11,000	CHS/Community Health Systems 4.75% 15/2/2031	8,450	0.00
USD 27,000	BXP Trust 2017-CC 3.67% 13/8/2037	19,364	0.01	USD 69,000	CHS/Community Health Systems 5.25% 15/5/2030	55,912	0.02
USD 488,000	BXP Trust 2017-GM 3.379% 13/6/2039	420,480	0.14	USD 12,000	CHS/Community Health Systems 5.625% 15/3/2027	10,494	0.01
USD 45,000	BXP Trust 2017-GM 3.539% 13/6/2039	36,590	0.01	USD 5,000	CHS/Community Health Systems 6% 15/1/2029	4,292	0.00
USD 75,000	California State Public Works Board 8.361% 1/10/2034	83,497	0.03	USD 8,000	CHS/Community Health Systems 8% 15/12/2027	7,244	0.00
USD 215,000	Calpine 5.125% 15/3/2028	189,844	0.06	USD 217,000	CIT Mortgage Loan Trust 2007-1 7.142% 25/10/2037	189,905	0.06
USD 110,000	CAMB Commercial Mortgage Trust 2019-LIFE 7.784% 15/12/2037	99,206	0.03	EUR 150,000	Citigroup 1.5% 24/7/2026	147,251	0.05
USD 70,000	Canaveral Port Authority 5% 1/6/2045	64,530	0.02	USD 400,000	Citigroup 2.572% 3/6/2031	321,987	0.11
USD 30,000	Canaveral Port Authority 5% 1/6/2048	27,791	0.01	USD 48,000	Citigroup 3.106% 8/4/2026	42,758	0.01
USD 230,967	Carrington Mortgage Loan Trust Series 2007-FRE1 5.652% 25/2/2037	196,571	0.07	EUR 200,000	Citigroup 3.75% 14/5/2032	200,962	0.07
EUR 100,000	Catalent Pharma Solutions 2.375% 1/3/2028	97,371	0.03	USD 26,000	Citigroup 4.15% 15/11/2026	22,252	0.01
				USD 30,000	Citigroup Commercial Mortgage Trust 2016-C1 5.105% 10/5/2049	26,040	0.01
				USD 1,195,544	Citigroup Mortgage Loan Trust 2007-AHL2 5.662% 25/5/2037	717,921	0.24

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 345,751	Citigroup Mortgage Loan Trust 2007-AHL3 5.562% 25/7/2045	216,353	0.07	USD 35,000	Consumers Energy 4.35% 15/4/2049	28,278	0.01
USD 361,200	Citigroup Mortgage Loan Trust 2007-AMC1 5.712% 25/12/2036	178,061	0.06	USD 40,000	Contra Costa Community College District 6.504% 1/8/2034	39,606	0.01
USD 104,000	Citigroup Mortgage Loan Trust 2014-C 4.25% 25/2/2054	89,849	0.03	USD 7,000	Coty 5% 15/4/2026	6,304	0.00
USD 34,590	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	26,956	0.01	USD 40,000	County of Broward Airport System Revenue 2.914% 1/10/2032	32,519	0.01
USD 40,000	City of Atlanta Water & Wastewater Revenue 5% 1/11/2040	36,403	0.01	USD 44	Credit Suisse First Boston Mortgage 4.877% 15/4/2037	39	0.00
USD 50,000	City of Riverside Electric Revenue 7.605% 1/10/2040	56,173	0.02	USD 49,011	Credit Suisse First Boston Mortgage 6% 25/1/2043	34,440	0.01
EUR 100,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026*	100,105	0.03	USD 8,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	7,156	0.00
USD 14,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	13,044	0.01	USD 39,500	CSAIL 2015-C4 Commercial Mortgage Trust 3.808% 15/11/2048	35,069	0.01
USD 5,000	Clean Harbors 4.875% 15/7/2027	4,467	0.00	USD 200,000	CSC 11.25% 15/5/2028	160,467	0.06
USD 5,000	Clean Harbors 6.375% 1/2/2031	4,612	0.00	USD 958,501	CSFB Mortgage-Backed Pass-Through Certificates Series 2005-10 6.25% 25/11/2035	188,295	0.06
USD 8,000	Clear Channel Outdoor 5.125% 15/8/2027	7,059	0.00	USD 5,600,893	CSMC 2014-USA OA 0.186% 15/9/2037	1,892	0.00
USD 125,000	Clear Channel Outdoor 7.875% 1/4/2030	117,588	0.04	USD 550,042	CSMC Series 2014-9R 5.704% 27/8/2036	425,355	0.14
USD 44,000	Clear Channel Outdoor 9% 15/9/2028	42,273	0.02	USD 237,305	CWABS Asset Backed Notes Trust 2007-Sea2 6.892% 25/6/2047	168,670	0.06
USD 5,000	Cleveland-Cliffs 5.875% 1/6/2027	4,515	0.00	USD 98,235	CWABS Asset-Backed Certificates Trust 2006-22 5.737% 25/5/2047	75,612	0.03
USD 43,000	Cleveland-Cliffs 6.75% 15/4/2030	39,372	0.01	USD 28,052	CWHEQ Revolving Home Equity Loan Trust Series 2006-I 5.591% 15/1/2037	23,614	0.01
USD 195,000	Cloud Software 8.25% 30/6/2032	184,494	0.06	USD 30,000	Dallas Fort Worth International Airport 3.144% 1/11/2045	21,276	0.01
USD 47,000	Cloud Software 9% 30/9/2029	42,785	0.01	USD 6,000	Dana 4.25% 1/9/2030*	4,911	0.00
USD 125,000	Clydesdale Acquisition 6.625% 15/4/2029	112,759	0.04	USD 58,000	DaVita 3.75% 15/2/2031	46,694	0.02
USD 315,000	Coca-Cola 5.2% 14/1/2055	293,612	0.10	USD 11,000	DaVita 4.625% 1/6/2030	9,384	0.00
USD 45,000	Coca-Cola 5.4% 13/5/2064	42,639	0.02	USD 210,732	DBJPM 2017-C6 Mortgage Trust 1% 10/6/2050	4,412	0.00
USD 135,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	118,111	0.04	USD 61,000	DBJPM 2017-C6 Mortgage Trust 3.328% 10/6/2050	52,564	0.02
USD 800,000	COMM 2015-CCRE23 Mortgage Trust 4.183% 10/5/2048	695,333	0.24	USD 9,000	Delta Air Lines 7.375% 15/1/2026	8,323	0.00
USD 180,783	COMM 2015-CCRE25 Mortgage Trust 0.934% 10/8/2048	738	0.00	USD 28,000	Directv Financing 8.875% 1/2/2030	25,662	0.01
USD 121,000	COMM 2015-CCRE25 Mortgage Trust 4.667% 10/8/2048	102,912	0.03	USD 259,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	226,609	0.08
USD 100,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	86,659	0.03	USD 275,000	Discover Bank 2.45% 12/9/2024	248,070	0.08
USD 63,220	COMM 2015-LC23 Mortgage Trust 3.774% 10/10/2048	56,037	0.02	USD 335,000	Duke Energy Florida 2.4% 15/12/2031	261,361	0.09
USD 5,344,578	COMM 2016-667M Mortgage Trust 0.145% 10/10/2036	6,442	0.00	USD 9,000	Edgewell Personal Care 4.125% 1/4/2029	7,705	0.00
USD 139,725	COMM 2018-COR3 Mortgage Trust 1.75% 10/5/2051	6,821	0.00	USD 207,000	Eli Lilly 5.05% 14/8/2054	189,621	0.07
USD 20,000	Commonwealth Financing Authority 4.144% 1/6/2038	17,118	0.01	USD 30,000	Eli Lilly 5.2% 14/8/2064	27,727	0.01
USD 15,000	Commonwealth of Massachusetts 2.9% 1/9/2049	9,996	0.00	USD 290,000	Elmwood CLO 15 8.952% 22/4/2035	266,892	0.09
USD 10,000	Commonwealth of Massachusetts 5.456% 1/12/2039	9,456	0.00	EUR 200,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	209,514	0.07
USD 114,000	CommScope Technologies 6% 15/6/2025	98,663	0.03	USD 8,000	Encompass Health 4.5% 1/2/2028	7,064	0.00
USD 8,000	Compass Diversified 5.25% 15/4/2029	7,011	0.00	USD 7,000	Encompass Health 4.625% 1/4/2031	5,987	0.00
				EUR 200,000	Encore Capital 4.875% 15/10/2025	200,577	0.07

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 14,000	Energizer 4.375% 31/3/2029	11,883	0.00	USD 2,072,753	Freddie Mac Multifamily Structured Pass Through Certificates 0.939% 25/5/2029	51,926	0.02
USD 54,000	Entegris 4.75% 15/4/2029	47,869	0.02	USD 3,259,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/6/2029	112,698	0.04
USD 298,000	EQM Midstream Partners 7.5% 1/6/2027	277,670	0.09	USD 1,862,331	Freddie Mac Multifamily Structured Pass Through Certificates 1.115% 25/10/2030	82,331	0.03
EUR 600,000	Equinix 0.25% 15/3/2027	557,301	0.19	USD 3,040,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.467% 25/12/2029	132,418	0.04
USD 7,000	Equinix 3.4% 15/2/2052	4,555	0.00	USD 610,000	Freddie Mac Multifamily Structured Pass Through Certificates 4.543% 25/7/2029	560,178	0.19
USD 229,000	EquipmentShare.com 9% 15/5/2028	215,365	0.07	USD 115,813	Freddie Mac Pool 3.5% 1/2/2047	97,432	0.03
USD 5,000	Fair Isaac 4% 15/6/2028	4,337	0.00	USD 71,672	Freddie Mac Pool 3.5% 1/4/2047	60,287	0.02
USD 6,000	Fair Isaac 5.25% 15/5/2026	5,427	0.00	USD 1,373,258	Freddie Mac Pool 6% 1/11/2053	1,274,969	0.43
USD 844,645	Fannie Mae Interest Strip 3% 25/10/2049	126,914	0.04	USD 1,755,783	Freddie Mac Pool 6.5% 1/12/2053	1,657,007	0.56
USD 834,552	Fannie Mae Interest Strip 3% 25/7/2052	131,530	0.04	USD 368,513	Freddie Mac REMICS 3% 25/11/2049	57,035	0.02
USD 920,415	Fannie Mae Pool 2.5% 1/5/2050	720,399	0.24	USD 218,790	Freddie Mac REMICS 3% 25/6/2051	33,581	0.01
USD 1,521,392	Fannie Mae Pool 2.5% 1/9/2050	1,190,730	0.40	USD 284,742	Freddie Mac REMICS 3.5% 25/3/2051	48,411	0.02
USD 1,299,416	Fannie Mae Pool 2.5% 1/10/2051	1,012,135	0.34	USD 748,586	Freddie Mac REMICS 3.5% 25/6/2051	127,780	0.04
USD 187,684	Fannie Mae Pool 3.5% 1/9/2046	158,085	0.05	USD 690,000	Freddie Mac REMICS 6.35% 25/9/2054	622,192	0.21
USD 136,361	Fannie Mae Pool 3.5% 1/8/2047	114,509	0.04	USD 203,535	Freddie Mac REMICS 6.599% 25/3/2054	184,728	0.06
USD 188,078	Fannie Mae Pool 3.5% 1/9/2047	157,904	0.05	USD 1,440,634	Freddie Mac Strips 6.549% 25/5/2054	1,304,954	0.44
USD 77,998	Fannie Mae Pool 3.5% 1/3/2048	65,484	0.02	USD 6,000	Freedom Mortgage 6.625% 15/1/2027	5,355	0.00
USD 97,490	Fannie Mae Pool 6% 1/3/2054	90,177	0.03	USD 2,000	Freedom Mortgage 7.625% 1/5/2026	1,821	0.00
USD 534,153	Fannie Mae Pool 6.5% 1/9/2054	496,798	0.17	USD 15,000	Freedom Mortgage 9.25% 1/2/2029	13,907	0.01
USD 255,253	Fannie Mae REMICS 3% 25/12/2050	37,823	0.01	USD 16,000	Freedom Mortgage 12% 1/10/2028	15,732	0.01
USD 425,205	Fannie Mae REMICS 4% 25/5/2050	81,479	0.03	USD 128,000	Freedom Mortgage 12.25% 1/10/2030	128,346	0.04
USD 530,538	Fannie Mae REMICS 4% 25/8/2051	94,301	0.03	USD 57,565	FREMF 2017-KGS1 Mortgage Trust 3.715% 25/10/2027	47,929	0.02
USD 1,012,535	Fannie Mae REMICS 6.399% 25/6/2054	915,889	0.31	USD 586,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	476,720	0.16
USD 263,213	Fannie Mae REMICS 6.404% 25/9/2054	237,495	0.08	USD 8,818,546	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	25,646	0.01
USD 211,119	Fannie Mae REMICS 6.499% 25/8/2054	191,515	0.06	USD 164,000	Frontier Communications 5% 1/5/2028	144,094	0.05
USD 203,000	Ferrellgas / Ferrellgas Finance 5.875% 1/4/2029	172,253	0.06	USD 443,000	Frontier Communications 8.75% 15/5/2030	422,788	0.14
USD 45,000	Fifth Third Bancorp 5.631% 29/1/2032	41,833	0.01	USD 1,030,000	Frontier Florida 6.86% 1/2/2028	940,844	0.32
USD 2,258,316	First Franklin Mortgage Loan Trust 2006-FFH1 5.992% 25/1/2036	1,871,843	0.63	USD 140,000	Frontier North 6.73% 15/2/2028	125,676	0.04
USD 27,000	FirstEnergy Pennsylvania Electric 4% 15/4/2025	24,165	0.01	USD 433,000	FS Rialto 2022-FL6 Issuer 7.922% 17/8/2037	392,854	0.13
USD 354,370	Five Point Operating / Five Point Capital 10.5% 15/1/2028	330,418	0.11	USD 72,008	GAM Resecuritization Trust 2018-B 6.5% 27/8/2051	62,648	0.02
USD 314,036	Flagstar Mortgage Trust 2018-6RR 4.931% 25/10/2048	272,213	0.09	USD 38,000	Gap 3.625% 1/10/2029	30,734	0.01
USD 55,000	Florida Power & Light 3.99% 1/3/2049	41,826	0.01	USD 5,000	Gap 3.875% 1/10/2031	3,904	0.00
USD 160,000	Florida Power & Light 5.6% 15/6/2054	155,305	0.05				
USD 336,000	Ford Motor 3.25% 12/2/2032	258,838	0.09				
USD 200,000	Ford Motor Credit 5.125% 16/6/2025	180,175	0.06				
GBP 100,000	Ford Motor Credit 5.78% 30/4/2030	119,096	0.04				
USD 498,000	Forestar 5% 1/3/2028	433,064	0.15				
USD 200,000	Foundry JV Holdco 6.25% 25/1/2035	186,149	0.06				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 600,000	GATX 3.1% 1/6/2051	365,949	0.12	USD 1,777,908	Government National Mortgage Association 3% 20/8/2051	260,864	0.09
USD 117,000	Gen Digital 6.75% 30/9/2027	108,477	0.04	USD 432,131	Government National Mortgage Association 3% 20/8/2051	62,345	0.02
USD 5,000	Gen Digital 7.125% 30/9/2030	4,714	0.00	USD 361,422	Government National Mortgage Association 6.354% 20/8/2054	326,363	0.11
USD 1,408,000	General Motors 5.4% 15/10/2029	1,303,937	0.44	USD 242,000	Grand Canyon University 5.125% 1/10/2028	202,394	0.07
EUR 100,000	General Motors Financial 4.5% 22/11/2027	103,592	0.04	USD 7,000	Graphic Packaging International 3.5% 15/3/2028	5,979	0.00
USD 210,000	Gilead Sciences 5.55% 15/10/2053	199,124	0.07	USD 25,000	Great Lakes Water Authority Water Supply System Revenue 5.25% 1/7/2033	23,485	0.01
USD 50,353	Ginnie Mae II Pool 2.5% 20/9/2050	39,632	0.01	USD 117,735	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	105,012	0.04
USD 42,923	Ginnie Mae II Pool 2.5% 20/9/2050	33,856	0.01	USD 100,000	GS Mortgage Trust 2015-590M 3.932% 10/10/2035	79,344	0.03
USD 75,525	Ginnie Mae II Pool 2.5% 20/9/2050	59,364	0.02	USD 95,000	GS Mortgage Trust 2015-GC32 4.547% 10/7/2048	82,321	0.03
USD 1,356,569	Ginnie Mae II Pool 3% 20/6/2050	1,113,207	0.38	USD 32,361	GSMPs Mortgage Loan Trust 2004-4 5.792% 25/6/2034	25,834	0.01
USD 1,897,509	Ginnie Mae II Pool 3% 20/7/2050	1,513,504	0.51	USD 194,291	GSMPs Mortgage Loan Trust 2005-RP2 5.742% 25/3/2035	160,418	0.05
USD 39,765	Ginnie Mae II Pool 3% 20/9/2050	32,559	0.01	USD 101,085	GSR Mortgage Loan Trust 2007-OA2 3.046% 25/6/2047	55,806	0.02
USD 83,949	Ginnie Mae II Pool 3% 20/9/2050	68,737	0.02	USD 9,000	H&E Equipment Services 3.875% 15/12/2028	7,534	0.00
USD 56,002	Ginnie Mae II Pool 3% 20/9/2050	45,847	0.02	USD 17,000	Hanesbrands 4.875% 15/5/2026	15,264	0.01
USD 32,932	Ginnie Mae II Pool 3% 20/9/2050	26,961	0.01	USD 10,000	Hanesbrands 9% 15/2/2031*	9,753	0.00
USD 2,091,942	Ginnie Mae II Pool 3% 20/10/2050	1,794,428	0.61	USD 135,000	HCA 4.625% 15/3/2052	103,949	0.04
USD 1,922,594	Ginnie Mae II Pool 3% 20/10/2050	1,629,890	0.55	USD 130,000	HCA 5.95% 15/9/2054	121,474	0.04
USD 43,098	Ginnie Mae II Pool 3.5% 20/9/2050	36,492	0.01	USD 35,000	Health & Educational Facilities Authority of the State of Missouri 5% 15/11/2029	32,697	0.01
USD 44,639	Ginnie Mae II Pool 3.5% 20/9/2050	37,784	0.01	EUR 100,000	Helios Software / ION Corporate Solutions Finance 7.875% 1/5/2029*	102,763	0.04
USD 27,836	Ginnie Mae II Pool 3.5% 20/9/2050	23,647	0.01	USD 222,000	Hilcorp Energy I / Hilcorp Finance 6.875% 15/5/2034	202,621	0.07
USD 121,349	Ginnie Mae II Pool 3.5% 20/9/2050	102,274	0.03	USD 2,000	Hilton Domestic Operating 3.625% 15/2/2032	1,622	0.00
USD 6,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	5,049	0.00	USD 26,000	Hilton Domestic Operating 4% 1/5/2031	21,725	0.01
USD 2,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	1,801	0.00	USD 8,000	Hilton Domestic Operating 5.75% 1/5/2028	7,243	0.00
EUR 150,000	Goldman Sachs 3% 12/2/2031	148,167	0.05	USD 5,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 4.875% 1/7/2031	4,049	0.00
USD 137,000	Goldman Sachs 3.65% 10/8/2026	116,454	0.04	USD 30,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 5% 1/6/2029	25,631	0.01
USD 140,000	Goldman Sachs 5.727% 25/4/2030	131,934	0.04	USD 16,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	14,370	0.01
USD 5,000	Goodyear Tire & Rubber 4.875% 15/3/2027	4,417	0.00	USD 10,000	Hologic 3.25% 15/2/2029	8,351	0.00
USD 32,000	Goodyear Tire & Rubber 5% 15/7/2029	26,861	0.01	USD 140,000	Home Depot 2.375% 15/3/2051	77,953	0.03
USD 6,000	Goodyear Tire & Rubber 5.25% 15/7/2031	4,923	0.00	USD 900,000	Home Equity Asset Trust 2006-3 5.992% 25/7/2036	765,259	0.26
USD 211,350	GoTo 5.5% 1/5/2028	147,531	0.05	USD 1,979,846	Home Equity Mortgage Trust 2006-2 5.867% 25/7/2036	187,333	0.06
USD 191,350	GoTo 5.5% 1/5/2028	63,058	0.02				
USD 109,558	Government National Mortgage Association 0.52% 16/9/2053	1,420	0.00				
USD 24,434	Government National Mortgage Association 0.657% 16/8/2057	631	0.00				
USD 131,989	Government National Mortgage Association 0.77% 16/12/2057	4,527	0.00				
USD 386,910	Government National Mortgage Association 2.5% 20/10/2050	46,191	0.02				
USD 234,753	Government National Mortgage Association 2.5% 20/10/2050	28,143	0.01				
USD 126,567	Government National Mortgage Association 2.5% 20/11/2050	16,406	0.01				
USD 478,262	Government National Mortgage Association 2.5% 20/12/2050	62,309	0.02				
USD 959,644	Government National Mortgage Association 3% 20/5/2051	137,775	0.05				
USD 106,991	Government National Mortgage Association 3% 20/5/2051	15,341	0.01				
USD 75,764	Government National Mortgage Association 3% 20/5/2051	10,884	0.00				

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 240,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	208,903	0.07	EUR 200,000	Kraft Heinz Foods 4.069% 9/5/2025	200,351	0.07
USD 182,000	Howard Hughes 5.375% 1/8/2028	160,259	0.05	USD 90,000	Kroger 4.6% 15/8/2027	81,522	0.03
USD 90,000	Huntington Bancshares 5.709% 2/2/2035	83,598	0.03	USD 70,000	Kroger 4.7% 15/8/2026	63,393	0.02
USD 46,000	Hyatt Hotels 5.375% 23/4/2025	41,531	0.01	EUR 170,000	Kronos International 9.5% 15/3/2029*	184,790	0.06
USD 43,235	Impac Secured Assets Trust 2006-3 5.732% 25/11/2036	34,524	0.01	USD 110,000	LABL 5.875% 1/11/2028	91,959	0.03
USD 300,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	253,388	0.09	USD 12,634,750	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.313% 15/2/2036	369,923	0.13
USD 444,286	IndyMac INDX Mortgage Loan Trust 2006-AR35 5.752% 25/1/2037	357,621	0.12	USD 30,000	Lamar Media 3.75% 15/2/2028	26,007	0.01
USD 180,177	IndyMac INDX Mortgage Loan Trust 2007-AR9 3.098% 25/4/2037	137,397	0.05	USD 2,000	Lamar Media 4% 15/2/2030	1,690	0.00
USD 67,000	Iron Mountain 4.5% 15/2/2031	56,914	0.02	USD 5,000	Lamar Media 4.875% 15/1/2029	4,439	0.00
USD 31,000	Iron Mountain 7% 15/2/2029	29,048	0.01	USD 7,000	Lamb Weston 4.375% 31/1/2032	5,814	0.00
USD 8,000	Iron Mountain Information Management Services 5% 15/7/2032	6,887	0.00	USD 5,000	Lamb Weston 4.875% 15/5/2028	4,446	0.00
USD 50,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.949% 6/9/2038	43,214	0.01	USD 119,142	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.842% 25/9/2036	95,729	0.03
USD 209,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.949% 6/9/2038	177,301	0.06	USD 680,000	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-3 7.392% 25/10/2037	521,239	0.18
USD 70,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	57,591	0.02	USD 60,994	Lehman XS Trust Series 2007-16N 7.292% 25/9/2047	75,861	0.03
USD 164,745	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 6.594% 15/6/2035	130,716	0.04	USD 243,000	Level 3 Financing 4.625% 15/9/2027	172,235	0.06
USD 67,000	JetBlue Airways / JetBlue Loyalty 9.875% 20/9/2031	59,762	0.02	USD 20,000	Level 3 Financing 10.5% 15/4/2029	19,451	0.01
USD 60,000	JobsOhio Beverage System 3.985% 1/1/2029	54,012	0.02	USD 229,504	Level 3 Financing 11% 15/11/2029	227,529	0.08
EUR 200,000	John Deere Capital 3.45% 16/7/2032	202,494	0.07	USD 58,000	LGI Homes 8.75% 15/12/2028	55,876	0.02
USD 72,000	JPMBB Commercial Mortgage Trust 2016-C1 4.358% 17/3/2049	56,440	0.02	USD 480,000	Lions Gate Capital 1 5.5% 15/4/2029	391,948	0.13
USD 24,000	JPMDB Commercial Mortgage Trust 2018-C8 4.421% 15/6/2051	20,375	0.01	USD 16,000	Lithia Motors 3.875% 1/6/2029	13,426	0.01
USD 20,000	JPMorgan Chase 1.561% 10/12/2025	17,863	0.01	USD 26,000	Lithia Motors 4.375% 15/1/2031	21,662	0.01
USD 126,000	JPMorgan Chase 2.005% 13/3/2026	111,826	0.04	USD 2,000	Live Nation Entertainment 3.75% 15/1/2028	1,726	0.00
USD 126,000	JPMorgan Chase 2.083% 22/4/2026	111,618	0.04	USD 5,000	Live Nation Entertainment 4.75% 15/10/2027	4,403	0.00
USD 32,000	JPMorgan Chase 3.125% 23/1/2025	28,664	0.01	USD 12,000	Live Nation Entertainment 6.5% 15/5/2027	11,048	0.00
USD 26,000	JPMorgan Chase 3.65% 1/6/2026	22,606	0.01	USD 209,292	Long Beach Mortgage Loan Trust 2006-7 5.712% 25/8/2036	75,813	0.03
EUR 100,000	JPMorgan Chase 3.761% 21/3/2034	101,144	0.03	USD 100,000	Louisiana Public Facilities Authority 3% 15/5/2047	72,328	0.03
EUR 140,000	JPMorgan Chase 4.382% 6/6/2028	140,506	0.05	USD 45,000	Louisiana Public Facilities Authority 5% 1/7/2048	41,866	0.01
USD 240,000	KeyCorp 6.401% 6/3/2035	233,162	0.08	USD 110,000	Lowe's 5.625% 15/4/2053	101,380	0.04
USD 492,418	KeyCorp Student Loan Trust 2004-A 6.775% 28/7/2042	417,092	0.14	USD 10,000	Macy's Retail 5.875% 1/4/2029	8,871	0.00
USD 335,642	KeyCorp Student Loan Trust 2005-A 6.901% 27/12/2038	292,293	0.10	USD 2,000	Macy's Retail 5.875% 15/3/2030	1,755	0.00
USD 34,000	KLA 4.95% 15/7/2052	30,101	0.01	USD 40,000	Maryland Health & Higher Educational Facilities Authority 5% 15/8/2027	36,422	0.01
				USD 35,000	Massachusetts Development Finance Agency 5% 1/7/2043	32,564	0.01
				USD 5,000	Massachusetts Housing Finance Agency 4.5% 1/12/2039	4,514	0.00
				USD 150,000	Massachusetts School Building Authority 2.866% 15/10/2031	124,942	0.04
				USD 120,000	Massachusetts School Building Authority 2.966% 15/10/2032	99,171	0.03
				USD 5,000	Match II 3.625% 1/10/2031	4,004	0.00

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 8,000	Match II 4.625% 1/6/2028	6,952	0.00	USD 59,133	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	50,343	0.02
USD 307,000	Mauser Packaging Solutions 7.875% 15/4/2027	286,188	0.10	USD 328,247	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	278,378	0.09
USD 249,000	Medline Borrower 3.875% 1/4/2029	212,835	0.07	USD 407,168	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	312,766	0.11
USD 12,000	Medline Borrower 5.25% 1/10/2029	10,647	0.01	USD 184,481	Mosaic Solar Loan Trust 2019-1 4.37% 21/12/2043	158,246	0.05
EUR 110,000	Medtronic 4.15% 15/10/2053	112,727	0.04	USD 164,516	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	132,496	0.05
USD 100,000	Mercer International 5.125% 1/2/2029	73,905	0.03	USD 37,787	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	31,452	0.01
USD 428,729	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 8.892% 25/10/2037	364,544	0.12	EUR 100,000	National Grid North America 1.054% 20/1/2031	85,893	0.03
USD 250,000	Meta Platforms 5.4% 15/8/2054	232,735	0.08	USD 1,000,000	Nationstar Home Equity Loan Trust 2007-B 5.802% 25/4/2037	857,404	0.29
USD 140,000	Meta Platforms 5.55% 15/8/2064	131,161	0.05	USD 125,000	Nationstar Mortgage 5% 1/2/2026	111,627	0.04
USD 55,000	Metropolitan Transportation Authority 5% 15/11/2041	52,814	0.02	USD 438,000	Nationstar Mortgage 5.5% 15/8/2028	389,701	0.13
USD 304,000	MF1 2024-FL14 7.079% 19/3/2039	273,491	0.09	USD 62,000	Nationstar Mortgage 5.75% 15/11/2031	54,480	0.02
USD 2,000	Molina Healthcare 3.875% 15/11/2030	1,661	0.00	USD 374,000	Nationstar Mortgage 6% 15/1/2027	337,796	0.11
USD 7,000	Molina Healthcare 4.375% 15/6/2028	6,084	0.00	USD 2,000	Navient 5% 15/3/2027	1,774	0.00
EUR 100,000	Molson Coors Beverage 3.8% 15/6/2032	102,128	0.04	USD 5,000	Navient 9.375% 25/7/2030	4,898	0.00
USD 19,000	Morgan Stanley 0.864% 21/10/2025	17,044	0.01	USD 11,000	Navient 11.5% 15/3/2031	11,170	0.00
USD 133,000	Morgan Stanley 1.164% 21/10/2025	119,367	0.04	USD 138,000	Navient Private Education Loan Trust 2014-A 3.5% 15/8/2044	120,157	0.04
USD 95,000	Morgan Stanley 2.63% 18/2/2026	84,737	0.03	USD 72,455	Navient Private Education Loan Trust 2014-A 7.051% 15/10/2031	65,598	0.02
EUR 200,000	Morgan Stanley 4.367% 19/3/2027	200,634	0.07	USD 104,000	Navient Private Education Loan Trust 2015-A 3.5% 15/12/2044	89,189	0.03
USD 150,000	Morgan Stanley 5.164% 20/4/2029	138,128	0.05	USD 57,237	Navient Private Education Loan Trust 2015-A 7.151% 15/11/2030	51,840	0.02
USD 78,647	Morgan Stanley ABS Capital I Trust 2007-SEA1 9.192% 25/2/2047	66,085	0.02	USD 470,000	Navient Private Education Refi Loan Trust 2020-H 2.95% 15/4/2069	353,278	0.12
USD 175,457	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.269% 15/12/2047	1,835	0.00	USD 184,000	NCR Voyix 5% 1/10/2028	165,370	0.06
USD 505,116	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.269% 15/12/2047	876	0.00	USD 40,000	Neogen Food Safety 8.625% 20/7/2030	39,378	0.01
USD 160,798	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 0.404% 15/3/2048	120	0.00	USD 286,295	New Century Home Equity Loan Trust Series 2005-C 6.067% 25/12/2035	215,671	0.07
USD 160,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.465% 15/5/2048	137,194	0.05	USD 120,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	84,276	0.03
USD 245,091	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.448% 15/10/2048	2,764	0.00	USD 55,000	New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	50,544	0.02
USD 39,000	Morgan Stanley Capital I Trust 2017-ASHF 12.534% 15/11/2034	34,953	0.01	USD 60,000	New Orleans Aviation Board 5% 1/1/2040	54,237	0.02
USD 120,942	Morgan Stanley Capital I Trust 2017-H1 2.3% 15/6/2050	5,554	0.00	USD 75,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	69,610	0.02
USD 50,000	Morgan Stanley Capital I Trust 2018-H3 4.177% 15/7/2051	44,256	0.02	USD 20,000	New York City Municipal Water Finance Authority 5.75% 15/6/2041	19,365	0.01
USD 133,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	76,359	0.03	USD 35,000	New York Convention Center Development 5% 15/11/2040	31,955	0.01
USD 100,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	81,596	0.03	USD 10,000	Newell Brands 5.7% 1/4/2026	9,021	0.00
USD 312,550	Morgan Stanley Home Equity Loan Trust 2006-3 5.712% 25/4/2036	199,931	0.07	USD 20,000	Newell Brands 6.375% 15/9/2027	18,216	0.01
USD 53,455	Morgan Stanley Resecuritization Trust 2013-R7 5.784% 26/12/2046	45,049	0.02	USD 8,000	Newell Brands 6.625% 15/9/2029	7,235	0.00
				USD 8,000	News 3.875% 15/5/2029	6,794	0.00
				USD 2,000	News 5.125% 15/2/2032	1,757	0.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 9,000	Nexstar Media 4.75% 1/11/2028	7,600	0.00	USD 73,321	Oregon School Boards Association 5.55% 30/6/2028	67,483	0.02
USD 172,000	Nexstar Media 5.625% 15/7/2027*	151,965	0.05	EUR 100,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	95,553	0.03
USD 150,000	NextEra Energy Capital 6.75% 15/6/2054	142,151	0.05	USD 262,286	Origen Manufactured Housing Contract Trust 2007-B 6.651% 15/10/2037	232,340	0.08
USD 126,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029	116,217	0.04	USD 22,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	18,790	0.01
USD 66,080	Nomura Asset Acceptance Alternative Loan Trust Series 2005-AP1 6.046% 25/2/2035	59,111	0.02	USD 19,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030*	16,122	0.01
USD 16,000	Nordstrom 4.25% 1/8/2031	12,884	0.00	USD 19,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	17,008	0.01
USD 6,000	Novelis 3.25% 15/11/2026	5,225	0.00	USD 94,000	Owens-Brockway Glass Container 7.25% 15/5/2031	85,994	0.03
USD 20,000	Novelis 3.875% 15/8/2031	16,216	0.01	USD 145,000	Pacific Gas and Electric 5.55% 15/5/2029	135,052	0.05
USD 5,000	NRG Energy 3.625% 15/2/2031	4,048	0.00	USD 50,000	Pactiv Evergreen Group Issuer / Pactiv Evergreen Issuer 4.375% 15/10/2028	43,209	0.02
USD 6,000	NuStar Logistics 5.625% 28/4/2027	5,438	0.00	USD 6,000	Pactiv Evergreen Group Issuer/Pactiv Evergreen Issuer 4% 15/10/2027	5,183	0.00
USD 7,000	NuStar Logistics 5.75% 1/10/2025	6,322	0.00	USD 18,000	Paramount Global 4.9% 15/8/2044	12,258	0.00
USD 6,000	NuStar Logistics 6.375% 1/10/2030	5,678	0.00	USD 245,000	Paramount Global 5.25% 1/4/2044	172,611	0.06
USD 256,253	Oakwood Mortgage Investors 7.475% 15/8/2027	182,881	0.06	USD 310,000	Paramount Global 6.375% 30/3/2062	257,054	0.09
USD 30,000	Ohio Power 2.9% 1/10/2051	17,413	0.01	USD 37,000	Paramount Global 7.875% 30/7/2030	36,369	0.01
USD 1,351,434	Olympic Tower 2017-OT Mortgage Trust 0.511% 10/5/2039	10,831	0.00	USD 245,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	211,120	0.07
USD 107,199	Olympic Tower 2017-OT Mortgage Trust 4.077% 10/5/2039	71,344	0.02	USD 35,000	PECO Energy 4.375% 15/8/2052	27,734	0.01
USD 200,000	Olympus Water US 4.25% 1/10/2028	169,987	0.06	USD 20,000	Pennsylvania Economic Development Financing Authority 5% 31/12/2038	18,407	0.01
EUR 300,000	Olympus Water US 9.625% 15/11/2028	321,906	0.11	USD 125,000	PennyMac Financial Services 5.75% 15/9/2031	109,320	0.04
USD 290,000	Olympus Water US 9.75% 15/11/2028	279,307	0.10	USD 113,000	PennyMac Financial Services 7.875% 15/12/2029	108,144	0.04
USD 1,670,125	One Market Plaza Trust 2017-1MKT 0% 10/2/2032	4,781	0.00	USD 11,000	Pilgrim's Pride 4.25% 15/4/2031	9,364	0.00
USD 2,000	OneMain Finance 4% 15/9/2030	1,602	0.00	USD 227,000	Pilgrim's Pride 6.25% 1/7/2033	217,075	0.07
USD 10,000	OneMain Finance 7.125% 15/3/2026	9,208	0.00	USD 323,000	Pitney Bowes 6.875% 15/3/2027*	288,226	0.10
USD 84,000	OneMain Finance 7.875% 15/3/2030	79,566	0.03	USD 787,000	PNC Financial Services 4.758% 26/1/2027	709,778	0.24
USD 9,000	OneMain Finance 9% 15/1/2029	8,637	0.00	USD 235,000	PNC Financial Services 5.401% 23/7/2035	218,265	0.07
USD 130,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	109,900	0.04	USD 40,000	Port of Seattle WA 5% 1/5/2043	36,849	0.01
USD 750,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	632,964	0.21	USD 41,000	Post 4.5% 15/9/2031	34,466	0.01
USD 100,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	81,784	0.03	USD 15,000	Post 4.625% 15/4/2030	12,889	0.01
USD 5,000	Open Text 4.125% 15/2/2030	4,212	0.00	USD 4,000	Post 5.625% 15/1/2028	3,613	0.00
USD 6,000	Open Text 4.125% 1/12/2031	4,941	0.00	USD 2,000	Prime Security Services Borrower / Prime Finance 3.375% 31/8/2027	1,714	0.00
USD 1,250,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 6.127% 25/11/2035	951,638	0.32	USD 8,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	7,242	0.00
USD 20,475	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	15,948	0.01	USD 7,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	6,305	0.00
USD 18,418	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	14,417	0.00	USD 401,000	PRPM 2024-4 6.414% 25/8/2029	362,045	0.12
USD 75,000	Oracle 2.5% 1/4/2025	66,695	0.02				
USD 100,000	Oracle 2.875% 25/3/2031	81,042	0.03				
USD 190,000	Oracle 2.95% 1/4/2030	157,837	0.05				
USD 27,688	Oregon School Boards Association 4.759% 30/6/2028	25,115	0.01				

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 450,000	Public Service Electric and Gas 4.65% 15/3/2033	407,721	0.14	USD 2,000	Service International 3.375% 15/8/2030	1,629	0.00
USD 195,000	Public Service Electric and Gas 5.3% 1/8/2054	181,079	0.06	USD 14,000	Service International 4% 15/5/2031	11,582	0.01
USD 21,000	Qorvo 1.75% 15/12/2024	18,747	0.01	USD 7,000	Service International 4.625% 15/12/2027	6,212	0.00
USD 113,892	Ready Capital Mortgage Financing 2022-FL9 7.745% 25/6/2037	103,049	0.04	USD 332,500	Sesac Finance 5.216% 25/7/2049	297,595	0.10
USD 101,000	Reworld 4.875% 1/12/2029	84,685	0.03	USD 140,000	Sherwin-Williams 3.45% 1/8/2025*	124,766	0.04
USD 310,035	RFMSI Series 2006-SA2 Trust 5.695% 25/8/2036	199,311	0.07	USD 11,000	Sirius XM Radio 3.875% 1/9/2031	8,539	0.00
USD 6,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	5,212	0.00	USD 62,000	Sirius XM Radio 4% 15/7/2028	52,492	0.02
USD 21,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	18,614	0.01	USD 15,000	Sirius XM Radio 4.125% 1/7/2030	12,187	0.00
USD 5,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	4,696	0.00	USD 97,000	Sirius XM Radio 5% 1/8/2027	85,970	0.03
USD 250,000	RingCentral 8.5% 15/8/2030	242,915	0.08	USD 14,000	Sirius XM Radio 5.5% 1/7/2029	12,310	0.00
USD 125,000	Ritchie Bros 6.75% 15/3/2028	116,245	0.04	USD 2,000	Six Flags Entertainment 5.5% 15/4/2027	1,794	0.00
USD 270,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	232,113	0.08	USD 92,000	Six Flags Entertainment 7.25% 15/5/2031	86,186	0.03
USD 8,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	6,710	0.00	USD 66,252	SLM Private Credit Student Loan Trust 2005-B 5.931% 15/6/2039	58,699	0.02
USD 598,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	492,913	0.17	USD 609,664	SLM Private Education Loan Trust 2010-C 10.201% 15/10/2041	575,284	0.19
USD 7,000	Rockies Express Pipeline 3.6% 15/5/2025	6,218	0.00	USD 165,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	133,929	0.05
USD 188,000	Sabre GBLB 8.625% 1/6/2027*	163,465	0.06	USD 100,000	SMB Private Education Loan Trust 2015-A 4.5% 15/10/2048	87,480	0.03
USD 152,000	Sabre GBLB 11.25% 15/12/2027	138,575	0.05	USD 42,753	SMB Private Education Loan Trust 2017-A 2.88% 15/9/2034	38,005	0.01
USD 1,024,317	Saxon Asset Trust 2007-1 5.682% 25/1/2047	892,191	0.30	USD 140,000	SMB Private Education Loan Trust 2020-PT-A 3.2% 15/9/2054	104,257	0.04
USD 43,000	SBA Communications 3.125% 1/2/2029	35,730	0.01	USD 350,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	271,476	0.09
USD 8,000	SBA Communications 3.875% 15/2/2027	7,000	0.00	USD 535,160	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	412,361	0.14
EUR 121,000	SCIL IV / SCIL USA 4.375% 1/11/2026*	120,894	0.04	USD 122,000	Sofi Professional Loan Program 2018-A 3.61% 25/2/2042	103,549	0.03
EUR 200,000	SCIL IV / SCIL USA 9.5% 15/7/2028	217,022	0.07	USD 155,000	Solventum 5.4% 1/3/2029	142,833	0.05
USD 9,000	Scotts Miracle-Gro 4.375% 1/2/2032*	7,353	0.00	USD 784,000	Solventum 5.45% 13/3/2031	722,675	0.25
USD 100,000	Scotts Miracle-Gro 4.5% 15/10/2029	85,851	0.03	USD 885,000	Southern Power 0.9% 15/1/2026	760,123	0.26
USD 6,000	Sealed Air 4% 1/12/2027	5,224	0.00	USD 9,000	Standard Industries 3.375% 15/1/2031	7,121	0.00
USD 200,000	Securitized Asset Backed Receivables Trust 2006-OP1 6.397% 25/10/2035	140,669	0.05	USD 10,000	Standard Industries 4.375% 15/7/2030	8,449	0.00
USD 41,325	Securitized Asset Backed Receivables Trust 2007-BR1 5.612% 25/2/2037	16,346	0.01	USD 97,000	Standard Industries 4.75% 15/1/2028	85,506	0.03
USD 440,444	Securitized Asset Backed Receivables Trust 2007-BR1 5.932% 25/2/2037	174,160	0.06	USD 35,000	Standard Industries 5% 15/2/2027	31,251	0.01
USD 87,000	Select Medical 6.25% 15/8/2026	78,985	0.03	USD 9,000	Starwood Property Trust 4.375% 15/1/2027	7,908	0.00
USD 76,000	Sempra 6.875% 1/10/2054	69,511	0.02	USD 169,000	Starwood Property Trust 7.25% 1/4/2029	159,060	0.05
USD 15,000	Sensata Technologies 3.75% 15/2/2031	12,245	0.00	USD 55,000	State of California 7.3% 1/10/2039	59,820	0.02
				USD 30,000	State of California 7.35% 1/11/2039	32,698	0.01
				USD 25,000	State of California 7.5% 1/4/2034	27,072	0.01
				USD 60,000	State of California 7.55% 1/4/2039	67,863	0.02
				USD 80,000	State of Georgia 4% 1/7/2040	75,007	0.03
				USD 160,000	State of Georgia 4% 1/7/2041	148,840	0.05
				USD 220,000	State of Minnesota 4% 1/9/2038	209,263	0.07
				USD 150,000	State of New York 2.8% 15/2/2032	124,079	0.04
				USD 39,398	State of Oregon 5.892% 1/6/2027	36,424	0.01

* All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 45,000	State of Washington 5% 1/8/2040	42,491	0.02	USD 436,000	United States Treasury Note/Bond 1.875% 15/11/2051	244,614	0.08
USD 591,000	State Street 6.601% 15/6/2047	454,530	0.15	USD 203,900	United States Treasury Note/Bond 2.25% 15/8/2049	126,650	0.04
USD 69,000	Stem 0.5% 1/12/2028	19,935	0.01	USD 696,000	United States Treasury Note/Bond 2.25% 15/2/2052	427,930	0.14
USD 50,000	STL 8.75% 15/2/2029	47,828	0.02	USD 164,000	United States Treasury Note/Bond 2.375% 15/5/2051	103,954	0.04
USD 806,247	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	410,506	0.14	USD 100,300	United States Treasury Note/Bond 2.625% 31/5/2027	87,815	0.03
USD 268,649	Structured Asset Mortgage Loan Trust Series 2006-RF4 6% 25/10/2036	131,581	0.04	USD 167,100	United States Treasury Note/Bond 2.875% 15/5/2032	141,585	0.05
USD 35,000	Sumter Landing Community Development District 4.172% 1/10/2047	28,892	0.01	USD 734,700	United States Treasury Note/Bond 4% 15/11/2052	643,455	0.22
USD 5,000	Taylor Morrison Communities 5.75% 15/1/2028	4,564	0.00	USD 128,000	United Wholesale Mortgage 5.5% 15/11/2025	115,548	0.04
USD 374,000	Taylor Morrison Communities 5.875% 15/6/2027	341,991	0.12	USD 17,000	United Wholesale Mortgage 5.5% 15/4/2029	15,006	0.01
USD 151,000	TEGNA 4.625% 15/3/2028*	128,438	0.04	USD 536,000	UnitedHealth 5.625% 15/7/2054	510,983	0.17
USD 2,000	TEGNA 4.75% 15/3/2026	1,784	0.00	USD 210,000	UnitedHealth 5.75% 15/7/2064	200,945	0.07
USD 36,000	TEGNA 5% 15/9/2029	30,238	0.01	USD 182,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	167,921	0.06
USD 8,000	Tempur Sealy International 3.875% 15/10/2031	6,389	0.00	USD 64,000	Univision Communications 4.5% 1/5/2029	50,789	0.02
USD 5,000	Tempur Sealy International 4% 15/4/2029	4,193	0.00	USD 129,000	Univision Communications 6.625% 1/6/2027	115,438	0.04
USD 448,000	Tenet Healthcare 4.25% 1/6/2029	389,558	0.13	USD 2,000	Univision Communications 7.375% 30/6/2030	1,734	0.00
USD 7,000	Tenet Healthcare 4.375% 15/1/2030	6,048	0.00	USD 12,000	Univision Communications 8% 15/8/2028	10,948	0.00
USD 12,000	Tenet Healthcare 4.625% 15/6/2028	10,599	0.01	USD 3,648	US Airways 2012-2 Class A Pass Through Trust 4.625% 3/6/2025	3,271	0.00
USD 9,000	Tenet Healthcare 6.75% 15/5/2031	8,452	0.00	EUR 200,000	US Bancorp 4.009% 21/5/2032	204,030	0.07
USD 150,000	Tenneco 8% 17/11/2028	127,049	0.04	EUR 100,000	US Bancorp 4.351% 21/5/2028	99,706	0.03
USD 30,000	Tennessee Housing Development Agency 3.75% 1/7/2038	26,915	0.01	USD 10,000	US Foods 6.875% 15/9/2028	9,399	0.00
USD 15,000	Tennessee Housing Development Agency 3.85% 1/7/2043	12,917	0.01	USD 22,000	US Foods 7.25% 15/1/2032	20,981	0.01
USD 15,000	Tennessee Housing Development Agency 3.95% 1/1/2049	12,614	0.00	USD 245,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	223,323	0.08
USD 80,000	Texas A&M University 2.836% 15/5/2027	70,047	0.02	USD 32,000	Venture Global Calcasieu Pass 6.25% 15/1/2030	30,064	0.01
USD 100,000	Texas Capital Bancshares 4% 6/5/2031	83,897	0.03	USD 569,000	Venture Global LNG 8.375% 1/6/2031	546,318	0.19
USD 25,000	Texas Private Activity Bond Surface Transportation 5% 31/12/2055	22,720	0.01	USD 19,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	15,741	0.01
USD 399,000	T-Mobile USA 3.4% 15/10/2052	259,876	0.09	USD 180,000	Verizon Communications 5.5% 23/2/2054*	168,361	0.06
USD 110,000	T-Mobile USA 5.5% 15/1/2055	101,182	0.04	USD 78,000	VF 2.4% 23/4/2025	69,021	0.02
USD 134,000	Tri Pointe Homes 5.25% 1/6/2027	121,173	0.04	USD 268,000	Viasat 7.5% 30/5/2031	185,036	0.06
USD 142,000	Truist Financial 5.711% 24/1/2035*	133,271	0.05	USD 7,000	Walgreens Boots Alliance 3.2% 15/4/2030	5,091	0.00
USD 75,000	UBS Commercial Mortgage Trust 2018-C12 4.788% 15/8/2051	62,406	0.02	USD 7,000	Walgreens Boots Alliance 3.45% 1/6/2026	6,036	0.00
EUR 100,000	UGI International 2.5% 1/12/2029	90,380	0.03	USD 125,000	Walgreens Boots Alliance 8.125% 15/8/2029	112,973	0.04
USD 125,000	UKG 6.875% 1/2/2031	116,707	0.04	USD 56,175	WaMu Mortgage Pass-Through Certificates Series 2006-AR8 Trust 4.887% 25/8/2046	46,484	0.02
USD 11,000	United Airlines 4.375% 15/4/2026	9,717	0.00				
USD 22,000	United Airlines 4.625% 15/4/2029	18,930	0.01				
USD 56,380	United Airlines 2013-1 Class A Pass Through Trust 4.3% 15/8/2025	50,166	0.02				
USD 1,487,600	United States Treasury Inflation Indexed Bonds 2.125% 15/4/2029	1,391,976	0.47				
USD 250,700	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2054	238,258	0.08				

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 163,442	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.912% 25/6/2047	122,289	0.04	USD 136,000	Xerox 5.5% 15/8/2028	105,096	0.04
USD 560,695	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.96% 25/6/2047	408,713	0.14	USD 33,000	XHR 4.875% 1/6/2029	28,347	0.01
USD 73,801	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	46,420	0.02	USD 51,000	XHR 6.375% 15/8/2025	46,044	0.02
USD 29,296	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	20,947	0.01	USD 1,641,829	Yale Mortgage Loan Trust 2007-1 5.792% 25/6/2037	470,551	0.16
USD 286,539	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 6.412% 25/4/2047	220,903	0.07	USD 35,000	Yum! Brands 3.625% 15/3/2031	29,046	0.01
USD 181,436	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 4.073% 25/10/2036	123,333	0.04	USD 5,000	Yum! Brands 5.375% 1/4/2032	4,474	0.00
USD 69,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	60,634	0.02	USD 69,000	Zayo 4% 1/3/2027*	54,426	0.02
GBP 140,000	Wells Fargo 2% 28/7/2025	161,555	0.05	USD 200,000	ZF North America Capital 6.75% 23/4/2030	185,661	0.06
USD 63,000	Wells Fargo 2.188% 30/4/2026	55,749	0.02			100,091,763	33.87
EUR 160,000	Wells Fargo 3.9% 22/7/2032	161,797	0.06		Uruguay		
USD 122,000	Wells Fargo 3.908% 25/4/2026	109,200	0.04	UYU 584,708	Uruguay Government International Bond 9.75% 20/7/2033	13,189	0.00
EUR 100,000	Wells Fargo 4.388% 22/7/2028	99,591	0.03		Uzbekistan		
USD 150,000	Wells Fargo 4.54% 15/8/2026	134,869	0.05	EUR 100,000	Republic of Uzbekistan International Bond 5.375% 29/5/2027	100,450	0.03
USD 125,000	Wells Fargo 5.574% 25/7/2029	116,686	0.04				
USD 518,000	Wells Fargo 6.303% 23/10/2029	496,760	0.17			238,139,945	80.60
USD 27,487	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	24,017	0.01		COMMERCIAL PAPER		
USD 126,439	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.384% 15/8/2049	2,265	0.00		Egypt		
USD 107,000	Wells Fargo Commercial Mortgage Trust 2016-C35 3.184% 15/7/2048	92,291	0.03	EGP 9,200,000	Egypt Treasury Bills 0% 10/12/2024	158,483	0.06
USD 250,000	Wells Fargo Commercial Mortgage Trust 2016-LC25 3.64% 15/12/2059	220,265	0.07		Germany		
USD 21,531	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.108% 15/1/2059	18,874	0.01	USD 257,000	Bayer 0% 10/9/2024	231,611	0.08
USD 60,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	49,072	0.02		United States		
USD 106,000	Wells Fargo Commercial Mortgage Trust 2018-C46 4.633% 15/8/2051	89,054	0.03	USD 387,000	HSBC USA 0% 9/9/2024	348,835	0.12
USD 285,000	Welltower 4.25% 1/4/2026	255,798	0.09	USD 644,000	HSBC USA 0% 16/9/2024	579,890	0.19
USD 54,000	Wesleyan University 4.781% 1/7/2116	44,310	0.02	USD 332,000	HSBC USA 0% 11/10/2024	297,844	0.10
USD 12,000	Western Digital 4.75% 15/2/2026	10,745	0.00	USD 326,000	HSBC USA 0% 27/11/2024	290,509	0.10
USD 23,822	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	20,173	0.01			1,517,078	0.51
USD 198,000	WinWater Mortgage Loan Trust 2014-3 3.977% 20/11/2044	139,183	0.05				
USD 462,103	WinWater Mortgage Loan Trust 2015-5 3.755% 20/8/2045	261,506	0.09		Other Transferable Securities		
USD 9,000	WMG Acquisition 3.875% 15/7/2030	7,546	0.00		COMMON / PREFERRED STOCKS (SHARES) & WARRANTS		
USD 125,000	Wrangler Holdco 6.625% 1/4/2032	116,735	0.04		Luxembourg		
USD 25,000	WRKCo 3.75% 15/3/2025	22,380	0.01	3,665	HomeToGo (Wts 31/12/2025)**	3	0.00
					United States		
				2,209	Astra Space**	997	0.00
				7,864	Lessen**	33,228	0.01
				168,031	RapidSOS**	147,157	0.05
				93,167	RapidSOS (Wts 13/12/2033)**	80,752	0.03
						262,134	0.09
					BONDS		
					Cayman Islands		
				USD 250,000	ALM VII 0% 15/10/2116**	-	0.00
				USD 390,000	CarVal CLO XI C 0% 20/10/2037**	352,114	0.12
				USD 390,000	CarVal CLO XI C 0% 20/10/2037**	352,114	0.12

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 390,000	CarVal CLO XI C 0% 20/10/2037**	352,114	0.12	USD 250,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	225,714	0.08
USD 260,000	Flatiron CLO 25 0% 17/10/2037**	234,743	0.08	USD 250,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	225,714	0.08
USD 250,000	Flatiron CLO 25 0% 17/10/2037**	225,714	0.07			1,417,485	0.48
USD 250,000	Flatiron CLO 25 0% 17/10/2037**	225,714	0.07		Luxembourg		
USD 250,000	Oaktree CLO 2024-27 0% 22/10/2037**	225,714	0.08	EUR 44,000	Opus-Chartered Issuances 2.5% 4/7/2025**	44,000	0.01
USD 270,000	Oaktree CLO 2024-27 0% 22/10/2037**	243,772	0.08		United States		
USD 250,000	Palmer Square CLO 2022-3 8.135% 20/7/2037**	225,714	0.08	USD 618,178	Lessen 0% 5/1/2028**	520,452	0.18
USD 250,000	Trestles CLO VII 0% 25/10/2037**	225,714	0.08	AUD 120,000	Oceana 12% 31/7/2025**	73,763	0.02
		2,663,427	0.90	AUD 180,000	Oceana 12.5% 31/7/2026**	111,118	0.04
	Ireland			AUD 300,000	Oceana 12.5% 31/7/2027**	186,703	0.06
EUR 110,000	Sona Fios CLO III 0% 20/4/2037**	110,000	0.04			892,036	0.30
	Jersey			Total Bonds		5,126,948	1.73
USD 570,000	Benefit Street Partners CLO XXVII 6.555% 20/10/2037**	514,629	0.17	Total Other Transferable Securities		5,389,085	1.82
USD 250,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	225,714	0.07	Total Portfolio		249,428,984	84.41
USD 250,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	225,714	0.08	Other Net Assets		46,056,187	15.59
				Total Net Assets (EUR)		295,485,171	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD	75,576	USD	50,000	BNP Paribas	18/9/2024	1,153
AUD	175,000	USD	117,260	HSBC Bank	18/9/2024	1,333
AUD	294,007	USD	200,000	Royal Bank of Canada	18/9/2024	(465)
AUD	968,581	USD	650,964	JP Morgan	18/9/2024	5,612
AUD	444,271	EUR	270,000	Morgan Stanley	18/9/2024	1,969
AUD	451,144	EUR	270,736	JP Morgan	18/9/2024	5,440
AUD	33,463	USD	21,857	Nomura	18/9/2024	765
AUD	20,000	CHF	11,535	JP Morgan	18/9/2024	(27)
AUD	20,000	CHF	11,388	HSBC Bank	18/9/2024	129
AUD	70,000	NZD	76,494	Deutsche Bank	18/9/2024	(316)
AUD	20,000	CHF	11,126	Citigroup	18/9/2024	408
AUD	90,000	CHF	51,018	UBS	18/9/2024	823
AUD	64,535	EUR	39,158	Toronto-Dominion	25/9/2024	342
AUD	10,000	CHF	5,775	Royal Bank of Canada	18/9/2024	(21)
AUD	20,000	CHF	11,440	Bank of America	18/9/2024	73
AUD	30,000	NZD	32,640	JP Morgan	18/9/2024	(55)
AUD	40,000	NZD	43,312	Barclays	18/9/2024	45
BRL	707,307	USD	129,944	HSBC Bank	18/9/2024	(4,742)
BRL	2,925,412	USD	535,377	Barclays	18/9/2024	(17,747)
BRL	571,621	EUR	97,160	Citibank	18/9/2024	(6,243)
BRL	586,126	EUR	100,112	Morgan Stanley	18/9/2024	(6,888)
BRL	2,455,182	USD	436,417	Citigroup	4/9/2024	(2,624)
BRL	868,560	USD	154,000	HSBC Bank	4/9/2024	(577)
BRL	2,067,703	USD	364,000	Morgan Stanley	4/9/2024	985
BRL	1,067,354	USD	188,000	BNP Paribas	4/9/2024	417
BRL	527,124	USD	93,000	Toronto-Dominion	4/9/2024	67
BRL	250,000	USD	43,875	JP Morgan	18/9/2024	177
BRL	3,732,099	USD	652,465	BNY Mellon	2/10/2024	3,956
BRL	533,089	USD	93,000	Goldman Sachs	4/9/2024	1,018
BRL	3,193,800	USD	589,012	Goldman Sachs	23/9/2024	(23,739)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
BRL	217,748	USD	39,500	UBS	23/9/2024	(1,025)
BRL	1,209,242	USD	219,020	Toronto-Dominion	2/10/2024	(5,583)
BRL	372,801	USD	66,000	Bank of America	23/9/2024	(287)
BRL	552,524	USD	98,000	HSBC Bank	2/10/2024	(681)
CAD	137,047	USD	100,000	BNP Paribas	18/9/2024	1,511
CAD	302,343	USD	220,314	JP Morgan	18/9/2024	3,600
CAD	208,159	USD	152,000	Citibank	18/9/2024	2,192
CHF	106,709	USD	120,000	HSBC Bank	18/9/2024	5,246
CHF	250,017	USD	284,000	JP Morgan	18/9/2024	9,727
CHF	44,374	USD	50,000	BNP Paribas	18/9/2024	2,092
CHF	44,317	USD	50,000	UBS	18/9/2024	2,032
CHF	778,763	USD	892,330	Morgan Stanley	18/9/2024	23,335
CHF	33,878	AUD	60,000	JP Morgan	18/9/2024	(692)
CHF	11,371	AUD	20,000	Toronto-Dominion	18/9/2024	(148)
CHF	28,775	AUD	50,000	Morgan Stanley	18/9/2024	1
CHF	11,490	AUD	20,000	Citigroup	18/9/2024	(21)
CHF	5,755	AUD	10,000	Goldman Sachs	18/9/2024	-
CLP	254,452,224	USD	278,000	HSBC Bank	25/9/2024	913
CLP	59,783,168	USD	64,000	Royal Bank of Canada	25/9/2024	1,401
CLP	32,842,947	USD	35,645	Morgan Stanley	23/9/2024	333
CNH	890,935	USD	125,020	BNP Paribas	27/1/2025	2,254
CNH	518,024	USD	72,840	Citigroup	27/1/2025	1,177
CNH	530,000	USD	73,600	BNP Paribas	16/10/2024	1,456
CNH	3,530,000	USD	487,535	JP Morgan	16/10/2024	12,105
CNH	2,221,432	USD	308,884	Citibank	19/9/2024	4,959
CNH	2,200,000	USD	311,227	BNP Paribas	18/12/2024	2,410
CNH	1,790,584	USD	252,000	Bank of America	23/9/2024	1,376
CNY	3,327,240	USD	476,000	Morgan Stanley	27/1/2025	517
COP	5,360,653,000	USD	1,288,664	BNP Paribas	23/10/2024	(1,349)
COP	2,426,370,000	USD	584,950	HSBC Bank	24/2/2025	(10,697)
COP	1,313,254,000	USD	330,129	Citigroup	21/2/2025	(17,808)
COP	833,934,131	USD	209,758	Toronto-Dominion	19/9/2024	(7,734)
COP	364,696,480	USD	90,337	Bank of America	23/9/2024	(2,172)
COP	518,978,332	GBP	98,577	Barclays	25/9/2024	(4,079)
COP	650,400,000	USD	160,000	Citibank	25/9/2024	(2,918)
COP	654,080,000	USD	160,000	Toronto-Dominion	25/9/2024	(2,118)
COP	1,057,702,500	USD	261,000	Citigroup	25/9/2024	(5,468)
CZK	4,287,613	USD	185,464	BNP Paribas	25/9/2024	3,919
CZK	3,930,258	USD	173,214	BNP Paribas	23/9/2024	693
EUR	119,020	NOK	1,400,000	Goldman Sachs	18/9/2024	(239)
EUR	840,067	USD	914,837	Morgan Stanley	18/9/2024	14,669
EUR	206,752	GBP	176,359	Barclays	25/9/2024	(2,391)
EUR	38,616	GBP	32,978	HSBC Bank	23/9/2024	(495)
EUR	3,000	HUF	1,185,508	Goldman Sachs	23/9/2024	(15)
EUR	1,749,871	USD	1,893,506	BNP Paribas	18/9/2024	41,484
EUR	55,000	PLN	236,094	BNY Mellon	25/9/2024	(121)
EUR	235,956	GBP	199,512	HSBC Bank	18/9/2024	(705)
EUR	18,470,319	GBP	15,670,454	JP Morgan	18/9/2024	(117,971)
EUR	201,000	USD	224,545	Barclays	23/9/2024	(1,546)
EUR	343,000	USD	383,258	Barclays	25/9/2024	(2,677)
EUR	555,354	USD	595,712	Bank of America	18/9/2024	17,882
EUR	14,877	AUD	24,000	Westpac	18/9/2024	185
EUR	104,707	JPY	18,000,000	JP Morgan	18/9/2024	(7,107)
EUR	24,625	USD	26,548	HSBC Bank	1/10/2024	686
EUR	56,018	PLN	240,000	HSBC Bank	18/9/2024	(39)
EUR	45,787	USD	50,000	Credit Agricole	18/9/2024	675
EUR	6,234,048	USD	6,751,193	HSBC Bank	18/9/2024	142,887
EUR	4,091	USD	4,483	Westpac	17/10/2024	52
EUR	631,448	USD	686,871	JP Morgan	18/9/2024	11,729
EUR	1,400,000	USD	1,523,296	BNY Mellon	18/9/2024	25,629
EUR	68,918	GBP	58,000	Citibank	18/9/2024	118

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	106,454	GBP	90,000	Westpac	18/9/2024	(304)
EUR	135,000	AUD	223,416	Morgan Stanley	18/9/2024	(1,768)
EUR	3,195,988	USD	3,478,000	Barclays	18/9/2024	58,015
EUR	279,923	GBP	236,000	Nomura	18/9/2024	(20)
EUR	1,431,184	USD	1,554,707	Toronto-Dominion	18/9/2024	28,473
EUR	807,602	AUD	1,320,776	JP Morgan	18/9/2024	(936)
EUR	149,129,749	USD	160,897,848	UBS	18/9/2024	3,962,114
EUR	3,034	SEK	35,000	BNP Paribas	18/9/2024	(43)
EUR	79,311	USD	87,094	Goldman Sachs	1/10/2024	779
EUR	73,677	JPY	11,622,000	Toronto-Dominion	18/9/2024	1,482
EUR	218,465	AUD	362,000	BNY Mellon	18/9/2024	(3,140)
EUR	57,258	PLN	250,000	Goldman Sachs	18/9/2024	(1,135)
EUR	331,547	GBP	281,000	UBS	18/9/2024	(1,775)
EUR	314,675	GBP	267,000	BNY Mellon	18/9/2024	(2,040)
EUR	97,160	BRL	568,444	Citigroup	18/9/2024	6,749
EUR	1,591,809	JPY	267,058,000	Royal Bank of Canada	18/9/2024	(67,131)
EUR	129,232	HKD	1,086,000	Bank of America	19/9/2024	3,505
EUR	77,625	NOK	883,000	HSBC Bank	18/9/2024	2,407
EUR	875,419	SEK	9,812,000	HSBC Bank	18/9/2024	12,696
EUR	100,112	BRL	588,108	Citibank	18/9/2024	6,573
EUR	27,758	PLN	120,000	Deutsche Bank	18/9/2024	(271)
GBP	60,000	USD	76,978	BNY Mellon	18/9/2024	1,720
GBP	318,777	USD	412,776	JP Morgan	18/9/2024	5,709
GBP	9,163	JPY	1,800,000	Credit Agricole	18/9/2024	(312)
GBP	318,810	USD	407,170	HSBC Bank	18/9/2024	10,810
GBP	34,245	EUR	40,000	Barclays	18/9/2024	621
GBP	34,305	EUR	40,000	BNP Paribas	18/9/2024	693
GBP	17,156	EUR	20,000	Morgan Stanley	18/9/2024	351
GBP	17,182	EUR	20,000	HSBC Bank	18/9/2024	381
GBP	8,591	EUR	10,000	Bank of America	18/9/2024	191
GBP	8,570	EUR	10,000	JP Morgan	18/9/2024	165
GBP	272,290	USD	353,828	UBS	25/9/2024	3,775
GBP	34,145	USD	44,377	UBS	23/9/2024	466
HKD	7,781,500	USD	1,000,000	HSBC Bank	5/11/2024	318
HKD	7,777,500	USD	1,000,000	UBS	1/11/2024	(248)
HKD	4,923,160	USD	634,199	HSBC Bank	29/5/2025	696
HKD	4,924,302	USD	634,199	HSBC Bank	16/5/2025	743
HUF	72,168,210	USD	197,973	Deutsche Bank	25/9/2024	4,950
HUF	131,340,690	USD	369,000	HSBC Bank	25/9/2024	1,158
HUF	55,951,660	USD	157,000	Barclays	25/9/2024	670
HUF	21,368,070	USD	60,000	UBS	23/9/2024	222
IDR	910,000,000	USD	56,008	BNP Paribas	19/9/2024	2,491
IDR	23,435,752,230	EUR	1,331,123	HSBC Bank	18/9/2024	34,582
IDR	6,718,010,707	USD	430,997	Bank of America	25/9/2024	2,302
IDR	995,200,000	USD	64,000	Bank of America	23/9/2024	218
IDR	2,442,370,500	USD	157,000	Deutsche Bank	23/9/2024	594
INR	24,962,503	USD	297,905	BNP Paribas	18/9/2024	(311)
INR	4,723,206	USD	56,297	BNP Paribas	23/9/2024	1
JPY	18,000,000	EUR	107,910	Deutsche Bank	18/9/2024	3,904
JPY	522,287	MXN	63,624	Credit Agricole	18/9/2024	336
JPY	21,120,678	USD	134,000	Nomura	18/9/2024	10,300
JPY	3,148,892	USD	19,869	HSBC Bank	18/9/2024	1,634
JPY	70,045,407	USD	441,017	Royal Bank of Canada	18/9/2024	37,215
JPY	60,109,988	USD	378,944	HSBC Bank	19/9/2024	31,554
JPY	18,107,791	USD	118,000	UBS	18/9/2024	6,021
JPY	14,000,000	USD	89,139	Deutsche Bank	18/9/2024	6,542
JPY	72,436,067	USD	496,495	JP Morgan	18/9/2024	2,012
JPY	1,800,000	GBP	9,243	Morgan Stanley	18/9/2024	218
JPY	46,714,689	USD	308,884	Citibank	18/9/2024	11,502
JPY	71,000,000	USD	465,402	Credit Agricole	19/9/2024	21,207
JPY	38,151,540	USD	250,000	BNP Paribas	18/9/2024	11,435

Sustainable Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
JPY	7,669,025	USD	50,000	Citigroup	18/9/2024	2,528
KRW	1,149,940,000	USD	862,994	Citigroup	20/11/2024	2,256
KRW	1,149,940,000	USD	851,780	BNP Paribas	20/5/2025	18,849
KRW	93,456,000	USD	67,968	Citigroup	19/9/2024	1,884
KRW	900,000,000	USD	662,739	Goldman Sachs	19/9/2024	10,754
KRW	92,058,281	USD	68,098	Deutsche Bank	19/9/2024	822
KRW	162,200,179	USD	121,500	UBS	25/9/2024	137
KRW	121,667,897	USD	91,500	BNP Paribas	23/9/2024	(238)
MXN	1,817,905	USD	96,212	Royal Bank of Canada	18/9/2024	(3,718)
MXN	63,624	JPY	539,403	Goldman Sachs	18/9/2024	(443)
MXN	9,194,018	USD	507,931	Goldman Sachs	25/9/2024	(38,504)
MXN	4,124,684	USD	221,912	JP Morgan	18/9/2024	(11,698)
MXN	246,366	USD	13,473	Goldman Sachs	18/9/2024	(896)
MXN	1,600,000	USD	86,996	Citibank	18/9/2024	(5,362)
MXN	12,259,069	USD	651,360	Toronto-Dominion	25/9/2024	(27,978)
MXN	11,635,945	USD	615,154	HSBC Bank	18/9/2024	(23,191)
MXN	2,184,767	USD	114,811	UBS	24/10/2024	(4,284)
MXN	5,728,115	USD	301,034	Goldman Sachs	24/10/2024	(11,248)
MXN	1,832,493	USD	95,000	Bank of America	25/9/2024	(2,048)
MYR	700,000	USD	148,689	Goldman Sachs	18/9/2024	12,119
MYR	1,828,470	USD	419,249	Barclays	23/9/2024	3,955
MYR	682,639	USD	158,000	Barclays	25/9/2024	164
NOK	6,720,000	SEK	6,566,397	UBS	18/9/2024	(4,910)
NOK	529,721	USD	50,000	UBS	18/9/2024	12
NOK	3,200,000	SEK	3,124,581	Goldman Sachs	18/9/2024	(2,138)
NOK	3,760,000	SEK	3,657,531	Morgan Stanley	18/9/2024	(1,294)
NOK	534,862	USD	50,000	HSBC Bank	18/9/2024	450
NOK	8,000,000	SEK	7,795,230	Deutsche Bank	18/9/2024	(3,919)
NOK	533,991	USD	50,000	Citibank	18/9/2024	376
NOK	3,300,000	SEK	3,219,435	JP Morgan	18/9/2024	(1,959)
NOK	1,072,163	USD	100,000	BNP Paribas	18/9/2024	1,108
NOK	1,076,566	USD	100,000	Barclays	18/9/2024	1,484
NOK	1,085,676	USD	100,000	JP Morgan	18/9/2024	2,259
NOK	1,400,000	EUR	117,596	JP Morgan	18/9/2024	1,663
NOK	600,000	SEK	587,606	Toronto-Dominion	18/9/2024	(555)
NOK	1,200,000	SEK	1,175,076	Citigroup	18/9/2024	(1,097)
NOK	800,000	SEK	777,916	BNP Paribas	18/9/2024	(250)
NOK	6,726,812	SEK	6,522,048	Deutsche Bank	19/9/2024	(447)
NOK	886,594	SEK	858,569	BNP Paribas	19/9/2024	32
NOK	886,594	SEK	860,769	Bank of America	19/9/2024	(161)
NOK	900,000	SEK	877,571	Citibank	18/9/2024	(495)
NOK	644,230	USD	61,000	Morgan Stanley	25/9/2024	(149)
NOK	642,911	USD	61,000	Bank of America	23/9/2024	(264)
NZD	81,462	USD	50,000	BNP Paribas	18/9/2024	859
NZD	81,662	USD	50,000	UBS	18/9/2024	972
NZD	82,203	USD	50,000	HSBC Bank	18/9/2024	1,278
NZD	82,048	USD	50,000	Barclays	18/9/2024	1,190
NZD	595,311	USD	358,742	JP Morgan	18/9/2024	12,281
NZD	44,033	AUD	40,000	Morgan Stanley	18/9/2024	362
NZD	32,958	AUD	30,000	HSBC Bank	18/9/2024	234
PEN	317,475	USD	85,000	Deutsche Bank	25/9/2024	(300)
PEN	187,286	USD	50,063	HSBC Bank	23/9/2024	(105)
PHP	7,330,000	USD	126,685	BNP Paribas	19/9/2024	3,425
PHP	7,330,000	USD	126,587	Deutsche Bank	19/9/2024	3,514
PHP	5,214,836	USD	92,000	JP Morgan	25/9/2024	733
PHP	3,515,710	USD	62,000	JP Morgan	23/9/2024	519
PLN	130,000	EUR	29,671	Barclays	18/9/2024	693
PLN	2,962,326	USD	759,463	Nomura	25/9/2024	6,625
PLN	160,000	EUR	37,330	UBS	18/9/2024	41
PLN	160,000	EUR	37,111	BNP Paribas	18/9/2024	260
PLN	160,000	EUR	37,071	Toronto-Dominion	18/9/2024	301

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
PLN	527,693	USD	135,772	UBS	25/9/2024	742
PLN	411,031	EUR	96,070	BNP Paribas	25/9/2024	(106)
PLN	597,076	USD	155,000	HSBC Bank	25/9/2024	(401)
PLN	760,748	USD	197,326	BNP Paribas	25/9/2024	(364)
PLN	243,764	EUR	57,000	BNP Paribas	23/9/2024	(81)
PLN	557,972	USD	145,524	Toronto-Dominion	23/9/2024	(980)
RON	337,618	USD	75,141	UBS	23/9/2024	5
SEK	2,786,419	USD	267,000	JP Morgan	18/9/2024	4,098
SEK	2,787,565	NOK	2,870,000	Goldman Sachs	18/9/2024	617
SEK	1,216,686	NOK	1,250,000	UBS	18/9/2024	496
SEK	2,151,224	NOK	2,200,000	JP Morgan	18/9/2024	1,740
SEK	1,575,655	USD	150,000	BNP Paribas	18/9/2024	3,205
SEK	2,382,794	NOK	2,450,000	Morgan Stanley	18/9/2024	806
SEK	5,535,008	NOK	5,670,000	Deutsche Bank	18/9/2024	3,670
SEK	488,413	NOK	500,000	Royal Bank of Canada	18/9/2024	351
SEK	2,339,179	NOK	2,400,000	JP Morgan	19/9/2024	1,236
SEK	1,366,501	NOK	1,400,000	Deutsche Bank	19/9/2024	895
SEK	488,242	NOK	500,000	Barclays	18/9/2024	336
SEK	584,715	NOK	600,000	BNP Paribas	18/9/2024	301
THB	4,100,000	USD	111,717	Citigroup	19/9/2024	8,647
THB	12,364,964	USD	343,467	Citibank	19/9/2024	20,170
THB	6,450,000	USD	179,366	JP Morgan	19/9/2024	10,340
THB	9,671,036	USD	269,353	Bank of America	19/9/2024	15,130
THB	4,400,000	USD	124,171	Deutsche Bank	16/10/2024	5,669
THB	3,503,139	USD	102,000	Barclays	25/9/2024	1,528
THB	11,126,590	USD	324,159	UBS	23/9/2024	4,633
TRY	15,105,390	USD	388,475	Goldman Sachs	4/12/2024	8,461
TRY	6,504,610	USD	162,460	Barclays	4/12/2024	7,981
TRY	12,996,000	USD	337,700	UBS	25/9/2024	30,248
TRY	2,249,574	USD	60,000	BNP Paribas	23/10/2024	1,881
TRY	2,249,400	USD	60,000	Citigroup	23/10/2024	1,876
TRY	5,740,350	USD	154,000	Citigroup	28/10/2024	3,116
TRY	5,382,749	USD	145,205	UBS	23/10/2024	3,024
TRY	3,412,832	USD	92,000	Barclays	28/10/2024	1,455
TRY	4,624,451	USD	127,000	Goldman Sachs	23/10/2024	571
TRY	6,068,000	USD	141,867	BNP Paribas	6/12/2024	15,865
TRY	4,640,000	USD	111,713	UBS	6/12/2024	9,226
TWD	3,800,000	USD	117,194	Deutsche Bank	19/9/2024	1,729
TWD	11,900,000	USD	371,997	Bank of America	20/11/2024	3,943
TWD	3,618,360	USD	114,000	Morgan Stanley	23/9/2024	(458)
USD	147,776	TRY	6,164,103	BNP Paribas	4/12/2024	(13,120)
USD	476,000	CNH	3,335,332	Morgan Stanley	27/1/2025	(1,286)
USD	129,531	TRY	5,335,000	Barclays	4/12/2024	(9,887)
USD	64,879	EUR	58,000	Goldman Sachs	23/9/2024	522
USD	96,207	EUR	86,000	Goldman Sachs	25/9/2024	774
USD	160,000	COP	646,851,200	Goldman Sachs	25/9/2024	3,689
USD	96,000	CAD	129,607	Barclays	25/9/2024	(158)
USD	778,090	COP	3,142,798,075	Bank of America	25/9/2024	18,566
USD	363,955	KRW	480,020,000	Goldman Sachs	19/9/2024	3,718
USD	98,000	TRY	3,550,050	UBS	23/10/2024	17
USD	194,109	MXN	3,751,738	Barclays	25/9/2024	3,843
USD	195,500	BRL	1,101,875	UBS	4/9/2024	852
USD	219,020	BRL	1,205,486	Toronto-Dominion	4/9/2024	5,569
USD	450,870	KRW	605,645,299	Citigroup	19/9/2024	(2,828)
USD	20,000	CAD	26,931	Royal Bank of Canada	18/9/2024	19
USD	194,000	THB	6,620,020	JP Morgan	25/9/2024	(1,762)
USD	99,886	ZAR	1,787,375	Goldman Sachs	25/9/2024	(786)
USD	205,580	ZAR	3,689,203	HSBC Bank	18/9/2024	(2,261)
USD	28,593	COP	118,274,944	Citigroup	25/9/2024	77
USD	636,163	GBP	496,187	Morgan Stanley	18/9/2024	(14,608)
USD	110,876	EUR	100,000	Citigroup	18/9/2024	36

Sustainable Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	602,297	ZAR	10,706,329	Toronto-Dominion	25/9/2024	(1,116)
USD	183,219	EUR	165,076	Deutsche Bank	23/9/2024	192
USD	837,231	PLN	3,223,804	UBS	23/9/2024	2,448
USD	183,336	MXN	3,442,610	Barclays	23/9/2024	8,188
USD	42,320	SEK	435,671	Toronto-Dominion	23/9/2024	(134)
USD	112,855	THB	3,865,299	Bank of America	25/9/2024	(1,405)
USD	95,000	ZAR	1,695,560	Bank of America	25/9/2024	(525)
USD	64,000	ZAR	1,142,093	Bank of America	23/9/2024	(354)
USD	64,000	MXN	1,219,197	Goldman Sachs	23/9/2024	2,062
USD	285,000	MXN	5,464,772	Goldman Sachs	25/9/2024	7,638
USD	95,000	KRW	126,504,850	Deutsche Bank	25/9/2024	108
USD	64,000	KRW	85,228,800	Deutsche Bank	23/9/2024	80
USD	64,045	AUD	95,000	HSBC Bank	23/9/2024	(380)
USD	107,731	AUD	159,956	HSBC Bank	25/9/2024	(738)
USD	92,000	PHP	5,196,896	HSBC Bank	25/9/2024	(445)
USD	65,062	HUF	23,005,961	JP Morgan	25/9/2024	182
USD	398,442	COP	1,600,501,902	Morgan Stanley	16/9/2024	10,961
USD	140,252	ZAR	2,527,619	HSBC Bank	25/9/2024	(2,016)
USD	48,000	ZAR	861,566	HSBC Bank	23/9/2024	(520)
USD	159,000	HUF	56,181,855	UBS	25/9/2024	549
USD	3,280,842	EUR	2,935,193	Bank of America	18/9/2024	24,898
USD	96,000	CLP	88,396,800	Goldman Sachs	25/9/2024	(838)
USD	96,000	CLP	88,272,000	HSBC Bank	25/9/2024	(714)
USD	888,446	HKD	6,880,000	HSBC Bank	7/8/2025	321
USD	64,000	THB	2,188,186	Morgan Stanley	25/9/2024	(695)
USD	370,791	TRY	13,058,864	UBS	26/9/2024	(1,598)
USD	846,360	MXN	16,600,043	Morgan Stanley	28/10/2024	9,620
USD	426,361	CZK	9,597,489	Morgan Stanley	27/11/2024	687
USD	321,295	NZD	520,820	HSBC Bank	18/9/2024	(4,031)
USD	126,000	ZAR	2,293,452	Goldman Sachs	18/9/2024	(3,032)
USD	650,107	GBP	513,056	JP Morgan	18/9/2024	(22,037)
USD	333,500	IDR	5,492,406,384	JP Morgan	19/9/2024	(19,135)
USD	64,692	MXN	1,213,221	JP Morgan	18/9/2024	2,917
USD	151,591	TRY	5,683,141	Citigroup	23/10/2024	(4,740)
USD	187,327	IDR	3,086,965,991	HSBC Bank	19/9/2024	(10,857)
USD	94,787	EUR	88,012	JP Morgan	1/10/2024	(2,544)
USD	517,727	ZAR	9,611,019	Morgan Stanley	3/9/2024	(22,606)
USD	517,565	ZAR	9,449,698	JP Morgan	18/9/2024	(13,928)
USD	59,832	ZAR	1,118,888	Bank of America	18/9/2024	(2,957)
USD	8,969,503	EUR	8,321,149	Deutsche Bank	18/9/2024	(228,552)
USD	133,897	BRL	758,138	Citigroup	4/9/2024	30
USD	234,000	CHF	207,587	JP Morgan	18/9/2024	(9,702)
USD	422,341	JPY	64,555,635	JP Morgan	18/9/2024	(19,964)
USD	608,983	CNH	4,390,000	JP Morgan	18/12/2024	(15,643)
USD	150,000	AUD	221,471	BNP Paribas	18/9/2024	(243)
USD	150,000	GBP	115,832	BNP Paribas	18/9/2024	(2,064)
USD	5,802,542	EUR	5,355,545	Nomura	18/9/2024	(120,290)
USD	122,769	IDR	1,999,739,113	BNP Paribas	19/9/2024	(5,753)
USD	175,647	PHP	10,275,000	Citibank	19/9/2024	(6,548)
USD	50,000	AUD	74,132	UBS	18/9/2024	(269)
USD	50,000	EUR	46,080	UBS	18/9/2024	(969)
USD	524,598	GBP	407,500	UBS	18/9/2024	(10,066)
USD	134,055	ZAR	2,444,783	UBS	18/9/2024	(3,465)
USD	32,588	MXN	586,285	Citibank	18/9/2024	2,606
USD	165,565	GBP	128,954	HSBC Bank	18/9/2024	(3,586)
USD	100,000	AUD	148,496	HSBC Bank	18/9/2024	(682)
USD	100,000	CAD	136,245	HSBC Bank	18/9/2024	(973)
USD	50,000	SEK	520,597	Deutsche Bank	18/9/2024	(662)
USD	300,000	NOK	3,209,700	Morgan Stanley	18/9/2024	(2,746)
USD	70,000	CHF	62,046	UBS	18/9/2024	(2,846)
USD	247,380	TRY	9,727,470	Barclays	6/12/2024	(7,490)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	255,068	TRY	10,110,897	UBS	4/12/2024	(10,124)
USD	871,437	KRW	1,149,940,000	Citigroup	20/5/2025	(1,287)
USD	634,199	HKD	4,917,325	Bank of America	29/5/2025	(24)
USD	634,199	HKD	4,918,784	Deutsche Bank	16/5/2025	(107)
USD	276,219	THB	9,900,000	Bank of America	19/9/2024	(15,046)
USD	119,955	TRY	4,339,000	Barclays	25/9/2024	(3,600)
USD	803,681	JPY	123,300,938	Citigroup	19/9/2024	(40,934)
USD	441,174	PHP	25,770,563	Citigroup	19/9/2024	(15,849)
USD	786,508	THB	28,400,000	Citigroup	19/9/2024	(48,467)
USD	117,789	TWD	3,800,000	Goldman Sachs	19/9/2024	(1,191)
USD	497,512	JPY	74,464,813	JP Morgan	19/9/2024	(13,762)
USD	50,000	CHF	44,363	BNP Paribas	18/9/2024	(2,080)
USD	50,000	SEK	523,338	BNP Paribas	18/9/2024	(903)
USD	50,000	EUR	45,980	Credit Agricole	18/9/2024	(868)
USD	217,000	SEK	2,225,214	Barclays	18/9/2024	133
USD	63,201	ZAR	1,169,504	Toronto-Dominion	18/9/2024	(2,494)
USD	1,827,310	JPY	283,247,011	HSBC Bank	18/9/2024	(110,843)
USD	2,269,134	CHF	2,010,759	Barclays	18/9/2024	(91,696)
USD	503,052	GBP	394,196	Citigroup	18/9/2024	(13,724)
USD	320,098	MXN	6,048,672	Royal Bank of Canada	18/9/2024	12,348
USD	632,154	CNH	4,560,395	Royal Bank of Canada	19/9/2024	(11,945)
USD	1,510,843	INR	126,580,693	Credit Agricole	18/9/2024	1,773
USD	476,310	CNH	3,436,829	Credit Agricole	19/9/2024	(9,090)
USD	129,944	BRL	704,777	HSBC Bank	18/9/2024	5,145
USD	1,592,109	IDR	25,983,042,008	Barclays	18/9/2024	(77,691)
USD	748,245	EUR	686,887	JP Morgan	18/9/2024	(11,794)
USD	900,982	HKD	7,000,000	HSBC Bank	19/3/2025	(1,005)
USD	125,020	CNY	884,416	JP Morgan	27/1/2025	(1,489)
USD	149,663	COP	602,142,300	Bank of America	24/2/2025	6,687
USD	399,792	COP	1,591,499,490	Bank of America	23/10/2024	15,899
USD	393,311	BRL	1,999,434	Morgan Stanley	2/10/2024	37,336
USD	23,575	TRY	980,530	BNP Paribas	6/12/2024	(1,978)
USD	72,840	CNY	514,534	Citigroup	27/1/2025	(771)
USD	409,378	MXN	7,197,684	Morgan Stanley	24/10/2024	42,157
USD	422,216	CNH	3,040,000	Citigroup	16/10/2024	(8,302)
USD	419,587	BRL	2,186,259	BNY Mellon	2/10/2024	31,381
USD	142,752	CNH	1,020,000	Royal Bank of Canada	16/10/2024	(1,805)
USD	1,000,000	HKD	7,781,500	UBS	1/11/2024	(215)
USD	1,000,000	HKD	7,776,990	UBS	5/11/2024	204
USD	57,597	THB	2,100,000	HSBC Bank	19/9/2024	(4,089)
USD	342,378	JPY	52,224,391	Morgan Stanley	19/9/2024	(15,554)
USD	50,000	CHF	44,292	HSBC Bank	18/9/2024	(2,005)
USD	19,869	JPY	3,113,756	Barclays	18/9/2024	(1,416)
USD	548,476	AUD	819,625	JP Morgan	18/9/2024	(6,894)
USD	50,000	AUD	73,592	Citibank	18/9/2024	61
USD	100,000	GBP	77,336	Citibank	18/9/2024	(1,513)
USD	122,110	THB	4,400,000	Goldman Sachs	16/10/2024	(7,526)
USD	349,100	CZK	8,110,938	Bank of America	25/9/2024	(8,988)
USD	233,425	MXN	4,178,328	HSBC Bank	25/9/2024	19,835
USD	780,236	BRL	4,266,017	Deutsche Bank	25/9/2024	25,983
USD	243,851	IDR	3,947,377,115	BNP Paribas	25/9/2024	(9,826)
USD	377,530	COP	1,515,084,648	Citibank	25/9/2024	11,140
USD	19,968	UYU	808,867	Citibank	25/9/2024	(112)
USD	44,837	PEN	167,903	Barclays	25/9/2024	54
USD	66,245	MXN	1,232,964	Goldman Sachs	18/9/2024	3,416
USD	327,601	THB	11,730,000	Citibank	19/9/2024	(17,537)
USD	50,000	GBP	38,493	Barclays	18/9/2024	(549)
USD	136,720	EUR	125,667	Barclays	18/9/2024	(2,313)
USD	48,700	EUR	44,442	Deutsche Bank	17/10/2024	(563)
USD	383,083	PLN	1,497,799	Morgan Stanley	25/9/2024	(4,173)
USD	87,290	MXN	1,569,396	JP Morgan	25/9/2024	7,102

Sustainable Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	125,924	ZAR	2,287,693	UBS	25/9/2024	(2,740)
USD	1,626,018	EUR	1,482,426	Deutsche Bank	25/9/2024	(15,848)
USD	192,525	COP	766,854,000	Morgan Stanley	25/9/2024	6,937
USD	144,780	NZD	238,000	Citibank	18/9/2024	(3,684)
USD	170,340	JPY	25,454,766	BNP Paribas	18/9/2024	(4,436)
USD	100,000	SEK	1,059,701	JP Morgan	18/9/2024	(2,951)
USD	50,000	CHF	43,908	Nomura	18/9/2024	(1,596)
USD	134,897	COP	546,400,000	Barclays	25/9/2024	2,885
USD	114,312	TRY	4,045,671	Barclays	19/9/2024	(1,920)
USD	270,314	CAD	371,944	JP Morgan	18/9/2024	(5,076)
USD	1,187,522	PLN	4,676,879	Toronto-Dominion	24/9/2024	(20,855)
USD	102,000	CAD	140,277	UBS	18/9/2024	(1,868)
USD	644,912	HKD	5,000,000	Citibank	25/7/2025	(358)
USD	47,860	BRL	268,838	BNP Paribas	25/9/2024	456
USD	43,151	THB	1,550,000	Deutsche Bank	19/9/2024	(2,441)
USD	220,398	PLN	871,668	Morgan Stanley	24/9/2024	(4,726)
USD	138,093	ZAR	2,557,264	BNP Paribas	3/9/2024	(5,709)
USD	150,000	NOK	1,634,269	JP Morgan	18/9/2024	(3,879)
USD	50,000	NZD	84,253	Deutsche Bank	18/9/2024	(2,435)
USD	215,621	NZD	359,086	JP Morgan	18/9/2024	(8,101)
USD	109,235	THB	3,859,830	Citigroup	25/9/2024	(4,525)
USD	188,000	BRL	1,060,321	Bank of America	4/9/2024	704
USD	33,656	MXN	630,850	Barclays	18/9/2024	1,533
USD	87,321	PEN	326,320	Goldman Sachs	25/9/2024	267
USD	156,000	TWD	5,098,080	BNP Paribas	5/9/2024	(3,087)
USD	154,000	BRL	880,372	BNP Paribas	4/9/2024	(1,306)
USD	843,926	KRW	1,149,940,000	BNP Paribas	20/11/2024	(19,411)
USD	155,937	MYR	700,000	Goldman Sachs	18/9/2024	(5,580)
USD	241,106	COP	983,833,373	BNY Mellon	25/9/2024	3,584
USD	112,144	TRY	3,970,926	Barclays	7/10/2024	356
USD	125,000	TRY	4,506,737	Barclays	23/10/2024	554
USD	87,478	PEN	328,522	Deutsche Bank	25/9/2024	(122)
USD	174,072	EUR	160,000	Goldman Sachs	18/9/2024	(2,946)
USD	87,592	EUR	80,000	HSBC Bank	18/9/2024	(972)
USD	678,490	INR	56,959,235	HSBC Bank	18/9/2024	(433)
USD	63,896	GBP	50,000	Goldman Sachs	18/9/2024	(1,661)
USD	339,245	HKD	2,629,759	Citigroup	4/2/2025	505
USD	949,181	COP	3,945,364,457	Citigroup	13/9/2024	(3,160)
USD	54,865	ZAR	1,017,411	JP Morgan	20/9/2024	(2,266)
USD	22,152	BRL	125,000	Barclays	18/9/2024	105
USD	22,193	BRL	125,000	Morgan Stanley	18/9/2024	142
USD	227,199	COP	938,015,000	Citigroup	19/9/2024	816
USD	274,173	COP	1,131,127,700	Citigroup	16/9/2024	1,052
USD	315,000	BRL	1,729,468	Morgan Stanley	4/9/2024	8,694
USD	348,850	PEN	1,301,207	Citigroup	13/9/2024	1,653
USD	71,406	PEN	266,367	Deutsche Bank	13/9/2024	333
USD	113,851	COP	460,141,115	BNY Mellon	16/9/2024	2,520
USD	123,000	BRL	671,376	Goldman Sachs	4/9/2024	4,023
USD	158,000	MYR	692,435	Goldman Sachs	25/9/2024	(2,211)
USD	86,712	CNY	616,533	BNY Mellon	25/9/2024	(533)
USD	115,380	SEK	1,189,956	Barclays	25/9/2024	(566)
USD	265,842	PLN	1,024,612	UBS	25/9/2024	558
USD	157,000	HUF	55,998,407	Nomura	25/9/2024	(789)
USD	273,572	ZAR	4,866,157	Nomura	25/9/2024	(669)
USD	95,000	TRY	3,316,212	Goldman Sachs	19/9/2024	(402)
USD	144,026	CZK	3,268,612	UBS	25/9/2024	(608)
USD	115,798	ZAR	2,053,530	UBS	23/9/2024	16
USD	1,347	AUD	2,000	Morgan Stanley	23/9/2024	(9)
ZAR	1,169,777	USD	63,201	Citigroup	18/9/2024	2,507
ZAR	3,559,932	USD	191,638	Nomura	18/9/2024	8,261
ZAR	13,684,739	USD	740,436	JP Morgan	18/9/2024	28,365

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
ZAR	1,217,639	USD	66,667	HSBC Bank	18/9/2024	1,816
ZAR	1,024,664	USD	54,865	JP Morgan	20/9/2024	2,635
ZAR	1,461,955	USD	81,504	Nomura	3/9/2024	955
ZAR	2,192,355	EUR	111,117	UBS	25/9/2024	352
ZAR	1,064,289	USD	60,000	Deutsche Bank	23/9/2024	5
ZAR	2,835,073	USD	158,000	Bank of America	25/9/2024	1,640
ZAR	1,175,709	USD	66,000	Barclays	25/9/2024	250
Net unrealised appreciation						3,531,309
CHF Hedged Share Class						
CHF	68,663	EUR	73,472	BNY Mellon	13/9/2024	(457)
Net unrealised depreciation						(457)
GBP Hedged Share Class						
GBP	15,380,658	EUR	17,851,003	BNY Mellon	13/9/2024	397,003
Net unrealised appreciation						397,003
JPY Hedged Share Class						
JPY	1,955,505,801	EUR	12,292,676	BNY Mellon	13/9/2024	(151,140)
Net unrealised depreciation						(151,140)
SEK Hedged Share Class						
SEK	1,885,262,472	EUR	164,175,545	BNY Mellon	13/9/2024	1,580,751
Net unrealised appreciation						1,580,751
USD Hedged Share Class						
USD	23,268,360	EUR	21,206,028	BNY Mellon	13/9/2024	(207,779)
Net unrealised depreciation						(207,779)
Total net unrealised appreciation (EUR underlying exposure - EUR 601,153,108)						5,149,687

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
117	EUR	Euro BOBL	September 2024	13,762,710	213,095
(29)	EUR	Euro Bund	September 2024	3,881,650	(1,890)
(30)	EUR	Euro BUXL	September 2024	4,038,000	(188,940)
(21)	EUR	Euro Schatz	September 2024	2,230,410	1,860
(15)	EUR	Euro-BTP	September 2024	1,782,600	(10,482)
(23)	EUR	Euro-OAT	September 2024	2,898,230	(28,800)
(1)	JPY	Nikkei 225 Index	September 2024	120,688	(8,188)
1	JPY	Nikkei 225 Index	September 2024	241,345	434
(3)	JPY	TOPIX Index	September 2024	506,229	(35,200)
(6)	KRW	Korean 10 Year Bond	September 2024	471,052	1,095
33	AUD	Australian 10 Year Bond	September 2024	2,356,667	43,468
3	AUD	Australian 3 Year Bond	September 2024	196,303	(144)
6	USD	3 Month SOFR	September 2024	1,281,560	(982)
(7)	EUR	EURO STOXX 50 Index	September 2024	348,670	(3,415)
3	USD	MSCI Emerging Markets Index	September 2024	149,391	2,689
(4)	USD	NASDAQ 100 E-Mini Index	September 2024	1,415,173	28,433
(3)	USD	Russell 2000 E-Mini Index	September 2024	299,933	(22,725)
(15)	USD	S&P 500 E-Mini Index	September 2024	3,819,591	(49,197)
20	EUR	EURO STOXX Banks Index	September 2024	143,400	7,250
7	EUR	Euro Bund	December 2024	933,380	140
11	USD	US Long Bond (CBT)	December 2024	1,229,634	(5,752)
(290)	USD	US Treasury 10 Year Note (CBT)	December 2024	29,803,434	47,568
(129)	USD	US Ultra 10 Year Note	December 2024	13,719,624	45,477

Sustainable Fixed Income Global Opportunities Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
(26)	USD	US Ultra Bond (CBT)	December 2024	3,122,811	7,787
(2)	GBP	Long Gilt	December 2024	234,617	83
(501)	USD	US Treasury 2 Year Note (CBT)	December 2024	93,897,575	88,621
733	USD	US Treasury 5 Year Note (CBT)	December 2024	72,476,762	(160,984)
(49)	USD	3 Month SOFR	March 2025	10,589,389	9,071
5	GBP	3 Month SONIA	March 2025	1,417,173	3,718
17	EUR	3 Month EURIBOR	December 2025	4,157,137	1,034
32	GBP	3 Month SONIA	March 2026	9,146,816	(5,494)
Total				280,671,954	(20,370)

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CCS	CNH (21,000,000)	Fund receives 2.2915% Fixed; and pays Floating USD SOFR quarterly from 18/3/2025	BNP Paribas	18/6/2025	(10,312)	(10,312)
CCS	INR 107,040,000	Fund receives Floating USD SOFR annually from 20/5/2026; and pays 6.925% Fixed	Citibank	20/5/2026	4,842	4,842
CCS	INR 126,130,000	Fund receives Floating USD SOFR semi annually from 20/11/2025; and pays 6.81% Fixed	Morgan Stanley	20/5/2026	5,620	5,620
CDS	USD (25,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(3,388)	857
CDS	USD (35,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(4,366)	1,200
CDS	USD (11,666)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(1,419)	400
CDS	EUR (2,668)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	187	266
CDS	EUR (100,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	7,879	9,966
CDS	EUR (12,502)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	2,826	(365)
CDS	EUR (42,613)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	9,633	(1,245)
CDS	EUR (9,851)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	2,227	(288)
CDS	EUR (35,141)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	7,944	(1,027)
CDS	USD 20,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	(2,247)	913
CDS	USD (623,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Barclays	20/6/2029	198	11,244
CDS	USD (220,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Barclays	20/6/2029	173	3,971
CDS	USD (176,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Barclays	20/6/2029	(10)	3,177
CDS	USD (581,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Barclays	20/6/2029	(52)	10,486
CDS	USD (108,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Barclays	20/6/2029	(3)	1,949
CDS	USD (115,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Barclays	20/6/2029	(66)	2,076
CDS	EUR (17,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	Barclays	20/6/2029	3	775
CDS	USD 94,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(678)	1,741

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 181,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(1,409)	3,353
CDS	USD 90,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(684)	1,667
CDS	USD 1,484,000	Fund receives default protection on D R Horton; and pays Fixed 1%	Barclays	20/6/2029	(5,687)	(33,188)
CDS	EUR 280,000	Fund receives default protection on Eni SpA 100(20-Dec-2028) Jp Morgan Chase Bank Na 7; and pays Fixed 1%	Barclays	20/6/2029	(355)	(5,777)
CDS	EUR 62,000	Fund receives default protection on Grifols SA; and pays Fixed 5%	Barclays	20/6/2029	(7,466)	(1,781)
CDS	EUR 56,000	Fund receives default protection on Grifols; and pays Fixed 5%	Barclays	20/6/2029	(2,780)	(1,608)
CDS	USD 287,000	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	Barclays	20/6/2029	(674)	(49,557)
CDS	USD 287,000	Fund receives default protection on Toll Brothers; and pays Fixed 1%	Barclays	20/6/2029	(1,097)	(3,859)
CDS	USD 172,000	Fund receives default protection on Toll Brothers; and pays Fixed 1%	Barclays	20/6/2029	(985)	(2,313)
CDS	EUR 57,000	Fund receives default protection on Volvo Car AB; and pays Fixed 5%	Barclays	20/6/2029	114	(7,919)
CDS	EUR (100,000)	Fund provides default protection on AXA; and receives Fixed 1%	BNP Paribas	20/6/2025	(45)	680
CDS	USD (102,273)	Fund provides default protection on CCO; and receives Fixed 5%	BNP Paribas	20/12/2025	(10,393)	4,880
CDS	USD 80,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(1,916)	(1,147)
CDS	EUR 90,000	Fund receives default protection on Intesa Sanpaolo SpA; and pays Fixed 1%	BNP Paribas	20/12/2027	(4,754)	(216)
CDS	USD 680,000	Fund receives default protection on At&T; and pays Fixed 1%	BNP Paribas	20/6/2029	(3,691)	(10,187)
CDS	EUR 320,000	Fund receives default protection on Deutsche Bank Aktiengesellschaft; and pays Fixed 1%	BNP Paribas	20/6/2029	(3,337)	(438)
CDS	EUR 434,202	Fund receives default protection on HSBC; and pays Fixed 1%	BNP Paribas	20/6/2029	(2,458)	(9,861)
CDS	EUR (25,222)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	5,646	(737)
CDS	USD 952,607	Fund receives default protection on CDX.NA.IG.39.V1; and pays Fixed 1%	Bank of America	20/12/2027	(12,944)	(17,583)
CDS	USD 40,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	(4,773)	1,827
CDS	USD (148,000)	Fund provides default protection on At&T; and receives Fixed 1%	Bank of America	20/6/2029	215	2,217
CDS	USD (52,000)	Fund provides default protection on At&T; and receives Fixed 1%	Bank of America	20/6/2029	104	779
CDS	USD (28,000)	Fund provides default protection on At&T; and receives Fixed 1%	Bank of America	20/6/2029	15	419
CDS	USD (27,000)	Fund provides default protection on At&T; and receives Fixed 1%	Bank of America	20/6/2029	16	404
CDS	USD (149,000)	Fund provides default protection on Broadcom; and receives Fixed 1%	Bank of America	20/6/2029	26	3,110
CDS	USD (74,000)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/6/2029	(808)	9,801
CDS	USD (66,000)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/6/2029	(749)	8,742
CDS	USD (28,000)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/6/2029	(221)	3,709
CDS	USD (31,000)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/6/2029	(309)	4,106
CDS	USD (46,780)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/6/2029	(387)	6,196

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD (28,000)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Bank of America	20/6/2029	(198)	3,709
CDS	USD (147,000)	Fund provides default protection on Freeport-Mcmoran; and receives Fixed 1%	Bank of America	20/6/2029	(566)	749
CDS	USD (47,000)	Fund provides default protection on Freeport-Mcmoran; and receives Fixed 1%	Bank of America	20/6/2029	(102)	240
CDS	USD (31,000)	Fund provides default protection on Freeport-Mcmoran; and receives Fixed 1%	Bank of America	20/6/2029	(104)	158
CDS	USD (31,000)	Fund provides default protection on Freeport-Mcmoran; and receives Fixed 1%	Bank of America	20/6/2029	(127)	158
CDS	USD (46,000)	Fund provides default protection on Freeport-Mcmoran; and receives Fixed 1%	Bank of America	20/6/2029	(223)	234
CDS	USD (147,000)	Fund provides default protection on General Motors; and receives Fixed 5%	Bank of America	20/6/2029	(1,644)	22,381
CDS	USD (74,000)	Fund provides default protection on General Motors; and receives Fixed 5%	Bank of America	20/6/2029	(614)	11,267
CDS	USD (47,003)	Fund provides default protection on General Motors; and receives Fixed 5%	Bank of America	20/6/2029	(349)	7,156
CDS	USD (153,000)	Fund provides default protection on Goldman Sachs; and receives Fixed 1%	Bank of America	20/6/2029	(172)	2,764
CDS	USD (76,000)	Fund provides default protection on Goldman Sachs; and receives Fixed 1%	Bank of America	20/6/2029	(46)	1,373
CDS	USD (154,000)	Fund provides default protection on Goldman Sachs; and receives Fixed 1%	Bank of America	20/6/2029	(339)	2,782
CDS	USD (31,000)	Fund provides default protection on Goldman Sachs; and receives Fixed 1%	Bank of America	20/6/2029	16	560
CDS	USD (151,000)	Fund provides default protection on Jpmorgan Chase &; and receives Fixed 1%	Bank of America	20/6/2029	(212)	3,530
CDS	USD (76,000)	Fund provides default protection on Jpmorgan Chase &; and receives Fixed 1%	Bank of America	20/6/2029	(63)	1,776
CDS	USD (57,000)	Fund provides default protection on Jpmorgan Chase &; and receives Fixed 1%	Bank of America	20/6/2029	(3)	1,332
CDS	USD (150,000)	Fund provides default protection on Morgan Stanley; and receives Fixed 1%	Bank of America	20/6/2029	(129)	2,878
CDS	USD (75,000)	Fund provides default protection on Morgan Stanley; and receives Fixed 1%	Bank of America	20/6/2029	(57)	1,439
CDS	USD (147,000)	Fund provides default protection on Morgan Stanley; and receives Fixed 1%	Bank of America	20/6/2029	(227)	2,821
CDS	USD (46,000)	Fund provides default protection on Morgan Stanley; and receives Fixed 1%	Bank of America	20/6/2029	(2)	883
CDS	EUR (13,531)	Fund provides default protection on Sunrise Holdco; and receives Fixed 5%	Bank of America	20/6/2029	462	1,743
CDS	EUR (50,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	Bank of America	20/6/2029	611	2,278
CDS	USD (150,000)	Fund provides default protection on Wells Fargo; and receives Fixed 1%	Bank of America	20/6/2029	(340)	2,861
CDS	USD (75,000)	Fund provides default protection on Wells Fargo; and receives Fixed 1%	Bank of America	20/6/2029	(161)	1,430
CDS	USD 124,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Bank of America	20/6/2029	(918)	2,297
CDS	USD 303,000	Fund receives default protection on Conagra Brands; and pays Fixed 1%	Bank of America	20/6/2029	(2,093)	(6,984)
CDS	EUR 44,000	Fund receives default protection on ELO Saca; and pays Fixed 1%	Bank of America	20/6/2029	3,225	6,116
CDS	USD 173,723	Fund receives default protection on Exelon; and pays Fixed 1%	Bank of America	20/6/2029	(500)	(4,709)
CDS	USD 328,000	Fund receives default protection on Exelon; and pays Fixed 1%	Bank of America	20/6/2029	(943)	(8,890)
CDS	USD 810,277	Fund receives default protection on Exelon; and pays Fixed 1%	Bank of America	20/6/2029	(2,331)	(21,962)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 551,935	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Bank of America	20/6/2029	2,400	10,224
CDS	USD 310,667	Fund receives default protection on Lincoln National; and pays Fixed 1%	Bank of America	20/6/2029	(3,805)	2,823
CDS	USD 170,000	Fund receives default protection on Lincoln National; and pays Fixed 1%	Bank of America	20/6/2029	(2,082)	1,545
CDS	USD 46,334	Fund receives default protection on Lincoln National; and pays Fixed 1%	Bank of America	20/6/2029	(567)	421
CDS	USD 172,126	Fund receives default protection on Toll Brothers; and pays Fixed 1%	Bank of America	20/6/2029	(2,140)	(2,315)
CDS	USD 1,676,874	Fund receives default protection on Toll Brothers; and pays Fixed 1%	Bank of America	20/6/2029	(20,850)	(22,549)
CDS	USD 606,000	Fund receives default protection on Tyson Foods; and pays Fixed 1%	Bank of America	20/6/2029	(4,137)	(12,972)
CDS	USD 1,530,000	Fund receives default protection on Lincoln National; and pays Fixed 1%	Bank of America	20/12/2029	(4,559)	21,253
CDS	USD 25,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2025	(1,618)	(42)
CDS	EUR (12,365)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	2,888	(361)
CDS	EUR (10,197)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	2,382	(298)
CDS	USD 10,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(1,204)	457
CDS	USD 20,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(2,515)	913
CDS	USD 20,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(3,515)	913
CDS	USD 20,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(338)	1,084
CDS	USD (67,000)	Fund provides default protection on Ally Financial; and receives Fixed 5%	Citibank	20/6/2029	(565)	9,518
CDS	USD (83,000)	Fund provides default protection on Broadcom; and receives Fixed 1%	Citibank	20/6/2029	32	1,732
CDS	USD (83,000)	Fund provides default protection on Broadcom; and receives Fixed 1%	Citibank	20/6/2029	32	1,732
CDS	EUR 130,000	Fund receives default protection on Commerzbank; and pays Fixed 1%	Citibank	20/6/2029	(2,278)	2,506
CDS	USD 420,000	Fund receives default protection on Lincoln National; and pays Fixed 1%	Citibank	20/6/2029	(5,144)	3,817
CDS	USD 116,333	Fund receives default protection on Lincoln National; and pays Fixed 1%	Citibank	20/6/2029	(1,425)	1,057
CDS	USD 760,666	Fund receives default protection on Lincoln National; and pays Fixed 1%	Citibank	20/6/2029	(9,316)	6,912
CDS	USD 155,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/6/2029	806	(174)
CDS	USD (1,161,000)	Fund provides default protection on Bank Of America; and receives Fixed 1%	Deutsche Bank	20/12/2024	(2,443)	2,682
CDS	USD (1,161,000)	Fund provides default protection on Goldman Sachs; and receives Fixed 1%	Deutsche Bank	20/12/2024	(3,915)	2,528
CDS	USD (1,161,000)	Fund provides default protection on Morgan Stanley; and receives Fixed 1%	Deutsche Bank	20/12/2024	(4,226)	2,613
CDS	USD (1,568,073)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Deutsche Bank	20/12/2024	(941)	3,398
CDS	EUR 24,000	Fund receives default protection on Ardagh Packaging Finance; and pays Fixed 5%	Deutsche Bank	20/6/2025	124	5,726
CDS	EUR 14,000	Fund receives default protection on Ardagh Packaging Finance; and pays Fixed 5%	Deutsche Bank	20/6/2025	(48)	3,340
CDS	USD 700,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Deutsche Bank	20/6/2027	(5,452)	(14,196)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD (40,000)	Fund provides default protection on At&T; and receives Fixed 1%	Deutsche Bank	20/6/2029	58	599
CDS	USD (26,441)	Fund provides default protection on Ford Motor; and receives Fixed 5%	Deutsche Bank	20/6/2029	(277)	3,502
CDS	EUR (23,000)	Fund provides default protection on Forvia SE; and receives Fixed 5%	Deutsche Bank	20/6/2029	(37)	2,449
CDS	EUR (8,469)	Fund provides default protection on Sunrise Holdco; and receives Fixed 5%	Deutsche Bank	20/6/2029	309	1,091
CDS	USD (16,000)	Fund provides default protection on Tmobile Usa; and receives Fixed 5%	Deutsche Bank	20/6/2029	(95)	2,915
CDS	EUR 20,000	Fund receives default protection on EG Global Finance; and pays Fixed 5%	Deutsche Bank	20/6/2029	(117)	705
CDS	EUR 12,000	Fund receives default protection on Monitchem Holdco 3; and pays Fixed 5%	Deutsche Bank	20/6/2029	280	10
CDS	EUR 34,000	Fund receives default protection on Picard; and pays Fixed 5%	Deutsche Bank	20/6/2029	(454)	(3,097)
CDS	EUR 44,000	Fund receives default protection on United; and pays Fixed 5%	Deutsche Bank	20/6/2029	94	(4,196)
CDS	EUR 23,000	Fund receives default protection on Verisure Midholding; and pays Fixed 5%	Deutsche Bank	20/6/2029	(261)	(1,468)
CDS	USD 100,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(1,319)	(513)
CDS	EUR 21,000	Fund receives default protection on Boparan Finance; and pays Fixed 5%	Goldman Sachs	20/12/2025	(475)	49
CDS	EUR (10,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	(67)	706
CDS	USD 15,000	Fund receives default protection on Community Health Systems; and pays Fixed 5%	Goldman Sachs	20/6/2026	(463)	439
CDS	EUR (71,428)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2027	9,626	7,118
CDS	USD 10,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	(1,129)	457
CDS	USD 175,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/12/2027	(4,795)	(2,856)
CDS	EUR (54,000)	Fund provides default protection on Boparan Finance; and receives Fixed 5%	Goldman Sachs	20/12/2028	2,120	(1,810)
CDS	USD (379,000)	Fund provides default protection on Bank Of America; and receives Fixed 1%	Goldman Sachs	20/6/2029	(671)	7,252
CDS	USD (232,000)	Fund provides default protection on Bank Of America; and receives Fixed 1%	Goldman Sachs	20/6/2029	(652)	4,439
CDS	USD (84,000)	Fund provides default protection on Tmobile Usa; and receives Fixed 5%	Goldman Sachs	20/6/2029	(503)	15,305
CDS	USD (54,000)	Fund provides default protection on Tmobile Usa; and receives Fixed 5%	Goldman Sachs	20/6/2029	(455)	9,839
CDS	USD 76,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(369)	1,408
CDS	USD 76,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(427)	1,408
CDS	USD 196,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(1,249)	3,631
CDS	EUR 21,000	Fund receives default protection on Novafives; and pays Fixed 5%	Goldman Sachs	20/6/2029	(1,775)	(3,492)
CDS	EUR 320,000	Fund receives default protection on Syensqo SA; and pays Fixed 1%	Goldman Sachs	20/6/2029	(1,176)	(6,599)
CDS	EUR 44,000	Fund receives default protection on Telecom Italia SpA; and pays Fixed 1%	Goldman Sachs	20/6/2029	(1,582)	1,363
CDS	USD 153,405	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(1,706)	10,055
CDS	USD 99,184	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(2,142)	6,501

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 87,282	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(1,885)	5,721
CDS	EUR 25,000	Fund receives default protection on Verisure Midholding; and pays Fixed 5%	Goldman Sachs	20/6/2029	(200)	(1,595)
CDS	EUR 57,000	Fund receives default protection on Volvo Car; and pays Fixed 5%	Goldman Sachs	20/6/2029	399	(7,919)
CDS	EUR (16,000)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2024	1,735	(196)
CDS	USD 15,000	Fund receives default protection on American Airlines; and pays Fixed 5%	JP Morgan	20/12/2024	(106)	(159)
CDS	EUR (80,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2025	(7,631)	2,479
CDS	EUR 21,000	Fund receives default protection on Ardagh Packaging Finance; and pays Fixed 5%	JP Morgan	20/6/2025	2,053	5,011
CDS	USD (50,000)	Fund provides default protection on CCO; and receives Fixed 5%	JP Morgan	20/12/2025	(5,499)	2,386
CDS	USD (61,363)	Fund provides default protection on CCO; and receives Fixed 5%	JP Morgan	20/12/2025	(6,401)	2,928
CDS	EUR (14,786)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	968	1,474
CDS	EUR (13,899)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	910	1,385
CDS	EUR (3,932)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	259	392
CDS	EUR (25,877)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2027	5,728	(756)
CDS	EUR (21,339)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2027	4,723	(623)
CDS	USD 45,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	JP Morgan	20/12/2027	(7,514)	2,055
CDS	USD 80,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/12/2027	(2,180)	(1,306)
CDS	EUR 79,000	Fund receives default protection on Unicredit; and pays Fixed 1%	JP Morgan	20/12/2027	(3,711)	(189)
CDS	USD 40,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(694)	2,168
CDS	EUR 150,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(9,959)	(1,147)
CDS	EUR 175,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(7,920)	(1,338)
CDS	EUR 59,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(2,669)	(451)
CDS	EUR 66,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(3,139)	(505)
CDS	USD 85,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	(2,289)	364
CDS	USD 115,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	(3,099)	493
CDS	EUR 63,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(3,609)	(1,249)
CDS	EUR 300,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(13,459)	(5,948)
CDS	USD 10,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2028	(48)	950
CDS	USD (34,000)	Fund provides default protection on Ally Financial; and receives Fixed 5%	Citibank	20/6/2029	(259)	4,830
CDS	USD (50,000)	Fund provides default protection on Freeport-Mcmoran; and receives Fixed 1%	JP Morgan	20/6/2029	(204)	255
CDS	USD (34,000)	Fund provides default protection on Freeport-Mcmoran; and receives Fixed 1%	JP Morgan	20/6/2029	(43)	173

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD (151,000)	Fund provides default protection on HCA; and receives Fixed 5%	JP Morgan	20/6/2029	(898)	27,081
CDS	USD (135,000)	Fund provides default protection on HCA; and receives Fixed 5%	JP Morgan	20/6/2029	(803)	24,211
CDS	USD (76,000)	Fund provides default protection on HCA; and receives Fixed 5%	JP Morgan	20/6/2029	(219)	13,630
CDS	EUR (20,417)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	243	930
CDS	EUR (14,583)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	191	664
CDS	USD 306,000	Fund receives default protection on Intel; and pays Fixed 1%	JP Morgan	20/6/2029	(657)	(4,595)
CDS	USD 1,565,000	Fund receives default protection on Lennar 500(20-Dec-2028) Bank Of America; and pays Fixed 5%	JP Morgan	20/6/2029	(12,376)	(270,233)
CDS	EUR 23,000	Fund receives default protection on Novafives; and pays Fixed 5%	JP Morgan	20/6/2029	(2,343)	(3,825)
CDS	USD 1,352,993	Fund receives default protection on Pultegroup.; and pays Fixed 5%	JP Morgan	20/6/2029	(11,050)	(233,976)
CDS	USD 589,097	Fund receives default protection on Republic Of Colombia; and pays Fixed 1%	JP Morgan	20/6/2029	471	17,899
CDS	EUR 80,000	Fund receives default protection on Unicredit; and pays Fixed 1%	JP Morgan	20/6/2029	(912)	1,174
CDS	EUR (30,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(1,878)	1,333
CDS	EUR 35,000	Fund receives default protection on Grifols; and pays Fixed 5%	Morgan Stanley	20/12/2025	(901)	(999)
CDS	EUR (20,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2026	(1,114)	1,413
CDS	EUR (193,287)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2027	(14,050)	19,263
CDS	EUR (69,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2027	(5,016)	6,876
CDS	EUR (18,762)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	4,153	(548)
CDS	EUR (15,472)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	3,425	(452)
CDS	USD 10,000	Fund receives default protection on Xerox; and pays Fixed 1%	Morgan Stanley	20/12/2028	(49)	950
CDS	EUR 98,000	Fund receives default protection on Stena; and pays Fixed 5%	Morgan Stanley	20/6/2029	(1,223)	(11,990)
CDS	USD (61,364)	Fund provides default protection on CCO; and receives Fixed 5%	BNP Paribas	20/12/2025	(6,243)	2,928
CDS	USD 485,000	Fund receives default protection on CDX.NA.HY.35; and pays Fixed 5%	Bank of America	20/12/2025	(10,360)	(17,357)
CDS	USD (594,685)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Bank of America	20/12/2028	(1,555)	37,531
CDS	EUR 25,945	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Bank of America	20/12/2028	(128)	(541)
CDS	USD 927,842	Fund receives default protection on CDX.NA.HY.42.V1; and pays Fixed 5%	Bank of America	20/6/2029	(5,472)	(58,495)
CDS	USD 618,572	Fund receives default protection on CDX.NA.IG.42.V1; and pays Fixed 1%	Bank of America	20/6/2029	(750)	(12,272)
CDS	EUR 859,000	Fund receives default protection on ITRAXX.FINSR.41.V1; and pays Fixed 1%	Bank of America	20/6/2029	(1,750)	(15,390)
CDS	EUR (125,757)	Fund provides default protection on ITRAXX.XO.38.V1; and receives Fixed 5%	Bank of America	20/12/2027	7,115	11,094
CDS	USD 320,591	Fund receives default protection on CDX.NA.HY.39.V3; and pays Fixed 5%	Bank of America	20/12/2027	(15,021)	(17,625)
CDS	EUR 1,099,761	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Bank of America	20/12/2028	(19,613)	(80,100)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 6,450,000	Fund receives default protection on ITRAXX.EUR.41.V1; and pays Fixed 1%	Bank of America	20/6/2029	(6,310)	(138,351)
CDS	EUR 308,600	Fund receives default protection on ITRAXX.XO.41.V1; and pays Fixed 5%	Bank of America	20/6/2029	(975)	(26,824)
IFS	EUR 852,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.78%	Bank of America	15/8/2025	(584)	(290)
IFS	GBP 180,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.015%	Bank of America	15/7/2026	1,073	1,073
IFS	GBP 180,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 3.875%	Bank of America	15/7/2028	(1,224)	(1,224)
IFS	EUR 215,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.9942%	Bank of America	15/7/2029	(855)	(855)
IFS	EUR 143,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.9325%	Bank of America	15/8/2029	(240)	(310)
IFS	EUR 85,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.948%	Bank of America	15/8/2029	(238)	(247)
IFS	EUR 85,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2%	Bank of America	15/8/2029	(381)	(461)
IFS	EUR 218,619	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	15/8/2032	6,213	6,213
IRS	COP 1,905,781,970	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.73%	Morgan Stanley	10/5/2025	(12)	(12)
IRS	COP 2,848,844,030	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.81%	JP Morgan	10/5/2025	(256)	(256)
IRS	BRL 3,596,000	Fund receives Fixed 10.975%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(1,462)	(1,462)
IRS	BRL 2,380,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.485%	BNP Paribas	4/1/2027	1,450	1,450
IRS	BRL 1,620,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(5,834)	(5,834)
IRS	BRL 22,200,000	Fund receives Fixed 10.98%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2025	(340)	(340)
IRS	COP 744,379,738	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.02%	Barclays	21/3/2025	212	212
IRS	BRL 5,890,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.97%	Barclays	4/1/2027	8,365	8,365
IRS	USD 5,976,912	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2%	Bank of America	17/2/2025	35,702	35,702
IRS	BRL 5,740,000	Fund receives Fixed 10.808%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(3,047)	(3,047)
IRS	BRL 3,548,000	Fund receives Fixed 10.975%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(1,443)	(1,443)
IRS	BRL 2,716,000	Fund receives Fixed 11.525%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	(919)	(919)
IRS	BRL 2,220,000	Fund receives Fixed 11.552%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	(733)	(733)
IRS	BRL 1,740,000	Fund receives Fixed 11.57%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	(561)	(561)
IRS	USD 6,191,064	Fund receives Fixed 4.451%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	9/4/2026	23,810	23,810
IRS	JPY 254,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.466%	Bank of America	8/8/2026	592	592
IRS	BRL 4,090,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.573%	BNP Paribas	4/1/2027	1,374	1,374
IRS	USD 7,520,000	Fund receives Fixed 3.3755%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	14,863	14,863
IRS	USD 8,183,780	Fund receives Fixed 4.002%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	8/4/2029	92,706	92,706
IRS	GBP 7,830,984	Fund receives Fixed 4.255%; and pays Floating GBP SONIA 1 Day	Bank of America	6/9/2024	(786)	(786)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 11,354,000	Fund receives Fixed 5.3265%; and pays Floating USD-Federal Funds-OIS Compound 1 Day	Bank of America	18/9/2024	360	360
IRS	USD 16,210,000	Fund receives Fixed 5.331%; and pays Floating USD-Federal Funds-OIS Compound 1 Day	Bank of America	18/9/2024	532	532
IRS	USD 37,938,896	Fund receives Fixed 4.592%; and pays Floating USD SOFR 1 Day	Bank of America	14/12/2024	(28,571)	(28,586)
IRS	BRL 518,310	Fund receives Fixed 13.154251%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	1,026	1,026
IRS	BRL 10,770,140	Fund receives Fixed 13.349711%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	24,748	24,748
IRS	MXN 16,985,162	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	4/2/2025	(1,512)	(1,512)
IRS	MXN 63,814,388	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(5,080)	(5,080)
IRS	MXN 30,747,898	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(2,387)	(2,387)
IRS	USD 21,246,218	Fund receives Fixed 2.601%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(100,685)	(100,685)
IRS	USD 21,246,218	Fund receives Fixed 2.701%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(96,321)	(96,321)
IRS	USD 35,147,694	Fund receives Fixed 4.031%; and pays Floating USD SOFR 1 Day	Bank of America	10/3/2025	(64,150)	(64,150)
IRS	CZK 37,054,356	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	Bank of America	20/3/2025	(1,754)	(1,754)
IRS	MXN 13,810,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.4675%	Bank of America	6/8/2025	(462)	(462)
IRS	USD 19,806,764	Fund receives Fixed 4.104%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2025	(17,115)	(17,115)
IRS	USD 28,360,628	Fund receives Fixed 4.2505%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	17/10/2025	12,442	12,442
IRS	JPY 82,500,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.2475%	Bank of America	22/11/2025	396	396
IRS	USD 37,012,540	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.891%	Bank of America	5/12/2025	37,367	37,367
IRS	JPY 1,194,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.232%	Bank of America	15/12/2025	7,012	7,012
IRS	INR 642,720,000	Fund receives Fixed 6.2641%; and pays Floating INR MIBOR 1 Day	Bank of America	18/12/2025	(3,061)	(3,061)
IRS	USD 4,899,172	Fund receives Fixed 3.8085%; and pays Floating USD SOFR 1 Day	Bank of America	19/12/2025	(6,760)	(6,760)
IRS	PLN 7,676,000	Fund receives Floating PLN-WIBOR 6 Month; and pays Fixed 5.135%	Bank of America	20/12/2025	3,592	3,592
IRS	JPY 881,455,760	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.283%	Bank of America	9/3/2026	4,885	4,885
IRS	JPY 992,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.285%	Bank of America	11/3/2026	5,454	5,455
IRS	ZAR 9,480,212	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.02%	Bank of America	26/3/2026	(2,125)	(2,125)
IRS	USD 31,599,968	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.74502%	Bank of America	31/3/2026	(184,006)	(184,006)
IRS	USD 15,931,844	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.87013%	Bank of America	31/3/2026	(106,471)	(106,471)
IRS	USD 16,911,026	Fund receives Fixed 4.401%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	8/4/2026	58,915	58,915
IRS	USD 9,655,740	Fund receives Fixed 4.051%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	18/4/2026	11,426	11,426
IRS	USD 11,455,568	Fund receives Fixed 4.3005%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	24/4/2026	34,463	34,463
IRS	ZAR 32,079,336	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.145%	Bank of America	7/5/2026	(8,640)	(8,640)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 10,124,956	Fund receives Fixed 4.5%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	8/5/2026	47,177	47,177
IRS	INR 252,260,000	Fund receives Floating INR MIBOR 1 Day; and pays Fixed 6.4%	Bank of America	20/5/2026	(2,780)	(2,780)
IRS	INR 214,080,000	Fund receives Floating INR MIBOR 1 Day; and pays Fixed 6.41%	Bank of America	20/5/2026	(2,463)	(2,463)
IRS	USD 9,510,952	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.15%	Bank of America	27/5/2026	46,224	49,243
IRS	ZAR 12,580,000	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 7.97%	Bank of America	6/6/2026	(2,823)	(2,823)
IRS	MXN 7,770,000	Fund receives Fixed 10.76%; and pays Floating MXN-TIIE 1 Month	Bank of America	11/6/2026	2,944	2,944
IRS	JPY 202,660,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	Bank of America	7/7/2026	1,468	1,468
IRS	JPY 202,620,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	Bank of America	7/7/2026	1,293	1,293
IRS	JPY 202,660,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	Bank of America	7/7/2026	1,272	1,272
IRS	JPY 229,860,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	Bank of America	7/7/2026	1,400	1,400
IRS	JPY 297,890,600	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	Bank of America	7/7/2026	1,503	1,503
IRS	USD 3,390,126	Fund receives Fixed 4.35%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	22/7/2026	15,855	15,855
IRS	JPY 266,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.437%	Bank of America	7/8/2026	848	848
IRS	JPY 272,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.4875%	Bank of America	13/8/2026	466	466
IRS	JPY 464,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.3965%	Bank of America	14/8/2026	1,250	1,250
IRS	JPY 654,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.4075%	Bank of America	14/8/2026	1,329	1,329
IRS	EUR 840,000	Fund receives Fixed 2.69889%; and pays Floating EUR EURIBOR 6 Month	Bank of America	23/8/2026	(64)	15
IRS	SEK 9,560,000	Fund receives Floating SEK-STIBOR 3 Month; and pays Fixed 2.33525%	Bank of America	23/8/2026	(319)	(464)
IRS	EUR 860,000	Fund receives Fixed 2.67295%; and pays Floating EUR EURIBOR 6 Month	Bank of America	2/9/2026	(216)	(56)
IRS	SEK 9,720,000	Fund receives Floating SEK-STIBOR 3 Month; and pays Fixed 2.26888%	Bank of America	2/9/2026	118	(89)
IRS	JPY 1,410,000,000	Fund receives Fixed 0.55%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	17/9/2026	(284)	(284)
IRS	THB 102,627,810	Fund receives Floating THB-THOR-OIS Compound 1 Day; and pays Fixed 1.908%	Bank of America	17/9/2026	(463)	(463)
IRS	THB 128,672,190	Fund receives Floating THB-THOR-OIS Compound 1 Day; and pays Fixed 1.979%	Bank of America	17/9/2026	(1,758)	(1,758)
IRS	JPY 370,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.635%	Bank of America	8/10/2026	(811)	(811)
IRS	JPY 370,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.6515%	Bank of America	8/10/2026	(998)	(998)
IRS	USD 7,775,796	Fund receives Fixed 4.1685%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/10/2026	32,704	32,705
IRS	USD 15,595,314	Fund receives Fixed 4.2138%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	27/10/2026	68,690	68,690
IRS	BRL 5,432,614	Fund receives Fixed 10.001917%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(24,850)	(24,850)
IRS	BRL 5,162,146	Fund receives Fixed 10.136747%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(22,808)	(22,808)
IRS	BRL 73,468	Fund receives Fixed 10.315%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(200)	(200)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 1,779,414	Fund receives Fixed 1.549%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2027	(39,660)	(39,660)
IRS	USD 3,817,754	Fund receives Fixed 3.468%; and pays Floating USD SOFR 1 Day	Bank of America	10/3/2027	5,697	5,697
IRS	INR 389,071,852	Fund receives Fixed 6.336374%; and pays Floating INR MIBOR 1 Day	Bank of America	20/3/2027	5,702	5,702
IRS	KRW 4,065,920,690	Fund receives Fixed 3.318%; and pays Floating KRW KORIBOR 3 Month	Bank of America	5/4/2027	12,266	12,266
IRS	USD 3,470,000	Fund receives Fixed 3.755%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	7/5/2027	15,620	15,590
IRS	USD 6,004,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.99%	Bank of America	16/5/2027	(39,338)	(39,338)
IRS	USD 11,416,882	Fund receives Fixed 4.1%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	30/5/2027	86,148	86,148
IRS	USD 11,416,882	Fund receives Fixed 4.15%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	30/5/2027	90,949	90,949
IRS	JPY 1,418,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.636%	Bank of America	16/9/2027	372	372
IRS	JPY 466,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.705%	Bank of America	29/9/2027	(2,896)	(2,896)
IRS	USD 10,128,502	Fund receives Fixed 2.9095%; and pays Floating USD SOFR 1 Day	Bank of America	6/10/2027	(81,249)	(81,249)
IRS	GBP 800,000	Fund receives Fixed 4.39%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	3,707	3,707
IRS	USD 4,046,640	Fund receives Fixed 4.1985%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/10/2027	35,999	35,999
IRS	USD 7,887,988	Fund receives Fixed 4.0745%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2027	61,926	61,926
IRS	USD 8,034,770	Fund receives Fixed 3.8723%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	10/11/2027	49,604	49,604
IRS	USD 8,137,512	Fund receives Fixed 3.907%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	10/11/2027	52,586	52,586
IRS	GBP 1,200,000	Fund receives Fixed 3.858%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	27/11/2027	2,204	2,256
IRS	GBP 4,220,000	Fund receives Fixed 3.70225%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	1/12/2027	4,271	4,461
IRS	USD 10,344,690	Fund receives Fixed 3.485%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/1/2028	31,535	31,535
IRS	GBP 1,300,000	Fund receives Fixed 3.2%; and pays Floating GBP SONIA 1 Day	Bank of America	26/1/2028	(2,093)	(1,955)
IRS	USD 9,669,462	Fund receives Fixed 4%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	26/1/2028	70,630	70,630
IRS	USD 9,669,462	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.45%	Bank of America	26/1/2028	(26,684)	(26,684)
IRS	GBP 5,840,000	Fund receives Fixed 3.33%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	2/2/2028	(4,456)	(4,768)
IRS	GBP 2,820,000	Fund receives Fixed 3.32047%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	5/2/2028	(480)	(2,446)
IRS	USD 9,865,210	Fund receives Fixed 3.8761%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	5/2/2028	62,198	62,198
IRS	USD 9,865,210	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.2761%	Bank of America	5/2/2028	(13,204)	(13,204)
IRS	GBP 10,776,034	Fund receives Fixed 3.18%; and pays Floating GBP SONIA 1 Day	Bank of America	10/2/2028	(17,114)	(17,114)
IRS	GBP 1,520,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 4.638%	Bank of America	26/5/2028	(24,878)	(24,878)
IRS	EUR 3,040,000	Fund receives Fixed 2.441%; and pays Floating EUR ESTR 1 Day	Bank of America	13/7/2028	9,072	9,072
IRS	JPY 138,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.81%	Bank of America	4/8/2028	(1,199)	(1,199)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	JPY 2,416,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.82%	Bank of America	4/8/2028	(22,473)	(22,473)
IRS	JPY 346,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.827%	Bank of America	4/8/2028	(3,366)	(3,366)
IRS	JPY 178,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.62%	Bank of America	10/8/2028	526	526
IRS	JPY 34,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.5825%	Bank of America	12/8/2028	180	180
IRS	JPY 500,960,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.595%	Bank of America	12/8/2028	2,262	2,262
IRS	MXN 6,000,086	Fund receives Fixed 9.1343%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	15/8/2028	(341)	(341)
IRS	EUR 3,080,000	Fund receives Fixed 2.0587%; and pays Floating EUR ESTR 1 Day	Bank of America	25/8/2028	(2,041)	(2,041)
IRS	EUR 3,220,000	Fund receives Fixed 2.09964%; and pays Floating EUR ESTR 1 Day	Bank of America	31/8/2028	(134)	(928)
IRS	USD 29,884,608	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.264%	Bank of America	31/8/2028	(416,732)	(416,732)
IRS	USD 7,518,906	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.28979%	Bank of America	31/8/2028	(108,100)	(108,100)
IRS	EUR 3,220,000	Fund receives Fixed 2.1028%; and pays Floating EUR ESTR 1 Day	Bank of America	1/9/2028	(837)	(837)
IRS	JPY 34,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.672%	Bank of America	1/9/2028	0	0
IRS	JPY 460,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.5626%	Bank of America	16/9/2028	3,182	3,182
IRS	USD 5,072,044	Fund receives Fixed 4.403%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	31/10/2028	86,162	86,162
IRS	GBP 2,240,000	Fund receives Fixed 3.46724%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	6/12/2028	708	441
IRS	GBP 2,053,518	Fund receives Fixed 3.68%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	14/12/2028	(4,659)	(4,703)
IRS	USD 8,774,822	Fund receives Fixed 3.249%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	15/12/2028	9,031	9,031
IRS	USD 2,260,000	Fund receives Fixed 3.223%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	1,702	1,702
IRS	GBP 1,460,000	Fund receives Fixed 3.3086%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	7/2/2029	40	(832)
IRS	EUR 5,025,560	Fund receives Fixed 3%; and pays Floating EUR EURIBOR 6 Month	Bank of America	5/3/2029	53,696	53,696
IRS	JPY 434,512,320	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.501%	Bank of America	5/3/2029	5,038	5,038
IRS	JPY 493,764,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.5035%	Bank of America	11/3/2029	5,642	5,642
IRS	INR 111,228,186	Fund receives Fixed 6.262%; and pays Floating INR MIBOR 1 Day	Bank of America	20/3/2029	3,027	3,027
IRS	INR 135,945,560	Fund receives Fixed 6.3%; and pays Floating INR MIBOR 1 Day	Bank of America	20/3/2029	4,915	4,915
IRS	USD 14,073,674	Fund receives Fixed 3.7915%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	29/3/2029	101,849	101,849
IRS	USD 6,191,066	Fund receives Fixed 4.052%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	9/4/2029	76,047	76,047
IRS	USD 9,655,740	Fund receives Fixed 4.001%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	18/4/2029	109,992	109,992
IRS	THB 46,082,158	Fund receives Fixed 2.605%; and pays Floating THB-THOR-OIS Compound 1 Day	Bank of America	19/4/2029	14,651	14,651
IRS	USD 4,773,154	Fund receives Fixed 4%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	24/4/2029	54,534	54,534
IRS	EUR 5,409,400	Fund receives Fixed 2.9%; and pays Floating EUR EURIBOR 6 Month	Bank of America	30/4/2029	46,454	46,454

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 9,477,600	Fund receives Fixed 4%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	6/5/2029	109,363	109,363
IRS	EUR 3,921,166	Fund receives Fixed 2.87%; and pays Floating EUR EURIBOR 6 Month	Bank of America	11/6/2029	31,533	31,533
IRS	GBP 740,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 3.87709%	Bank of America	16/7/2029	(1,621)	(2,729)
IRS	GBP 440,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 3.8725%	Bank of America	17/7/2029	(1,549)	(1,574)
IRS	EUR 860,000	Fund receives Fixed 2.76079%; and pays Floating EUR EURIBOR 6 Month	Bank of America	18/7/2029	3,987	4,987
IRS	GBP 320,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 3.92911%	Bank of America	23/7/2029	(1,601)	(1,630)
IRS	MXN 8,642,000	Fund receives Fixed 9.405%; and pays Floating MXN-TIIE 1 Month	Bank of America	24/7/2029	2,157	2,157
IRS	GBP 400,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 3.49006%	Bank of America	26/7/2029	(84)	(262)
IRS	EUR 940,000	Fund receives Fixed 2.6885%; and pays Floating EUR EURIBOR 6 Month	Bank of America	29/7/2029	3,974	3,974
IRS	MXN 6,505,014	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 8.99%	Bank of America	22/8/2029	805	805
IRS	USD 9,840,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.15617%	Bank of America	28/2/2031	(200,843)	(200,843)
IRS	USD 4,907,314	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.17281%	Bank of America	28/2/2031	(102,300)	(102,300)
IRS	USD 8,693,266	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	14/10/2031	(99,481)	(131,046)
IRS	USD 9,901,986	Fund receives Fixed 2.86%; and pays Floating USD SOFR 1 Day	Bank of America	19/11/2031	(116,964)	(148,837)
IRS	USD 16,966,438	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	28/1/2032	(206,000)	(267,548)
IRS	USD 1,359,658	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3525%	Bank of America	8/4/2032	42,374	42,374
IRS	USD 9,216,440	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.58%	Bank of America	24/5/2032	226,855	227,621
IRS	USD 5,263,822	Fund receives Fixed 3.04%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2032	(59,315)	(59,315)
IRS	USD 4,368,718	Fund receives Fixed 2.868%; and pays Floating USD SOFR 1 Day	Bank of America	2/11/2032	(73,436)	(73,436)
IRS	USD 4,410,194	Fund receives Fixed 2.908%; and pays Floating USD SOFR 1 Day	Bank of America	4/11/2032	(68,521)	(68,521)
IRS	USD 7,235,054	Fund receives Fixed 2.8905%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2032	(116,927)	(116,927)
IRS	USD 4,772,618	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	Bank of America	28/11/2032	(31,178)	(31,178)
IRS	USD 4,804,376	Fund receives Fixed 3.7565%; and pays Floating USD SOFR 1 Day	Bank of America	9/8/2033	60,075	60,075
IRS	USD 2,350,450	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.23%	Bank of America	9/8/2033	13,510	13,510
IRS	USD 4,199,326	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.402%	Bank of America	1/11/2033	(149,007)	(149,007)
IRS	USD 3,814,540	Fund receives Fixed 4.01%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	12/1/2034	83,269	83,269
IRS	USD 1,101,830	Fund receives Fixed 4.0085%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	17/1/2034	24,014	24,014
IRS	INR 71,561,430	Fund receives Fixed 6.337%; and pays Floating INR MIBOR 1 Day	Bank of America	20/3/2034	5,753	5,753
IRS	INR 71,561,428	Fund receives Fixed 6.347%; and pays Floating INR MIBOR 1 Day	Bank of America	20/3/2034	6,046	6,046
IRS	INR 197,487,576	Fund receives Fixed 6.482%; and pays Floating INR MIBOR 1 Day	Bank of America	4/4/2034	28,024	28,024

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	AUD 720,000	Fund receives Fixed 4.736%; and pays Floating AUD-BBSW 6 Month	Bank of America	12/7/2034	2,645	2,645
IRS	USD 460,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.7422%	Bank of America	13/7/2034	(2,545)	(2,545)
IRS	AUD 740,000	Fund receives Fixed 4.4075%; and pays Floating AUD-BBSW 6 Month	Bank of America	3/8/2034	(162)	(162)
IRS	USD 460,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.4875%	Bank of America	6/8/2034	(443)	(443)
IRS	AUD 360,000	Fund receives Fixed 4.3697%; and pays Floating AUD-BBSW 6 Month	Bank of America	20/8/2034	(263)	(263)
IRS	GBP 1,280,000	Fund receives Fixed 3.52495%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	21/8/2034	(1,967)	(2,033)
IRS	AUD 360,000	Fund receives Fixed 4.36534%; and pays Floating AUD-BBSW 6 Month	Bank of America	21/8/2034	(250)	(282)
IRS	AUD 320,000	Fund receives Fixed 4.385%; and pays Floating AUD-BBSW 6 Month	Bank of America	21/8/2034	(178)	(178)
IRS	USD 240,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3967%	Bank of America	21/8/2034	163	163
IRS	GBP 640,000	Fund receives Fixed 3.52676%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	22/8/2034	(644)	(994)
IRS	GBP 640,000	Fund receives Fixed 3.5768%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	22/8/2034	(278)	(278)
IRS	USD 240,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.37819%	Bank of America	22/8/2034	345	242
IRS	USD 240,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3867%	Bank of America	22/8/2034	206	206
IRS	GBP 1,300,000	Fund receives Fixed 3.53424%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	28/8/2034	622	(1,845)
IRS	GBP 1,340,000	Fund receives Fixed 3.61992%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	29/8/2034	883	660
IRS	AUD 2,590,000	Fund receives Fixed 4.381%; and pays Floating AUD-BBSW 6 Month	Bank of America	19/9/2034	(1,856)	(1,856)
IRS	AUD 2,590,000	Fund receives Fixed 4.482%; and pays Floating AUD-BBSW 6 Month	Bank of America	19/9/2034	1,142	1,142
IRS	USD 1,650,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.4022%	Bank of America	19/9/2034	1,127	1,127
IRS	USD 1,650,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.5888%	Bank of America	19/9/2034	(4,250)	(4,250)
IRS	KRW 1,327,820,000	Fund receives Fixed 2.916%; and pays Floating KRW KORIBOR 3 Month	Bank of America	18/12/2034	67	67
IRS	USD 2,005,534	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.4507%	Bank of America	15/12/2036	(4,482)	(4,482)
IRS	USD 5,100,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.08201%	Bank of America	15/8/2039	(162,677)	(162,677)
IRS	USD 2,541,220	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 4.09564%	Bank of America	15/8/2039	(82,882)	(82,882)
IRS	USD 766,378	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	26/11/2041	25,388	24,657
IRS	JPY 32,000,000	Fund receives Fixed 1.97%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	2/8/2044	(2)	(2)
IRS	JPY 576,000,000	Fund receives Fixed 1.991%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	2/8/2044	3,073	3,073
IRS	JPY 82,000,000	Fund receives Fixed 2.007%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	2/8/2044	774	774
IRS	JPY 40,000,000	Fund receives Fixed 1.84%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	8/8/2044	(1,347)	(1,347)
IRS	JPY 113,120,000	Fund receives Fixed 1.97%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	9/8/2044	(44)	(44)
IRS	USD 1,892,162	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	28/1/2051	100,276	85,913

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 2,646,838	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	1/2/2051	139,801	122,248
IRS	USD 1,497,912	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	4/2/2051	79,157	69,177
IRS	USD 1,536,488	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	5/2/2051	81,195	70,958
IRS	USD 2,334,758	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	27/5/2051	170,955	107,577
IRS	USD 388,206	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	28/5/2051	28,425	17,888
IRS	USD 735,390	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	7/6/2051	53,875	33,878
IRS	USD 3,558,650	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.79%	Bank of America	21/1/2052	264,837	166,290
IRS	USD 2,000,472	Fund receives Fixed 4.0075%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2053	109,805	109,805
IRS	USD 2,000,472	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.658%	Bank of America	3/11/2053	(51,707)	(51,707)
IRS	USD 460,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.307%	Bank of America	6/2/2054	(236)	(236)
IRS	USD 1,260,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3877%	Bank of America	6/2/2054	(5,451)	(5,451)
IRS	EUR 232,980	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49%	Bank of America	19/2/2054	(3,451)	(3,451)
IRS	EUR 232,980	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5055%	Bank of America	20/2/2054	(3,833)	(3,833)
IRS	EUR 114,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5105%	Bank of America	1/3/2054	(1,943)	(1,943)
IRS	EUR 48,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4555%	Bank of America	22/3/2054	(545)	(545)
IRS	EUR 186,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.543%	Bank of America	22/4/2054	(3,627)	(3,809)
IRS	EUR 380,000	Fund receives Fixed 1.87796%; and pays Floating EUR EURIBOR 6 Month	Bank of America	13/7/2054	677	944
IRS	GBP 190,000	Fund receives Fixed 3.88776%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	16/7/2054	1,555	2,334
IRS	GBP 120,000	Fund receives Fixed 3.8625%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	17/7/2054	1,107	1,155
IRS	EUR 190,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49482%	Bank of America	18/7/2054	(2,393)	(3,005)
IRS	GBP 80,000	Fund receives Fixed 3.93376%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	23/7/2054	1,335	1,372
IRS	EUR 180,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5112%	Bank of America	29/7/2054	(3,183)	(3,183)
IRS	EUR 460,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.27501%	Bank of America	5/10/2054	2,959	2,959
IRS	EUR 240,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.33738%	Bank of America	14/7/2074	(648)	(815)
IRS	BRL 5,288,250	Fund receives Fixed 9.986859%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(24,396)	(24,396)
IRS	BRL 2,962,674	Fund receives Fixed 13.249413%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	6,323	6,323
IRS	BRL 2,720,000	Fund receives Fixed 11.5975%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	(840)	(840)
IRS	USD 15,004,242	Fund receives Fixed 4.051%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	18/10/2025	(7,806)	(7,806)
IRS	USD 13,092,072	Fund receives Fixed 4.2505%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	19/10/2025	6,130	6,130
IRS	USD 4,572,560	Fund receives Fixed 3.75736%; and pays Floating USD SOFR 1 Day	Bank of America	15/12/2025	(7,742)	(7,742)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 2,714,512	Fund receives Fixed 3.3%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	23/10/2027	3,779	3,779
IRS	USD 1,920,288	Fund receives Fixed 3.9238%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2027	12,667	12,667
IRS	USD 1,920,288	Fund receives Fixed 3.9538%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2027	13,147	13,147
IRS	USD 3,840,578	Fund receives Fixed 3.9848%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2027	27,284	27,284
IRS	GBP 2,066,470	Fund receives Fixed 4.86%; and pays Floating GBP SONIA 1 Day	Bank of America	20/6/2028	44,161	44,161
IRS	GBP 1,981,990	Fund receives Fixed 4.1238%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	17/11/2028	15,205	15,206
IRS	GBP 1,979,020	Fund receives Fixed 4.1289%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	21/11/2028	15,484	15,484
IRS	EUR 3,174,582	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.02%	Bank of America	26/8/2031	249,128	249,128
IRS	USD 1,655,378	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.585%	Bank of America	26/5/2032	40,654	40,654
IRS	USD 4,490,804	Fund receives Fixed 3.4665%; and pays Floating USD SOFR 1 Day	Bank of America	4/10/2032	10,833	10,833
IRS	USD 2,074,396	Fund receives Fixed 3.415%; and pays Floating USD SOFR 1 Day	Bank of America	5/10/2032	1,596	1,596
IRS	EUR 2,344,426	Fund receives Fixed 2.34%; and pays Floating EUR ESTR 1 Day	Bank of America	19/1/2033	(83)	(83)
IRS	USD 5,506,922	Fund receives Fixed 3.136%; and pays Floating USD SOFR 1 Day	Bank of America	12/5/2033	(20,625)	(20,625)
IRS	USD 4,830,394	Fund receives Fixed 3.931%; and pays Floating USD SOFR 1 Day	Bank of America	4/10/2033	90,548	90,548
IRS	JPY 88,744,304	Fund receives Fixed 1.45%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	6/3/2054	(8,876)	(8,876)
IRS	JPY 100,845,800	Fund receives Fixed 1.452%; and pays Floating JPY-TONA-OIS Compound 1 Day	Bank of America	11/3/2054	(9,950)	(9,950)
IRS	BRL 1,840,000	Fund receives Fixed 11.7375%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(328)	(328)
IRS	COP 1,660,615,356	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.81%	JP Morgan	10/5/2025	(149)	(149)
IRS	COP 3,885,608,622	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 8.62%	JP Morgan	5/11/2025	(2,670)	(2,670)
IRS	BRL 5,631,862	Fund receives Fixed 13.209319%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	11,651	11,651
IRS	BRL 5,276,073	Fund receives Fixed 10.062149%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(23,309)	(23,309)
IRS	COP 1,112,390,694	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.73%	Morgan Stanley	10/5/2025	(7)	(7)
IRS	BRL 18,945,934	Fund receives Fixed 12.811125%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	27,068	27,068
IRS	BRL 5,281,750	Fund receives Fixed 10.027014%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	4/1/2027	(23,816)	(23,816)
IRS	BRL 4,852,620	Fund receives Fixed 10.069033%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(22,251)	(22,251)
IRS	BRL 43,850	Fund receives Fixed 10.156823%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(191)	(191)
IRS	BRL 6,808,296	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(27,538)	(27,538)
IRS	USD 6,544,760	Fund receives Fixed 3.5%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	17/10/2033	23,342	23,342
TRS	USD 1,435	The Fund receives the total return on AMC Networks. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Barclays	2/9/2028	(26)	13,422

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
TRS	HKD (800)	The Fund receives the total return on ANTA Sports Products. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight To	HSBC Bank	10/3/2025	(599)	(7,113)
TRS	EUR (544)	The Fund receives the total return on LEG Immobilien. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Av	HSBC Bank	2/10/2028	(669)	(47,567)
TRS	JPY (700)	The Fund receives the total return on Daiwa House Industry. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight To	HSBC Bank	10/2/2025	(643)	(19,491)
TRS	JPY (5,200)	The Fund receives the total return on Nagoya Railroad. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo A	HSBC Bank	10/2/2025	(726)	(56,202)
TRS	JPY (1,000)	The Fund receives the total return on Rohm. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Average Rate	HSBC Bank	10/2/2025	(1,368)	(11,320)
TRS	GBP 5,940	The Fund receives the total return on Synthomer. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Average	HSBC Bank	8/4/2025	634	17,343
TRS	JPY (2,000)	The Fund receives the total return on Kansai Paint. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Aver	HSBC Bank	2/10/2025	(2,128)	(32,272)
TRS	USD (600)	The Fund receives the total return on Trip.com. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overnight Tokyo Average	HSBC Bank	2/9/2028	(2,443)	(25,336)
TRS	HKD (24,500)	The Fund receives the total return on Ping An Insurance of China. The Fund pays the total return on EUR - 1D Euro Short Term Rate (ESTR), GBP - 1D Sterling Overnight Index Average (SONIA), HKD - Overnight Index Average (HONIA), JPY - Provisional 1D Overni	HSBC Bank	2/10/2028	(12,171)	(106,085)
TRS	USD (211)	The Fund receives the total return on Atlantic Union Bankshares. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	(562)	(7,574)
TRS	USD (201)	The Fund receives the total return on Community Financial System. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	(550)	(11,070)
TRS	USD (506)	The Fund receives the total return on CVB Financial. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	(681)	(8,406)
TRS	USD (29)	The Fund receives the total return on Dime Community Bancshares. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	(95)	(682)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
TRS	USD 458	The Fund receives the total return on Eagle Bancorp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	1,005	9,076
TRS	USD (227)	The Fund receives the total return on First Bancorp/Southern Pines NC. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	(473)	(8,657)
TRS	USD (241)	The Fund receives the total return on Independent Bank. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	(1,366)	(12,783)
TRS	USD 8,814	The Fund receives the total return on New York Community Bancorp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	12,693	87,337
TRS	USD (699)	The Fund receives the total return on Provident Financial Services. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	(1,262)	(12,016)
TRS	USD (171)	The Fund receives the total return on ServisFirst Bancshares. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 15-20 basis points.	JP Morgan	10/2/2025	(1,000)	(12,488)
TRS	USD 775,215	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/9/2024	7,294	6,273
TRS	USD 1,604,552	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/9/2024	(10,299)	(5,527)
TRS	USD 762,000	Fund receives USD SOFR 1D Overnight + 0bps; and pays Markit iBoxx US Dollar Liquid High + 0bps	JP Morgan	20/9/2024	(9,683)	(7,417)
TRS	USD 614,211	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	5,976	4,873
TRS	USD 406,630	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	4,254	3,376
TRS	USD 409,705	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	933	(1,453)
TRS	USD 443,000	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/9/2024	(12,736)	(11,338)
TRS	USD 1,240,417	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/9/2024	17,571	16,333
TRS	USD 250,913	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/9/2024	7,162	6,340
TRS	USD 31	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 65bps	BNP Paribas	20/9/2024	17,688	17,688
TRS	USD 590,456	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	BNP Paribas	20/9/2024	(1,793)	(36)
Total (EUR underlying exposure - EUR 589,557,277)					542,353	(392,384)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

CCS: Cross Currency Swaps

Sustainable Fixed Income Global Opportunities Fund continued

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
31,000	Put	OTC BRL/USD	Bank of America	USD 5.25	3/9/2024	(1,594)	-
287,000	Put	OTC EUR/USD	Bank of America	EUR 1.11	6/9/2024	978	1,481
157,000	Put	OTC USD/KRW	Bank of America	USD 1,345	12/9/2024	806	1,638
10,000	Call	OTC EUR/CHF	Bank of America	EUR 0.97	11/10/2024	(601)	594
1,020,370	Put	OTC USD/KRW	Bank of America	USD 1,300	16/10/2024	2,754	3,829
47,000	Put	OTC CNH/USD	Bank of America	USD 7.5	6/11/2024	(1,535)	1,216
19,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	12/11/2024	(1,574)	663
5,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	19/11/2024	(410)	203
14,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	19/11/2024	(1,149)	569
220,000	Put	OTC EUR/USD	Bank of America	EUR 1.1	21/11/2024	147	1,741
93,500	Put	OTC USD/TRY	Bank of America	USD 29.25	17/12/2024	(6,416)	5
70,000	Put	OTC CNH/INR	Bank of America	CNH 11.6	31/7/2025	(955)	1,028
1,291,000	Call	OTC USD/CNH	Bank of America	USD 7.75	6/3/2026	(2,524)	6,132
680,000	Call	OTC USD/INR	Barclays	USD 84	11/9/2024	(2,221)	525
680,000	Put	OTC USD/INR	Barclays	USD 83	11/9/2024	(496)	8
378,000	Put	OTC USD/CNH	Barclays	USD 7.05	19/9/2024	268	1,462
73,000	Call	OTC USD/CNH	Barclays	USD 7.5	23/10/2024	(6,417)	140
1,019,517	Call	OTC USD/JPY	Barclays	USD 155	31/10/2024	(1,897)	882
30,000	Put	OTC EUR/USD	Barclays	EUR 1.04	9/12/2024	(2,233)	1,007
308,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.065	5/9/2024	(909)	-
680,000	Call	OTC USD/INR	BNP Paribas	USD 84	27/9/2024	(1,531)	1,113
169,920	Put	OTC USD/JPY	BNP Paribas	USD 145	31/10/2024	429	3,242
1,030,000	Put	OTC USD/INR	BNP Paribas	USD 83.25	14/11/2024	1	1,113
1,370,000	Call	OTC USD/CNH	BNP Paribas	USD 7.2	7/7/2025	(931)	2,349
1,592,628	Put	OTC EUR/USD	Citibank	USD 17.393	3/9/2024	(1,312)	-
90,000	Put	OTC EUR/JPY	Citibank	EUR 145	4/9/2024	(6,750)	-
664,291	Put	OTC USD/MXN	Citibank	USD 17.7	23/9/2024	(5,065)	97
186,000	Call	OTC USD/BRL	Deutsche Bank	USD 5.75	12/11/2024	(826)	4,063
185,000	Call	OTC USD/BRL	Deutsche Bank	USD 5.75	12/11/2024	(822)	4,041
960,000	Call	OTC USD/INR	Exchange Traded	USD 84.25	29/11/2024	(161)	3,823
323,000	Put	OTC USD/BRL	Goldman Sachs	USD 5.45	12/9/2024	(3,052)	373
284,000	Put	OTC EUR/USD	Goldman Sachs	EUR 1.1	19/9/2024	(111)	916
680,000	Call	OTC USD/JPY	Goldman Sachs	USD 155	26/9/2024	(1,270)	92
655,760	Put	OTC EUR/USD	Goldman Sachs	EUR 1.07	7/10/2024	(2,408)	346
168,000	Put	OTC USD/TRY	Goldman Sachs	USD 37.5	8/10/2024	6,820	8,414
203,000	Put	OTC USD/TRY	Goldman Sachs	USD 42.5	6/12/2024	12,050	22,053
64,000	Put	OTC USD/BRL	HSBC Bank	USD 5.6	5/9/2024	(492)	218
95,000	Put	OTC USD/BRL	HSBC Bank	USD 5.6	5/9/2024	(731)	323
680,947	Put	OTC EUR/USD	HSBC Bank	EUR 1.098	12/9/2024	(163)	521
6,000	Put	OTC EUR/NOK	HSBC Bank	EUR 11.5	26/9/2024	441	1,045
11,000	Put	OTC EUR/NOK	HSBC Bank	EUR 11.5	26/9/2024	808	1,917
800,000	Put	OTC EUR/USD	HSBC Bank	EUR 1.065	4/10/2024	(2,462)	166
16,000	Put	OTC PLN/USD	HSBC Bank	USD 4.25	18/10/2024	(1,214)	361
1,900,000	Call	OTC USD/HKD	HSBC Bank	USD 7.781	1/11/2024	(2,742)	2,449
17,096	Put	OTC EUR/USD	HSBC Bank	EUR 1.06	4/11/2024	(1,378)	725
28,000	Put	OTC EUR/USD	HSBC Bank	EUR 1.06	4/11/2024	(2,257)	1,188
31,000	Call	OTC USD/CNH	HSBC Bank	USD 7.65	9/12/2024	(1,203)	300
70,000	Put	OTC EUR/USD	HSBC Bank	EUR 0.99	30/12/2024	(3,273)	577
30,000	Call	OTC USD/CNH	HSBC Bank	USD 7.35	31/3/2025	(3,064)	3,103
680,000	Call	OTC USD/INR	JP Morgan	USD 85	11/9/2024	(482)	7

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
180,000	Call	OTC USD/CNH	JP Morgan	USD 7.25	24/9/2024	(1,066)	34
120,000	Call	OTC USD/CNH	JP Morgan	USD 7.25	24/9/2024	(710)	22
85,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	12/11/2024	(288)	88
142,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	12/11/2024	(481)	147
142,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	19/11/2024	(483)	187
85,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	19/11/2024	(289)	112
228,100	Put	OTC INR/CNH	JP Morgan	CNH 11.5	23/1/2025	(3,032)	2,245
40,000	Put	OTC USD/TRY	JP Morgan	USD 30.6	5/2/2025	(1,052)	24
30,000	Call	OTC AUD/NZD	JP Morgan	AUD 1.2	15/4/2025	(576)	339
162,180	Put	OTC CNH/INR	JP Morgan	CNH 11.5	12/6/2025	(2,396)	1,830
323,000	Call	OTC USD/BRL	Morgan Stanley	USD 5.75	12/9/2024	1,391	2,258
326,000	Put	OTC USD/ZAR	Morgan Stanley	USD 18	12/9/2024	2,648	5,876
1,010,000	Call	OTC USD/INR	Morgan Stanley	USD 85	27/9/2024	(676)	227
183,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	9/10/2024	8,635	12,754
122,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	9/10/2024	5,757	8,503
32,000	Put	OTC CNH/USD	Morgan Stanley	USD 7.35	18/10/2024	(1,413)	957
278,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	18/10/2024	14,912	19,837
845,172	Call	OTC USD/JPY	Morgan Stanley	USD 158	24/10/2024	(674)	81
806,832	Put	OTC USD/CNH	Morgan Stanley	USD 7.1	31/10/2024	5,804	9,917
155,000	Call	OTC USD/COP	Morgan Stanley	USD 4,200	12/11/2024	(683)	3,166
277,000	Call	OTC USD/COP	Morgan Stanley	USD 4,200	12/11/2024	(1,220)	5,657
245,000	Call	OTC USD/ZAR	Morgan Stanley	USD 19	12/11/2024	(3,103)	1,333
690,000	Call	OTC USD/JPY	UBS	USD 160	13/9/2024	(1,109)	1
690,000	Call	OTC USD/JPY	UBS	USD 160	13/9/2024	(1,095)	1
1,627,279	Put	OTC EUR/USD	UBS	EUR 1.05	18/9/2024	(9,825)	4
690,000	Put	OTC USD/CNH	UBS	USD 7.1	20/9/2024	1,788	5,062
197,000	Put	OTC USD/TRY	UBS	USD 38.5	27/9/2024	(1,132)	884
257,000	Put	OTC USD/TRY	UBS	USD 35.5	30/10/2024	59	902
679,678	Call	OTC USD/JPY	UBS	USD 150	31/10/2024	(5,604)	2,884
20,000	Put	OTC USD/TRY	UBS	USD 35	21/11/2024	(81)	1,573
1,700,000	Call	OTC USD/HKD	UBS	USD 7.5	22/8/2025	(309)	48,769
1,700,000	Call	OTC USD/HKD	UBS	USD 7.5	27/8/2025	(1,283)	48,767
80	Put	S&P 500 Index	UBS	USD 5,400	18/10/2024	(2,405)	5,014
25	Put	S&P 500 Index	UBS	USD 5,450	15/11/2024	(580)	2,612
50	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 570	6/9/2024	(9,892)	3,973
40	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 571	6/9/2024	(6,532)	2,365
34	Put	3 Month SOFR	Exchange Traded	USD 94.75	13/9/2024	(638)	192
37	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 563	13/9/2024	525	17,120
19	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 525	13/9/2024	(9,082)	618
40	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 571	13/9/2024	(6,824)	6,446
8	Call	S&P 500 Index	Exchange Traded	USD 25	18/9/2024	(103)	293
10	Call	S&P 500 Index	Exchange Traded	USD 30	18/9/2024	(238)	230
20	Put	American Airlines	Exchange Traded	USD 9	20/9/2024	(261)	63
4	Call	Apple	Exchange Traded	USD 230	20/9/2024	373	1,860
16	Call	Carrier Global	Exchange Traded	USD 67.5	20/9/2024	2,633	7,367
2	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,750	20/9/2024	(1,163)	224
10	Put	Ford Motor	Exchange Traded	USD 10	20/9/2024	(179)	23
4	Call	Micron Technology	Exchange Traded	USD 150	20/9/2024	(1,723)	7
4	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 520	20/9/2024	9,264	15,742
17	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 525	20/9/2024	(9,147)	1,343

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
5	Call	Tesla	Exchange Traded	USD 320	20/9/2024	(5,321)	25
6	Call	Toll Brothers	Exchange Traded	USD 120	20/9/2024	10,808	12,947
5	Call	Trane Technologies	Exchange Traded	USD 360	20/9/2024	(1,159)	3,047
23	Call	Walmart	Exchange Traded	USD 75	20/9/2024	2,430	4,278
14	Call	Western Digital	Exchange Traded	USD 70	20/9/2024	(94)	720
7	Call	Western Digital	Exchange Traded	USD 90	20/9/2024	(501)	22
16	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 515	30/9/2024	(11,638)	1,445
18	Call	Freeport-McMoRan	Exchange Traded	USD 45	18/10/2024	(613)	3,047
5	Call	Informatica	Exchange Traded	USD 30	18/10/2024	30	181
17	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 550	18/10/2024	(5,001)	9,363
3	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 555	18/10/2024	(477)	1,942
9	Call	Western Digital	Exchange Traded	USD 75	18/10/2024	(102)	528
33	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 540	31/10/2024	(2,910)	15,091
34	Put	3 Month SOFR	Exchange Traded	USD 95.312	15/11/2024	(4,610)	1,535
16	Put	American Airlines	Exchange Traded	USD 8	15/11/2024	(119)	137
10	Call	DR Horton	Exchange Traded	USD 190	15/11/2024	1,515	10,202
8	Call	Western Digital	Exchange Traded	USD 82.5	15/11/2024	59	509
4	Call	TOPIX Index	Exchange Traded	JPY 2,650	13/12/2024	19,021	32,874
10	Call	Paramount Global	Exchange Traded	USD 15	20/12/2024	(191)	32
20	Call	Sabre	Exchange Traded	USD 5	17/1/2025	(177)	181
68	Put	3 Month SOFR	Exchange Traded	USD 95.5	13/6/2025	(15,169)	9,209
69	Put	3 Month SOFR	Exchange Traded	USD 95.75	12/9/2025	(20,376)	19,468
Total (EUR underlying exposure - EUR 18,766,716)						(117,282)	464,774

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(206,146)	Call	OTC USD/ZAR	Bank of America	USD 18	3/9/2024	940	(195)
(63,000)	Call	OTC USD/TRY	Bank of America	USD 38	27/9/2024	1,575	(67)
(1,020,370)	Put	OTC USD/KRW	Bank of America	USD 1,300	16/10/2024	(1,833)	(3,829)
(157,000)	Call	OTC USD/KRW	Bank of America	USD 1,380	17/10/2024	457	(321)
(806,832)	Put	OTC USD/CNH	Bank of America	USD 7.1	31/10/2024	2,296	(9,918)
(220,000)	Put	OTC EUR/USD	Bank of America	EUR 1.08	21/11/2024	(35)	(762)
(70,000)	Call	OTC CNH/INR	Bank of America	CNH 12.1	31/7/2025	(1,630)	(5,940)
(680,000)	Call	OTC USD/INR	Barclays	USD 85	11/9/2024	862	(7)
(680,000)	Put	OTC USD/INR	Barclays	USD 83	11/9/2024	1,659	(8)
(690,000)	Put	OTC USD/CNH	Barclays	USD 7.1	20/9/2024	(2,126)	(5,062)
(509,758)	Call	OTC USD/JPY	Barclays	USD 150	31/10/2024	2,749	(2,163)
(1,030,000)	Put	OTC USD/INR	Barclays	USD 83.25	14/11/2024	1,529	(1,113)
(1,010,000)	Call	OTC USD/INR	BNP Paribas	USD 85	27/9/2024	1,676	(227)
(169,920)	Call	OTC USD/JPY	BNP Paribas	USD 150	31/10/2024	811	(721)
(664,291)	Put	OTC USD/MXN	Citibank	USD 17.2	23/9/2024	1,459	(14)
(92,000)	Call	OTC USD/BRL	Deutsche Bank	USD 6	12/11/2024	324	(964)
(93,000)	Call	OTC USD/BRL	Deutsche Bank	USD 6	12/11/2024	328	(975)
(960,000)	Call	OTC USD/INR	Exchange Traded	USD 85	29/11/2024	135	(1,889)
(960,000)	Put	OTC USD/INR	Exchange Traded	USD 83.6	29/11/2024	(81)	(2,180)
(323,000)	Call	OTC USD/BRL	Goldman Sachs	USD 5.75	12/9/2024	(878)	(2,258)
(162,000)	Put	OTC USD/BRL	Goldman Sachs	USD 5.35	12/9/2024	733	(44)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(1,020,000)	Call	OTC USD/INR	Goldman Sachs	USD 85	14/11/2024	1,122	(1,449)
(305,000)	Put	OTC USD/TRY	Goldman Sachs	USD 40.5	6/12/2024	(11,992)	(20,427)
(767,008)	Call	OTC USD/CNH	Goldman Sachs	USD 7.35	23/5/2025	3,507	(3,471)
(19,175)	Put	OTC USD/CNH	Goldman Sachs	USD 7.1	23/5/2025	(2,550)	(11,809)
(90,000)	Put	OTC EUR/JPY	HSBC Bank	EUR 145	4/9/2024	3,375	-
(800,000)	Put	OTC EUR/USD	HSBC Bank	EUR 1.05	4/10/2024	1,205	(23)
(64,000)	Call	OTC USD/BRL	HSBC Bank	USD 5.95	4/10/2024	219	(356)
(95,000)	Call	OTC USD/BRL	HSBC Bank	USD 5.95	4/10/2024	325	(529)
(1,900,000)	Call	OTC USD/HKD	HSBC Bank	USD 7.84	1/11/2024	911	(163)
(660,000)	Call	OTC USD/CNH	HSBC Bank	USD 7.35	31/3/2025	4,445	(2,268)
(180,000)	Call	OTC USD/CNH	JP Morgan	USD 7.35	24/9/2024	434	(2)
(270,000)	Call	OTC USD/CNH	JP Morgan	USD 7.35	24/9/2024	650	(3)
(70,000)	Call	OTC CNH/INR	JP Morgan	CNH 12	12/6/2025	(1,904)	(6,255)
(174,567)	Call	OTC USD/ZAR	Morgan Stanley	USD 17.841	9/9/2024	428	(866)
(47,000)	Call	OTC USD/THB	Morgan Stanley	USD 35.1	12/9/2024	360	(12)
(238,000)	Call	OTC USD/ZAR	Morgan Stanley	USD 18.5	12/9/2024	1,637	(164)
(94,000)	Call	OTC USD/THB	Morgan Stanley	USD 34.5	19/9/2024	415	(206)
(190,000)	Put	OTC USD/TWD	Morgan Stanley	USD 31.75	19/9/2024	576	(895)
(274,000)	Call	OTC USD/MXN	Morgan Stanley	USD 19.1	9/10/2024	(7,828)	(10,895)
(183,000)	Call	OTC USD/MXN	Morgan Stanley	USD 19.1	9/10/2024	(5,228)	(7,276)
(139,000)	Put	OTC USD/MXN	Morgan Stanley	USD 17	18/10/2024	1,858	(9)
(93,000)	Call	OTC USD/COP	Morgan Stanley	USD 4,500	12/11/2024	238	(541)
(154,000)	Call	OTC USD/COP	Morgan Stanley	USD 4,500	12/11/2024	394	(895)
(123,000)	Call	OTC USD/ZAR	Morgan Stanley	USD 20	12/11/2024	723	(181)
(314,000)	Call	OTC USD/TWD	UBS	USD 32.2	11/9/2024	1,422	(464)
(1,627,279)	Put	OTC EUR/USD	UBS	EUR 1.02	18/9/2024	4,052	-
(1,019,517)	Call	OTC USD/JPY	UBS	USD 155	31/10/2024	3,255	(882)
(169,920)	Put	OTC USD/JPY	UBS	USD 145	31/10/2024	(1,223)	(3,242)
(1,700,000)	Call	OTC USD/HKD	UBS	USD 7.7	22/8/2025	(334)	(13,533)
(1,700,000)	Call	OTC USD/HKD	UBS	USD 7.75	27/8/2025	(80)	(5,954)
(19)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	13/9/2024	3,337	(343)
(4)	Put	Apple	Exchange Traded	USD 210	20/9/2024	345	(269)
(16)	Put	Carrier Global	Exchange Traded	USD 57.5	20/9/2024	1,298	(108)
(2)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,400	20/9/2024	455	(62)
(15)	Put	Micron Technology	Exchange Traded	USD 90	20/9/2024	1,050	(1,767)
(4)	Put	Micron Technology	Exchange Traded	USD 115	20/9/2024	(5,556)	(6,365)
(17)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	20/9/2024	3,797	(637)
(5)	Call	Tesla	Exchange Traded	USD 380	20/9/2024	2,175	(9)
(2)	Put	Tesla	Exchange Traded	USD 220	20/9/2024	(1,147)	(2,704)
(5)	Put	Trane Technologies	Exchange Traded	USD 310	20/9/2024	3,190	(203)
(23)	Call	Walmart	Exchange Traded	USD 240	20/9/2024	(159)	(301)
(14)	Call	Western Digital	Exchange Traded	USD 80	20/9/2024	35	(95)
(7)	Call	Western Digital	Exchange Traded	USD 105	20/9/2024	(47)	(133)
(16)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 495	30/9/2024	6,859	(831)
(18)	Put	Freeport-McMoRan	Exchange Traded	USD 38	18/10/2024	51	(642)
(3)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 510	18/10/2024	225	(484)
(33)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 520	31/10/2024	1,168	(9,504)
(34)	Put	3 Month SOFR	Exchange Traded	USD 95.187	15/11/2024	1,933	(767)
(7)	Put	DR Horton	Exchange Traded	USD 150	15/11/2024	1,175	(948)
(4)	Put	TOPIX Index	Exchange Traded	JPY 2,100	13/12/2024	6,469	(2,109)

Sustainable Fixed Income Global Opportunities Fund continued

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(136)	Put	3 Month SOFR	Exchange Traded	USD 95	13/6/2025	10,117	(6,907)
(69)	Put	3 Month SOFR	Exchange Traded	USD 95	12/9/2025	6,361	(5,840)
(69)	Put	3 Month SOFR	Exchange Traded	USD 95.25	12/9/2025	10,096	(8,566)
Total (EUR underlying exposure - EUR 10,269,543)						64,589	(181,021)

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD 7,858,446	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 4% Fixed annually from 28/10/2025	JP Morgan	24/10/2024	2,841	63,113
JPY 1,566,357,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY 1D TONAR annually from 20/11/2025; and pays 1% Fixed annually from 20/11/2025	Deutsche Bank	18/11/2024	(18,748)	215
USD 4,780,928	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 27/1/2026; and pays Floating USD SOFR annually from 27/1/2026	Goldman Sachs	23/1/2025	(15,285)	45,628
AUD 1,450,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed semi-annually from 11/8/2025; and pays Floating AUD BBSW quarterly from 11/5/2025	JP Morgan	10/2/2025	(1,495)	3,953
AUD 1,658,567	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed annually from 11/5/2025; and pays Floating AUD BBSW quarterly from 11/5/2025	Barclays	10/2/2025	(1,728)	4,522
USD 479,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/10/2025; and pays 4.43% Fixed annually from 21/10/2025	Goldman Sachs	17/10/2024	(7,241)	35
USD 239,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/10/2025; and pays 4.43% Fixed annually from 21/10/2025	Goldman Sachs	17/10/2024	(3,308)	17
USD 2,969,232	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 27/10/2025; and pays Floating USD SOFR annually from 25/10/2025	Citibank	23/10/2024	64,153	91,759
EUR 450,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2029	Morgan Stanley	18/9/2024	(414)	65
EUR 3,790,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2029	Morgan Stanley	18/9/2024	(3,488)	548
EUR 3,790,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2029	Morgan Stanley	18/9/2024	(7,025)	2,128
USD 1,974,688	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/12/2025; and pays 3.6% Fixed annually from 19/12/2025	JP Morgan	17/12/2024	17,970	36,302
USD 1,975,042	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/12/2025; and pays 3.6% Fixed annually from 19/12/2025	JP Morgan	17/12/2024	18,406	36,308
USD 2,013,064	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.66% Fixed annually from 10/10/2025; and pays Floating USD SOFR annually from 10/10/2025	Nomura	8/10/2024	19,347	30,097
USD 1,355,676	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.66% Fixed annually from 10/10/2025; and pays Floating USD SOFR annually from 10/10/2025	Nomura	8/10/2024	18,433	31,844
GBP 781,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.65% Fixed annually from 11/7/2026; and pays Floating GBP SONIA annually from 11/7/2026	Morgan Stanley	11/7/2025	2,382	17,964

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD 270,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.42.V1 quarterly from 20/6/2024	Barclays	18/9/2024	(205)	115
USD 261,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 29/10/2025; and pays 4% Fixed annually from 29/10/2025	Bank of America	25/10/2024	(1,482)	262
EUR 1,444,000	Fund purchases a put option to enter into an Credit Default Swap. If exercised Fund receives ITRAXX.EUR.41.V1 quarterly from 20/6/2024; and pays 1% Fixed	BNP Paribas	16/10/2024	(3,034)	561
Total (EUR underlying exposure - EUR 17,167,269)				80,079	365,436

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR (450,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	519	(87)
EUR (450,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	507	(87)
EUR (3,790,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	4,273	(730)
EUR (3,790,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.41.V1 quarterly from 20/6/2024; and pays 1% Fixed	Morgan Stanley	18/9/2024	5,474	(1,101)
USD (1,745,937)	Fund writes a call option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays CDX.NA.IG.42.V1 quarterly from 20/6/2024	Barclays	18/9/2024	(936)	(2,241)
USD (2,013,064)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 10/10/2025; and pays 3.16% Fixed annually from 10/10/2025	Nomura	8/10/2024	(4,232)	(7,100)
USD (1,355,676)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 10/10/2025; and pays 3.16% Fixed annually from 10/10/2025	Nomura	8/10/2024	(2,312)	(5,155)
EUR (1,444,000)	Fund writes a put option to enter into an Credit Default Swap. If exercised Fund receives 1% Fixed; and pays ITRAXX.EUR.41.V1 quarterly from 20/6/2024	BNP Paribas	16/10/2024	1,341	(247)
USD (4,020,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5.1% Fixed annually from 21/10/2025; and pays Floating USD SOFR annually from 21/10/2025	Goldman Sachs	17/10/2024	6,623	(16)
USD (2,010,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5.1% Fixed annually from 21/10/2025; and pays Floating USD SOFR annually from 21/10/2025	Goldman Sachs	17/10/2024	3,091	(8)
USD (2,969,232)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/10/2025; and pays 3.15% Fixed annually from 25/10/2025	Citibank	23/10/2024	(8,894)	(15,899)
USD (7,858,446)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed annually from 28/10/2025; and pays Floating USD SOFR annually from 28/10/2025	JP Morgan	24/10/2024	20,064	(13,788)
USD (765,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 29/10/2025; and pays Floating USD SOFR annually from 29/10/2025	Bank of America	25/10/2024	2,214	(484)
USD (2,392,082)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 29/10/2025; and pays 3.3% Fixed annually from 29/10/2025	Goldman Sachs	25/10/2024	(10,531)	(17,208)

Sustainable Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR (2,144,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/4/2025; and pays 2.534% Fixed annually from 29/10/2025	Barclays	25/10/2024	(1,243)	(3,945)
EUR (65,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.5% Fixed annually from 4/11/2025; and pays Floating EUR EURIBOR semi-annually from 4/5/2025	Bank of America	31/10/2024	37	(444)
USD (4,019,159)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 8/11/2025; and pays 3.05% Fixed annually from 8/11/2025	Citibank	6/11/2024	3,264	(5,237)
USD (2,009,580)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 8/11/2025; and pays 2.8% Fixed annually from 8/11/2025	Citibank	6/11/2024	3,113	(4,474)
USD (2,915,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/2/2026; and pays 3.225% Fixed annually from 19/2/2026	Goldman Sachs	7/11/2024	5,602	(4,086)
JPY (1,566,357,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.5% Fixed annually from 20/11/2025; and pays Floating JPY TONAR annually from 20/11/2025	Deutsche Bank	18/11/2024	9,574	(3)
USD (3,845,633)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/11/2025; and pays 2.65% Fixed annually from 27/11/2025	Goldman Sachs	25/11/2024	1,304	(7,858)
USD (1,974,688)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed annually from 19/12/2025; and pays Floating USD SOFR annually from 19/12/2025	JP Morgan	17/12/2024	(8,615)	(17,773)
USD (1,974,688)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/12/2025; and pays 4.5% Fixed annually from 19/12/2025	JP Morgan	17/12/2024	6,737	(1,011)
USD (1,975,042)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed annually from 19/12/2025; and pays Floating USD SOFR annually from 19/12/2025	JP Morgan	17/12/2024	(8,831)	(17,776)
USD (1,975,042)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/12/2025; and pays 4.5% Fixed annually from 19/12/2025	JP Morgan	17/12/2024	5,605	(1,011)
USD (996,035)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.45% Fixed annually from 6/1/2026; and pays Floating USD SOFR annually from 6/1/2026	Goldman Sachs	2/1/2025	5,149	(729)
USD (2,027,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/1/2026; and pays 3% Fixed annually from 21/1/2026	Goldman Sachs	16/1/2025	(6,080)	(14,808)
USD (4,053,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/1/2026; and pays 3.2% Fixed annually from 21/1/2026	Goldman Sachs	16/1/2025	(7,424)	(16,622)
USD (985,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/1/2026; and pays 3.% Fixed annually from 21/1/2026	JP Morgan	16/1/2025	(3,335)	(7,196)
USD (1,893,925)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/1/2026; and pays 3.2% Fixed annually from 21/1/2026	JP Morgan	16/1/2025	(3,884)	(7,767)
USD (1,893,925)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/1/2026; and pays 3.2% Fixed annually from 21/1/2026	JP Morgan	16/1/2025	(3,934)	(7,767)
USD (985,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/1/2026; and pays 3% Fixed annually from 21/1/2026	JP Morgan	16/1/2025	(3,442)	(7,196)
USD (4,034,617)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.3% Fixed annually from 22/1/2026; and pays Floating USD SOFR annually from 22/1/2026	Deutsche Bank	17/1/2025	5,622	(2,524)
USD (1,772,215)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 22/1/2026; and pays Floating USD SOFR annually from 22/1/2026	Deutsche Bank	17/1/2025	6,440	(4,203)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (4,780,928)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.25% Fixed annually from 27/1/2026; and pays Floating USD SOFR semi-annually from 27/1/2026	Goldman Sachs	23/1/2025	10,297	(7,586)
USD (2,430,339)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/1/2026; and pays 3.15% Fixed annually from 28/1/2026	Goldman Sachs	24/1/2025	(11,551)	(24,313)
AUD (2,900,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating AUD BBSW quarterly from 11/5/2025; and pays 2.5% Fixed semi-annually from 11/8/2025	JP Morgan	10/2/2025	2,554	(961)
AUD (1,658,567)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed annually from 11/5/2025; and pays Floating AUD BBSW quarterly from 11/5/2025	BNP Paribas	10/2/2025	1,609	(796)
USD (11,449,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 12/2/2026; and pays 3.15% Fixed annually from 12/2/2026	Goldman Sachs	10/2/2025	(376)	(20,503)
USD (2,422,003)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.225% Fixed annually from 19/2/2026; and pays Floating USD SOFR annually from 19/2/2026	Goldman Sachs	14/2/2025	1,537	(30,338)
USD (2,422,003)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/2/2026; and pays 3.225% Fixed annually from 19/2/2026	Goldman Sachs	14/2/2025	2,179	(29,695)
USD (2,069,599)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed annually from 24/2/2026; and pays Floating USD SOFR annually from 24/2/2026	Deutsche Bank	20/2/2025	329	(7,415)
USD (4,139,197)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/2/2026; and pays 2.7% Fixed annually from 24/2/2026	Deutsche Bank	20/2/2025	1,963	(20,869)
USD (10,730,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 7/5/2026; and pays 4.65% Fixed annually from 7/5/2026	Bank of America	5/5/2025	41,562	(7,182)
USD (10,750,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/5/2026; and pays 4.51% Fixed annually from 16/5/2026	Bank of America	14/5/2025	35,962	(9,823)
USD (9,022,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/5/2026; and pays 5% Fixed annually from 28/5/2026	Goldman Sachs	23/5/2025	18,680	(4,006)
USD (9,022,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/5/2026; and pays 5.05% Fixed annually from 28/5/2026	Goldman Sachs	23/5/2025	21,266	(3,710)
USD (3,902,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/6/2026; and pays 4.6% Fixed annually from 17/6/2026	Morgan Stanley	13/6/2025	7,957	(3,618)
USD (2,013,752)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed annually from 24/6/2026; and pays Floating USD SOFR annually from 24/6/2026	Goldman Sachs	20/6/2025	9,068	(5,504)
USD (2,381,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.55% Fixed annually from 1/07/2026; and pays Floating USD SOFR annually from 1/7/2026	Morgan Stanley	27/6/2025	9,854	(5,359)
GBP (781,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 11/7/2026; and pays 2.914% Fixed annually from 11/7/2026	Morgan Stanley	11/7/2025	(799)	(6,457)
GBP (781,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 11/7/2026; and pays 3.314% Fixed annually from 11/7/2026	Morgan Stanley	11/7/2025	(1,557)	(11,481)
USD (452,256)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/5/2027; and pays 3.9775% Fixed annually from 13/5/2027	Bank of America	11/5/2026	8,799	(9,191)
USD (452,256)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/5/2027; and pays 3.9775% Fixed annually from 13/5/2027	Bank of America	11/5/2026	(11,455)	(29,445)

Sustainable Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (104,110)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.49% Fixed annually from 5/8/2027; and pays Floating USD SOFR annually from 5/8/2027	Deutsche Bank	3/8/2026	(341)	(4,542)
USD (104,110)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/8/2027; and pays 3.49% Fixed annually from 5/8/2027	Deutsche Bank	3/8/2026	573	(3,629)
USD (1,313,634)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 7/8/2027; and pays 3.28% Fixed annually from 7/8/2027	Deutsche Bank	5/8/2026	(2,204)	(55,056)
USD (1,313,634)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.28% Fixed annually from 7/8/2027; and pays Floating USD SOFR annually from 7/8/2027	Deutsche Bank	5/8/2026	6,018	(46,834)
USD (624,750)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/8/2027; and pays 3.29% Fixed annually from 25/8/2027	Deutsche Bank	21/8/2026	2,445	(22,651)
USD (624,750)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.29% Fixed annually from 25/8/2027; and pays Floating USD SOFR annually from 25/8/2027	Deutsche Bank	21/8/2026	(1,120)	(26,216)
USD (623,653)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/8/2027; and pays 3.32% Fixed annually from 26/8/2027	Bank of America	24/8/2026	1,288	(23,326)
USD (623,653)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.32% Fixed annually from 26/8/2027; and pays Floating USD SOFR annually from 26/8/2027	Bank of America	24/8/2026	(941)	(25,554)
USD (2,278,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/9/2027; and pays 3.383% Fixed annually from 2/9/2027	Bank of America	31/8/2026	(1,357)	(90,801)
USD (2,278,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/9/2027; and pays 3.383% Fixed annually from 2/9/2027	Bank of America	31/8/2026	594	(88,850)
EUR (10,596,766)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed annually from 28/7/2028; and pays Floating EUR EURIBOR semi-annually from 28/1/2028	Goldman Sachs	26/7/2027	72,058	(99,609)
EUR (6,246,252)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.08% Fixed annually from 27/9/2028; and pays Floating EUR EURIBOR semi-annually from 27/3/2028	Citibank	23/9/2027	105,422	(37,617)
Total (EUR underlying exposure - EUR 37,739,331)				353,173	(959,518)

To Be Announced Securities Contracts as at 31 August 2024

Holding	Description	Market Value EUR	% of Net Assets
TBA			
United States			
USD 51,009,861	Fannie Mae or Freddie Mac 3.5% TBA	42,547,625	14.40
USD 4,655,073	Fannie Mae or Freddie Mac 4.5% TBA	4,099,484	1.39
USD (2,070,254)	Fannie Mae or Freddie Mac 2.5% TBA	(1,599,005)	(0.54)
USD (113,000)	Fannie Mae or Freddie Mac 4% TBA	(97,028)	(0.03)
USD 5,215,000	Fannie Mae or Freddie Mac 6% TBA	4,796,952	1.62
USD (4,349,609)	Fannie Mae or Freddie Mac 3% TBA	(3,494,788)	(1.18)
USD (5,696,000)	Fannie Mae or Freddie Mac 5.5% TBA	(5,184,631)	(1.76)
USD (2,432,000)	Fannie Mae or Freddie Mac 6.5% TBA	(2,260,768)	(0.77)
Total TBA			
(EUR underlying exposure - EUR 64,080,280)		38,807,841	13.13

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Allocation Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				29,800	Budweiser Brewing APAC	34,239	0.02
COMMON / PREFERRED STOCKS (SHARES)				36,000	Geely Automobile	40,716	0.02
Australia				1,700	Kuaishou Technology	8,785	0.00
4,058	Brambles	50,175	0.02	3,300	Li Auto	33,367	0.02
555	Coles	7,073	0.00	1,000	Tencent	48,985	0.02
150	CSL	31,250	0.02			182,335	0.09
2,476	IGO	9,320	0.00	China			
573	Macquarie	83,810	0.04	53,000	BYD	1,639,265	0.73
2,138	Magellan Financial	13,819	0.01	13,000	CITIC	19,637	0.01
2,654	Northern Star Resources	27,469	0.01	19,100	Contemporary Amperex Technology	497,342	0.22
2,398	QBE Insurance	25,682	0.01	21,500	Great Wall Motor	30,933	0.01
950	Suncorp	11,385	0.00	16,800	Great Wall Motor	54,961	0.03
11,827	Transurban	108,693	0.05	16,200	Nongfu Spring	58,997	0.03
1,895	Worley	19,575	0.01	38,000	Weichai Power	58,181	0.03
		388,251	0.17	25,166	Weichai Power	46,070	0.02
Belgium						2,405,386	1.08
160	KBC	12,437	0.01	Denmark			
77	Syensqo	6,389	0.00	18	AP Moller - Maersk	26,904	0.01
		18,826	0.01	1,091	Carlsberg	128,412	0.06
Bermuda				36	Genmab	9,997	0.00
313	Credicorp	54,697	0.03	7,901	Novo Nordisk	1,095,976	0.49
756	Invesco	12,837	0.01	73	Pandora	12,895	0.01
1,206	Norwegian Cruise Line	21,774	0.01	1,412	Vestas Wind Systems	32,312	0.01
4,100	VTech	26,656	0.01			1,306,496	0.58
		115,964	0.06	Finland			
Brazil				1,332	Elisa	66,448	0.03
13,345	Ambev	30,141	0.02	20,861	Neste	493,766	0.22
5,849	Auren Energia	11,785	0.00	202	Sampo	8,987	0.00
27,987	B3 - Brasil Bolsa Balcao	61,530	0.03			569,201	0.25
6,869	Banco do Brasil	34,182	0.01	France			
8,349	Cia Energetica de Minas Gerais	17,147	0.01	10,698	Accor	452,634	0.20
1,251	M Dias Branco	6,011	0.00	888	AXA	33,824	0.01
2,205	Sao Martinho	11,031	0.01	324	Bouygues	11,605	0.01
2,920	Transmissora Alianca de Energia Eletrica	18,223	0.01	2,485	Carrefour	39,882	0.02
		190,050	0.09	16,328	Cie de Saint-Gobain	1,430,148	0.64
Canada				165	Cie Generale des Etablissements Michelin	6,488	0.01
2,021	Bank of Nova Scotia	100,588	0.04	1,634	Dassault Systemes	64,483	0.03
31,164	Cameco	1,261,519	0.56	401	Edenred	17,051	0.01
636	Canadian National Railway	74,416	0.03	3,736	EssilorLuxottica	895,458	0.40
703	National Bank of Canada	64,438	0.03	1,057	Eurazeo	84,000	0.04
433	Nutrien	20,854	0.01	2,096	LVMH Moet Hennessy Louis Vuitton	1,572,134	0.70
1,997	Power of Canada	60,744	0.03	1,043	Rexel	26,501	0.01
512	Sun Life Financial	27,848	0.01	5,229	Sanofi	588,428	0.26
194	Thomson Reuters	32,976	0.01	4,599	Schneider Electric	1,175,657	0.52
1,363	Toronto-Dominion Bank	81,807	0.04	598	Valeo	6,402	0.00
917	Wheaton Precious Metals	56,595	0.03			6,404,695	2.86
		1,781,785	0.79	Germany			
Cayman Islands				3,316	adidas	862,003	0.39
1,000	AAC Technologies	4,251	0.00	375	Bayerische Motoren Werke	34,881	0.02
800	BeiGene	11,992	0.01	131	Deutsche Boerse	29,396	0.01
				5,434	Evonik Industries	120,373	0.06

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
295	Fresenius Medical Care	11,430	0.01	1,600	Hakuhodo DY	13,531	0.01
334	Heidelberg Materials	35,285	0.02	2,700	Hitachi	66,257	0.03
892	Henkel	81,883	0.04	12,500	Hoya	1,768,601	0.79
215	HOCHTIEF	26,504	0.01	1,400	Isetan Mitsukoshi	21,092	0.01
10,429	Mercedes-Benz	721,367	0.32	500	Ito En	12,101	0.01
171	Merck	33,457	0.01	600	Iwatani	36,472	0.02
155	Puma	6,761	0.00	2,400	J Front Retailing	23,586	0.01
377	Zalando	9,888	0.00	1,100	KDDI	37,113	0.02
		1,973,228	0.89	2,500	Keyence	1,195,555	0.53
Hong Kong				1,300	Kubota	18,175	0.01
99,000	AIA	703,935	0.31	4,000	Kuraray	52,487	0.02
38,000	CSPC Pharmaceutical	23,487	0.01	1,500	Kyushu Financial	7,770	0.00
36,000	Lenovo	44,271	0.02	11,200	Mitsubishi Chemical	65,310	0.03
7,000	New World Development	7,046	0.00	4,200	Mitsubishi Electric	70,433	0.03
1,500	Swire Pacific	12,734	0.01	30,300	Mitsubishi UFJ Financial	318,071	0.14
		791,473	0.35	1,200	Mitsui Fudosan	12,927	0.01
India				1,100	Mitsui Mining & Smelting	35,397	0.02
2,204	Infosys	51,077	0.02	800	Miura	18,181	0.01
4,971	Kotak Mahindra Bank	105,547	0.05	2,600	MS&AD Insurance	59,748	0.03
3,785	Power Grid of India	15,227	0.01	900	NIDEC CORP	36,764	0.02
		171,851	0.08	200	Nifco	5,115	0.00
Ireland				5,100	Nippon Paint	32,311	0.02
54	Aon	18,485	0.01	400	Nippon Yusen	14,490	0.01
24,047	CRH	2,137,235	0.96	500	Niterra	14,777	0.01
885	Eaton	267,739	0.12	1,200	Nomura Research Institute	40,478	0.02
397	Seagate Technology	39,295	0.02	1,300	Obayashi	16,647	0.01
6,681	Trane Technologies	2,374,695	1.06	600	Odakyu Electric Railway	7,001	0.00
		4,837,449	2.17	6,500	Panasonic	54,144	0.02
Italy				2,600	Persol	5,085	0.00
867	Generali	23,911	0.01	800	Rakus	13,254	0.01
412,787	Intesa Sanpaolo	1,723,648	0.77	1,800	Seiko Epson	33,518	0.01
3,272	Mediobanca Banca di Credito Finanziario	55,267	0.03	1,700	Sekisui House	43,843	0.02
1,078	Pirelli & C	6,588	0.00	200	SHIFT	18,741	0.01
40,676	UniCredit	1,682,263	0.75	200	Shionogi	9,353	0.00
		3,491,677	1.56	500	Shiseido	11,202	0.00
Japan				5,200	Sompo	122,534	0.05
1,100	Alfresa	18,107	0.01	1,600	Sumitomo Metal Mining	44,892	0.02
5,500	Asahi Kasei	38,994	0.02	600	Sysmex	11,624	0.01
2,900	Astellas Pharma	36,200	0.02	300	Tokio Marine	11,348	0.01
1,600	Azbil	52,597	0.02	200	Tokyo Electron	35,456	0.02
1,700	Bic Camera	19,457	0.01	49,500	Toyota Motor	938,412	0.42
200	BIPROGY	6,470	0.00	200	Trend Micro	11,996	0.00
2,500	Bridgestone	97,589	0.04	5,100	USS	46,915	0.02
2,400	Daiichi Sankyo	100,709	0.04	2,600	Yamaha	62,464	0.03
800	Daikin Industries	101,731	0.04	10,900	Yamaha Motor	94,877	0.04
3,200	Daiwa	23,611	0.01	300	Yamazaki Baking	5,562	0.00
900	Dowa	31,212	0.01			6,363,090	2.84
2,700	Ebara	36,570	0.02	Liberia			
13,700	ENEOS	74,307	0.03	56	Royal Caribbean Cruises	9,407	0.00
989	FANUC	29,128	0.01	Mexico			
3,200	FUJIFILM	85,848	0.04	11,793	Cemex	7,191	0.00
1,900	Fujitsu	34,950	0.01				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
8,995	Grupo Financiero Banorte	61,969	0.03	11,259	Banco Bilbao Vizcaya Argentaria	119,142	0.05
1,428	Wal-Mart de Mexico	4,559	0.00	809	Bankinter	7,133	0.00
		73,719	0.03	30,546	Cellnex Telecom	1,195,307	0.53
Netherlands				358	Industria de Diseno Textil	19,469	0.01
6,999	Akzo Nobel	448,224	0.20	4,356	Mapfre	10,971	0.01
48	Argenx	24,844	0.01			1,441,666	0.64
3,145	ASML	2,844,884	1.27	Sweden			
44,354	ING Groep	804,689	0.36	1,385	Boliden	42,388	0.02
2,320	ING Groep ADR	42,131	0.02	792	Sandvik	16,836	0.01
1,719	Koninklijke Ahold Delhaize	58,794	0.02	808	SSAB	3,911	0.00
31,107	Koninklijke KPN	127,514	0.06	784	Svenska Cellulosa	10,848	0.00
107	NXP Semiconductors	27,298	0.01	2,049	Tele2	23,214	0.01
1,267	Pluxee	30,614	0.01	27,555	Telia	85,352	0.04
1,738	Prosus	64,921	0.03	1,111	Volvo	29,437	0.02
104	STMicroelectronics	3,331	0.00			211,986	0.10
479	Wolters Kluwer	81,968	0.04	Switzerland			
		4,559,212	2.03	2,284	ABB	130,457	0.06
Norway				163	Alcon	15,923	0.01
1,663	DNB Bank	35,316	0.01	87	Banque Cantonale Vaudoise	9,292	0.00
1,301	Mowi	22,686	0.01	30	Belimo	20,179	0.01
2,129	Orkla	18,829	0.01	12,452	Bunge Global	1,252,547	0.56
8,819	Telenor	108,709	0.05	207	Julius Baer	12,092	0.01
		185,540	0.08	303	Kuehne + Nagel International	93,934	0.04
Singapore				359	Logitech International	32,620	0.01
33,300	CapitaLand Investment	69,228	0.03	218	SGS	24,370	0.01
28,600	City Developments	114,745	0.05	172	Swiss Prime Site	19,373	0.01
400	DBS	11,157	0.01	237	Swiss Re	32,315	0.01
7,100	UOL	29,303	0.01	456	UBS	14,008	0.01
		224,433	0.10			1,657,110	0.74
South Africa				Taiwan			
1,578	Gold Fields	22,024	0.01	33,000	Acer	45,131	0.02
1,489	Nedbank	24,774	0.01	31,000	Compal Electronics	32,173	0.01
1,410	Santam	28,000	0.01	7,000	Evergreen Marine Taiwan	41,138	0.02
5,853	Vodacom	36,006	0.02	17,000	Far EasTone Telecommunications	48,093	0.02
		110,804	0.05	1,000	MediaTek	38,762	0.02
South Korea				6,000	Quanta Computer	50,266	0.02
1,135	AMOREPACIFIC	21,156	0.01	2,000	Realtek Semiconductor	33,448	0.01
798	BNK Financial	6,069	0.00	5,000	Taiwan Semiconductor Manufacturing	147,546	0.07
127	DB Insurance	11,028	0.01	12,226	Taiwan Semiconductor Manufacturing ADR	2,099,571	0.94
82	HD HYUNDAI MIPO	6,329	0.00	6,000	Wistron	19,037	0.01
632	KakaoBank	10,456	0.00			2,555,165	1.14
530	KB Financial	34,081	0.02	United Kingdom			
40	Krafton	9,791	0.00	6,621	AstraZeneca	1,156,539	0.52
241	NAVER	30,507	0.01	2,364	Aviva	15,668	0.01
75	Samsung Electro-Mechanics	8,017	0.01	8,300	Barclays	24,926	0.01
397	Samsung Electronics	22,081	0.01	454	Berkeley	29,870	0.01
291	Samsung Life Insurance	21,174	0.01	3,257	British Land	17,648	0.01
5,770	SK Hynix	750,271	0.34	19,330	Compass	610,354	0.27
2,372	SK Networks	9,074	0.00	3,910	ConvaTec	12,356	0.00
		940,034	0.42	1,055	Informa	11,577	0.01
Spain				555	Intertek	36,114	0.02
2,003	ACCIONA Energias Renovables	46,411	0.02				
638	Amadeus IT	43,233	0.02				

Sustainable Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
29,756	J Sainsbury	114,844	0.05	11,116	Comcast	438,748	0.20
1,296	Johnson Matthey	27,906	0.01	29,596	Confluent	625,068	0.28
2,143	Kingfisher	8,018	0.01	2,024	Costco Wholesale	1,801,542	0.80
4,005	Marks & Spencer	18,037	0.01	156	Crowdstrike	43,836	0.02
53,599	National Grid	704,938	0.31	299	Crown Castle	33,506	0.01
2,214	NatWest	10,085	0.00	339	Cummins	104,902	0.05
491	Pearson	6,803	0.00	4,799	Danaher	1,284,452	0.57
32,701	RELX	1,527,332	0.68	316	Dayforce	18,379	0.01
795	Rightmove	5,802	0.00	113	Deckers Outdoor	106,910	0.05
1,592	Sage	21,409	0.01	167	Dell Technologies	18,829	0.01
1,696	Standard Chartered	17,417	0.01	28,105	Delta Air Lines	1,192,495	0.53
		4,377,643	1.95	919	Dexcom	63,962	0.03
United States				100	Digital Realty Trust	15,075	0.01
262	3M	34,888	0.02	135	Discover Financial Services	18,726	0.01
56	AbbVie	10,942	0.00	127	Dollar General	10,917	0.00
4,093	Adobe	2,344,429	1.05	149	DoorDash	19,284	0.01
233	Akamai Technologies	23,629	0.01	851	DR Horton	159,324	0.07
18,393	Alphabet	3,030,063	1.35	489	DuPont de Nemours	40,915	0.02
12,497	Amazon.com	2,190,974	0.98	63	Ecolab	15,806	0.01
67	American Express	17,469	0.01	4,620	Edwards Lifesciences	326,449	0.15
6,944	American Tower	1,551,151	0.69	259	Elevance Health	143,077	0.06
250	Amgen	83,500	0.04	2,786	Eli Lilly	2,627,895	1.17
164	ANSYS	52,655	0.02	74	Equinix	61,040	0.03
16,647	Apple	3,813,495	1.70	201	Etsy	11,155	0.01
9,229	Applied Materials	1,823,466	0.81	849	Eversource Energy	57,044	0.02
233	Atlassian	38,979	0.02	521	Exelon	19,871	0.01
2,994	Autodesk	806,239	0.36	1,030	Expeditors International of Washington	125,748	0.06
159	Automatic Data Processing	43,604	0.02	102	FactSet Research Systems	42,534	0.02
3,142	Baker Hughes	109,593	0.05	221	Fortinet	16,889	0.01
32,894	Bank of America	1,325,957	0.59	9,663	Fortive	714,579	0.32
426	Bank of New York Mellon	28,661	0.01	15,705	Freeport-McMoRan	692,119	0.31
173	Biogen	35,482	0.02	747	General Mills	53,440	0.02
14	Booking	54,981	0.02	1,679	Gilead Sciences	133,430	0.06
438	BorgWarner	14,842	0.01	398	GoDaddy	65,734	0.03
19,806	Boston Scientific	1,610,624	0.72	2,792	Goldman Sachs	1,419,229	0.63
1,638	Bristol-Myers Squibb	81,900	0.04	316	Hasbro	21,400	0.01
3,333	Broadcom	542,846	0.24	3,882	Healthpeak Properties	86,840	0.04
522	Broadridge Financial Solutions	110,982	0.05	998	Hewlett Packard Enterprise	19,461	0.01
2,051	Cadence Design Systems	550,694	0.25	116	Humana	40,768	0.02
479	Cardinal Health	54,060	0.02	195	IDEX	40,129	0.02
92	CarMax	7,802	0.00	56	IDEXX Laboratories	27,338	0.01
18,197	Carrier Global	1,311,276	0.58	214	Incyte	14,047	0.01
156	CBRE	17,977	0.01	5,499	Ingersoll Rand	498,649	0.22
132	Cencora	31,432	0.01	435	Intel	9,431	0.00
472	Centene	37,000	0.02	1,211	Intuit	759,006	0.34
8,280	CF Industries	683,431	0.30	4,590	Intuitive Surgical	2,253,782	1.01
12,243	Charles Schwab	799,713	0.36	301	Jabil	32,821	0.01
155	Cigna	55,989	0.03	956	Johnson & Johnson	157,300	0.07
554	Cisco Systems	27,999	0.01	5,636	JPMorgan Chase	1,255,870	0.56
332	Citigroup	20,654	0.01	524	Kimberly-Clark	75,529	0.03
258	Clorox	40,751	0.02	50	KLA	40,700	0.02
134	Coca-Cola	9,655	0.00	719	Kraft Heinz	25,381	0.01
129	Colgate-Palmolive	13,702	0.01				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Allocation Fund continued

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets	
Holding	Description			Holding	Description			
271	Labcorp	62,327	0.03	23,136	Walmart	1,768,053	0.79	
322	Lam Research	264,053	0.12	10,709	Walt Disney	962,846	0.43	
27,898	LKQ	1,165,578	0.52	1,043	Wells Fargo	60,129	0.03	
220	Lululemon Athletica	56,727	0.03	83	Welltower	10,060	0.00	
11,808	Marsh & McLennan	2,674,158	1.19	34	West Pharmaceutical Services	10,773	0.00	
8,375	Mastercard	4,042,445	1.80	417	Workday	109,842	0.05	
175	McKesson	97,407	0.04	860	Yum China	29,275	0.01	
18,922	Merck	2,226,552	0.99	662	Zoetis	121,662	0.05	
536	Meta Platforms	278,629	0.12			88,676,285	39.57	
9,862	Micron Technology	966,575	0.43	Total Common / Preferred Stocks (Shares)			136,014,761	60.72
15,934	Microsoft	6,638,742	2.96	BONDS				
19	Molina Healthcare	6,640	0.00		Cayman Islands			
473	Molson Coors Beverage	25,391	0.01	USD 250,000	AGL Core CLO 2 6.793% 20/7/2037	251,144	0.11	
74	Motorola Solutions	32,536	0.01	USD 250,000	Apidos Loan Fund 2024-1 6.59% 25/4/2035	250,343	0.11	
48	NetApp	5,721	0.00	USD 270,000	AREIT 2024-CRE9 7.028% 17/5/2041	269,424	0.12	
140	Netflix	97,836	0.04	USD 250,000	Bain Capital Credit CLO 2020- 1 6.529% 18/4/2033	250,271	0.11	
21,785	NextEra Energy	1,744,761	0.78	USD 250,000	Ballyrock CLO 14 6.679% 20/7/2037	250,250	0.11	
330	Nucor	49,857	0.02	USD 250,000	Benefit Street Partners CLO XIX 6.481% 15/1/2033	250,300	0.11	
56,160	NVIDIA	6,790,867	3.03	USD 250,000	Benefit Street Partners CLO XIX 6.901% 15/1/2033	249,605	0.11	
11,075	Oracle	1,558,474	0.70	USD 250,000	Flatiron CLO 28 6.587% 15/7/2036	250,913	0.11	
2,164	Palo Alto Networks	779,040	0.35	USD 250,000	Golub Capital Partners CLO 52B 6.832% 20/4/2037	251,293	0.12	
417	Pfizer	11,980	0.01	USD 134,602	Greenwood Park CLO 6.573% 15/4/2031	134,655	0.06	
507	PNC Financial Services	93,410	0.04	USD 230,000	MF1 2024-FL15 7.03% 18/8/2041	229,181	0.10	
274	Principal Financial	22,131	0.01	USD 206,575	OHA Loan Funding 2013- 2 6.403% 23/5/2031	207,160	0.10	
347	Procter & Gamble	59,448	0.03	USD 250,000	Trinitas CLO XIV 6.625% 25/1/2034	249,983	0.11	
9,490	Progressive	2,367,945	1.06	USD 120,807	Voya CLO 2013-2 6.516% 25/4/2031	120,857	0.06	
85	PulteGroup	11,112	0.01			3,215,379	1.44	
177	QUALCOMM	30,711	0.01		France			
22	Regeneron Pharmaceuticals	26,103	0.01	EUR 100,000	Accor 4.875% 6/6/2030	111,256	0.05	
210	Rockwell Automation	56,221	0.02	EUR 100,000	Afflelou 6% 25/7/2029	113,794	0.05	
46	S&P Global	23,564	0.01	EUR 100,000	Alstom 5.868% 29/5/2029	116,210	0.05	
2,120	Salesforce	541,618	0.24	EUR 100,000	Atos 1.75% 7/5/2025	9,415	0.00	
1,738	ServiceNow	1,459,711	0.65	EUR 400,000	BNP Paribas 0.5% 30/5/2028	411,241	0.18	
363	Snowflake	41,672	0.02	EUR 100,000	Constellium 5.375% 15/8/2032	111,949	0.05	
932	State Street	80,366	0.04	EUR 500,000	Electricite de France 1% 29/11/2033	439,710	0.20	
248	Steel Dynamics	29,529	0.01	EUR 400,000	Engie 4% 11/1/2035	454,407	0.20	
2,624	Stryker	943,669	0.42	EUR 100,000	Paprec 7.25% 17/11/2029	117,259	0.06	
1,345	Synchrony Financial	67,425	0.03	EUR 175	Worldline 0% 30/7/2026	18,144	0.01	
155	T Rowe Price	16,387	0.01			1,903,385	0.85	
2,067	Tesla	433,657	0.19		Germany			
370	Texas Instruments	79,202	0.04	EUR 1,564,201	Bundesrepublik Deutschland Bundesanleihe 2.3% 15/2/2033	1,746,462	0.78	
2,834	Thermo Fisher Scientific	1,741,748	0.78					
4,289	TJX	502,028	0.22					
1,020	Toll Brothers	145,442	0.07					
289	Trimble	16,419	0.01					
820	Uber Technologies	59,803	0.03					
102	Ulta Beauty	36,768	0.02					
1,789	Union Pacific	453,297	0.20					
5,232	UnitedHealth	3,076,207	1.37					
12,737	Veralto	1,424,633	0.64					
1,387	Verizon Communications	57,172	0.03					
76	Vertex Pharmaceuticals	37,659	0.02					
2,781	Visa	767,445	0.34					

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 400,000	Commerzbank 5.25% 25/3/2029	467,809	0.21	EUR 100,000	Lion/Polaris Lux 4 7.334% 1/7/2029	111,660	0.05
EUR 200,000	Commerzbank 6.5% 9/10/2029	223,280	0.10	EUR 100,000	Rossini 7.549% 31/12/2029	111,613	0.05
USD 179,000	Deutsche Bank 2.129% 24/11/2026	172,441	0.08			663,382	0.30
EUR 200,000	Deutsche Bank 4.5% 30/11/2026	203,864	0.09		Netherlands		
USD 200,000	Deutsche Bank 4.789% 30/4/2025	191,999	0.09	EUR 400,000	ABN AMRO Bank 0.5% 23/9/2029	384,778	0.17
EUR 400,000	Eurogrid 3.915% 1/2/2034	449,418	0.20	EUR 100,000	Global Switch Finance 1.375% 7/10/2030	100,664	0.05
EUR 100,000	Nidda Healthcare 7% 21/2/2030	113,964	0.05	EUR 400,000	ING Groep 4% 12/2/2035	452,453	0.20
		3,569,237	1.60	EUR 200,000	Q-Park I 5.125% 15/2/2030	225,379	0.10
	Ireland					1,163,274	0.52
EUR 110,000	Harvest CLO XXXII 7.298% 25/7/2037	122,524	0.06		Singapore		
EUR 257,350	Ireland Government Bond 2.6% 18/10/2034	283,957	0.13	USD 326,000	Pfizer Investment Enterprises 5.3% 19/5/2053	331,272	0.15
EUR 100,000	Penta CLO 17 6.703% 15/8/2038	111,229	0.05		Spain		
EUR 100,000	Tikehau CLO XII 6.62% 20/10/2038	111,109	0.05	EUR 100,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	111,006	0.05
		628,819	0.29	EUR 100,000	Kaixo Bondco Telecom 5.125% 30/9/2029	111,651	0.05
	Italy			EUR 700,000	Spain Government Bond 3.45% 31/10/2034	798,259	0.35
EUR 100,000	Duomo Bidco 7.803% 15/7/2031	112,230	0.05			1,020,916	0.45
EUR 100,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	111,910	0.05		Sweden		
EUR 100,000	Fiber Midco 10% 15/6/2029	111,247	0.05	EUR 100,000	Intrum 3% 15/9/2027	77,103	0.03
EUR 100,000	FIS Fabbria Italiana Sintetici 5.625% 1/8/2027	109,281	0.05		Switzerland		
EUR 100,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	112,090	0.05	USD 320,000	UBS 6.246% 22/9/2029	338,069	0.15
EUR 1,325,000	Italy Buoni Poliennali Del Tesoro 4.4% 1/5/2033	1,568,495	0.70		United Kingdom		
EUR 100,000	Nexi 0% 24/2/2028	95,741	0.04	EUR 435,000	National Grid 0.25% 1/9/2028	428,264	0.19
EUR 100,000	Pachelbel Bidco 7.125% 17/5/2031	116,602	0.05	GBP 1,509,132	United Kingdom Gilt 3.25% 31/1/2033	1,890,827	0.84
EUR 100,000	Pachelbel Bidco 8.066% 17/5/2031	111,221	0.05	GBP 192,581	United Kingdom Gilt 3.75% 22/10/2053	222,438	0.10
EUR 100,000	UnipolSai Assicurazioni 4.9% 23/5/2034	111,541	0.05	USD 9,000	Vodafone 4.125% 4/6/2081	8,127	0.00
		2,560,358	1.14	EUR 100,000	Zegona Finance 6.75% 15/7/2029	113,640	0.05
	Japan					2,663,296	1.18
EUR 100,000	SoftBank 5.375% 8/1/2029	111,275	0.05		United States		
EUR 100,000	SoftBank 5.75% 8/7/2032	110,903	0.05	USD 207,000	280 Park Avenue 2017-280P Mortgage Trust 6.506% 15/9/2034	198,894	0.09
EUR 288,000	Takeda Pharmaceutical 2.25% 21/11/2026	313,208	0.14	USD 449,000	American Express 5.282% 27/7/2029	461,723	0.21
		535,386	0.24	EUR 200,000	American Tower 0.45% 15/1/2027	207,707	0.09
	Jersey			USD 34,000	American Tower 5.25% 15/7/2028	34,769	0.01
GBP 100,000	Aston Martin Capital 10.375% 31/3/2029	132,238	0.06	USD 477,000	Amgen 2.77% 1/9/2053	306,875	0.14
USD 250,000	Golub Capital Partners CLO 74 B 6.815% 25/7/2037	251,211	0.11	USD 254,000	Amgen 5.15% 2/3/2028	259,687	0.12
USD 250,000	Midocean Credit CLO XV 6.827% 21/7/2037	252,345	0.11	USD 62,000	Amgen 5.25% 2/3/2025	62,020	0.03
		635,794	0.28	USD 103,000	Amgen 5.507% 2/3/2026	103,017	0.05
	Luxembourg			USD 4,000	Anheuser-Busch InBev Worldwide 4.6% 15/4/2048	3,745	0.00
EUR 100,000	Aroundtown Finance 7.125% 16/1/2030	93,127	0.04	USD 302,000	Aon North America 5.15% 1/3/2029	309,543	0.14
EUR 200,000	Becton Dickinson Euro Finance 3.553% 13/9/2029	223,579	0.10	USD 110,000	Ashford Hospitality Trust 2018-ASHF 6.759% 15/4/2035	109,156	0.05
GBP 100,000	Cidron Aida Finco 6.25% 1/4/2028	123,403	0.06	USD 342,000	Bank of America 2.456% 22/10/2025	340,569	0.15
				USD 63,000	Bank of America 3.366% 23/1/2026	62,492	0.03

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 289,000	Bank of America 3.97% 5/3/2029	283,424	0.13	USD 31,000	Goldman Sachs 1.948% 21/10/2027	29,293	0.01
EUR 358,000	Bank of America 4.134% 12/6/2028	408,554	0.18	EUR 191,000	Goldman Sachs 2% 1/11/2028	202,734	0.09
USD 166,000	Bank of America 5.202% 25/4/2029	169,700	0.08	USD 265,000	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	261,794	0.12
USD 230,000	Bank of New York Mellon 5.802% 25/10/2028	239,780	0.11	USD 21,000	HCA 3.375% 15/3/2029	19,883	0.01
USD 158,000	Bank of New York Mellon 6.317% 25/10/2029	168,754	0.07	USD 80,000	HCA 3.5% 15/7/2051	56,704	0.03
USD 110,000	BBCMS 2018-TALL Mortgage Trust 6.505% 15/3/2037	100,923	0.05	USD 19,000	HCA 4.5% 15/2/2027	18,929	0.01
USD 253,000	Becton Dickinson 4.693% 13/2/2028	254,767	0.11	USD 33,000	HCA 5.25% 15/6/2026	33,128	0.01
USD 74,000	Berry Global 1.57% 15/1/2026	70,782	0.03	USD 215,000	HCA 5.625% 1/9/2028	222,002	0.10
USD 166,000	Berry Global 5.5% 15/4/2028	168,668	0.08	USD 128,000	HCA 5.95% 15/9/2054	132,474	0.06
USD 305,000	BHMS 2018-ATLS 6.884% 15/7/2035	305,005	0.14	USD 155,000	Healthpeak 3% 15/1/2030	143,231	0.06
USD 43,000	Broadcom 2.6% 15/2/2033	36,177	0.02	USD 136,000	Home Depot 2.375% 15/3/2051	83,873	0.04
USD 123,000	Broadcom 3.419% 15/4/2033	110,054	0.05	USD 86,000	Home Depot 2.75% 15/9/2051	57,257	0.02
USD 57,000	Broadcom 4.75% 15/4/2029	57,512	0.03	USD 52,000	Hudson Yards 2016-10HY Mortgage Trust 2.835% 10/8/2038	49,663	0.02
USD 220,000	BX Commercial Mortgage Trust 2024-BIO2 5.594% 13/8/2041	223,550	0.10	USD 104,000	JPMorgan Chase 5.571% 22/4/2028	106,670	0.05
USD 55,000	BX Trust 2018-GW 6.434% 15/5/2035	54,890	0.02	USD 440,000	JPMorgan Chase 6.087% 23/10/2029	465,852	0.21
USD 225,000	BCP Trust 2017-GM 3.379% 13/6/2039	214,728	0.10	USD 60,000	Keurig Dr Pepper 4.5% 15/4/2052	53,478	0.02
USD 230,000	BCP Trust 2017-GM 3.539% 13/6/2039	212,655	0.10	USD 87,000	Kraft Heinz Foods 3.75% 1/4/2030	83,856	0.04
USD 69,000	Citigroup 1.281% 3/11/2025	68,493	0.03	USD 180,000	Kraft Heinz Foods 4.25% 1/3/2031	177,585	0.08
USD 160,000	Coca-Cola 5.2% 14/1/2055	165,182	0.07	USD 81,000	Lowe's 5.625% 15/4/2053	82,685	0.04
USD 49,000	Comcast 4.8% 15/5/2033	49,519	0.02	USD 53,000	Lowe's 5.75% 1/7/2053	55,167	0.02
USD 71,000	CSX 4.5% 1/8/2054	64,074	0.03	EUR 200,000	Merck 2.5% 15/10/2034	207,881	0.09
USD 212,045	DBGS 2018-BIOD Mortgage Trust 6.436% 15/5/2035	211,343	0.09	USD 63,000	Merck 5% 17/5/2053	62,641	0.03
USD 77,250	DBGS 2018-BIOD Mortgage Trust 6.521% 15/5/2035	76,680	0.03	USD 230,000	MF1 2024-FL14 7.079% 19/3/2039	229,181	0.10
USD 167,941	DBGS 2018-BIOD Mortgage Trust 7.333% 15/5/2035	165,644	0.07	EUR 200,000	Morgan Stanley 0.495% 26/10/2029	197,612	0.09
USD 177,000	Dell International / EMC 5.3% 1/10/2029	183,068	0.08	USD 92,000	Morgan Stanley 4.21% 20/4/2028	91,219	0.04
USD 44,000	Ecolab 2.7% 15/12/2051	29,141	0.01	USD 334,000	Morgan Stanley 5.449% 20/7/2029	344,560	0.15
USD 58,000	Elevance Health 4.55% 15/5/2052	51,118	0.02	USD 103,000	Morgan Stanley 5.652% 13/4/2028	105,797	0.05
USD 88,000	Elevance Health 4.9% 8/2/2026	87,950	0.04	USD 64,000	Morgan Stanley Capital I Trust 2017-ASHF 9.984% 15/11/2034	63,528	0.03
EUR 257,000	Eli Lilly 1.7% 1/11/2049	205,949	0.09	USD 166,000	Nasdaq 5.35% 28/6/2028	171,645	0.08
USD 145,000	Eli Lilly 5.05% 14/8/2054	147,118	0.07	USD 80,000	Nasdaq 5.95% 15/8/2053	86,661	0.04
USD 63,000	Equinix 2.5% 15/5/2031	54,958	0.02	USD 118,150	Olympic Tower 2017-OT Mortgage Trust 3.566% 10/5/2039	105,613	0.05
USD 6,612,097	Freddie Mac Multifamily Structured Pass Through Certificates 0.939% 25/5/2029	183,466	0.08	USD 303,000	Oracle 2.3% 25/3/2028	281,474	0.12
EUR 200,000	General Mills 0.125% 15/11/2025	213,280	0.10	USD 118,000	Pfizer 4% 15/3/2049	100,977	0.04
USD 122,000	Gilead Sciences 4.15% 1/3/2047	104,427	0.05	USD 168,000	PNC Financial Services 4.758% 26/1/2027	167,818	0.07
USD 152,000	Gilead Sciences 5.25% 15/10/2033	158,851	0.07	EUR 463,000	Procter & Gamble 4.875% 11/5/2027	540,347	0.24
USD 158,000	Gilead Sciences 5.55% 15/10/2053	165,937	0.07	USD 107,000	Prologis 4.625% 15/1/2033	106,569	0.05
USD 91,000	Goldman Sachs 1.093% 9/12/2026	86,655	0.04	USD 279,000	Public Service Electric and Gas 4.65% 15/3/2033	279,986	0.12
				USD 113,000	Public Service Electric and Gas 5.125% 15/3/2053	113,047	0.05
				USD 81,000	Republic Services 3.05% 1/3/2050	57,665	0.03
				USD 260,000	Republic Services 3.95% 15/5/2028	256,990	0.11

Sustainable Global Allocation Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 281,000	Sherwin-Williams 2.95% 15/8/2029	262,070	0.12	USD 100,000	Wells Fargo Commercial Mortgage Trust 2016-C35 3.438% 15/7/2048	95,088	0.04
USD 137,000	Southern California Edison 3.65% 1/6/2051	103,461	0.05	USD 194,000	Welltower 2.05% 15/1/2029	174,782	0.08
USD 364,000	Thermo Fisher Scientific 5.2% 31/1/2034	380,761	0.17	USD 38,000	Welltower 4% 1/6/2025	37,677	0.02
USD 1,000,000	United States Cash Management Bill - Reopening 0% 12/9/2024	998,692	0.45	USD 202,000	Welltower 4.125% 15/3/2029	198,593	0.09
USD 575,000	United States Cash Management Bill - Reopening 0% 19/9/2024	573,663	0.26	USD 264,000	WRKCo 3.9% 1/6/2028	257,542	0.12
USD 450,000	United States Cash Management Bill - Reopening 0% 26/9/2024	448,507	0.20	USD 10,000	WRKCo 4% 15/3/2028	9,820	0.00
USD 550,000	United States Cash Management Bill - Reopening 0% 3/10/2024	547,641	0.25			35,516,083	15.86
USD 500,000	United States Treasury Bill 0% 3/9/2024	500,000	0.22	Total Bonds		54,821,753	24.48
USD 500,000	United States Treasury Bill 0% 10/9/2024	499,492	0.22	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		190,836,514	85.20
USD 1,000,000	United States Treasury Bill 0% 17/9/2024	997,963	0.45				
USD 1,025,000	United States Treasury Bill 0% 1/10/2024	1,020,878	0.46	Other Transferable Securities			
USD 500,000	United States Treasury Bill 0% 15/10/2024	497,014	0.22	BONDS			
USD 550,000	United States Treasury Bill 0% 22/10/2024	546,173	0.24		Cayman Islands		
USD 650,000	United States Treasury Bill 0% 24/10/2024	645,297	0.29	USD 250,000	Flatiron CLO 25 0% 17/10/2037**	250,000	0.12
USD 500,000	United States Treasury Bill 0% 31/10/2024	495,943	0.22	USD 250,000	Flatiron CLO 25 0% 17/10/2037**	250,000	0.11
USD 1,000,000	United States Treasury Bill 0% 5/11/2024	991,213	0.44	USD 250,000	Flatiron CLO 25 0% 17/10/2037**	250,000	0.11
USD 500,000	United States Treasury Bill 0% 12/11/2024	495,146	0.22	USD 250,000	Flatiron CLO 25 0% 17/10/2037**	250,000	0.11
USD 1,275,000	United States Treasury Bill 0% 14/11/2024	1,262,264	0.56	USD 250,000	Palmer Square CLO 2022-3 6.785% 20/7/2037**	250,000	0.11
USD 1,128,200	United States Treasury Inflation Indexed Bonds 2.125% 15/4/2029	1,169,265	0.52	USD 250,000	Palmer Square CLO 2022-3 8.135% 20/7/2037**	250,000	0.11
USD 1,819,200	United States Treasury Note/Bond 3.875% 31/12/2027	1,826,662	0.82	USD 250,000	Palmer Square CLO 2022-3 6.535% 20/7/2037**	250,000	0.11
USD 1,638,800	United States Treasury Note/Bond 4% 15/11/2052	1,589,700	0.71			1,750,000	0.78
USD 1,716,700	United States Treasury Note/Bond 4.125% 15/11/2032	1,754,186	0.78		Ireland		
USD 1,912,400	United States Treasury Note/Bond 4.25% 31/12/2024	1,907,791	0.85	EUR 100,000	Carval Euro CLO II-C 0% 15/2/2037**	110,759	0.05
USD 120,000	UnitedHealth 5.05% 15/4/2053	117,457	0.05	EUR 100,000	Palmer Square European Loan Funding 2024-2 0% 15/5/2034**	110,760	0.05
USD 159,000	UnitedHealth 5.625% 15/7/2054	167,888	0.07	EUR 110,000	Sona Fios CLO III 0% 20/4/2037**	121,835	0.05
USD 170,000	Verizon Communications 1.75% 20/1/2031	143,240	0.07			343,354	0.15
USD 159,000	Verizon Communications 5.5% 23/2/2054	164,720	0.07		Jersey		
USD 41,000	VMware 1.4% 15/8/2026	38,572	0.02	USD 250,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	250,000	0.12
USD 229,000	VMware 1.8% 15/8/2028	206,670	0.09	USD 250,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	250,000	0.11
USD 194,000	VMware 4.65% 15/5/2027	194,473	0.09	USD 250,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	250,000	0.11
USD 329,000	Waste Management 1.5% 15/3/2031	275,337	0.12	USD 250,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	250,000	0.11
						1,000,000	0.45
					Luxembourg		
				EUR 22,000	Opus-Chartered Issuances 2.5% 4/7/2025**	24,367	0.01
				Total Bonds		3,117,721	1.39
				Total Other Transferable Securities		3,117,721	1.39
				Total Portfolio		193,954,235	86.58
				Other Net Assets		30,057,062	13.42
				Total Net Assets (USD)		224,011,297	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Sustainable Global Allocation Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	5,210,596	USD	3,448,925	UBS	18/9/2024	86,479
AUD	176,219	EUR	109,656	Standard Chartered Bank	18/9/2024	(1,973)
BRL	5,783,989	USD	1,066,842	HSBC Bank	18/9/2024	(47,211)
CAD	6,749,128	USD	4,916,054	HSBC Bank	18/9/2024	91,039
CAD	320,840	USD	234,123	Standard Chartered Bank	18/9/2024	3,904
CAD	645,202	USD	474,355	JP Morgan	18/9/2024	4,312
CHF	882,441	USD	993,875	Royal Bank of Canada	18/9/2024	46,559
CHF	106,526	EUR	110,075	Standard Chartered Bank	18/9/2024	3,596
CHF	593,925	USD	680,537	Morgan Stanley	18/9/2024	19,725
CHF	789,149	USD	901,443	JP Morgan	18/9/2024	28,995
CHF	465,260	USD	550,817	Barclays	18/9/2024	(2,256)
CNH	14,626,212	USD	2,025,416	State Street	19/9/2024	44,510
CNH	1,694,180	USD	235,571	Citibank	19/9/2024	4,192
CNY	29,310,445	USD	4,119,301	BNP Paribas	18/9/2024	26,266
DKK	6,900,500	USD	999,241	Royal Bank of Canada	18/9/2024	26,365
EUR	795,892	CHF	762,348	Goldman Sachs	18/9/2024	(16,705)
EUR	173,180	USD	186,869	State Street	18/9/2024	5,077
EUR	325,961	USD	350,224	BNP Paribas	18/9/2024	11,058
EUR	428,445	USD	459,569	HSBC Bank	18/9/2024	15,302
EUR	708,484	USD	773,018	Standard Chartered Bank	18/9/2024	12,236
EUR	199,590	USD	222,868	RBS	18/9/2024	(1,651)
GBP	784,723	USD	999,477	UBS	18/9/2024	32,225
GBP	739,690	USD	959,410	Bank of America	18/9/2024	13,086
HUF	128,535,506	USD	348,071	JP Morgan	18/9/2024	14,392
HUF	42,948,422	EUR	108,926	RBS	18/9/2024	383
IDR	13,279,644,822	USD	812,434	BNP Paribas	18/9/2024	45,284
INR	201,743,037	USD	2,405,483	Citigroup	18/9/2024	(649)
INR	29,735,881	USD	355,371	Royal Bank of Canada	18/9/2024	(910)
JPY	1,111,755,888	USD	7,175,733	Barclays	18/9/2024	478,734
JPY	54,038,504	USD	340,235	Royal Bank of Canada	18/9/2024	31,821
JPY	291,522,435	USD	1,935,589	JP Morgan	18/9/2024	71,549
JPY	141,828,939	USD	936,313	HSBC Bank	18/9/2024	40,182
JPY	78,186,159	USD	550,817	BNP Paribas	18/9/2024	(12,503)
KRW	2,307,836,818	USD	1,681,190	UBS	19/9/2024	48,814
KRW	296,837,918	USD	223,069	Citigroup	19/9/2024	(553)
MXN	17,697,347	USD	942,216	Morgan Stanley	18/9/2024	(45,711)
MXN	8,835,827	USD	467,121	HSBC Bank	18/9/2024	(19,519)
MYR	968,844	USD	223,226	Barclays	18/9/2024	1,161
PLN	2,213,018	USD	546,911	BNP Paribas	18/9/2024	25,995
PLN	465,587	EUR	109,093	RBS	18/9/2024	(383)
SAR	631,298	USD	168,208	Standard Chartered Bank	18/9/2024	4
SEK	10,556,940	USD	1,010,450	Royal Bank of Canada	18/9/2024	18,352
THB	12,953,687	USD	354,478	JP Morgan	18/9/2024	28,733
USD	127,370	GBP	100,000	JP Morgan	18/9/2024	(4,103)
USD	343,380	EUR	318,226	State Street	18/9/2024	(9,329)
USD	677,555	EUR	618,984	Barclays	18/9/2024	(8,502)
USD	791,274	EUR	736,403	UBS	18/9/2024	(24,924)
USD	355,350	KRW	489,856,672	Bank of America	19/9/2024	(11,857)
USD	479,708	BRL	2,597,266	Citibank	18/9/2024	21,848
USD	959,834	EUR	878,768	Bank of America	18/9/2024	(14,156)
USD	115,881	BRL	657,392	Morgan Stanley	18/9/2024	(8)
USD	231,778	HKD	1,806,907	HSBC Bank	19/9/2024	(87)
USD	347,198	CNY	2,473,046	BNP Paribas	18/9/2024	(2,581)
USD	920,492	EUR	840,051	JP Morgan	18/9/2024	(10,586)
USD	439,332	GBP	344,086	UBS	18/9/2024	(13,049)
USD	367,984	CAD	504,057	JP Morgan	18/9/2024	(5,970)
USD	778,455	JPY	113,882,921	BNP Paribas	18/9/2024	(5,632)
USD	518,439	JPY	76,000,000	UBS	18/9/2024	(4,822)
USD	661,704	EUR	600,000	Standard Chartered Bank	18/9/2024	(3,311)

Sustainable Global Allocation Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	225,220	JPY	32,316,186	Standard Chartered Bank	18/9/2024	2,722
ZAR	15,021,319	USD	801,522	State Street	18/9/2024	45,742
Net unrealised appreciation						1,081,701
EUR Hedged Share Class						
EUR	50,382,255	USD	55,159,201	BNY Mellon	13/9/2024	669,297
USD	477,390	EUR	434,321	BNY Mellon	13/9/2024	(3,882)
Net unrealised appreciation						665,415
SEK Hedged Share Class						
SEK	113,369,415	USD	10,808,989	BNY Mellon	13/9/2024	236,126
USD	145,007	SEK	1,507,608	BNY Mellon	13/9/2024	(1,874)
Net unrealised appreciation						234,252
Total net unrealised appreciation (USD underlying exposure - USD 125,665,187)						1,981,368

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
94	EUR	Euro BOBL	September 2024	12,246,930	207,740
42	EUR	Euro Bund	September 2024	6,226,571	73,031
15	EUR	Euro Schatz	September 2024	1,764,566	16,691
1	JPY	Japanese 10 Year Bond (OSE)	September 2024	993,817	11,919
27	JPY	Nikkei 225 Index	September 2024	7,217,436	(42,134)
58	AUD	Australian 10 Year Bond	September 2024	4,587,685	69,475
(14)	EUR	EURO STOXX 50 Index	September 2024	772,371	(7,065)
2	USD	NASDAQ 100 E-Mini Index	September 2024	783,720	(25,819)
14	USD	Russell 2000 E-Mini Index	September 2024	1,550,290	(3,650)
(55)	USD	S&P 500 E-Mini Index	September 2024	15,512,063	(145,006)
10	USD	Nifty 50 Index	September 2024	507,840	4,024
(14)	USD	US Long Bond (CBT)	December 2024	1,733,375	12,687
7	USD	US Treasury 10 Year Note (CBT)	December 2024	796,797	(1,720)
5	USD	US Ultra 10 Year Note	December 2024	588,984	(2,309)
(12)	USD	US Ultra Bond (CBT)	December 2024	1,596,375	3,840
26	GBP	Long Gilt	December 2024	3,378,183	(6,850)
(323)	USD	US Treasury 2 Year Note (CBT)	December 2024	67,050,257	63,386
226	USD	US Treasury 5 Year Note (CBT)	December 2024	24,750,531	(45,903)
Total				152,057,791	182,337

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (177,111)	Fund provides default protection on CDX HY CDSI S41 5Y 12/20/2028; and receives Fixed 5%	Barclays	20/12/2028	6,907	12,380
CDS	EUR 18,614	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	Barclays	20/12/2028	(94)	(430)
CDS	EUR 516,237	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	Barclays	20/12/2028	(5,261)	(41,645)
CDS	EUR (329,300)	Fund provides default protection on ITRAXX.XO.41.V1; and receives Fixed 5%	Barclays	20/6/2029	9,008	31,703
IRS	INR 254,326,148	Fund receives Fixed 6.336374%; and pays Floating INR MIBOR 1 Day	Barclays	20/3/2027	4,128	4,128

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	INR 72,706,972	Fund receives Fixed 6.262%; and pays Floating INR MIBOR 1 Day	Barclays	20/3/2029	2,192	2,192
IRS	INR 88,864,076	Fund receives Fixed 6.3%; and pays Floating INR MIBOR 1 Day	Barclays	20/3/2029	3,559	3,559
IRS	INR 46,777,846	Fund receives Fixed 6.337%; and pays Floating INR MIBOR 1 Day	Barclays	20/3/2034	4,165	4,165
IRS	INR 46,777,846	Fund receives Fixed 6.347%; and pays Floating INR MIBOR 1 Day	Barclays	20/3/2034	4,377	4,377
IRS	BRL 2,404,000	Fund receives Fixed 10.354906%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(9,597)	(9,597)
IRS	USD 2,656,000	Fund receives Fixed 4.5%; and pays Floating USD-SOFR-OIS Compound 1 Day	Barclays	8/5/2026	13,707	13,707
IRS	BRL 1,206,452	Fund receives Fixed 10.001917%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(6,112)	(6,112)
IRS	BRL 1,409,574	Fund receives Fixed 10.136747%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(6,898)	(6,898)
IRS	BRL 1,878,258	Fund receives Fixed 10.156823%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(9,080)	(9,080)
IRS	BRL 6,000,000	Fund receives Fixed 12.469643%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	10,377	10,377
IRS	USD 1,050,000	Fund receives Fixed 4.1985%; and pays Floating USD-SOFR-OIS Compound 1 Day	Barclays	23/10/2027	10,346	10,346
IRS	BRL 1,174,396	Fund receives Fixed 9.986859%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(6,001)	(6,001)
IRS	USD 5,388,800	Fund receives Fixed 3.9998%; and pays Floating USD-SOFR-OIS Compound 1 Day	Barclays	6/5/2029	68,849	68,849
IRS	BRL 2,298,466	Fund receives Fixed 13.249413%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	5,433	5,433
IRS	GBP 641,416	Fund receives Fixed 4.1238%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Barclays	17/11/2028	5,450	5,450
IRS	GBP 642,000	Fund receives Fixed 4.1289%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Barclays	21/11/2028	5,563	5,563
IRS	EUR 1,616,950	Fund receives Fixed 3%; and pays Floating EUR EURIBOR 6 Month	Barclays	5/3/2029	19,135	19,135
IRS	EUR 3,760,782	Fund receives Fixed 2.9%; and pays Floating EUR EURIBOR 6 Month	Barclays	30/4/2029	35,772	35,772
IRS	EUR 2,763,752	Fund receives Fixed 2.87%; and pays Floating EUR EURIBOR 6 Month	Barclays	11/6/2029	24,617	24,617
IRS	USD 543,708	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.658%	Barclays	3/11/2053	(15,565)	(15,565)
IRS	JPY 62,995,000	Fund receives Fixed 1.45%; and pays Floating JPY-TONA-OIS Compound 1 Day	Barclays	6/3/2054	(6,978)	(6,978)
IRS	JPY 62,995,000	Fund receives Fixed 1.452%; and pays Floating JPY-TONA-OIS Compound 1 Day	Barclays	11/3/2054	(6,884)	(6,884)
IRS	BRL 4,371,444	Fund receives Fixed 13.179249%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	9,779	9,779
IRS	BRL 4,369,242	Fund receives Fixed 13.209319%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	10,012	10,012
IRS	BRL 1,171,690	Fund receives Fixed 10.062149%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(5,733)	(5,733)
IRS	BRL 1,172,950	Fund receives Fixed 10.027014%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	4/1/2027	(5,858)	(5,858)
IRS	BRL 1,325,056	Fund receives Fixed 10.069033%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(6,730)	(6,730)
IRS	BRL 10,060	Fund receives Fixed 10.156823%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(49)	(49)
IRS	BRL 1,802,097	Fund receives Fixed 10.159333%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(8,699)	(8,699)
IRS	USD 13,407,200	Fund receives Fixed 4.934%; and pays Floating USD-SOFR-OIS Compound 1 Day	Barclays	26/4/2026	111,716	112,695

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 2,220,600	Fund receives Fixed 4.729%; and pays Floating USD-SOFR-OIS Compound 1 Day	Barclays	26/4/2027	31,128	31,635
IRS	USD 13,637,800	Fund receives Fixed 4.503%; and pays Floating USD-SOFR-OIS Compound 1 Day	Barclays	26/4/2029	312,444	319,287
IRS	USD 283,600	Fund receives Fixed 4.354%; and pays Floating USD-SOFR-OIS Compound 1 Day	Barclays	26/4/2034	10,728	10,981
IRS	USD 541,200	Fund receives Fixed 4.071%; and pays Floating USD-SOFR-OIS Compound 1 Day	Barclays	26/4/2054	36,046	36,745
IRS	MXN 28,853,030	Fund receives Fixed 9.775%; and pays Floating MXN MXIBTIIE 1 Month	Barclays	4/2/2025	(2,923)	(2,923)
IRS	MXN 14,426,514	Fund receives Fixed 9.785%; and pays Floating MXN MXIBTIIE 1 Month	Barclays	4/2/2025	(1,446)	(1,446)
IRS	MXN 14,426,514	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	Barclays	4/2/2025	(1,423)	(1,422)
IRS	MXN 18,000,000	Fund receives Fixed 8.2%; and pays Floating MXN MXIBTIIE 1 Month	Barclays	5/1/2028	(14,526)	(14,526)
IRS	MXN 8,656,000	Fund receives Fixed 9.1343%; and pays Floating MXN MXIBTIIE 1 Month	Barclays	15/8/2028	(546)	(546)
IRS	USD 2,536,800	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.274%	Barclays	5/2/2028	(3,712)	(3,712)
TRS	USD (2,400)	The Fund receives the total return on JD Health International. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	9/2/2025	(449)	(7,249)
TRS	USD (26)	The Fund receives the total return on DSV. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	114	(4,680)
TRS	USD (200)	The Fund receives the total return on Hamamatsu Photonics. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	50	(5,359)
TRS	USD (100)	The Fund receives the total return on Kobayashi Pharmaceutical. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(135)	(3,864)
TRS	USD (153)	The Fund receives the total return on Lamb Weston. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	149	(9,399)
TRS	USD (200)	The Fund receives the total return on Nomura Real Estate. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(109)	(5,760)
TRS	USD (5,400)	The Fund receives the total return on Rakuten. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(3,682)	(38,505)
TRS	USD (46,000)	The Fund receives the total return on Nan Ya Plastics. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	26/2/2025	1,634	(65,139)
TRS	USD (148)	The Fund receives the total return on SEB. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	14/4/2025	(334)	(15,573)
TRS	USD (53)	The Fund receives the total return on Enphase Energy. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	24/2/2028	89	(6,445)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (900)	The Fund receives the total return on Amano. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	9/2/2025	(87)	(27,166)
TRS	USD (5)	The Fund receives the total return on Daiwa Office Investment. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	9/2/2025	(110)	(10,591)
TRS	USD (600)	The Fund receives the total return on Zenkoku Hoshu. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	9/2/2025	(299)	(24,345)
TRS	USD (357)	The Fund receives the total return on Albemarle. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(1,926)	(32,958)
TRS	USD (33,500)	The Fund receives the total return on Anhui Conch Cement. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	882	(72,526)
TRS	USD (200)	The Fund receives the total return on BayCurrent. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(469)	(6,443)
TRS	USD (4,266)	The Fund receives the total return on Braskem. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(119)	(13,289)
TRS	USD (1,400)	The Fund receives the total return on Calbee. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(1,237)	(31,257)
TRS	USD (9,700)	The Fund receives the total return on Daiichikosho. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(1,119)	(110,592)
TRS	USD (17)	The Fund receives the total return on Daiwa House REIT Investment. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	628	(27,669)
TRS	USD (400)	The Fund receives the total return on Descente. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	69	(12,046)
TRS	USD (2,600)	The Fund receives the total return on DMG Mori. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	199	(62,139)
TRS	USD (5)	The Fund receives the total return on Industrial & Infrastructure Fund Investment. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(44)	(4,285)
TRS	USD (11)	The Fund receives the total return on Japan Real Estate Investment. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(2,297)	(44,549)
TRS	USD (400)	The Fund receives the total return on JMDC. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(989)	(12,140)

Sustainable Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (1,500)	The Fund receives the total return on Justsystems. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(2,147)	(35,860)
TRS	USD (900)	The Fund receives the total return on Kobe Bussan. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(1,101)	(26,359)
TRS	USD (3,900)	The Fund receives the total return on Koito Manufacturing. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(3,621)	(57,663)
TRS	USD (6,373)	The Fund receives the total return on Localiza Rent a Car. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	2,035	(46,108)
TRS	USD (900)	The Fund receives the total return on MonotaRO. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	268	(14,291)
TRS	USD (600)	The Fund receives the total return on NIPPON EXPRESS HOLDINGS. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(962)	(30,774)
TRS	USD (1,900)	The Fund receives the total return on Nipro. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(342)	(16,976)
TRS	USD (14,600)	The Fund receives the total return on Nissan Motor. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	1,149	(42,861)
TRS	USD (39)	The Fund receives the total return on Nomura Real Estate Master Fund. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	447	(39,743)
TRS	USD (200)	The Fund receives the total return on Obic. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	988	(34,911)
TRS	USD (6,500)	The Fund receives the total return on OSG. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(357)	(90,970)
TRS	USD (30,000)	The Fund receives the total return on PICC Property & Casualty. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(565)	(38,861)
TRS	USD (28,000)	The Fund receives the total return on Postal Savings Bank of China. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	651	(15,047)
TRS	USD (3,500)	The Fund receives the total return on Relo. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(2,129)	(46,195)
TRS	USD (1,400)	The Fund receives the total return on Sanken Electric. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	493	(67,402)
TRS	USD (900)	The Fund receives the total return on Sanrio. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(90)	(23,099)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (1,700)	The Fund receives the total return on SBI. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(396)	(41,849)
TRS	USD (150)	The Fund receives the total return on Sixt. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	57	(8,855)
TRS	USD (3,500)	The Fund receives the total return on TS Tech. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	260	(44,746)
TRS	USD (200)	The Fund receives the total return on Tsuruha. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(114)	(12,195)
TRS	USD (3,502)	The Fund receives the total return on Volvo Car. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	99	(9,975)
TRS	USD (2,118)	The Fund receives the total return on Worldline. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	10/2/2025	(368)	(19,508)
TRS	USD (6,000)	The Fund receives the total return on Lite-On Technology. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	18/2/2025	(79)	(20,069)
TRS	USD (5,378)	The Fund receives the total return on Grifols. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	24/2/2025	(3,725)	(60,133)
TRS	USD (406)	The Fund receives the total return on Swatch. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	24/2/2025	(42)	(85,606)
TRS	USD (2,309)	The Fund receives the total return on Telefonaktiebolaget LM Ericsson. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	24/2/2025	(410)	(17,205)
TRS	USD (8,936)	The Fund receives the total return on thyssenkrupp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	24/2/2025	(317)	(31,791)
TRS	USD (52,400)	The Fund receives the total return on Man Wah. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	26/2/2025	(729)	(31,116)
TRS	USD (2,800)	The Fund receives the total return on New Oriental Education & Technology. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	26/2/2025	2,287	(16,878)
TRS	USD (2,000)	The Fund receives the total return on Powerchip Semiconductor Manufacturing. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	26/2/2025	17	(1,350)
TRS	USD (900)	The Fund receives the total return on Fancl. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	27/2/2025	(58)	(17,387)

Sustainable Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (1,500)	The Fund receives the total return on Menicon. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	27/2/2025	(166)	(14,168)
TRS	USD (2,300)	The Fund receives the total return on NHK Spring. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	27/2/2025	152	(26,461)
TRS	USD (300)	The Fund receives the total return on Nippon Sanso. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	27/2/2025	(328)	(10,301)
TRS	USD (1,300)	The Fund receives the total return on Noevir. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	27/2/2025	(205)	(50,945)
TRS	USD (3,600)	The Fund receives the total return on SUMCO. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	27/2/2025	2,724	(41,454)
TRS	USD (6,493)	The Fund receives the total return on Grifols. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	3/4/2025	(5,086)	(61,273)
TRS	USD (761)	The Fund receives the total return on Beazley. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	14/4/2025	90	(7,483)
TRS	USD (934)	The Fund receives the total return on DiaSorin. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	28/4/2025	(2,781)	(108,053)
TRS	USD (356)	The Fund receives the total return on Remy Cointreau. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	5/5/2025	(570)	(28,922)
TRS	USD (320)	The Fund receives the total return on Renault. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	14/5/2025	(16)	(15,329)
TRS	USD (203)	The Fund receives the total return on Charles River Laboratories International. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	23/5/2025	452	(40,555)
TRS	USD (167)	The Fund receives the total return on Charter Communications. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	23/5/2025	(1,566)	(58,400)
TRS	USD (84)	The Fund receives the total return on Coinbase Global. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	23/5/2025	909	(15,759)
TRS	USD (31)	The Fund receives the total return on Expedia. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	23/5/2025	(219)	(4,346)
TRS	USD (101)	The Fund receives the total return on First Solar. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	23/5/2025	(964)	(23,008)
TRS	USD (773)	The Fund receives the total return on GE HealthCare Technologies. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	23/5/2025	131	(65,087)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (511)	The Fund receives the total return on Tapestry. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	23/5/2025	(169)	(20,752)
TRS	USD (4,604)	The Fund receives the total return on Walgreens Boots Alliance. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	23/5/2025	3,172	(43,139)
TRS	USD (427)	The Fund receives the total return on Smurfit WestRock. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	7/8/2025	(1,448)	(20,197)
TRS	USD (320)	The Fund receives the total return on Coloplast. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	13/8/2025	(340)	(43,918)
TRS	USD (1,819)	The Fund receives the total return on Davide Campari-Milano. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	13/8/2025	(510)	(16,811)
TRS	USD (4,247)	The Fund receives the total return on Rentokil Initial. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	13/8/2025	28	(27,016)
TRS	USD (418)	The Fund receives the total return on SOITEC. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	13/8/2025	(3,510)	(52,826)
TRS	USD (881)	The Fund receives the total return on TOMRA Systems. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	13/8/2025	(434)	(13,521)
TRS	USD (1,177)	The Fund receives the total return on BRF. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	2/10/2025	159	(5,292)
TRS	USD (2,300)	The Fund receives the total return on Daio Paper. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	2/10/2025	214	(13,712)
TRS	USD (13,251)	The Fund receives the total return on Telecom Italia. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	2/10/2025	(95)	(3,508)
TRS	USD (9,000)	The Fund receives the total return on Wharf. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	2/10/2025	(512)	(23,663)
TRS	USD (1,873)	The Fund receives the total return on Nexi. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	14/10/2025	(357)	(13,136)
TRS	USD (1,461)	The Fund receives the total return on Delivery Hero. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	9/11/2025	(7,020)	(44,323)
TRS	USD (398)	The Fund receives the total return on Getinge. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	9/11/2025	(53)	(8,278)
TRS	USD (5,751)	The Fund receives the total return on Husqvarna. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	9/11/2025	283	(39,066)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (2,546)	The Fund receives the total return on Lifco. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	9/11/2025	(4,925)	(84,342)
TRS	USD (673)	The Fund receives the total return on Ocado. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	9/11/2025	109	(3,035)
TRS	USD (750)	The Fund receives the total return on Persimmon. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	9/11/2025	453	(16,263)
TRS	USD (65)	The Fund receives the total return on Sartorius Stedim Biotech. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	9/11/2025	(571)	(13,243)
TRS	USD (2,441)	The Fund receives the total return on Securitas. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	9/11/2025	(632)	(28,476)
TRS	USD (275)	The Fund receives the total return on Traton. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	9/11/2025	(352)	(9,107)
TRS	USD (381)	The Fund receives the total return on Wacker Chemie. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	9/12/2025	(115)	(36,621)
TRS	USD (804)	The Fund receives the total return on Clariant. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	22/6/2026	(359)	(12,652)
TRS	USD (4,420)	The Fund receives the total return on Banco del Bajio. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	24/2/2028	383	(11,098)
TRS	USD (1,103)	The Fund receives the total return on Coca-Cola Femsa. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	24/2/2028	341	(9,356)
TRS	USD (75)	The Fund receives the total return on FMC. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	24/2/2028	(67)	(4,861)
TRS	USD (489)	The Fund receives the total return on Gruma. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	24/2/2028	208	(9,187)
TRS	USD (53)	The Fund receives the total return on Ralph Lauren. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	24/2/2028	(66)	(9,024)
TRS	USD (2,315)	The Fund receives the total return on Sendas Distribuidora. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	24/2/2028	186	(3,880)
TRS	USD (162)	The Fund receives the total return on Teleperformance. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 10-300 basis points.	Citibank	2/10/2028	830	(18,042)
TRS	USD (1,505)	The Fund receives the total return on Alstom. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(2,588)	(30,872)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (6,284)	The Fund receives the total return on Atacadao. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	978	(9,965)
TRS	USD (2,500)	The Fund receives the total return on AZ-COM MARUWA. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(1,993)	(19,111)
TRS	USD (354)	The Fund receives the total return on Bachem. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(1,592)	(33,831)
TRS	USD (86,000)	The Fund receives the total return on China Travel International Investment Hong Kong. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	658	(11,030)
TRS	USD (200)	The Fund receives the total return on Fukuoka Financial. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(597)	(5,288)
TRS	USD (2,200)	The Fund receives the total return on Ganfeng Lithium. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	55	(4,887)
TRS	USD (400)	The Fund receives the total return on Iida. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(575)	(6,208)
TRS	USD (13,576)	The Fund receives the total return on Lynas Rare Earths. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(12,563)	(65,257)
TRS	USD (30,600)	The Fund receives the total return on Mapletree Logistics Trust. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(2,595)	(31,953)
TRS	USD (1,459)	The Fund receives the total return on MultiChoice. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(467)	(9,117)
TRS	USD (4,615)	The Fund receives the total return on Northam Platinum. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	4,303	(27,689)
TRS	USD (4,400)	The Fund receives the total return on Orient. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(1,459)	(28,931)
TRS	USD (2,100)	The Fund receives the total return on Penta-Ocean Construction. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(625)	(9,277)
TRS	USD (336)	The Fund receives the total return on Pro Medicus. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(7,039)	(34,475)
TRS	USD (904)	The Fund receives the total return on Remgro. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(748)	(7,336)

Sustainable Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (200)	The Fund receives the total return on Sapporo. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(1,030)	(10,001)
TRS	USD (10,800)	The Fund receives the total return on SATS. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(5,301)	(30,267)
TRS	USD (6,100)	The Fund receives the total return on Sharp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(6,949)	(42,019)
TRS	USD (19,200)	The Fund receives the total return on Singapore Post. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(226)	(6,339)
TRS	USD (210,718)	The Fund receives the total return on Telecom Italia. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(5,928)	(55,781)
TRS	USD (5,860)	The Fund receives the total return on Treasury Wine Estates. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(317)	(45,603)
TRS	USD (6,000)	The Fund receives the total return on Wharf. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	226	(15,775)
TRS	USD (5,000)	The Fund receives the total return on Foxconn Technology. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	18/2/2025	(1,563)	(10,691)
TRS	USD (33,000)	The Fund receives the total return on Powerchip Semiconductor Manufacturing. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	18/2/2025	(1,242)	(22,282)
TRS	USD (1,786)	The Fund receives the total return on Beijer Ref. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	24/2/2025	(1,907)	(30,530)
TRS	USD (3,000)	The Fund receives the total return on Postal Savings Bank of China. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	26/2/2025	(16)	(1,612)
TRS	USD (500)	The Fund receives the total return on Anhui Conch Cement. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	2/10/2025	100	(1,082)
TRS	USD (2,618)	The Fund receives the total return on BRF. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	2/10/2025	(1,719)	(11,770)
TRS	USD (6,000)	The Fund receives the total return on PICC Property & Casualty. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	2/10/2025	(249)	(7,772)
TRS	USD (1,473)	The Fund receives the total return on Braskem. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	24/2/2028	(86)	(4,588)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Allocation Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD (11,592)	The Fund receives the total return on Dexu. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(825)	(56,983)
TRS	USD (280)	The Fund receives the total return on Fomento de Construcciones y Contratas. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(15)	(4,112)
TRS	USD (1,868)	The Fund receives the total return on SEEK. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(775)	(29,316)
TRS	USD (1,722)	The Fund receives the total return on Suzano. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	463	(16,655)
TRS	USD (151)	The Fund receives the total return on WiseTech Global. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	10/2/2025	(70)	(12,221)
TRS	USD (7,252)	The Fund receives the total return on Impala Platinum. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread in a range of 25-900 basis points.	JP Morgan	2/10/2025	906	(31,650)
TRS	USD 578,095	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/9/2024	5,999	5,181
TRS	USD 1,151,875	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/9/2024	(8,086)	(4,394)
TRS	USD 449,070	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	4,812	3,946
TRS	USD 296,201	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	3,403	2,724
TRS	USD 285,551	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	709	(1,121)
TRS	USD 933,175	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/9/2024	14,610	13,609
TRS	USD 16	Fund receives SPXEWTR + 0bps; and pays USD SOFR 1D Overnight + 65bps	BNP Paribas	20/9/2024	10,112	10,111
TRS	USD 443,806	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	BNP Paribas	20/9/2024	(1,453)	(30)
Total (USD underlying exposure - USD 44,693,447)					567,055	(3,049,837)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
511,515	Put	OTC USD/MXN	Citibank	USD 17.7	23/9/2024	(4,230)	82
509,614	Put	OTC EUR/USD	Goldman Sachs	EUR 1.07	7/10/2024	(2,017)	298
1,261,601	Put	OTC EUR/USD	UBS	EUR 1.05	18/9/2024	(8,164)	3
247	Put	S&P 500 Index	UBS	USD 5,400	18/10/2024	(7,646)	17,147
77	Put	S&P 500 Index	UBS	USD 5,450	15/11/2024	(1,728)	8,909
45	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 557	30/8/2024	8,100	21,555
55	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 570	6/9/2024	(11,540)	4,840

Sustainable Global Allocation Fund continued

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
45	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 571	6/9/2024	(8,223)	2,947
41	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 563	13/9/2024	703	21,012
28	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 525	13/9/2024	(14,653)	1,008
45	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 571	13/9/2024	(8,628)	8,032
14	Call	TOPIX Index	Exchange Traded	JPY 2,900	13/9/2024	(27,720)	1,539
3	Call	Adobe	Exchange Traded	USD 610	20/9/2024	(502)	3,735
76	Call	Alphabet	Exchange Traded	USD 195	20/9/2024	(40,335)	418
19	Call	Alphabet	Exchange Traded	USD 205	20/9/2024	(8,991)	76
32	Put	Amazon.com	Exchange Traded	USD 160	20/9/2024	(5,108)	1,872
41	Call	Amazon.com	Exchange Traded	USD 195	20/9/2024	(23,100)	964
17	Call	Amazon.com	Exchange Traded	USD 215	20/9/2024	(9,498)	60
59	Call	Apple	Exchange Traded	USD 220	20/9/2024	35,623	69,915
34	Call	Apple	Exchange Traded	USD 235	20/9/2024	(21,275)	10,081
6	Call	Applied Materials	Exchange Traded	USD 260	20/9/2024	(8,116)	27
4	Call	Autodesk	Exchange Traded	USD 260	20/9/2024	2,231	5,000
43	Call	Carrier Global	Exchange Traded	USD 67.5	20/9/2024	8,286	21,930
37	Call	Confluent	Exchange Traded	USD 33	20/9/2024	(3,967)	185
1	Call	Costco Wholesale	Exchange Traded	USD 920	20/9/2024	(1,355)	593
2	Call	Eli Lilly	Exchange Traded	USD 960	20/9/2024	(5,194)	3,270
12	Call	JPMorgan Chase	Exchange Traded	USD 215	20/9/2024	5,583	11,130
5	Call	Mastercard	Exchange Traded	USD 465	20/9/2024	8,039	10,450
26	Put	Merck	Exchange Traded	USD 110	20/9/2024	(5,578)	910
10	Call	Micron Technology	Exchange Traded	USD 150	20/9/2024	(4,702)	20
21	Call	Micron Technology	Exchange Traded	USD 120	20/9/2024	(7,637)	515
6	Call	Micron Technology	Exchange Traded	USD 140	20/9/2024	(5,056)	27
40	Put	Microsoft	Exchange Traded	USD 400	20/9/2024	(18,115)	10,300
17	Call	Microsoft	Exchange Traded	USD 445	20/9/2024	(19,450)	1,326
21	Call	Novo Nordisk	Exchange Traded	USD 140	20/9/2024	(1,044)	7,927
24	Call	Novo Nordisk	Exchange Traded	USD 145	20/9/2024	(9,890)	4,668
55	Put	NVIDIA	Exchange Traded	USD 100	20/9/2024	(22,614)	2,970
60	Put	NVIDIA	Exchange Traded	USD 105	20/9/2024	(37,377)	6,150
58	Put	NVIDIA	Exchange Traded	USD 108	20/9/2024	(20,165)	8,149
41	Call	NVIDIA	Exchange Traded	USD 120	20/9/2024	(8,435)	26,547
15	Call	Oracle	Exchange Traded	USD 155	20/9/2024	(1,961)	2,407
14	Call	Russell 2000 Index	Exchange Traded	USD 2,250	20/9/2024	(32,357)	39,200
5	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 520	20/9/2024	12,909	21,795
25	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 525	20/9/2024	(14,715)	2,188
13	Call	Tesla	Exchange Traded	USD 320	20/9/2024	(14,972)	72
15	Call	Toll Brothers	Exchange Traded	USD 120	20/9/2024	30,063	35,850
14	Call	Trane Technologies	Exchange Traded	USD 360	20/9/2024	(3,181)	9,450
9	Call	UnitedHealth	Exchange Traded	USD 580	20/9/2024	4,030	14,355
97	Call	Walmart	Exchange Traded	USD 75	20/9/2024	11,830	19,982
19	Put	Walmart	Exchange Traded	USD 195	20/9/2024	(1,889)	67
58	Call	Apple	Exchange Traded	USD 230	27/9/2024	7,712	34,655
33	Put	Alphabet	Exchange Traded	USD 155	18/10/2024	(6,058)	7,062
25	Call	Alphabet	Exchange Traded	USD 170	18/10/2024	(3,834)	9,500
25	Call	Amazon.com	Exchange Traded	USD 175	18/10/2024	4,782	18,625
19	Call	Amazon.com	Exchange Traded	USD 185	18/10/2024	(3,367)	6,080
18	Call	Apple	Exchange Traded	USD 225	18/10/2024	5,936	19,755
35	Call	Apple	Exchange Traded	USD 230	18/10/2024	(12,328)	27,825

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Allocation Fund continued

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
58	Call	Apple	Exchange Traded	USD 235	18/10/2024	2,626	31,755
16	Call	Broadcom	Exchange Traded	USD 180	18/10/2024	(3,364)	7,200
44	Call	Freeport-McMoRan	Exchange Traded	USD 45	18/10/2024	(1,702)	8,250
32	Call	JPMorgan Chase	Exchange Traded	USD 220	18/10/2024	12,169	28,080
6	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 690	18/10/2024	1,695	12,926
41	Put	Merck	Exchange Traded	USD 110	18/10/2024	(5,975)	3,710
10	Call	Microsoft	Exchange Traded	USD 440	18/10/2024	(3,197)	4,725
43	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 550	18/10/2024	(13,910)	26,230
10	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 555	18/10/2024	(1,632)	7,170
27	Call	Walt Disney	Exchange Traded	USD 110	18/10/2024	(8,174)	392
26	Call	DR Horton	Exchange Traded	USD 190	15/11/2024	4,960	29,380
26	Call	Edwards Lifesciences	Exchange Traded	USD 72.5	15/11/2024	3,558	11,050
6	Call	Humana	Exchange Traded	USD 395	15/11/2024	(4,051)	4,650
Total (USD underlying exposure - USD 15,617,059)						(347,885)	740,973

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(511,515)	Put	OTC USD/MXN	Citibank	USD 17.2	23/9/2024	1,219	(12)
(1,261,601)	Put	OTC EUR/USD	UBS	EUR 1.02	18/9/2024	3,367	-
(28)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	13/9/2024	5,382	(560)
(14)	Call	TOPIX Index	Exchange Traded	JPY 3,000	13/9/2024	8,076	(289)
(49)	Call	Apple	Exchange Traded	USD 230	20/9/2024	(12,115)	(25,235)
(34)	Call	Apple	Exchange Traded	USD 245	20/9/2024	2,338	(2,686)
(10)	Put	Apple	Exchange Traded	USD 210	20/9/2024	939	(745)
(29)	Put	Apple	Exchange Traded	USD 205	20/9/2024	1,835	(1,377)
(43)	Put	Carrier Global	Exchange Traded	USD 57.5	20/9/2024	3,730	(323)
(26)	Put	Merck	Exchange Traded	USD 100	20/9/2024	954	(286)
(39)	Put	Micron Technology	Exchange Traded	USD 90	20/9/2024	1,696	(5,089)
(10)	Put	Micron Technology	Exchange Traded	USD 115	20/9/2024	(15,418)	(17,625)
(60)	Put	Microsoft	Exchange Traded	USD 370	20/9/2024	8,917	(2,550)
(11)	Call	NextEra Energy	Exchange Traded	USD 80	20/9/2024	(652)	(2,211)
(30)	Call	NVIDIA	Exchange Traded	USD 130	20/9/2024	29,227	(7,710)
(83)	Call	NVIDIA	Exchange Traded	USD 140	20/9/2024	17,933	(7,387)
(41)	Put	NVIDIA	Exchange Traded	USD 90	20/9/2024	7,247	(902)
(14)	Call	Russell 2000 Index	Exchange Traded	USD 2,450	20/9/2024	12,051	(2,415)
(25)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	20/9/2024	6,107	(1,037)
(13)	Call	Tesla	Exchange Traded	USD 380	20/9/2024	6,120	(26)
(6)	Put	Tesla	Exchange Traded	USD 220	20/9/2024	(3,929)	(8,985)
(14)	Put	Trane Technologies	Exchange Traded	USD 310	20/9/2024	9,558	(630)
(57)	Call	Walmart	Exchange Traded	USD 240	20/9/2024	(440)	(827)
(58)	Call	Apple	Exchange Traded	USD 240	27/9/2024	(3,667)	(12,296)
(33)	Put	Alphabet	Exchange Traded	USD 140	18/10/2024	2,305	(1,897)
(12)	Put	Alphabet	Exchange Traded	USD 145	18/10/2024	795	(1,026)
(19)	Put	Amazon.com	Exchange Traded	USD 155	18/10/2024	(118)	(2,033)
(58)	Call	Apple	Exchange Traded	USD 250	18/10/2024	(815)	(8,033)
(9)	Put	Apple	Exchange Traded	USD 195	18/10/2024	1,145	(662)
(32)	Put	Apple	Exchange Traded	USD 200	18/10/2024	649	(3,184)

Sustainable Global Allocation Fund continued

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(16)	Put	Broadcom	Exchange Traded	USD 140	18/10/2024	164	(4,200)
(44)	Put	Freeport-McMoRan	Exchange Traded	USD 38	18/10/2024	145	(1,738)
(32)	Call	JPMorgan Chase	Exchange Traded	USD 235	18/10/2024	(3,991)	(7,280)
(32)	Put	JPMorgan Chase	Exchange Traded	USD 190	18/10/2024	1,609	(2,224)
(2)	Put	LVMH Moët Hennessy Louis Vuitton	Exchange Traded	EUR 590	18/10/2024	1,374	(689)
(25)	Put	Merck	Exchange Traded	USD 100	18/10/2024	1,357	(563)
(10)	Put	Microsoft	Exchange Traded	USD 380	18/10/2024	(327)	(2,405)
(51)	Call	NVIDIA	Exchange Traded	USD 150	18/10/2024	14,982	(7,650)
(116)	Put	NVIDIA	Exchange Traded	USD 78	18/10/2024	6,826	(4,176)
(37)	Put	NVIDIA	Exchange Traded	USD 85	18/10/2024	878	(2,016)
(10)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 510	18/10/2024	793	(1,785)
(14)	Put	Tesla	Exchange Traded	USD 175	18/10/2024	1,579	(5,320)
(10)	Put	Tesla	Exchange Traded	USD 200	18/10/2024	(3,172)	(10,850)
(27)	Put	Walt Disney	Exchange Traded	USD 90	18/10/2024	(3,624)	(7,074)
(17)	Put	DR Horton	Exchange Traded	USD 150	15/11/2024	3,023	(2,550)
(26)	Call	Edwards Lifesciences	Exchange Traded	USD 80	15/11/2024	(2,210)	(4,680)
(26)	Put	Edwards Lifesciences	Exchange Traded	USD 60	15/11/2024	689	(2,600)
(6)	Put	Humana	Exchange Traded	USD 310	17/1/2025	1,144	(5,850)
Total (USD underlying exposure - USD 2,894,321)						115,675	(191,688)

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 2,036,367	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 4% Fixed annually from 28/10/2025	JP Morgan	24/10/2024	1,539	18,114
USD 2,687,149	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 27/1/2026; and pays Floating USD SOFR annually from 27/1/2026	Goldman Sachs	23/1/2025	(8,757)	28,405
USD 2,178,968	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 27/10/2025; and pays Floating USD SOFR annually from 25/10/2025	Citibank	23/10/2024	52,901	74,582
USD 1,054,182	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.66% Fixed annually from 10/10/2025; and pays Floating USD SOFR annually from 10/10/2025	Morgan Stanley	8/10/2024	16,111	27,426
Total (USD underlying exposure - USD 5,002,862)				61,794	148,527

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (1,054,182)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 10/10/2025; and pays 3.16% Fixed annually from 10/10/2025	Morgan Stanley	8/10/2024	(1,858)	(4,440)
USD (2,178,968)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/10/2025; and pays 3.15% Fixed annually from 25/10/2025	Citibank	23/10/2024	(7,421)	(12,923)
USD (2,036,367)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed annually from 28/10/2025; and pays Floating USD SOFR annually from 28/10/2025	JP Morgan	24/10/2024	5,352	(3,957)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Allocation Fund continued

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (2,687,149)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.25% Fixed annually from 27/1/2026; and pays Floating USD SOFR semi-annually from 27/1/2026	Goldman Sachs	23/1/2025	6,188	(4,723)
USD (1,807,064)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.225% Fixed annually from 19/2/2026; and pays Floating USD SOFR annually from 19/2/2026	Goldman Sachs	14/2/2025	1,177	(25,071)
USD (1,807,064)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/2/2026; and pays 3.225% Fixed annually from 19/2/2026	Goldman Sachs	14/2/2025	1,708	(24,539)
USD (3,017,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/6/2026; and pays 4.6% Fixed annually from 17/6/2026	Morgan Stanley	13/6/2025	6,556	(3,098)
USD (1,850,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.55% Fixed annually from 1/07/2026; and pays Floating USD SOFR annually from 1/7/2026	Morgan Stanley	27/6/2025	8,061	(4,612)
Total (USD underlying exposure - USD 3,925,664)				19,763	(83,363)

To Be Announced Securities Contracts as at 31 August 2024

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 5,612,798	Fannie Mae or Freddie Mac 3.5% TBA	5,185,395	2.31
USD 3,489,464	Fannie Mae or Freddie Mac 4.5% TBA	3,403,633	1.52
USD 6,920,086	Fannie Mae or Freddie Mac 5% TBA	6,881,852	3.07
Total TBA			
(USD underlying exposure - USD 15,470,880)		15,470,880	6.90

Sustainable Global Bond Income Fund

Portfolio of Investments 31 August 2024

Holding		Description	Market Value (USD)	% of Net Assets	Holding		Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market					BONDS				
					USD 47,000	Argentina YPF 9.5% 17/1/2031	49,233	0.03	
FUNDS									
	Ireland				USD 9,000	Australia FMG Resources August 2006 4.375% 1/4/2031	8,261	0.01	
1,250	iShares JP Morgan EM Local Government Bond UCITS ETF	55,562	0.03	USD 5,000	FMG Resources August 2006 4.5% 15/9/2027	4,845	0.00		
Total Funds			55,562	0.03	USD 187,000	FMG Resources August 2006 6.125% 15/4/2032	186,991	0.12	
COMMON STOCKS (SHARES)					AUD 1,000,000	La Trobe Financial Capital Markets Trust 2024-3 0% 13/11/2055	678,250	0.42	
575	Canada Enbridge	22,894	0.02	USD 6,000	Mineral Resources 8% 1/11/2027	6,099	0.01		
6	Ireland Trane Technologies	2,133	0.00	USD 141,000	Mineral Resources 9.25% 1/10/2028	149,177	0.09		
3	Netherlands ASML	2,711	0.00	AUD 1,000,000	Resimac Bastille Trust Series 2024-2NC 5.662% 6/3/2056	678,345	0.43		
112	ING Groep ADR	2,034	0.00			1,711,968	1.08		
5	NXP Semiconductors	1,276	0.00	Austria					
			6,021	0.00	EUR 100,000	ams-OSRAM 10.5% 30/3/2029	116,537	0.07	
					USD 5,000	Suzano Austria 3.125% 15/1/2032	4,275	0.00	
							120,812	0.07	
					Bahrain				
1,149	BP	6,489	0.01	USD 210,000	Bahrain Government International Bond 6.75% 20/9/2029	218,163	0.14		
599	Rio Tinto	37,689	0.02	Bermuda					
			44,178	0.03	USD 189,000	NCL 8.125% 15/1/2029	202,407	0.13	
					USD 100,000	Viking Cruises 7% 15/2/2029	101,382	0.06	
							303,789	0.19	
					Brazil				
3	United States Adobe	1,718	0.00	BRL 4,130	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	72,647	0.05		
76	Amazon.com	13,324	0.01	BRL 13,190	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	225,415	0.14		
34	Apple	7,789	0.00	USD 200,000	Brazilian Government International Bond 7.125% 13/5/2054	206,864	0.13		
16	Applied Materials	3,161	0.00	USD 29,485	Samarco Mineracao 9% 30/6/2031	27,480	0.02		
348	Bank of America	14,028	0.01			532,406	0.34		
40	Broadcom	6,515	0.00	Bulgaria					
32	Carrier Global	2,306	0.00	USD 96,000	Bulgaria Government International Bond 5% 5/3/2037	95,521	0.06		
8	Crowdstrike	2,248	0.00	Canada					
172	Delta Air Lines	7,298	0.00	USD 13,000	1011778 BC ULC / New Red Finance 3.5% 15/2/2029	12,142	0.01		
8	Eli Lilly	7,546	0.01	USD 13,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	12,454	0.01		
169	Freeport-McMoRan	7,448	0.00	USD 111,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	101,768	0.06		
112	Hilton Worldwide	24,552	0.02	USD 18,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	17,464	0.01		
2	Meta Platforms	1,040	0.00	USD 7,000	Air Canada 3.875% 15/8/2026	6,764	0.00		
13	Microchip Technology	1,068	0.00	USD 200,000	Bausch + Lomb 8.375% 1/10/2028	210,350	0.13		
89	Micron Technology	8,723	0.01	USD 151,000	Bombardier 7% 1/6/2032	157,270	0.10		
115	NRG Energy	9,675	0.01	USD 48,000	Bombardier 7.5% 1/2/2029	50,618	0.03		
164	NVIDIA	19,831	0.02	USD 12,000	Bombardier 8.75% 15/11/2030	13,095	0.01		
8	Salesforce	2,044	0.00	USD 150,000	GFL Environmental 3.75% 1/8/2025	148,548	0.09		
59	Tesla	12,378	0.01						
24	Toll Brothers	3,422	0.00						
205	Walmart	15,666	0.01						
46	Walt Disney	4,136	0.00						
79	Wells Fargo	4,554	0.00						
			180,470	0.11					
Total Common Stocks (Shares)			258,272	0.16					

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 30,000	GFL Environmental 4% 1/8/2028	28,641	0.02	USD 250,000	OCP CLO 2020-20 6.809% 18/4/2037	251,300	0.16
USD 7,000	GFL Environmental 6.75% 15/1/2031	7,321	0.01	USD 250,000	OCP CLO 2020-20 7.229% 18/4/2037	251,322	0.16
USD 75,000	Mattamy 5.25% 15/12/2027	74,256	0.05	USD 250,000	Palmer Square CLO 2020-3 7.418% 15/11/2036	251,100	0.16
USD 109,000	Methanex 5.125% 15/10/2027	107,391	0.07	USD 179,219	Pikes Peak CLO 1 6.725% 24/7/2031	179,486	0.11
USD 103,000	Methanex 5.25% 15/12/2029	101,726	0.06	USD 146,836	Rockford Tower CLO 2018-1 6.49% 20/5/2031	147,049	0.09
USD 100,000	NOVA Chemicals 4.25% 15/5/2029	91,444	0.06	USD 250,000	Rockford Tower CLO 2018-1 8.39% 20/5/2031	250,287	0.16
USD 7,000	Open Text 3.875% 15/2/2028	6,651	0.00	USD 500,000	RR 19 12.063% 15/10/2035	501,674	0.31
USD 3,000	Parkland 4.5% 1/10/2029	2,833	0.00	USD 101,426	RR 3 6.653% 15/1/2030	101,568	0.06
USD 7,000	Parkland 4.625% 1/5/2030	6,554	0.01	USD 3,000	Seagate HDD Cayman 4.875% 1/6/2027	2,987	0.00
USD 100,000	Rogers Communications 5.25% 15/3/2082	97,868	0.06	USD 31,000	Seagate HDD Cayman 9.625% 1/12/2032	35,729	0.03
		1,255,158	0.79	USD 550,000	Trinitas CLO XIV 6.625% 25/1/2034	549,962	0.34
	Cayman Islands			USD 475,000	Trinitas CLO XXIX 6.799% 23/7/2037	477,115	0.30
USD 250,000	AGL CLO 11 11.923% 15/4/2034	251,020	0.16	USD 315,000	Trinitas CLO XXIX 8.709% 23/7/2037	312,672	0.20
USD 250,000	AGL CLO 3 8.863% 15/1/2033	252,271	0.16	EUR 100,000	UPCB Finance VII 3.625% 15/6/2029	106,992	0.07
USD 250,000	AGL CLO 7 8.663% 15/7/2034	251,800	0.16	USD 15,832	Venture XXVI CLO 6.644% 20/1/2029	15,839	0.01
USD 550,000	AGL CLO 9 7.282% 20/4/2037	552,916	0.35			12,859,237	8.09
USD 550,000	AGL Core CLO 2 7.083% 20/7/2037	550,378	0.35		Chile		
USD 250,000	AIMCO CLO Series 2017-A 8.694% 20/4/2034	251,549	0.16	USD 200,000	Banco del Estado de Chile 2.704% 9/1/2025	197,850	0.13
USD 200,000	AREIT 2024-CRE9 7.028% 17/5/2041	199,573	0.12	USD 200,000	Cencosud 4.375% 17/7/2027	196,076	0.12
USD 500,000	Bain Capital Credit CLO 2021-3 8.645% 24/7/2034	498,071	0.31	USD 200,000	Chile Government International Bond 3.1% 7/5/2041	154,350	0.10
USD 500,000	Bain Capital Credit CLO 2024-3 7.093% 16/7/2037	501,765	0.31	USD 200,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	210,500	0.13
USD 250,000	Bardot CLO 8.544% 22/10/2032	250,425	0.16			758,776	0.48
USD 250,000	CarVal CLO I 8.438% 16/7/2031	250,401	0.16		Colombia		
USD 700,000	CIFC Funding 2014-II-R 8.345% 24/4/2030	700,035	0.44	USD 300,000	Colombia Government International Bond 4.5% 28/1/2026*	296,250	0.19
USD 129,319	CIFC Funding 2017-IV 6.495% 24/10/2030	129,508	0.08	USD 200,000	Colombia Government International Bond 8% 20/4/2033	213,250	0.13
USD 334,196	CIFC Funding 2018-I 6.541% 18/4/2031	334,610	0.21	COP 500,500,000	Colombian TES 5.75% 3/11/2027	110,659	0.07
USD 200,000	DP World Salaam 6% 1/10/2025*	199,696	0.13	COP 974,900,000	Colombian TES 6% 28/4/2028	213,366	0.13
USD 250,000	Flatiron CLO 20 7.478% 20/5/2036	251,549	0.16	USD 51,000	Ecopetrol 5.375% 26/6/2026	50,911	0.03
USD 250,000	Flatiron CLO 20 8.578% 20/5/2036	250,064	0.16	USD 272,000	Ecopetrol 8.875% 13/1/2033	289,952	0.18
USD 500,000	Flatiron CLO 28 6.587% 15/7/2036	501,826	0.31	USD 200,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	184,225	0.12
USD 250,000	FWD 8.4% 5/4/2029	259,000	0.16			1,358,613	0.85
USD 250,000	Goldentree Loan Management US CLO 11 10.894% 20/10/2034	249,256	0.16		Cote d'Ivoire (Ivory Coast)		
USD 250,000	Goldentree Loan Management US CLO 9 8.632% 20/4/2037	251,537	0.16	EUR 350,000	Ivory Coast Government International Bond 5.875% 17/10/2031*	363,077	0.23
USD 215,142	Golub Capital Partners Static 2024-1 6.512% 20/4/2033	215,383	0.13	USD 200,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	199,563	0.12
USD 550,000	HPS Loan Management 2024-20 7.086% 25/7/2037	552,242	0.35			562,640	0.35
USD 315,000	HPS Loan Management 2024-20 8.536% 25/7/2037	321,089	0.20				
USD 155,000	MF1 2024-FL15 7.03% 18/8/2041	154,448	0.10				
USD 450,000	Neuberger Berman Loan Advisers CLO 56 7.069% 24/7/2037	449,852	0.28				
USD 475,000	Neuberger Berman Loan Advisers CLO 56 7.419% 24/7/2037	477,800	0.30				
USD 315,000	Neuberger Berman Loan Advisers CLO 56 8.419% 24/7/2037	316,091	0.20				

*All or a portion of this security represents a security on loan.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Czech Republic				EUR 100,000	iliad 5.375% 14/6/2027*	114,854	0.07
CZK 1,640,000	Czech Republic Government Bond 4.5% 11/11/2032	76,261	0.05	EUR 100,000	iliad 5.625% 15/2/2030	116,117	0.07
CZK 2,000,000	Czech Republic Government Bond 5% 30/9/2030	95,008	0.06	EUR 100,000	Iliad 6.875% 15/4/2031*	115,546	0.07
		171,269	0.11	USD 200,000	Iliad 8.5% 15/4/2031*	212,460	0.14
Denmark				EUR 100,000	Loxam 3.75% 15/7/2026	110,285	0.07
EUR 100,000	Danske Bank 4.349% 10/4/2027	111,053	0.07	EUR 100,000	Paprec 7.25% 17/11/2029	117,259	0.07
USD 700,000	Danske Bank 6.466% 9/1/2026	702,652	0.44	EUR 100,000	RCI Banque 2.625% 18/2/2030	110,344	0.07
GBP 100,000	Orsted 2.5% 18/2/3021	96,882	0.06	EUR 200,000	RCI Banque 5.5% 9/10/2034	226,382	0.14
EUR 100,000	SGL ApS 8.438% 22/4/2030*	111,452	0.07	USD 500,000	Societe Generale 6.447% 12/1/2027	507,605	0.32
		1,022,039	0.64	USD 200,000	Societe Generale 9.375% 22/11/2027	208,274	0.13
Dominican Republic				EUR 100,000	Tereos Finance Groupe I 7.25% 15/4/2028*	116,761	0.07
USD 200,000	Dominican Republic International Bond 4.5% 30/1/2030	189,425	0.12	EUR 400,000	TotalEnergies 3.369% 6/10/2026*	438,248	0.28
USD 162,000	Dominican Republic International Bond 6.875% 29/1/2026	164,916	0.10	EUR 400,000	Veolia Environnement 2.25% 20/1/2026	431,187	0.27
USD 150,000	Dominican Republic International Bond 7.05% 3/2/2031	161,263	0.10	EUR 200	Worldline 0% 30/7/2025	25,281	0.02
		515,604	0.32	EUR 580	Worldline 0% 30/7/2026	60,133	0.04
Egypt						7,692,271	4.84
USD 200,000	Egypt Government International Bond 8.5% 31/1/2047	155,455	0.10	Germany			
EGP 2,100,000	Egypt Treasury Bills 0% 17/9/2024	42,536	0.02	EUR 100,000	Bayer 4.5% 25/3/2082	109,824	0.07
EGP 2,000,000	Egypt Treasury Bills 0% 18/2/2025	36,411	0.02	EUR 500,000	Bayer 5.375% 25/3/2082	552,081	0.35
EGP 2,400,000	Egypt Treasury Bills 0% 18/3/2025	42,932	0.03	EUR 100,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	115,880	0.07
		277,334	0.17	EUR 200,000	Commerzbank 6.5% 9/10/2029	223,280	0.14
Finland				USD 450,000	Deutsche Bank 6.119% 14/7/2026	452,768	0.28
EUR 100,000	Ahlstrom 3 Oy 3.625% 4/2/2028	106,022	0.07	EUR 200,000	Deutsche Bank 8.125% 30/10/2029	227,431	0.14
EUR 100,000	Finnair 4.75% 24/5/2029*	109,853	0.07	EUR 500,000	EnBW Energie Baden-Wuerttemberg 1.625% 5/8/2079	513,942	0.33
		215,875	0.14	EUR 100,000	EnBW Energie Baden-Wuerttemberg 5.25% 23/1/2084	114,691	0.07
France				EUR 50,000	Fraport Frankfurt Airport Services Worldwide 4.25% 11/6/2032	56,840	0.03
EUR 100,000	Altice France 11.5% 1/2/2027	90,684	0.06	EUR 100,000	Gruenenthal 4.125% 15/5/2028	109,259	0.07
EUR 100,000	AXA 6.375% 16/7/2033	115,662	0.07	EUR 100,000	HT Troplast 9.375% 15/7/2028*	112,227	0.07
EUR 100,000	Banijay Entertainment 7% 1/5/2029	116,887	0.07	EUR 100,000	IHO Verwaltungs 3.75% 15/9/2026	110,898	0.07
EUR 100,000	Banque Federative du Credit Mutuel 4.422% 5/3/2027*	111,257	0.07	EUR 100,000	IHO Verwaltungs 8.75% 15/5/2028	118,463	0.07
USD 600,000	BNP Paribas 4.625% 12/1/2027*	552,951	0.35	EUR 100,000	Mahle 6.5% 2/5/2031	112,532	0.07
EUR 100,000	BPCE 4.162% 6/3/2026	110,838	0.07	EUR 100,000	Merck 3.875% 27/8/2054	110,472	0.07
USD 800,000	BPCE 5.975% 18/1/2027	810,240	0.51	EUR 100,000	Nidda Healthcare 7% 21/2/2030*	113,964	0.07
USD 250,000	BPCE 5.975% 18/1/2027	253,200	0.16	EUR 100,000	ProGroup 5.375% 15/4/2031	108,183	0.07
EUR 200,000	Cars Alliance Auto Leases France V 2023-1 4.884% 21/10/2038	223,881	0.14	EUR 100,000	Red & Black Auto Germany 10 UG 4.835% 15/9/2032	111,259	0.07
EUR 100,000	Constellium 5.375% 15/8/2032	111,949	0.07	EUR 246,722	Retail Automotive CP Germany 2021 UG 4.284% 21/7/2034	274,665	0.17
EUR 200,000	Credit Agricole 4% 23/12/2027	210,759	0.13	EUR 101,390	Tele Columbus 10% 1/1/2029	88,753	0.06
EUR 100,000	Crown European SACA 3.375% 15/5/2025	110,434	0.07	EUR 100,000	TK Elevator Midco 4.375% 15/7/2027	109,092	0.07
EUR 200,000	Electricite de France 3.375% 15/6/2030	202,026	0.13	EUR 100,000	ZF Finance 3.75% 21/9/2028	107,294	0.07
EUR 100,000	Forvia 2.75% 15/2/2027	107,227	0.07			3,953,798	2.48
EUR 1,000,000	Forvia 3.125% 15/6/2026	1,095,390	0.69	Greece			
EUR 100,000	Forvia 5.5% 15/6/2031	113,252	0.07	EUR 100,000	National Bank of Greece 5.875% 28/6/2035	115,497	0.07
EUR 300,000	Ginkgo Personal Loans 2023 4.416% 23/9/2044	333,890	0.21				
EUR 100,000	Goldstory 7.631% 1/2/2030	111,008	0.07				

*All or a portion of this security represents a security on loan.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Guatemala				EUR 375,000	Texas Debt Capital Euro CLO 2024-1 7.298% 16/7/2038	418,896	0.26
USD 400,000	Guatemala Government Bond 7.05% 4/10/2032	432,260	0.27	GBP 101,000	UK Logistics 2024-1 6.63% 17/5/2034	133,200	0.08
Hungary						6,612,145	4.15
HUF 11,350,000	Hungary Government Bond 7% 24/10/2035	33,665	0.02	Isle of Man			
USD 200,000	Hungary Government International Bond 5.25% 16/6/2029	202,642	0.13	USD 200,000	AngloGold Ashanti 3.75% 1/10/2030	181,934	0.12
EUR 187,000	Hungary Government International Bond 5.375% 12/9/2033	221,245	0.14	Israel			
EUR 102,000	Magyar Export-Import Bank Zrt 6% 16/5/2029	120,812	0.07	USD 200,000	Bank Leumi Le-Israel 3.275% 29/1/2031	188,750	0.12
USD 200,000	Magyar Export-Import Bank Zrt 6.125% 4/12/2027	204,227	0.13	Italy			
		782,591	0.49	EUR 465,730	AutoFlorence 3 4.568% 25/12/2046	519,038	0.33
Indonesia				EUR 93,146	AutoFlorence 3 6.968% 25/12/2046	105,584	0.07
USD 200,000	Freeport Indonesia 4.763% 14/4/2027	200,187	0.13	EUR 200,000	Azzurra Aeroporti 2.625% 30/5/2027	211,993	0.13
IDR 1,104,000,000	Indonesia Treasury Bond 7% 15/5/2027	72,546	0.05	EUR 100,000	Banca Monte dei Paschi di Siena 4.75% 15/3/2029	113,238	0.07
IDR 2,432,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	163,522	0.10	EUR 100,000	Banca Monte dei Paschi di Siena 7.708% 18/1/2028	120,313	0.07
IDR 1,010,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	73,474	0.05	EUR 150,000	Banco BPM 4.875% 17/1/2030	172,813	0.11
USD 200,000	Pertamina Persero 3.65% 30/7/2029	190,801	0.12	EUR 100,000	doValue 3.375% 31/7/2026	106,578	0.07
		700,530	0.45	EUR 200,000	Enel 6.625% 16/4/2031*	244,668	0.15
Ireland				EUR 100,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028*	111,910	0.07
EUR 200,000	AIB 6.25% 23/6/2025	223,568	0.14	EUR 450,000	Eni 2.625% 13/10/2025	490,285	0.31
USD 500,000	AIB 7.583% 14/10/2026	513,907	0.32	EUR 100,000	Fiber Bidco 7.695% 15/1/2030	111,586	0.07
EUR 500,000	Arbour CLO 5.784% 15/5/2038	554,964	0.35	EUR 100,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	109,281	0.07
EUR 250,000	Arbour CLO 6.434% 15/5/2038	279,589	0.18	EUR 100,000	Golden Bar Securitisation 2023-2 7.3% 22/9/2043	113,814	0.07
EUR 370,000	Arbour CLO 7.584% 15/5/2038	413,966	0.26	EUR 100,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	112,090	0.07
USD 250,000	Bank of Ireland 6.253% 16/9/2026	253,010	0.16	EUR 100,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028*	103,114	0.07
EUR 200,000	Bank of Ireland 7.5% 19/5/2025	225,181	0.14	GBP 100,000	Intesa Sanpaolo 5.148% 10/6/2030	125,390	0.08
EUR 250,000	CIFC European Funding CLO III 7.285% 15/1/2034	277,922	0.17	USD 700,000	Intesa Sanpaolo 7% 21/11/2025	716,178	0.45
EUR 100,000	Dilosk Rmbs No 8 Sts 4.46% 20/5/2062	110,392	0.07	EUR 389,122	Marzio Finance 4.685% 28/2/2048	434,608	0.27
EUR 148,000	Dilosk Rmbs NO 9 4.47% 25/1/2063	164,227	0.10	EUR 100,000	Miltonia Mortgage Finance 4.986% 28/4/2062	108,889	0.07
EUR 100,000	Fortuna Consumer Loan ABS 2024-1 4.956% 18/2/2034	110,615	0.07	EUR 200,000	Nexi 0% 24/2/2028	191,481	0.12
EUR 100,000	Fortuna Consumer Loan ABS 2024-1 5.906% 18/2/2034	111,658	0.07	EUR 100,000	Optics Bidco 1.625% 18/1/2029	100,803	0.06
GBP 400,000	Last Mile Logistics CMBS 2023-1 UK 7.33% 17/8/2033	527,355	0.33	EUR 100,000	Pachelbel Bidco 8.066% 17/5/2031	111,222	0.07
GBP 212,000	Last Mile Logistics CMBS 2023-1 UK 8.48% 17/8/2033	279,831	0.18	EUR 100,000	Red & Black Auto Italy 6.395% 28/7/2034	112,632	0.07
EUR 200,000	LT Autorahoitus V 4.506% 18/5/2035	220,116	0.14	USD 200,000	UniCredit 7.296% 2/4/2034*	210,641	0.13
GBP 308,000	Stark Financing 2023-1 8.08% 17/8/2033	406,086	0.25	EUR 100,000	UnipolSai Assicurazioni 4.9% 23/5/2034	111,541	0.07
EUR 250,000	Texas Debt Capital Euro CLO 2024-1 5.148% 16/7/2038	278,295	0.18			4,969,690	3.12
EUR 500,000	Texas Debt Capital Euro CLO 2024-1 5.798% 16/7/2038	557,022	0.35	Japan			
EUR 500,000	Texas Debt Capital Euro CLO 2024-1 6.248% 16/7/2038	552,345	0.35	USD 200,000	Mitsubishi UFJ Financial 5.406% 19/4/2034	208,552	0.13
				USD 200,000	Mizuho Financial 3.261% 22/5/2030	188,021	0.12
				USD 200,000	Rakuten 11.25% 15/2/2027	217,078	0.14
				EUR 100,000	SoftBank 3.875% 6/7/2032	100,884	0.06
				EUR 100,000	SoftBank 4% 19/9/2029	106,084	0.07

*All or a portion of this security represents a security on loan.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	SoftBank 5.375% 8/1/2029*	111,275	0.07		Malta		
USD 200,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	183,747	0.11	USD 4,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030*	3,294	0.00
		1,115,641	0.70	USD 160,000	VistaJet Malta Finance / Vista Management 9.5% 1/6/2028	149,983	0.10
	Jersey					153,277	0.10
USD 22,000	Adient Global 8.25% 15/4/2031	23,412	0.02		Mauritius		
USD 202,000	Aptiv 3.1% 1/12/2051	129,770	0.08	USD 200,000	Diamond II 7.95% 28/7/2026	202,368	0.13
EUR 100,000	Ardonagh Finco 6.875% 15/2/2031*	111,284	0.07		Mexico		
GBP 100,000	Aston Martin Capital 10.375% 31/3/2029*	132,238	0.08	USD 200,000	Banco Mercantil del Norte 5.875% 24/1/2027	196,229	0.12
USD 250,000	Canyon CLO 2023-2 7.37% 15/5/2037	251,387	0.16	USD 200,000	BBVA Bancomer 5.125% 18/1/2033	189,700	0.12
GBP 100,000	Galaxy Bidco 6.5% 31/7/2026	130,545	0.08	USD 275,000	Braskem Idesa SAPI 6.99% 20/2/2032	215,187	0.13
USD 250,000	Invesco US CLO 2023-1 7.332% 22/4/2037	251,650	0.16	MXN 24,852	Mexican Bonos 7% 3/9/2026	119,197	0.07
USD 250,000	Juniper Valley Park CLO 6.532% 20/7/2036	250,149	0.15	MXN 31,571	Mexican Bonos 7.5% 26/5/2033	139,577	0.09
GBP 240,000	Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	320,224	0.20	MXN 6,000	Mexican Bonos 7.75% 23/11/2034	26,590	0.02
		1,600,659	1.00	MXN 4,257	Mexican Bonos 8.5% 1/3/2029	20,627	0.01
	Luxembourg			USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	170,502	0.11
EUR 100,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028*	103,690	0.06	USD 200,000	Mexico Government International Bond 3.75% 11/1/2028	194,356	0.12
GBP 100,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	120,774	0.08			1,271,965	0.79
GBP 100,000	Cidron Aida Finco 6.25% 1/4/2028	123,403	0.08		Netherlands		
GBP 500,000	Compartiment Driver UK Eight 5.559% 25/9/2031	658,979	0.41	EUR 200,000	ABN AMRO Bank 4.375% 22/9/2025	218,861	0.14
USD 200,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	198,737	0.12	USD 600,000	ABN AMRO Bank 6.575% 13/10/2026	609,886	0.38
USD 200,000	Cosan Luxembourg 7.25% 27/6/2031*	206,050	0.13	USD 200,000	Alcoa Nederland 7.125% 15/3/2031	210,721	0.13
USD 200,000	CSN Resources 8.875% 5/12/2030*	199,300	0.13	EUR 100,000	Aurorus 2023 6.795% 13/8/2049	113,106	0.07
EUR 100,000	Dana Financing Luxembourg 8.5% 15/7/2031*	119,686	0.08	EUR 100,000	Boels Topholding 5.75% 15/5/2030	114,002	0.07
EUR 100,000	Ephios Subco 3 7.875% 31/1/2031	118,827	0.07	EUR 400,000	Bumper NL 2023-1 4.257% 22/3/2035	444,523	0.28
EUR 100,000	Garfunkelux Holdco 3 6.75% 1/11/2025	76,323	0.05	EUR 200,000	Cooperatieve Rabobank 4.375% 29/6/2027	215,870	0.14
EUR 100,000	Germany Compartiment Consumer 2024-1 4.918% 14/1/2038	110,810	0.07	USD 200,000	Embraer Netherlands Finance 7% 28/7/2030	214,645	0.14
USD 179,000	Intelsat Jackson 6.5% 15/3/2030	173,031	0.11	EUR 100,000	Global Switch Finance 1.375% 7/10/2030	100,664	0.06
USD 30,000	Kenbourne Invest 6.875% 26/11/2024***	16,782	0.01	EUR 100,000	Goodyear Europe 2.75% 15/8/2028*	101,658	0.06
EUR 100,000	Lion/Polaris Lux 4 7.334% 1/7/2029	111,660	0.07	EUR 100,000	Hill FL 2024-1BV 4.699% 18/2/2032	111,013	0.07
USD 187,159	MC Brazil Downstream Trading 7.25% 30/6/2031*	169,379	0.11	EUR 100,000	Iberdrola International 1.825% 9/8/2029	98,382	0.06
USD 200,000	MHP Lux 6.25% 19/9/2029	146,000	0.09	USD 500,000	ING Groep 5.75% 16/11/2026*	492,558	0.31
EUR 100,000	Motion Finco 7.375% 15/6/2030	111,763	0.07	EUR 100,000	Koninklijke KPN 2% 8/1/2024	109,713	0.07
EUR 100,000	Rossini 7.549% 31/12/2029	111,612	0.07	USD 200,000	MEGlobal 4.25% 3/11/2026	197,390	0.12
EUR 100,000	SES 2.875% 27/5/2026*	105,737	0.07	EUR 100,000	Nobian Finance 3.625% 15/7/2026	109,377	0.07
EUR 100,000	Summer BC Holdco B 5.75% 31/10/2026	110,502	0.07	EUR 100,000	OI European 5.25% 1/6/2029*	112,767	0.07
		3,093,045	1.95	EUR 100,000	Q-Park I 5.125% 1/3/2029*	113,767	0.07
				EUR 100,000	Q-Park I 5.125% 15/2/2030	112,690	0.07
				EUR 460,000	Repsol International Finance 4.247% 11/9/2028	510,895	0.32
				USD 200,000	Sensata Technologies 4% 15/4/2029	188,918	0.12
				EUR 500,000	Telefonica Europe 2.502% 5/2/2027	534,858	0.34
				EUR 200,000	Telefonica Europe 6.135% 3/2/2030	235,240	0.15

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	130,004	0.08		Portugal		
USD 100,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	96,042	0.06	EUR 100,000	EDP 1.875% 2/8/2081	106,440	0.07
USD 200,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029	220,938	0.14	EUR 100,000	EDP 4.75% 29/5/2054	111,525	0.07
EUR 100,000	United 7.792% 15/2/2031	111,728	0.07			217,965	0.14
EUR 1,100,000	Volkswagen International Finance 3.5% 17/6/2025	1,211,715	0.76		Puerto Rico		
EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	105,185	0.07	USD 18,642	Commonwealth of Puerto Rico 0% 1/11/2043	11,791	0.00
EUR 100,000	Ziggo 2.875% 15/1/2030	101,322	0.06	USD 265,287	Commonwealth of Puerto Rico 0% 1/11/2051	139,607	0.09
USD 216,000	Ziggo 4.875% 15/1/2030*	202,211	0.13			151,398	0.09
		7,450,649	4.68		Romania		
	North Macedonia			EUR 100,000	RCS & RDS 3.25% 5/2/2028	106,398	0.07
EUR 200,000	North Macedonia Government International Bond 6.96% 13/3/2027	230,954	0.15	EUR 216,000	Romanian Government International Bond 2.124% 16/7/2031	198,576	0.12
	Norway			EUR 207,000	Romanian Government International Bond 2.5% 8/2/2030*	204,289	0.13
EUR 100,000	Var Energi 7.862% 15/11/2083	121,946	0.08	USD 26,000	Romanian Government International Bond 5.25% 25/11/2027	26,105	0.02
	Oman					535,368	0.34
USD 285,000	Oman Government International Bond 6.5% 8/3/2047	302,168	0.19		Saudi Arabia		
USD 200,000	Oman Government International Bond 6.75% 17/1/2048*	217,798	0.14	USD 257,000	Saudi Government International Bond 3.25% 17/11/2051	179,961	0.11
		519,966	0.33	USD 200,000	Saudi Government International Bond 5% 18/1/2053	186,102	0.12
	Panama					366,063	0.23
USD 200,000	Panama Government International Bond 6.4% 14/2/2035	200,210	0.13		Singapore		
	Peru			USD 266,000	Pfizer Investment Enterprises 5.3% 19/5/2053	270,302	0.17
USD 200,000	Financiera de Desarrollo 4.75% 15/7/2025	199,519	0.12		South Africa		
USD 200,000	Kallpa Generacion 4.875% 24/5/2026	198,175	0.12	ZAR 1,468,000	Republic of South Africa Government Bond 7% 28/2/2031*	72,668	0.05
USD 200,000	Peruvian Government International Bond 1.862% 1/12/2032	159,580	0.10	ZAR 3,180,311	Republic of South Africa Government Bond 8% 31/1/2030	170,766	0.11
USD 28,000	Peruvian Government International Bond 2.783% 23/1/2031	24,849	0.02	ZAR 120,599	Republic of South Africa Government Bond 8.25% 31/3/2032	6,217	0.00
USD 60,000	Peruvian Government International Bond 3% 15/1/2034	51,194	0.03	ZAR 1,484,014	Republic of South Africa Government Bond 8.75% 31/1/2044	67,196	0.04
PEN 458,000	Peruvian Government International Bond 6.95% 12/8/2031	129,497	0.08	ZAR 1,103,055	Republic of South Africa Government Bond 9% 31/1/2040*	52,324	0.03
PEN 99,000	Peruvian Government International Bond 7.6% 12/8/2039	28,075	0.02	USD 200,000	Republic of South Africa Government International Bond 5% 12/10/2046	151,250	0.10
		790,889	0.49	USD 200,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	195,025	0.12
	Poland					715,446	0.45
PLN 215,000	Republic of Poland Government Bond 2% 25/8/2036	51,678	0.03		South Korea		
PLN 180,000	Republic of Poland Government Bond 5% 25/10/2034*	45,101	0.03	USD 400,000	LG Electronics 5.625% 24/4/2027	408,376	0.26
PLN 556,000	Republic of Poland Government Bond 5.75% 25/4/2029	147,746	0.09	USD 200,000	POSCO 5.75% 17/1/2028*	206,312	0.13
USD 113,000	Republic of Poland Government International Bond 5.5% 4/4/2053	115,657	0.07			614,688	0.39
USD 70,000	Republic of Poland Government International Bond 5.75% 16/11/2032	75,238	0.05		Spain		
		435,420	0.27	EUR 357,815	Autonoria Spain 2023 FT 4.308% 30/9/2041	397,576	0.25
				EUR 100,000	Banco de Credito Social Cooperativo 1.75% 9/3/2028	105,433	0.07

*All or a portion of this security represents a security on loan.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	111,005	0.07	USD 200,000	Barclays 9.625% 15/12/2029	220,571	0.14
EUR 200,000	Banco de Sabadell 5.75% 15/3/2026	220,253	0.14	GBP 100,000	Bellis Acquisition 8.125% 14/5/2030	128,002	0.08
EUR 100,000	Bankinter 5% 25/6/2034	112,811	0.07	GBP 177,797	Brants Bridge 2023-1 6.037% 14/6/2066	234,359	0.15
EUR 200,000	CaixaBank 5.875% 9/10/2027	222,084	0.14	GBP 100,000	British Telecommunications 8.375% 20/12/2083	142,464	0.09
USD 600,000	CaixaBank 6.684% 13/9/2027	621,631	0.39	GBP 115,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	151,725	0.10
EUR 100,000	Cellnex Finance 2% 15/2/2033*	96,637	0.06	EUR 100,000	Carnival 1% 28/10/2029	93,397	0.06
EUR 100,000	Cellnex Telecom 0.75% 20/11/2031	95,557	0.06	GBP 100,000	CD&R Firefly Bidco 8.625% 30/4/2029	133,428	0.08
EUR 100,000	Food Service Project 5.5% 21/1/2027	111,101	0.07	GBP 100,000	Centrica 6.5% 21/5/2055	134,365	0.08
EUR 100,000	Lorca Telecom Bondco 5.75% 30/4/2029	115,734	0.07	GBP 470,587	East One 2024-1 6.496% 27/12/2055	622,452	0.39
EUR 100,000	Naturgy Finance Iberia 2.374% 23/11/2026	105,886	0.07	GBP 100,000	East One 2024-1 6.796% 27/12/2055	130,923	0.08
		2,315,708	1.46	GBP 117,000	East One 2024-1 7.096% 27/12/2055	152,207	0.10
	Sweden			GBP 110,000	Edenbrook Mortgage Funding 7.15% 22/3/2057	144,713	0.09
EUR 100,000	Dometic 2% 29/9/2028	98,854	0.06	GBP 232,000	Exmoor Funding 2024-1 6.082% 25/3/2094	305,574	0.19
EUR 100,000	Fastighets Balder 1.125% 29/1/2027*	103,072	0.07	USD 200,000	Fresnillo 4.25% 2/10/2050	153,500	0.10
EUR 100,000	Heimstaden Bostad 2.625% 1/2/2027	83,020	0.05	GBP 206,830	Friary No 8 5.577% 21/10/2071	272,762	0.17
		284,946	0.18	GBP 318,000	Funding IX 5.86% 16/7/2029	418,992	0.26
	Switzerland			GBP 100,000	Gatwick Airport Finance 4.375% 7/4/2026	127,902	0.08
USD 200,000	UBS 3.875% 2/6/2026	188,430	0.12	GBP 100,000	Gemgarto 2023-1 9.625% 16/12/2073	135,526	0.09
EUR 200,000	UBS 4.054% 12/4/2026	221,622	0.14	GBP 100,000	Heathrow Finance 3.875% 1/3/2027	124,543	0.08
USD 200,000	UBS 5.125% 29/7/2026*	194,681	0.12	GBP 100,000	Hermitage 2023 7.41% 21/9/2033	133,550	0.08
USD 775,000	UBS 6.327% 22/12/2027	801,931	0.50	GBP 93,781	Hermitage 2024 6.56% 21/4/2033	123,407	0.08
USD 250,000	UBS 7.5% 15/2/2028	273,186	0.17	GBP 100,000	Hops Hill NO 4 6.903% 21/4/2056	131,316	0.08
USD 200,000	UBS 9.25% 13/11/2028	220,844	0.14	GBP 100,000	Hops Hill NO 4 7.503% 21/4/2056	129,743	0.08
		1,900,694	1.19	USD 200,000	HSBC 7.336% 3/11/2026	205,600	0.13
	Thailand			EUR 100,000	INEOS Finance 6.375% 15/4/2029	114,844	0.07
USD 200,000	Bangkok Bank 5% 23/9/2025	198,000	0.12	EUR 100,000	INEOS Quattro Finance 2 8.5% 15/3/2029*	117,828	0.07
USD 409,000	Bangkok Bank 5.5% 21/9/2033	422,644	0.27	GBP 300,000	John Lewis 6.125% 21/1/2025	394,992	0.25
THB 4,263,000	Thailand Government Bond 2.4% 17/3/2029	126,498	0.08	GBP 317,813	Jupiter Mortgage NO 1 6.027% 20/7/2055	419,409	0.26
		747,142	0.47	GBP 130,000	Jupiter Mortgage NO 1 7.277% 20/7/2055	173,552	0.11
	Turkey			GBP 236,700	Lanark Master Issuer 5.48% 22/12/2069	311,989	0.20
TRY 1,750,000	Turkiye Government Bond 26.2% 5/10/2033	50,380	0.03	GBP 293,590	Lanebrook Mortgage Transaction 2023-1 6.16% 20/8/2060	389,333	0.24
TRY 584,000	Turkiye Government Bond 31.08% 8/11/2028	17,455	0.01	GBP 191,000	London Cards No 2 6.36% 28/3/2034	253,034	0.16
TRY 2,010,000	Turkiye Government Bond 37% 18/2/2026	58,078	0.04	GBP 100,000	Market Bidco Finco Reg-S 5.5% 4/11/2027	122,992	0.08
		125,913	0.08	GBP 100,000	Mobico 4.25% 26/11/2025*	121,609	0.08
	Ukraine			EUR 203,000	Mobico 4.875% 26/9/2031*	222,668	0.14
USD 200,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	179,000	0.11	GBP 100,000	Mortimer Btl 2023-1 9.155% 22/12/2056	135,469	0.09
	United Arab Emirates			GBP 200,000	Nationwide Building Society 5.75% 20/6/2027	252,579	0.16
USD 220,000	DP World 6.85% 2/7/2037*	249,579	0.16				
	United Kingdom						
GBP 282,000	Atlas Funding 2024-1 6.056% 20/9/2061	371,311	0.23				
EUR 100,000	Barclays 4.323% 8/5/2028	111,076	0.07				
GBP 500,000	Barclays 6.375% 15/12/2025	652,346	0.41				
USD 250,000	Barclays 7.325% 2/11/2026	256,225	0.16				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 600,000	NatWest 7.472% 10/11/2026	616,110	0.39	USD 93,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	86,467	0.05
USD 400,000	NatWest 8% 10/8/2025	405,278	0.26	USD 67,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	65,423	0.04
GBP 100,000	Newday Funding Master Issuer - Series 2024-2 7.1% 15/7/2032	131,095	0.08	USD 5,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	4,993	0.00
GBP 271,000	Newday Partnership Master Issuer 7.86% 15/7/2031	365,842	0.23	USD 9,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	9,126	0.01
GBP 282,000	Oat Hill NO 3 6.66% 29/5/2046	373,444	0.23	USD 222,000	Alexandria Real Estate Equities 2% 18/5/2032	181,200	0.11
GBP 145,000	Oat Hill NO 3 7.46% 29/5/2046	194,106	0.12	USD 35,000	Allegiant Travel 7.25% 15/8/2027	33,354	0.02
GBP 391,000	Permanent Master Issuer 5.546% 15/7/2073	515,092	0.32	USD 165,000	Allied Universal Holdco 7.875% 15/2/2031	167,884	0.11
GBP 100,000	Pinewood Finco 3.625% 15/11/2027	124,007	0.08	USD 103,000	Allison Transmission 3.75% 30/1/2031	93,844	0.06
GBP 100,000	Pinewood Finco 6% 27/3/2030	131,688	0.08	USD 106,000	Allison Transmission 4.75% 1/10/2027	104,333	0.07
GBP 100,000	Pinnacle Bidco 10% 11/10/2028*	141,235	0.09	USD 100,000	Allison Transmission 5.875% 1/6/2029	100,374	0.06
GBP 224,370	PMF 2024-1 5.94% 16/7/2060	296,456	0.19	USD 16,000	Ally Financial 5.75% 20/11/2025	16,068	0.01
GBP 100,000	Polaris 2023-1 9.31% 23/2/2061	135,797	0.09	USD 200,000	Ally Financial 6.992% 13/6/2029	212,361	0.13
GBP 100,000	Polaris 2023-2 8.16% 27/9/2059	135,927	0.09	USD 140,000	AMC Networks 4.25% 15/2/2029*	99,129	0.06
GBP 100,000	Polaris 2024-1 6.659% 26/2/2061	131,412	0.08	USD 19,000	Amentum Escrow 7.25% 1/8/2032	19,908	0.01
GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	127,735	0.08	USD 2,000	American Airlines 7.25% 15/2/2028	2,015	0.00
GBP 400,000	Santander UK 7.098% 16/11/2027	545,902	0.34	USD 3,000	American Airlines 8.5% 15/5/2029	3,118	0.00
USD 200,000	Sisecam UK 8.25% 2/5/2029	207,328	0.13	USD 78,167	American Airlines/AAAdvantage Loyalty IP 5.5% 20/4/2026	77,816	0.05
USD 400,000	Standard Chartered 7.767% 16/11/2028	435,272	0.27	USD 139,000	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	136,220	0.09
GBP 158,000	Stratton Mortgage Funding 2024-2 6.451% 28/6/2050	207,399	0.13	USD 111,000	American Axle & Manufacturing 5% 1/10/2029	103,600	0.07
GBP 100,000	Stratton Mortgage Funding 2024-2 6.601% 28/6/2050	130,424	0.08	USD 3,000	American Axle & Manufacturing 6.875% 1/7/2028	3,021	0.00
GBP 152,000	Stratton Mortgage Funding 2024-3 6.369% 25/6/2049	199,924	0.13	USD 139,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	146,245	0.09
GBP 100,000	Thames Water Utilities Finance 4% 19/6/2025	106,478	0.07	USD 155,000	Amgen 5.25% 2/3/2025	155,050	0.10
GBP 277,431	Together Asset Backed Securitisation 2023-1ST2 6.19% 20/4/2065	368,122	0.23	USD 140,000	Amgen 5.25% 2/3/2033	144,328	0.09
GBP 100,000	Together Asset Backed Securitisation 2023-1ST2 7.11% 20/4/2065	134,353	0.08	USD 190,000	Amgen 5.65% 2/3/2053	197,527	0.12
GBP 492,182	Tower Bridge Funding 2023-2 6.265% 20/3/2065	649,078	0.41	USD 250,000	Anheuser-Busch InBev Worldwide 8.2% 15/1/2039	332,115	0.21
GBP 100,000	Tower Bridge Funding 2024-1 9.027% 20/1/2066	134,297	0.08	USD 131,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	135,388	0.08
GBP 100,000	Twin Bridges 2023-2 9.03% 15/5/2056	136,765	0.09	USD 109,000	Aramark Services 5% 1/2/2028	107,198	0.07
USD 168,000	Vedanta Resources Finance II 13.875% 9/12/2028*	168,893	0.11	USD 8,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	8,048	0.00
USD 200,000	Virgin Media Finance 5% 15/7/2030	173,589	0.11	EUR 100,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	98,718	0.06
USD 290,000	Vmed O2 UK Financing I 4.75% 15/7/2031	254,998	0.16	USD 15,000	Ares Capital 3.875% 15/1/2026	14,720	0.01
EUR 104,000	Vodafone 2.625% 27/8/2080	112,472	0.07	USD 300,000	Ares Capital 7% 15/1/2027	311,450	0.20
USD 8,000	Vodafone 4.125% 4/6/2081	7,224	0.00	USD 8,000	Asbury Automotive 4.625% 15/11/2029	7,632	0.01
		16,770,019	10.54	USD 100,000	Asbury Automotive 4.75% 1/3/2030	95,967	0.06
	United States			USD 5,000	Asbury Automotive 5% 15/2/2032	4,721	0.00
USD 125,000	280 Park Avenue 2017-280P Mortgage Trust 6.506% 15/9/2034	120,105	0.08				
USD 160,000	280 Park Avenue 2017-280P Mortgage Trust 7.745% 15/9/2034	149,161	0.09				
USD 100,000	ADT Security 4.125% 1/8/2029	94,967	0.06				

* All or a portion of this security represents a security on loan.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 65,000	Ashford Hospitality Trust 2018-Ashf 8.609% 15/4/2035	63,596	0.04	USD 106,000	Builders FirstSource 6.375% 15/6/2032	109,188	0.07
USD 150,000	AT&T 3.55% 15/9/2055	107,099	0.07	USD 400,000	BWAY 2013-1515 Mortgage Trust 4.058% 10/3/2033	346,423	0.22
USD 250,000	AT&T 4.3% 15/12/2042	218,812	0.14	USD 155,000	BX Commercial Mortgage Trust 2024-BIO2 5.594% 13/8/2041	157,501	0.10
EUR 100,000	Avantor Funding 2.625% 1/11/2025	109,482	0.07	USD 527,000	BX Trust 2018-GW 6.434% 15/5/2035	525,949	0.33
USD 4,000	Avantor Funding 3.875% 1/11/2029	3,750	0.00	USD 170,000	BXP Trust 2017-GM 3.379% 13/6/2039	162,239	0.10
USD 110,000	Avantor Funding 4.625% 15/7/2028	107,308	0.07	USD 175,000	BXP Trust 2017-GM 3.539% 13/6/2039	161,803	0.10
USD 106,000	Avient 5.75% 15/5/2025	106,137	0.07	USD 184,000	Calpine 4.5% 15/2/2028	179,092	0.11
USD 113,000	Avient 7.125% 1/8/2030	117,596	0.07	USD 41,000	Calpine 5.125% 15/3/2028	40,098	0.03
USD 6,000	Avis Budget Car Rental / Avis Budget Finance 4.75% 1/4/2028	5,564	0.00	EUR 100,000	Catalent Pharma Solutions 2.375% 1/3/2028	107,848	0.07
USD 108,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	98,902	0.06	USD 100,000	Catalent Pharma Solutions 5% 15/7/2027	99,807	0.06
USD 2,000	Avis Budget Car Rental / Avis Budget Finance 5.75% 15/7/2027	1,960	0.00	USD 102,000	CCO / CCO Capital 4.25% 1/2/2031	88,732	0.06
USD 7,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031*	6,971	0.00	USD 96,000	CCO / CCO Capital 4.5% 15/8/2030	85,905	0.05
USD 3,000	Ball 2.875% 15/8/2030	2,652	0.00	USD 7,000	CCO / CCO Capital 4.5% 1/6/2033	5,894	0.00
USD 154,000	Ball 6% 15/6/2029	158,689	0.10	USD 96,000	CCO / CCO Capital 4.75% 1/3/2030	87,902	0.06
USD 25,000	Bank of America 3.366% 23/1/2026	24,798	0.02	USD 102,000	CCO / CCO Capital 5% 1/2/2028	98,436	0.06
USD 16,000	Bank of America 3.384% 2/4/2026	15,830	0.01	USD 236,000	CCO / CCO Capital 5.125% 1/5/2027	231,824	0.15
USD 113,000	Bank of America 5.202% 25/4/2029	115,519	0.07	USD 198,000	CCO / CCO Capital 5.375% 1/6/2029	187,855	0.12
USD 215,000	Bank of America 5.819% 15/9/2029	224,955	0.14	USD 100,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	99,572	0.06
USD 125,000	Bank of America 5.872% 15/9/2034	133,406	0.08	USD 38,000	CenterPoint Energy Houston Electric 5.3% 1/4/2053	38,275	0.02
USD 570,000	BankAmerica Manufactured Housing Contract Trust 7.07% 10/2/2022***	95,078	0.06	USD 8,000	Charles River Laboratories International 3.75% 15/3/2029	7,497	0.01
USD 35,000	Bath & Body Works 6.625% 1/10/2030	35,454	0.02	USD 4,000	Charles River Laboratories International 4% 15/3/2031	3,681	0.00
USD 103,000	Bath & Body Works 7.5% 15/6/2029*	107,109	0.07	USD 113,000	Charles River Laboratories International 4.25% 1/5/2028	109,356	0.07
USD 288,848	Bayview Commercial Asset Trust 2005-3 6.442% 25/11/2035	293,685	0.18	USD 5,000	Charter Communications Operating / Charter Communications Operating Capital 4.908% 23/7/2025	4,985	0.00
USD 206,809	Bayview Commercial Asset Trust 2006-3 5.902% 25/10/2036	199,326	0.13	USD 125,000	Chemours 4.625% 15/11/2029	110,791	0.07
USD 311,256	Bayview Commercial Asset Trust 2006-SP2 5.812% 25/11/2037	297,473	0.19	USD 7,000	Chemours 5.75% 15/11/2028	6,627	0.00
USD 249,467	Bayview Commercial Asset Trust 2007-1 5.797% 25/3/2037	237,463	0.15	USD 100,000	Cinemark USA 7% 1/8/2032	103,945	0.07
USD 245,150	Bayview Financial Revolving Asset Trust 2005-A 6.366% 28/2/2040	228,699	0.14	USD 27,000	Citigroup 3.106% 8/4/2026	26,639	0.02
USD 270,731	BCAP 2012-RR3 Trust 6.071% 26/12/2037	200,029	0.13	USD 230,000	Citigroup 4.075% 23/4/2029	226,490	0.14
USD 642,460	BCAP Trust 2007-AA4 4.472% 25/6/2047	261,885	0.16	USD 616,453	Citigroup Mortgage Loan Trust 2007-AHL2 5.592% 25/5/2037	410,033	0.26
EUR 100,000	Belden 3.375% 15/7/2027	110,010	0.07	USD 210,000	City of Boston MA 5% 1/11/2037	245,185	0.16
USD 160,000	Berry Global 4.875% 15/7/2026	158,672	0.10	USD 40,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	41,278	0.03
USD 235,000	Berry Global 5.8% 15/6/2031	242,361	0.15	USD 4,000	Clean Harbors 6.375% 1/2/2031	4,086	0.00
USD 240,000	BHMS 2018-ATLS 6.884% 15/7/2035	240,004	0.15	USD 168,000	Clear Channel Outdoor 9% 15/9/2028	178,771	0.11
USD 105,000	Block 3.5% 1/6/2031	94,905	0.06	USD 140,000	Cleveland-Cliffs 6.75% 15/4/2030	141,980	0.09
USD 100,000	Brand Industrial Services 10.375% 1/8/2030	109,004	0.07	USD 332,000	Cloud Software 6.5% 31/3/2029	327,611	0.21
USD 175,000	Broadcom 4.15% 15/4/2032	167,566	0.11				
USD 100,000	Builders FirstSource 4.25% 1/2/2032	91,521	0.06				
USD 100,000	Builders FirstSource 5% 1/3/2030	97,263	0.06				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 156,442	COMM 2015-CCRE25 Mortgage Trust 3.505% 10/8/2048	154,335	0.10	USD 295,000	Extra Space Storage 5.9% 15/1/2031	310,470	0.20
USD 7,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	7,270	0.01	USD 5,000	Fair Isaac 5.25% 15/5/2026	5,009	0.00
USD 145,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.706% 15/11/2048	134,774	0.09	USD 1,296,805	Fannie Mae Pool 4% 1/5/2050	1,244,448	0.78
USD 325,000	CSAIL 2015-C4 Commercial Mortgage Trust 4.174% 15/11/2048	316,423	0.20	USD 330,133	Fannie Mae REMICS 6.399% 25/6/2054	330,752	0.21
USD 140,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.877% 15/8/2051	126,708	0.08	USD 274,230	Fannie Mae REMICS 6.399% 25/6/2054	274,682	0.17
USD 200,000	CSC 5.375% 1/2/2028	154,377	0.10	USD 130,000	Fannie Mae REMICS 6.404% 25/9/2054	129,919	0.08
USD 105,000	Dana 4.25% 1/9/2030*	95,180	0.06	USD 109,172	Fannie Mae REMICS 6.499% 25/8/2054	109,690	0.07
USD 79,000	Dana 5.375% 15/11/2027	78,450	0.05	USD 300,000	Fannie Mae-Aces 2.152% 25/4/2032	258,927	0.16
USD 87,000	Dana 5.625% 15/6/2028	86,143	0.05	USD 270,279	Fannie Mae-Aces 3.129% 25/3/2028	261,335	0.16
USD 7,000	Darling Ingredients 5.25% 15/4/2027	6,986	0.00	USD 250,000	Ferrellgas / Ferrellgas Finance 5.375% 1/4/2026	250,283	0.16
USD 203,000	Darling Ingredients 6% 15/6/2030	204,703	0.13	USD 127,617	Five Point Operating / Five Point Capital 10.5% 15/1/2028	131,794	0.08
USD 204,994	DBGS 2018-BIOD Mortgage Trust 6.436% 15/5/2035	204,315	0.13	USD 680,000	Ford Motor 3.25% 12/2/2032	580,201	0.36
USD 131,250	DBGS 2018-BIOD Mortgage Trust 6.521% 15/5/2035	130,282	0.08	USD 99,000	Ford Motor 6.1% 19/8/2032	102,013	0.06
USD 131,250	DBGS 2018-BIOD Mortgage Trust 7.333% 15/5/2035	129,455	0.08	EUR 800,000	Ford Motor Credit 5.125% 20/2/2029	924,213	0.58
USD 5,000	Dell International / EMC 3.45% 15/12/2051	3,595	0.00	USD 81,000	Forestar 5% 1/3/2028	78,017	0.05
USD 500,000	Dell International / EMC 6.2% 15/7/2030	540,131	0.34	USD 5,090,729	Freddie Mac Multifamily Structured Pass Through Certificates 0.939% 25/5/2029	141,252	0.09
USD 9,000	Dell International / EMC 8.35% 15/7/2046	11,986	0.01	USD 75,000	Freddie Mac Multifamily Structured Pass Through Certificates 2.476% 25/1/2032	66,922	0.04
USD 160,000	Delta Air Lines 7.375% 15/1/2026*	163,880	0.10	USD 73,719	Freddie Mac Multifamily Structured Pass Through Certificates 3.347% 25/11/2026	72,253	0.05
USD 32,000	Directv Financing 8.875% 1/2/2030	32,483	0.02	USD 200,000	Freddie Mac Multifamily Structured Pass Through Certificates 3.511% 25/4/2030	193,410	0.12
USD 209,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	202,538	0.13	USD 28,000	Freddie Mac Multifamily Structured Pass Through Certificates 3.6% 25/1/2028	27,565	0.02
USD 156,000	Dominion Energy 2.25% 15/8/2031	133,054	0.08	USD 300,000	Freddie Mac Multifamily Structured Pass Through Certificates 4.134% 25/5/2033	297,295	0.19
USD 150,000	DT Midstream 4.125% 15/6/2029	142,645	0.09	USD 62,000	Freddie Mac Multifamily Structured Pass Through Certificates 4.724% 25/12/2028	63,179	0.04
USD 160,000	DTE Electric 3.25% 1/4/2051	116,588	0.07	USD 202,521	Freddie Mac REMICS 6.549% 25/6/2054	203,751	0.13
USD 9,000	Edgewell Personal Care 4.125% 1/4/2029	8,534	0.01	USD 271,587	Freddie Mac REMICS 6.549% 25/6/2054	273,232	0.17
USD 160,000	Elevance Health 3.35% 1/12/2024	159,177	0.10	USD 106,926	Freddie Mac REMICS 6.599% 25/3/2054	107,488	0.07
EUR 100,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	116,028	0.07	USD 432,702	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2018-3 0.944% 25/8/2057	156,526	0.10
USD 8,000	Encompass Health 4.5% 1/2/2028	7,824	0.01	USD 301,249	Freddie Mac Strips 6.549% 25/5/2054	302,237	0.19
USD 6,000	Encompass Health 4.625% 1/4/2031	5,684	0.00	USD 6,000	Freedom Mortgage 6.625% 15/1/2027	5,932	0.00
USD 100,000	Encompass Health 4.75% 1/2/2030	96,926	0.06				
EUR 100,000	Encore Capital 4.875% 15/10/2025	111,079	0.07				
USD 14,000	Energizer 4.375% 31/3/2029	13,161	0.01				
USD 100,000	Energizer 4.75% 15/6/2028	96,470	0.06				
USD 250,000	EnLink Midstream 5.625% 15/1/2028	254,908	0.16				
USD 100,000	EnLink Midstream Partners 4.85% 15/7/2026	99,940	0.06				
USD 201,000	Entegris 4.75% 15/4/2029	197,352	0.12				
USD 315,000	Equinix 3.9% 15/4/2032	297,916	0.19				
USD 100,000	EquipmentShare.com 8.625% 15/5/2032	104,599	0.07				

*All or a portion of this security represents a security on loan.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,000	Freedom Mortgage 7.625% 1/5/2026	2,017	0.00	USD 23,000	Hilton Domestic Operating 4% 1/5/2031	21,286	0.01
USD 213,000	Freedom Mortgage 9.25% 1/2/2029	218,728	0.14	USD 200,000	Hilton Domestic Operating 5.75% 1/5/2028	200,564	0.13
USD 16,000	Freedom Mortgage 12% 1/10/2028	17,425	0.01	USD 92,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 4.875% 1/7/2031	82,520	0.05
USD 3,000	Freedom Mortgage 12.25% 1/10/2030	3,332	0.00	USD 84,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 5% 1/6/2029	79,488	0.05
USD 125,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	112,631	0.07	USD 111,000	Hologic 3.25% 15/2/2029	102,668	0.07
USD 20,776,618	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	66,924	0.04	USD 241,000	Howard Hughes 5.375% 1/8/2028	235,044	0.15
USD 63,000	Frontier Communications 5% 1/5/2028	61,309	0.04	USD 170,000	Hudson Yards 2016-10HY Mortgage Trust 2.835% 10/8/2038	162,360	0.10
USD 294,000	Frontier Communications 8.75% 15/5/2030	310,776	0.20	USD 25,000	Hyatt Hotels 5.375% 23/4/2025	25,000	0.02
USD 115,000	FS Rialto 2022-FL6 Issuer 7.922% 17/8/2037	115,564	0.07	USD 130,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	122,770	0.08
USD 109,000	Gen Digital 6.75% 30/9/2027	111,934	0.07	USD 429,413	IndyMac INDX Mortgage Loan Trust 2007-FLX5 5.872% 25/8/2037	387,826	0.24
USD 104,000	Gen Digital 7.125% 30/9/2030	108,598	0.07	USD 16,000	International Flavors & Fragrances 1.23% 1/10/2025	15,363	0.01
USD 235,000	General Mills 4% 17/4/2025	233,484	0.15	USD 200,000	IQVIA 5% 15/5/2027	198,926	0.13
USD 356,000	General Motors 5.4% 15/10/2029	365,162	0.23	USD 62,000	Iron Mountain 4.5% 15/2/2031	58,333	0.04
USD 250,000	General Motors Financial 5.75% 8/2/2031	258,818	0.16	USD 102,000	Iron Mountain 5% 15/7/2028	100,330	0.06
USD 235,000	Gilead Sciences 3.5% 1/2/2025	233,411	0.15	USD 177,000	Iron Mountain 5.25% 15/3/2028	175,108	0.11
USD 6,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	5,592	0.00	USD 30,000	Iron Mountain 7% 15/2/2029	31,135	0.02
USD 2,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	1,995	0.00	USD 8,000	Iron Mountain Information Management Services 5% 15/7/2032	7,628	0.00
USD 175,000	Goldman Sachs 5.7% 1/11/2024	175,050	0.11	USD 79,029	JP Morgan Mortgage Trust 2017-5 5.436% 26/10/2048	79,553	0.05
USD 560,000	Goldman Sachs 6.484% 24/10/2029	598,681	0.38	USD 1,049,000	JPMorgan Chase 6.07% 22/10/2027	1,082,881	0.68
USD 5,000	Goodyear Tire & Rubber 4.875% 15/3/2027	4,892	0.00	USD 136,000	KB Home 4.8% 15/11/2029	133,004	0.08
USD 22,000	Goodyear Tire & Rubber 5% 15/7/2029	20,454	0.01	USD 22,000	Kohl's 4.625% 1/5/2031	18,191	0.01
USD 100,000	Goodyear Tire & Rubber 5.25% 15/7/2031*	90,882	0.06	EUR 100,000	Kronos International 9.5% 15/3/2029	120,396	0.08
USD 2,000	Goodyear Tire & Rubber 5.625% 30/4/2033	1,767	0.00	USD 100,000	LABL 5.875% 1/11/2028	92,594	0.06
USD 7,000	Graphic Packaging International 3.5% 15/3/2028	6,623	0.00	USD 26,000	Lamar Media 3.75% 15/2/2028	24,965	0.02
USD 103,000	Gray Television 5.375% 15/11/2031	59,045	0.04	USD 3,000	Lamar Media 4% 15/2/2030	2,807	0.00
USD 107,000	Gray Television 7% 15/5/2027	102,829	0.06	USD 100,000	Lamar Media 4.875% 15/1/2029	98,333	0.06
USD 195,000	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	192,641	0.12	USD 100,000	Lamb Weston 4.125% 31/1/2030	93,282	0.06
USD 679,000	GSAMP Trust 2007-HSBC1 8.767% 25/2/2047	630,309	0.40	USD 107,000	Lamb Weston 4.375% 31/1/2032	98,437	0.06
USD 9,000	H&E Equipment Services 3.875% 15/12/2028	8,344	0.01	USD 104,000	Lamb Weston 4.875% 15/5/2028	102,437	0.06
USD 15,000	Hanesbrands 4.875% 15/5/2026	14,917	0.01	USD 25,000	Lithia Motors 4.375% 15/1/2031	23,069	0.01
USD 160,000	Hanesbrands 9% 15/2/2031*	172,837	0.11	USD 131,907	Long Beach Mortgage Loan Trust 2006-1 5.992% 25/2/2036	115,714	0.07
USD 21,000	HAT I / HAT II 3.375% 15/6/2026	20,129	0.01	USD 125,000	Lowe's 4.25% 1/4/2052	103,664	0.07
USD 265,000	HCA 3.5% 1/9/2030	247,569	0.16	USD 10,000	Macy's Retail 5.875% 1/4/2029	9,826	0.01
USD 135,000	HCA 4.625% 15/3/2052	115,134	0.07	USD 3,000	Macy's Retail 5.875% 15/3/2030	2,916	0.00
USD 170,000	HCA 5.2% 1/6/2028	173,161	0.11	USD 2,000	Macy's Retail 6.125% 15/3/2032	1,916	0.00
USD 225,000	HCA 5.875% 1/2/2029	234,072	0.15	USD 72,000	Marriott International 5.3% 15/5/2034	73,466	0.05
USD 285,000	Healthpeak 5.25% 15/12/2032	291,040	0.18	USD 35,000	Marsh & McLennan 2.375% 15/12/2031	30,337	0.02
USD 150,000	Hess Midstream Operations 5.625% 15/2/2026	149,892	0.09	USD 320,982	Mastr Resecuritization Trust 2008-1 6% 27/9/2037	213,725	0.13

*All or a portion of this security represents a security on loan.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,000	Match II 3.625% 1/10/2031	2,661	0.00	USD 156,000	NuStar Logistics 5.75% 1/10/2025	156,052	0.10
USD 100,000	Match II 4.125% 1/8/2030	92,227	0.06	USD 420,000	Ohio Power 5% 1/6/2033	421,457	0.27
USD 8,000	Match II 4.625% 1/6/2028	7,700	0.00	USD 100,000	Olympic Tower 2017-OT Mortgage Trust 3.566% 10/5/2039	89,389	0.06
USD 182,000	Mauser Packaging Solutions 7.875% 15/4/2027	187,917	0.12	EUR 100,000	Olympus Water US 9.625% 15/11/2028	118,847	0.08
USD 309,000	Medline Borrower 3.875% 1/4/2029	292,539	0.18	USD 200,000	Olympus Water US 9.75% 15/11/2028	213,351	0.13
USD 113,000	Medline Borrower 5.25% 1/10/2029	111,046	0.07	USD 67,000	Oncor Electric Delivery 4.15% 1/6/2032	65,043	0.04
USD 100,000	Mercer International 5.125% 1/2/2029	81,857	0.05	USD 115,000	Oncor Electric Delivery 7.25% 15/1/2033	135,873	0.09
USD 180,000	MF1 2024-FL14 7.079% 19/3/2039	179,359	0.11	USD 10,000	OneMain Finance 9% 15/1/2029	10,629	0.01
USD 3,000	Molina Healthcare 3.875% 15/11/2030	2,759	0.00	USD 500,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	481,594	0.30
USD 2,000	Molina Healthcare 3.875% 15/5/2032	1,800	0.00	USD 3,000	Open Text 4.125% 15/2/2030	2,799	0.00
USD 6,000	Molina Healthcare 4.375% 15/6/2028	5,776	0.00	USD 106,000	Open Text 4.125% 1/12/2031	96,679	0.06
USD 10,000	Morgan Stanley 0.864% 21/10/2025	9,936	0.01	USD 205,000	Oracle 4% 15/7/2046	164,691	0.10
USD 74,000	Morgan Stanley 1.164% 21/10/2025	73,561	0.05	USD 67,000	Oracle 5.55% 6/2/2053 [*]	67,024	0.04
EUR 200,000	Morgan Stanley 4.367% 19/3/2027	222,221	0.14	USD 220,000	Oracle 6.25% 9/11/2032	240,566	0.15
USD 430,000	Morgan Stanley 6.296% 18/10/2028	452,380	0.28	USD 200,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	191,196	0.12
USD 145,000	Morgan Stanley 6.342% 18/10/2033	159,227	0.10	USD 31,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	29,325	0.02
USD 210,000	Morgan Stanley 6.407% 1/11/2029	224,134	0.14	USD 16,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030 [*]	15,037	0.01
USD 25,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	21,138	0.01	USD 19,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	18,838	0.01
USD 50,000	Morgan Stanley Capital I Trust 2017-ASHF 9.984% 15/11/2034	49,631	0.03	USD 22,000	Owens-Brockway Glass Container 7.25% 15/5/2031	22,292	0.01
USD 140,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	126,526	0.08	USD 103,000	Pactiv Evergreen Group Issuer / Pactiv Evergreen Issuer 4.375% 15/10/2028	98,587	0.06
USD 107,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	68,867	0.04	USD 6,000	Pactiv Evergreen Group Issuer/Pactiv Evergreen Issuer 4% 15/10/2027	5,741	0.00
USD 355,605	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	302,549	0.19	USD 100,000	Paramount Global 6.25% 28/2/2057	86,874	0.05
USD 138,472	Multi Security Asset Trust Commercial Mortgage-Backed Pass-Through 0% 28/11/2035	93,742	0.06	USD 51,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	48,676	0.03
USD 57,000	Nationstar Mortgage 5.5% 15/8/2028	56,171	0.04	USD 2,000	PennyMac Financial Services 5.375% 15/10/2025	1,992	0.00
USD 100,000	Nationstar Mortgage 5.75% 15/11/2031	97,326	0.06	USD 162,000	PennyMac Financial Services 7.875% 15/12/2029	171,719	0.11
USD 3,000	Nationstar Mortgage 6% 15/1/2027	3,001	0.00	USD 100,000	PG&E 5.25% 1/7/2030	98,000	0.06
USD 100,000	Nationstar Mortgage 7.125% 1/2/2032	103,837	0.06	USD 13,000	Pilgrim's Pride 4.25% 15/4/2031	12,257	0.01
USD 100,000	NCR Voyix 5.25% 1/10/2030	97,564	0.06	USD 40,000	Pilgrim's Pride 6.25% 1/7/2033	42,367	0.03
USD 11,000	Newell Brands 5.7% 1/4/2026	10,990	0.01	USD 150,000	Pilgrim's Pride 6.875% 15/5/2034	165,960	0.10
USD 19,000	Newell Brands 6.375% 15/9/2027	19,167	0.01	USD 156,000	PNC Financial Services 4.758% 26/1/2027	155,831	0.10
USD 107,000	Newell Brands 6.625% 15/9/2029	107,182	0.07	USD 150,000	PNC Financial Services 5.582% 12/6/2029	155,125	0.10
USD 8,000	News 3.875% 15/5/2029	7,525	0.00	USD 136,000	Post 4.5% 15/9/2031	126,627	0.08
USD 2,000	News 5.125% 15/2/2032	1,946	0.00	USD 41,000	Post 4.625% 15/4/2030	39,019	0.03
USD 9,000	Nexstar Media 4.75% 1/11/2028	8,418	0.01	USD 3,000	Post 5.625% 15/1/2028	3,001	0.00
USD 114,000	Nexstar Media 5.625% 15/7/2027 [*]	111,558	0.07	USD 2,000	Prime Security Services Borrower / Prime Finance 3.375% 31/8/2027	1,898	0.00
USD 17,000	Nordstrom 4.25% 1/8/2031	15,161	0.01				
USD 88,000	Northern States Power 3.2% 1/4/2052	63,270	0.04				
USD 6,000	Novelis 3.25% 15/11/2026	5,787	0.00				
USD 19,000	Novelis 3.875% 15/8/2031	17,063	0.01				
USD 4,000	NRG Energy 3.625% 15/2/2031	3,587	0.00				
USD 5,000	NuStar Logistics 5.625% 28/4/2027	5,019	0.00				

^{*} All or a portion of this security represents a security on loan.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 158,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	158,412	0.10	USD 36,000	Six Flags Entertainment 7.25% 15/5/2031	37,354	0.02
USD 7,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	6,983	0.00	USD 87,906	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	78,634	0.05
USD 8,000	Prologis 2.25% 15/1/2032	6,809	0.00	USD 46,046	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	40,573	0.03
USD 235,000	Prologis 4.625% 15/1/2033	234,053	0.15	USD 315,000	Solventum 5.45% 25/2/2027	319,605	0.20
USD 350,000	Public Service Electric and Gas 4.65% 15/3/2033	351,236	0.22	USD 275,000	Southern California Edison 3.65% 1/6/2051	207,676	0.13
USD 100,000	Public Service Electric and Gas 5.45% 1/8/2053	104,452	0.07	USD 135,000	Sprint 7.625% 15/2/2025	135,655	0.09
USD 387,647	RALI Series 2006-QO5 Trust 5.772% 25/5/2046	361,174	0.23	USD 155,000	Sprint 7.625% 1/3/2026	159,780	0.10
USD 206,381	Ready Capital Mortgage Financing 2022-FL10 7.83% 25/10/2039	206,833	0.13	USD 110,000	Standard Industries 3.375% 15/1/2031	96,394	0.06
USD 6,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	5,773	0.00	USD 9,000	Standard Industries 4.375% 15/7/2030	8,422	0.01
USD 21,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	20,617	0.01	USD 29,000	Standard Industries 4.75% 15/1/2028	28,314	0.02
USD 4,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	4,161	0.00	USD 19,000	Standard Industries 5% 15/2/2027	18,790	0.01
USD 100,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	95,217	0.06	USD 9,000	Starwood Property Trust 4.375% 15/1/2027	8,759	0.01
USD 146,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	135,626	0.08	USD 269,000	Starwood Property Trust 7.25% 1/4/2029	280,419	0.18
USD 2,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	1,767	0.00	USD 7,000	Stem 0.5% 1/12/2028	2,240	0.00
USD 156,000	Rockies Express Pipeline 3.6% 15/5/2025	153,472	0.10	USD 150,000	Sunoco / Sunoco Finance 4.5% 15/5/2029	144,031	0.09
USD 500,000	RR 1 7.163% 15/7/2035	501,747	0.31	USD 150,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	153,285	0.10
USD 200,000	Sasol Financing USA 6.5% 27/9/2028	196,507	0.12	USD 111,000	Taylor Morrison Communities 5.125% 1/8/2030	109,564	0.07
USD 140,000	SBA Communications 3.125% 1/2/2029	128,847	0.08	USD 226,000	Taylor Morrison Communities 5.75% 15/1/2028	228,477	0.14
USD 108,000	SBA Communications 3.875% 15/2/2027	104,667	0.07	USD 271,000	Taylor Morrison Communities 5.875% 15/6/2027	274,470	0.17
EUR 100,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	120,186	0.08	USD 82,000	TEGNA 4.625% 15/3/2028*	77,252	0.05
USD 7,000	Scotts Miracle-Gro 4.375% 1/2/2032*	6,335	0.00	USD 3,000	TEGNA 4.75% 15/3/2026	2,964	0.00
USD 10,000	Scotts Miracle-Gro 4.5% 15/10/2029	9,509	0.01	USD 29,000	TEGNA 5% 15/9/2029	26,980	0.02
USD 5,000	Sealed Air 4% 1/12/2027	4,821	0.00	USD 8,000	Tempur Sealy International 3.875% 15/10/2031	7,076	0.00
USD 15,000	Sensata Technologies 3.75% 15/2/2031	13,562	0.01	USD 5,000	Tempur Sealy International 4% 15/4/2029	4,644	0.00
USD 3,000	Service International 3.375% 15/8/2030	2,706	0.00	USD 7,000	Tenet Healthcare 4.375% 15/1/2030	6,698	0.00
USD 13,000	Service International 4% 15/5/2031	11,912	0.01	USD 38,000	Tenet Healthcare 4.625% 15/6/2028	37,175	0.02
USD 7,000	Service International 4.625% 15/12/2027	6,880	0.00	USD 200,000	Tenet Healthcare 6.125% 1/10/2028	200,844	0.13
USD 12,000	Sirius XM Radio 3.875% 1/9/2031	10,317	0.01	USD 200,000	Tenet Healthcare 6.125% 15/6/2030	203,041	0.13
USD 55,000	Sirius XM Radio 4% 15/7/2028	51,576	0.03	USD 10,000	Tenet Healthcare 6.75% 15/5/2031	10,402	0.01
USD 213,000	Sirius XM Radio 4.125% 1/7/2030	191,669	0.12	USD 100,000	Tenneco 8% 17/11/2028	93,812	0.06
USD 36,000	Sirius XM Radio 5% 1/8/2027	35,340	0.02	USD 175,000	T-Mobile USA 5.2% 15/1/2033	179,864	0.11
USD 63,000	Sirius XM Radio 5.5% 1/7/2029	61,357	0.04	USD 344,000	T-Mobile USA 5.75% 15/1/2034	366,042	0.23
USD 3,000	Six Flags Entertainment 5.5% 15/4/2027	2,981	0.00	USD 2,000	Travel + Leisure 4.5% 1/12/2029	1,864	0.00
				USD 29,000	Travel + Leisure 4.625% 1/3/2030	26,919	0.02
				USD 99,000	Travel + Leisure 6% 1/4/2027	99,564	0.06
				USD 195,000	Travel + Leisure 6.625% 31/7/2026	199,132	0.13
				USD 250,000	Truist Financial 1.267% 2/3/2027	236,435	0.15
				USD 355,000	UDR 1.9% 15/3/2033	280,834	0.18
				USD 100,000	UKG 6.875% 1/2/2031	103,411	0.07
				USD 200,000	Union Pacific 4.95% 9/9/2052	198,160	0.13

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 162,000	United Airlines 4.375% 15/4/2026	158,510	0.10	USD 331,505	Washington Mutural Asset-Backed Certificates WMABS Series 2006-HE3 Trust 5.702% 25/8/2036	318,363	0.20
USD 22,000	United Airlines 4.625% 15/4/2029	20,966	0.01	USD 12,000	Wells Fargo 3.908% 25/4/2026	11,897	0.01
USD 31,210	United Airlines 2013-1 Class A Pass Through Trust 4.3% 15/8/2025	30,759	0.02	USD 491,000	Wells Fargo 6.303% 23/10/2029	521,531	0.33
USD 9,000	United Rentals North America 3.75% 15/1/2032	8,144	0.01	USD 90,000	Wells Fargo Commercial Mortgage Trust 2016-C35 3.438% 15/7/2048	85,579	0.05
USD 6,000	United Rentals North America 4.875% 15/1/2028	5,920	0.00	USD 350,000	Wells Fargo Commercial Mortgage Trust 2016-C37 4.614% 15/12/2049	329,554	0.21
USD 38,000	United Rentals North America 5.25% 15/1/2030	37,692	0.02	USD 266,636	Wells Fargo Mortgage Backed 2006-AR15 Trust 6.844% 25/10/2036	253,210	0.16
USD 100,000	United Rentals North America 5.5% 15/5/2027	100,399	0.06	USD 412,000	Welltower 3.85% 15/6/2032	387,741	0.24
USD 100,000	United Rentals North America 6.125% 15/3/2034	102,240	0.06	USD 39,000	Western Digital 4.75% 15/2/2026	38,680	0.03
USD 269,000	United Wholesale Mortgage 5.5% 15/11/2025	268,959	0.17	USD 285,000	WestRock MWV 7.95% 15/2/2031	331,714	0.21
USD 157,000	United Wholesale Mortgage 5.5% 15/4/2029	153,499	0.10	USD 9,000	WMG Acquisition 3.875% 15/7/2030	8,358	0.01
USD 105,000	UnitedHealth 5.625% 15/7/2054	110,869	0.07	USD 12,000	Xerox 5.5% 15/8/2028	10,271	0.01
USD 125,000	UnitedHealth 6.05% 15/2/2063	138,688	0.09	USD 150,000	Xerox 8.875% 30/11/2029	140,571	0.09
USD 58,000	Univision Communications 4.5% 1/5/2029	50,980	0.03	USD 350,000	Xylem 2.25% 30/1/2031	306,029	0.19
USD 6,000	Univision Communications 6.625% 1/6/2027	5,947	0.00	USD 159,000	Yum! Brands 3.625% 15/3/2031	146,151	0.09
USD 3,000	Univision Communications 7.375% 30/6/2030	2,881	0.00	USD 4,000	Yum! Brands 5.375% 1/4/2032	3,964	0.00
USD 213,000	Univision Communications 8% 15/8/2028	215,230	0.14	USD 200,000	ZF North America Capital 6.875% 14/4/2028	206,758	0.13
EUR 100,000	US Bancorp 4.351% 21/5/2028	110,434	0.07			56,604,937	35.58
USD 11,000	US Foods 6.875% 15/9/2028	11,451	0.01	Uruguay			
USD 20,000	US Foods 7.25% 15/1/2032	21,126	0.01	USD 128,486	Uruguay Government International Bond 5.75% 28/10/2034	139,866	0.09
USD 153,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	154,469	0.10	UYU 339,119	Uruguay Government International Bond 9.75% 20/7/2033	8,472	0.00
USD 150,000	USA Compression Partners / USA Compression Finance 7.125% 15/3/2029	154,271	0.10			148,338	0.09
USD 150,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	141,968	0.09	Uzbekistan			
USD 54,000	Venture Global Calcasieu Pass 6.25% 15/1/2030	56,192	0.04	EUR 100,000	Republic of Uzbekistan International Bond 5.375% 29/5/2027	111,258	0.07
USD 100,000	Venture Global LNG 8.125% 1/6/2028	104,802	0.07	Total Bonds		147,153,656	92.50
USD 100,000	Venture Global LNG 9.5% 1/2/2029	112,776	0.07	COMMERCIAL PAPER			
USD 100,000	Venture Global LNG 9.875% 1/2/2032	111,387	0.07	United States			
USD 210,000	Verizon Communications 3.875% 1/3/2052	169,175	0.11	USD 400,000	HSBC USA 0% 9/9/2024	399,347	0.25
USD 270,000	Verizon Communications 5.05% 9/5/2033	276,115	0.17	Total Commercial Paper		399,347	0.25
USD 71,000	Verizon Communications 5.5% 23/2/2054	73,554	0.05	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 8,000	VF 2.4% 23/4/2025	7,841	0.01			147,866,837	92.94
USD 100,000	Viasat 6.5% 15/7/2028*	83,542	0.05	Other Transferable Securities			
USD 100,000	Viasat 7.5% 30/5/2031*	76,472	0.05	COMMON / PREFERRED STOCKS (SHARES)			
USD 6,000	Walgreens Boots Alliance 3.2% 15/4/2030	4,834	0.00	United States			
USD 156,000	Walgreens Boots Alliance 3.45% 1/6/2026	148,985	0.09	277	Astra Space**	138	0.00
				1,624	Lessen**	7,600	0.01
						7,738	0.01
				Total Common/Preferred Stocks (Shares)		7,738	0.01
				BONDS			
				United States			
				USD 127,704	Lessen 0% 5/1/2028**	119,084	0.08

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets
AUD 24,000	Oceana 12% 31/7/2025**	16,340	0.01
AUD 36,000	Oceana 12.5% 31/7/2026**	24,615	0.01
AUD 59,000	Oceana 12.5% 31/7/2027**	40,669	0.03
		200,708	0.13
Total Bonds		200,708	0.13
Total Other Transferable Securities		208,446	0.14
Total Portfolio		148,075,283	93.08
Other Net Assets		11,011,268	6.92
Total Net Assets (USD)		159,086,551	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
BRL	6,036,243	USD	1,114,739	JP Morgan	18/9/2024	(50,640)
BRL	1,003,174	USD	175,380	BNY Mellon	2/10/2024	1,179
BRL	135,031	USD	23,500	Morgan Stanley	4/9/2024	342
BRL	310,475	USD	55,000	Citigroup	4/9/2024	(180)
BRL	1,926,223	USD	355,241	Goldman Sachs	23/9/2024	(15,872)
BRL	140,572	USD	25,500	UBS	23/9/2024	(734)
BRL	203,346	USD	36,000	Bank of America	23/9/2024	(174)
CLP	32,691,610	USD	35,000	Goldman Sachs	25/9/2024	847
CLP	18,215,426	USD	19,762	Morgan Stanley	23/9/2024	212
CNH	994,772	USD	140,000	Bank of America	23/9/2024	848
COP	602,000,000	USD	144,716	BNP Paribas	23/10/2024	(168)
COP	340,021,000	USD	81,972	HSBC Bank	24/2/2025	(1,673)
COP	326,800,000	USD	82,152	Citigroup	21/2/2025	(4,944)
COP	243,528,000	USD	61,274	Citibank	19/9/2024	(2,523)
COP	209,696,367	USD	51,943	Bank of America	23/9/2024	(1,385)
CZK	2,473,255	USD	106,983	BNP Paribas	25/9/2024	2,507
CZK	2,281,145	USD	100,551	BNP Paribas	23/9/2024	429
EUR	508,785	USD	552,448	Barclays	18/9/2024	11,469
EUR	78,179	USD	85,604	JP Morgan	17/10/2024	1,165
EUR	22,406	GBP	19,134	HSBC Bank	23/9/2024	(317)
EUR	1,000	HUF	395,169	Goldman Sachs	23/9/2024	(6)
EUR	112,000	USD	125,120	Barclays	23/9/2024	(955)
GBP	19,833	USD	25,776	UBS	23/9/2024	300
HUF	19,536,203	USD	54,096	Morgan Stanley	25/9/2024	982
HUF	22,002,203	USD	59,821	Goldman Sachs	25/9/2024	2,209
HUF	12,820,878	USD	36,000	UBS	23/9/2024	148
IDR	12,562,619,490	USD	773,151	Morgan Stanley	18/9/2024	38,255
IDR	544,250,000	USD	35,000	Bank of America	23/9/2024	132
IDR	1,369,624,960	USD	88,000	BNP Paribas	23/9/2024	411
INR	11,606,141	USD	138,606	BNP Paribas	18/9/2024	(257)
INR	2,753,888	USD	32,823	BNP Paribas	23/9/2024	2
KRW	69,769,702	USD	52,500	BNP Paribas	23/9/2024	(181)
MXN	17,132,299	USD	898,192	Morgan Stanley	18/9/2024	(30,311)
MXN	3,260,261	USD	182,100	Goldman Sachs	25/9/2024	(17,122)
MXN	881,719	USD	47,484	Morgan Stanley	25/9/2024	(2,867)
MXN	2,970,472	USD	157,000	Citigroup	18/9/2024	(6,523)
MXN	3,312,764	USD	174,098	Goldman Sachs	24/10/2024	(7,223)
MXN	1,254,166	USD	65,907	UBS	24/10/2024	(2,730)
MYR	1,028,885	USD	235,899	Barclays	23/9/2024	2,481
NOK	368,884	USD	35,000	Bank of America	23/9/2024	(168)
PEN	108,620	USD	29,035	HSBC Bank	23/9/2024	(67)
PHP	1,984,675	USD	35,000	JP Morgan	23/9/2024	325

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
PLN	890,086	USD	227,442	Citibank	25/9/2024	2,960
PLN	305,361	USD	78,568	UBS	25/9/2024	476
PLN	439,564	USD	114,015	BNP Paribas	25/9/2024	(233)
PLN	141,126	EUR	33,000	BNP Paribas	23/9/2024	(52)
PLN	323,089	USD	84,283	Goldman Sachs	23/9/2024	(648)
THB	6,281,408	USD	183,126	Goldman Sachs	23/9/2024	2,774
TRY	719,970	USD	18,516	Goldman Sachs	4/12/2024	448
TRY	310,030	USD	7,743	Barclays	4/12/2024	423
TRY	758,000	USD	17,722	BNP Paribas	6/12/2024	2,204
TRY	2,806,000	USD	67,557	UBS	6/12/2024	6,205
TRY	5,836,000	USD	152,015	UBS	25/9/2024	14,693
TRY	1,312,150	USD	35,000	Citigroup	23/10/2024	1,215
TRY	1,379,175	USD	37,000	Citigroup	28/10/2024	831
TRY	2,729,575	USD	73,633	UBS	23/10/2024	1,703
TRY	667,728	USD	18,000	Barclays	28/10/2024	316
TRY	2,548,910	USD	70,000	Goldman Sachs	23/10/2024	349
TWD	1,009,332	USD	31,800	Morgan Stanley	23/9/2024	(141)
USD	61,378	THB	2,168,790	Citigroup	25/9/2024	(2,819)
USD	49,083	PEN	183,422	Goldman Sachs	25/9/2024	166
USD	35,000	TWD	1,143,800	BNP Paribas	5/9/2024	(767)
USD	137,659	IDR	2,228,334,828	BNP Paribas	25/9/2024	(6,147)
USD	135,478	COP	552,818,072	BNY Mellon	25/9/2024	2,233
USD	32,120	TRY	1,137,332	Barclays	7/10/2024	113
USD	70,000	TRY	2,523,773	Barclays	23/10/2024	344
USD	71,616	MXN	1,366,862	Barclays	25/9/2024	2,450
USD	75,852	PEN	284,454	Barclays	25/9/2024	(9)
USD	177,867	COP	739,321,164	Citigroup	13/9/2024	(656)
USD	579,037	EUR	528,723	JP Morgan	17/10/2024	(7,786)
USD	93,926	COP	387,782,000	Citigroup	19/9/2024	374
USD	32,122	PEN	119,815	Citigroup	13/9/2024	169
USD	53,000	BRL	289,990	Morgan Stanley	4/9/2024	1,797
USD	180,878	PLN	707,973	Morgan Stanley	25/9/2024	(2,382)
USD	53,000	TRY	1,850,098	Goldman Sachs	19/9/2024	(248)
USD	79,798	CZK	1,810,988	UBS	25/9/2024	(373)
USD	63,641	PLN	244,990	UBS	25/9/2024	225
USD	25,013	MXN	469,894	Barclays	23/9/2024	1,228
USD	24,560	SEK	252,815	Barclays	23/9/2024	(84)
USD	674	AUD	1,000	Morgan Stanley	23/9/2024	(5)
USD	369,950	PLN	1,424,474	UBS	23/9/2024	1,210
USD	105,957	EUR	95,463	UBS	23/9/2024	125
USD	62,471	THB	2,139,629	Bank of America	25/9/2024	(863)
USD	35,000	ZAR	624,582	Bank of America	23/9/2024	(215)
USD	35,000	KRW	46,600,750	Barclays	23/9/2024	55
USD	36,000	MXN	685,798	Goldman Sachs	23/9/2024	1,286
USD	35,056	AUD	52,000	HSBC Bank	23/9/2024	(230)
USD	36,022	HUF	12,737,447	JP Morgan	25/9/2024	112
USD	27,000	ZAR	484,631	HSBC Bank	23/9/2024	(324)
USD	671,053	AUD	997,000	Goldman Sachs	18/9/2024	(5,415)
USD	70,000	TRY	2,465,323	UBS	26/9/2024	(334)
USD	35,795	EUR	32,000	Goldman Sachs	23/9/2024	319
USD	53,000	TRY	1,919,925	UBS	23/10/2024	10
USD	25,500	BRL	140,297	UBS	4/9/2024	728
USD	763,706	EUR	697,412	Barclays	17/10/2024	(10,343)
USD	49,100	MXN	882,785	JP Morgan	25/9/2024	4,429
USD	236,130	EUR	215,622	Société Générale	17/10/2024	(3,186)
USD	71,680	ZAR	1,302,184	UBS	25/9/2024	(1,726)
USD	80,682	COP	326,800,000	Barclays	25/9/2024	1,913
USD	32,565	TRY	1,152,506	Barclays	19/9/2024	(606)
USD	30,756	BRL	172,775	BNP Paribas	25/9/2024	323
USD	136,000	EUR	125,000	Barclays	18/9/2024	(2,545)
USD	74,006	EUR	68,000	UBS	18/9/2024	(1,363)

Sustainable Global Bond Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	3,981	ZAR	73,716	Goldman Sachs	25/9/2024	(175)
USD	241,993	MXN	4,254,719	Morgan Stanley	24/10/2024	27,668
USD	248,072	BRL	1,292,578	BNY Mellon	2/10/2024	20,577
USD	90,637	TRY	3,564,000	Barclays	6/12/2024	(3,052)
USD	25,984	TRY	1,030,000	UBS	4/12/2024	(1,147)
USD	107,569	TRY	3,891,000	Barclays	25/9/2024	(3,579)
USD	656,362	GBP	514,000	BNY Mellon	18/9/2024	(19,412)
USD	26,961,208	EUR	25,043,000	BNP Paribas	18/9/2024	(795,425)
USD	162,356	CNH	1,169,344	Morgan Stanley	19/9/2024	(3,132)
USD	369,302	BRL	2,000,000	UBS	18/9/2024	16,732
USD	153,615	BRL	831,953	Goldman Sachs	18/9/2024	6,954
USD	396,728	MXN	7,566,476	Goldman Sachs	18/9/2024	13,429
USD	326,383	EUR	300,000	JP Morgan	18/9/2024	(6,125)
USD	1,512,197	CHF	1,332,404	JP Morgan	18/9/2024	(58,761)
USD	4,193,355	GBP	3,303,000	HSBC Bank	18/9/2024	(149,214)
USD	1,134,810	EUR	1,058,000	HSBC Bank	18/9/2024	(37,833)
USD	4,627,944	GBP	3,650,000	JP Morgan	18/9/2024	(170,837)
USD	3,734,643	GBP	2,945,000	Goldman Sachs	18/9/2024	(137,251)
USD	1,102,279	GBP	869,000	Citibank	18/9/2024	(40,226)
USD	72,762	AUD	110,000	HSBC Bank	18/9/2024	(1,873)
USD	42,829	MXN	806,000	Barclays	18/9/2024	1,999
USD	87,370	TRY	3,275,511	Citigroup	23/10/2024	(3,034)
USD	16,349	EUR	15,000	BNY Mellon	18/9/2024	(277)
USD	131,250	MXN	2,350,613	HSBC Bank	25/9/2024	12,303
USD	201,194	CZK	4,674,514	Bank of America	25/9/2024	(5,743)
USD	112,188	ZAR	2,028,329	HSBC Bank	25/9/2024	(2,152)
USD	473,292	BRL	2,586,641	JP Morgan	25/9/2024	17,674
USD	177,011	COP	710,373,702	Citibank	25/9/2024	5,791
USD	11,866	UYU	480,657	Citibank	25/9/2024	(74)
ZAR	13,997,391	USD	753,754	Morgan Stanley	18/9/2024	35,756
ZAR	105,588	USD	5,839	Citibank	25/9/2024	113
ZAR	703,761	USD	39,661	Citibank	23/9/2024	18
ZAR	641,752	USD	36,000	Morgan Stanley	25/9/2024	177
Net unrealised depreciation						(1,358,202)
AUD Hedged Share Class						
AUD	1,392,409	USD	913,387	BNY Mellon	13/9/2024	31,242
Net unrealised appreciation						31,242
BRL Hedged Share Class						
BRL	84,655,824	USD	14,942,669	BNY Mellon	13/9/2024	(10,534)
USD	935,000	BRL	5,141,342	BNY Mellon	13/9/2024	28,169
Net unrealised appreciation						17,635
CAD Hedged Share Class						
CAD	1,504,781	USD	1,095,644	BNY Mellon	13/9/2024	20,549
Net unrealised appreciation						20,549
CHF Hedged Share Class						
CHF	156,462	USD	181,562	BNY Mellon	13/9/2024	2,801
USD	170,040	CHF	146,449	BNY Mellon	13/9/2024	(2,525)
Net unrealised appreciation						276
CNH Hedged Share Class						
CNY	29,702	USD	4,154	BNY Mellon	13/9/2024	46
Net unrealised appreciation						46
EUR Hedged Share Class						
EUR	36,762,181	USD	40,231,361	BNY Mellon	13/9/2024	504,746
USD	183,149	EUR	165,220	BNY Mellon	13/9/2024	69
Net unrealised appreciation						504,815

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	480,161	USD	609,976	BNY Mellon	13/9/2024	21,276
USD	275	GBP	211	BNY Mellon	13/9/2024	(2)
Net unrealised appreciation						21,274
HKD Hedged Share Class						
HKD	2,603,600	USD	334,235	BNY Mellon	13/9/2024	(224)
Net unrealised depreciation						(224)
NZD Hedged Share Class						
NZD	76,680	USD	45,977	BNY Mellon	13/9/2024	1,984
Net unrealised appreciation						1,984
SGD Hedged Share Class						
SGD	1,324,079	USD	1,001,317	BNY Mellon	13/9/2024	15,023
USD	264	SGD	346	BNY Mellon	13/9/2024	(1)
Net unrealised appreciation						15,022
Total net unrealised depreciation (USD underlying exposure - USD 123,786,287)						(745,583)

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(15)	EUR	Euro BOBL	September 2024	1,954,297	(37,215)
17	EUR	Euro Bund	September 2024	2,520,279	72,886
(1)	EUR	Euro BUXL	September 2024	149,082	(7,576)
(3)	EUR	Euro Schatz	September 2024	352,913	(3,251)
4	EUR	Euro-OAT	September 2024	558,273	7,687
2	EUR	EURO STOXX 50 Index	September 2024	110,339	587
1	USD	MSCI Emerging Markets Index	September 2024	55,155	310
(1)	USD	NASDAQ 100 E-Mini Index	September 2024	391,860	12,072
(11)	USD	S&P 500 E-Mini Index	September 2024	3,102,413	(30,792)
3	EUR	EURO STOXX Banks Index	September 2024	23,824	885
7	USD	US Long Bond (CBT)	December 2024	866,688	(6,379)
38	USD	US Treasury 10 Year Note (CBT)	December 2024	4,325,469	(3,657)
(83)	USD	US Ultra 10 Year Note	December 2024	9,777,141	32,409
(26)	USD	US Ultra Bond (CBT)	December 2024	3,458,812	8,320
16	GBP	Long Gilt	December 2024	2,078,882	(5,679)
(300)	USD	US Treasury 2 Year Note (CBT)	December 2024	62,275,781	58,856
452	USD	US Treasury 5 Year Note (CBT)	December 2024	49,501,062	(91,806)
(17)	USD	3 Month SOFR	March 2025	4,069,162	7,376
10	GBP	3 Month SONIA	March 2026	3,165,929	(2,514)
Total				148,737,361	12,519

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (40,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	771	4,415
CDS	USD 870,000	Fund receives default protection on CDX.NA.HY.33.V12; and pays Fixed 5%	BNP Paribas	20/12/2024	910	(5,073)
CDS	EUR 237,885	Fund receives default protection on ITRAXX.EUR.40.V1; and pays Fixed 1%	BNP Paribas	20/12/2028	(1,131)	(5,491)

Sustainable Global Bond Income Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (305,865)	Fund provides default protection on ITRAXX.XO.38.V1; and receives Fixed 5%	BNP Paribas	20/12/2027	40,954	29,887
CDS	USD (393,000)	Fund provides default protection on CDX.NA.HY.42.V1; and receives Fixed 5%	BNP Paribas	20/6/2029	365	27,442
CDS	USD (250,000)	Fund provides default protection on CDX.NA.IG.33.V1; and receives Fixed 1%	BNP Paribas	20/12/2024	(3,406)	705
CDS	EUR 166,519	Fund receives default protection on ITRAXX.XO.40.V1; and pays Fixed 5%	BNP Paribas	20/12/2028	(1,483)	(13,433)
IRS	COP 971,122,234	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.81%	JP Morgan	10/5/2025	(97)	(97)
IRS	MXN 7,596,000	Fund receives Floating MXN-TIE 1 Month; and pays Fixed 10.4675%	HSBC Bank	6/8/2025	(282)	(282)
IRS	BRL 1,320,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.485%	BNP Paribas	4/1/2027	891	891
IRS	BRL 11,922,000	Fund receives Fixed 10.98%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2025	(202)	(202)
IRS	COP 671,633,030	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.02%	Barclays	21/3/2025	212	212
IRS	BRL 3,506,000	Fund receives Fixed 10.354906%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(13,996)	(13,996)
IRS	BRL 2,048,000	Fund receives Fixed 10.975%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(923)	(922)
IRS	BRL 1,516,000	Fund receives Fixed 11.525%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	(568)	(568)
IRS	BRL 788,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.573%	BNP Paribas	4/1/2027	293	293
IRS	BRL 62,892	Fund receives Fixed 13.154251%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	138	138
IRS	BRL 1,309,678	Fund receives Fixed 13.17931%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	2,931	2,931
IRS	BRL 1,306,832	Fund receives Fixed 13.349711%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	3,326	3,326
IRS	BRL 1,759,412	Fund receives Fixed 10.001917%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(8,914)	(8,914)
IRS	USD 1,220,000	Fund receives Fixed 3.468%; and pays Floating USD SOFR 1 Day	HSBC Bank	10/3/2027	2,016	2,016
IRS	USD 1,584,000	Fund receives Fixed 4.1985%; and pays Floating USD-SOFR-OIS Compound 1 Day	HSBC Bank	23/10/2027	15,607	15,607
IRS	USD 2,385,000	Fund receives Fixed 4.01%; and pays Floating USD-SOFR-OIS Compound 1 Day	HSBC Bank	12/1/2034	57,665	57,665
IRS	BRL 359,486	Fund receives Fixed 13.249413%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	850	850
IRS	ZAR 5,910,296	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.02%	HSBC Bank	26/3/2026	(1,467)	(1,467)
IRS	ZAR 7,575,176	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.145%	HSBC Bank	7/5/2026	(2,260)	(2,260)
IRS	USD 777,400	Fund receives Fixed 3.9238%; and pays Floating USD-SOFR-OIS Compound 1 Day	HSBC Bank	3/11/2027	5,680	5,680
IRS	USD 777,400	Fund receives Fixed 3.9538%; and pays Floating USD-SOFR-OIS Compound 1 Day	HSBC Bank	3/11/2027	5,895	5,895
IRS	USD 1,554,800	Fund receives Fixed 3.9848%; and pays Floating USD-SOFR-OIS Compound 1 Day	HSBC Bank	3/11/2027	12,234	12,234
IRS	USD 586,678	Fund receives Fixed 3.415%; and pays Floating USD SOFR 1 Day	HSBC Bank	5/10/2032	500	500
IRS	USD 2,680,658	Fund receives Fixed 3.136%; and pays Floating USD SOFR 1 Day	HSBC Bank	12/5/2033	(11,120)	(11,120)
IRS	BRL 7,916,000	Fund receives Fixed 9.700823%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(38,638)	(38,638)
IRS	BRL 683,362	Fund receives Fixed 13.209319%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	1,566	1,566

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 1,708,714	Fund receives Fixed 10.062149%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(8,361)	(8,361)
IRS	COP 649,648,496	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.73%	Morgan Stanley	10/5/2025	(5)	(5)
IRS	BRL 30,000,000	Fund receives Fixed 10.850943%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	(22,583)	(22,583)
IRS	BRL 13,718,410	Fund receives Fixed 12.811125%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	21,708	21,708
IRS	BRL 10,000,000	Fund receives Fixed 10.426927%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2029	(65,451)	(65,451)
IRS	BRL 812,000	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(3,638)	(3,638)
IRS	USD 3,960,000	Fund receives Fixed 3.874%; and pays Floating USD-SOFR-OIS Compound 1 Day	HSBC Bank	5/2/2028	27,577	27,577
IRS	MXN 2,460,410	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	4/2/2025	(243)	(243)
IRS	MXN 9,243,924	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	5/2/2025	(815)	(815)
IRS	MXN 4,454,030	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	5/2/2025	(383)	(383)
IRS	MXN 80,184,000	Fund receives Fixed 9.6%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	15/7/2025	(12,693)	(12,693)
IRS	USD 6,275,000	Fund receives Fixed 4.2138%; and pays Floating USD-SOFR-OIS Compound 1 Day	HSBC Bank	27/10/2026	30,612	30,612
IRS	USD 4,747,600	Fund receives Fixed 3.71%; and pays Floating USD SOFR 1 Day	HSBC Bank	10/1/2027	(7,994)	3,059
IRS	USD 3,166,356	Fund receives Fixed 4%; and pays Floating USD-SOFR-OIS Compound 1 Day	HSBC Bank	3/11/2027	27,461	25,358
IRS	USD 3,344,200	Fund receives Fixed 3.9113%; and pays Floating USD-SOFR-OIS Compound 1 Day	HSBC Bank	10/11/2027	24,069	24,069
IRS	USD 3,960,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.274%	HSBC Bank	5/2/2028	(5,794)	(5,794)
IRS	MXN 12,624,000	Fund receives Fixed 9.1343%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	15/8/2028	(796)	(796)
IRS	USD 932,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	HSBC Bank	27/5/2031	5,317	(3,360)
IRS	USD 165,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	HSBC Bank	28/5/2031	946	(597)
IRS	USD 739,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	HSBC Bank	12/10/2031	4,523	(2,775)
IRS	USD 2,311,400	Fund receives Fixed 3.5%; and pays Floating USD SOFR 1 Day	HSBC Bank	19/11/2031	(9,799)	8,620
IRS	USD 1,330,000	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	HSBC Bank	28/11/2032	(9,623)	(9,623)
IRS	MXN 9,880,000	Fund receives Fixed 8.57%; and pays Floating MXN-TIIE 1 Month	HSBC Bank	7/12/2033	(8,822)	(8,822)
IRS	USD 447,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.22%	HSBC Bank	27/5/2051	18,287	6,448
IRS	USD 73,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.22%	HSBC Bank	28/5/2051	3,007	1,060
TRS	USD 713	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1D Overnight + 85bps	JP Morgan	18/9/2024	20,681	20,682
TRS	USD 223,153	Fund receives iBoxx US Dollar Liquid Investment + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/9/2024	7,166	6,459
TRS	USD 424,724	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	14,380	12,959

Sustainable Global Bond Income Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 641,626	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	21,723	19,577
TRS	USD 1,904,500	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	BNP Paribas	20/9/2024	68,807	62,712
Total (USD underlying exposure - USD 39,347,473)					207,581	194,751

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
35,000	Put	OTC USD/KRW	Bank of America	USD 1,345	12/9/2024	200	404
3,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	12/11/2024	(267)	116
3,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	19/11/2024	(264)	135
105,000	Put	OTC USD/CNH	Barclays	USD 7.05	19/9/2024	83	450
106,000	Call	OTC USD/BRL	Barclays	USD 5.75	12/11/2024	(413)	2,565
5,000	Put	OTC EUR/USD	Barclays	EUR 1.04	9/12/2024	(399)	186
80,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.065	5/9/2024	(255)	-
80,000	Put	OTC USD/BRL	Goldman Sachs	USD 5.45	12/9/2024	(827)	102
35,000	Put	OTC USD/TRY	Goldman Sachs	USD 42.5	6/12/2024	2,349	4,211
35,334	Put	OTC USD/BRL	HSBC Bank	USD 5.6	5/9/2024	(295)	133
4,000	Put	OTC EUR/NOK	HSBC Bank	EUR 11.5	26/9/2024	335	772
9,591	Put	OTC EUR/USD	HSBC Bank	EUR 1.06	4/11/2024	(836)	451
6,000	Call	OTC USD/CNH	HSBC Bank	USD 7.65	9/12/2024	(251)	64
70,000	Call	OTC USD/CNH	JP Morgan	USD 7.25	24/9/2024	(445)	14
48,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	12/11/2024	(175)	55
48,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	19/11/2024	(176)	70
80,000	Call	OTC USD/BRL	Morgan Stanley	USD 5.75	12/9/2024	381	619
70,000	Put	OTC USD/ZAR	Morgan Stanley	USD 18	12/9/2024	638	1,397
70,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	9/10/2024	3,698	5,404
87,000	Call	OTC USD/COP	Morgan Stanley	USD 4,200	12/11/2024	(366)	1,968
51,000	Put	OTC USD/TRY	UBS	USD 38.5	27/9/2024	(305)	253
69,000	Put	OTC USD/TRY	UBS	USD 35.5	30/10/2024	23	268
10	Put	S&P 500 Index	UBS	USD 5,400	18/10/2024	(310)	694
3	Put	S&P 500 Index	UBS	USD 5,450	15/11/2024	(67)	347
7	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 570	6/9/2024	(1,542)	616
5	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 571	6/9/2024	(914)	328
5	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 563	13/9/2024	86	2,563
5	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 571	13/9/2024	(959)	893
1	Call	Apple	Exchange Traded	USD 230	20/9/2024	107	515
2	Call	Carrier Global	Exchange Traded	USD 67.5	20/9/2024	385	1,020
1	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 520	20/9/2024	2,582	4,359
1	Call	Tesla	Exchange Traded	USD 320	20/9/2024	(1,152)	6
1	Call	Toll Brothers	Exchange Traded	USD 120	20/9/2024	2,004	2,390
1	Call	Trane Technologies	Exchange Traded	USD 360	20/9/2024	(227)	675
3	Call	Walmart	Exchange Traded	USD 75	20/9/2024	354	618
2	Call	Freeport-McMoRan	Exchange Traded	USD 45	18/10/2024	(77)	375

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
2	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 550	18/10/2024	(601)	1,220
1	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	18/10/2024	(1,549)	137
2	Call	DR Horton	Exchange Traded	USD 190	15/11/2024	381	2,260
Total (USD underlying exposure - USD 712,858)						934	38,653

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(35,000)	Call	OTC USD/KRW	Bank of America	USD 1,380	17/10/2024	112	(79)
(53,000)	Call	OTC USD/BRL	Barclays	USD 6	12/11/2024	176	(615)
(80,000)	Call	OTC USD/BRL	Goldman Sachs	USD 5.75	12/9/2024	(245)	(619)
(40,000)	Put	OTC USD/BRL	Goldman Sachs	USD 5.35	12/9/2024	198	(12)
(52,000)	Put	OTC USD/TRY	Goldman Sachs	USD 40.5	6/12/2024	(2,304)	(3,857)
(35,334)	Call	OTC USD/BRL	HSBC Bank	USD 5.95	4/10/2024	129	(218)
(105,000)	Call	OTC USD/CNH	JP Morgan	USD 7.35	24/9/2024	271	(1)
(26,500)	Call	OTC USD/THB	Morgan Stanley	USD 35.1	12/9/2024	222	(8)
(53,000)	Call	OTC USD/ZAR	Morgan Stanley	USD 18.5	12/9/2024	399	(41)
(53,000)	Call	OTC USD/THB	Morgan Stanley	USD 34.5	19/9/2024	258	(129)
(53,000)	Put	OTC USD/TWD	Morgan Stanley	USD 31.75	19/9/2024	177	(276)
(105,000)	Call	OTC USD/MXN	Morgan Stanley	USD 19.1	9/10/2024	(3,352)	(4,624)
(53,000)	Call	OTC USD/COP	Morgan Stanley	USD 4,500	12/11/2024	138	(341)
(70,000)	Call	OTC USD/TWD	UBS	USD 32.2	11/9/2024	345	(115)
(1)	Put	Apple	Exchange Traded	USD 210	20/9/2024	94	(75)
(2)	Put	Carrier Global	Exchange Traded	USD 57.5	20/9/2024	173	(15)
(2)	Put	Micron Technology	Exchange Traded	USD 90	20/9/2024	145	(261)
(1)	Call	Tesla	Exchange Traded	USD 380	20/9/2024	471	(2)
(1)	Put	Trane Technologies	Exchange Traded	USD 310	20/9/2024	683	(45)
(3)	Call	Walmart	Exchange Traded	USD 240	20/9/2024	(23)	(44)
(2)	Put	Freeport-McMoRan	Exchange Traded	USD 38	18/10/2024	6	(79)
(1)	Put	DR Horton	Exchange Traded	USD 150	15/11/2024	178	(150)
Total (USD underlying exposure - USD 10,637)						(1,749)	(11,606)

To Be Announced Securities Contracts as at 31 August 2024

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 602,997	Fannie Mae or Freddie Mac 3% TBA	536,620	0.34
USD 11,328,883	Fannie Mae or Freddie Mac 3.5% TBA	10,466,213	6.58
USD 8,796,382	Fannie Mae or Freddie Mac 4.5% TBA	8,580,015	5.39
Total TBA			
(USD underlying exposure - USD 19,582,848)		19,582,848	12.31

Sustainable Global Dynamic Equity Fund⁽⁴⁾

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				South Korea			
				21,209	SK Hynix	2,757,797	0.62
COMMON STOCKS (SHARES)				Spain			
				111,597	Cellnex Telecom	4,366,942	0.97
Canada				Switzerland			
112,820	Cameco*	4,566,954	1.02	43,871	Bunge Global	4,412,984	0.98
52,248	Enbridge*	2,080,528	0.46	Taiwan			
		6,647,482	1.48	44,684	Taiwan Semiconductor Manufacturing ADR	7,673,583	1.71
China				United Kingdom			
194,000	BYD	6,000,329	1.34	24,153	AstraZeneca	4,218,983	0.94
64,600	Contemporary Amperex Technology	1,682,111	0.37	68,978	Compass	2,178,014	0.49
		7,682,440	1.71	174,466	National Grid	2,294,590	0.51
Denmark				119,457	RELX	5,579,354	1.24
24,790	Novo Nordisk	3,438,712	0.77			14,270,941	3.18
Finland				United States			
75,628	Neste	1,790,063	0.40	13,386	Adobe	7,667,367	1.71
France				61,895	Alphabet†	10,196,582	2.28
39,285	Accor	1,662,155	0.37	35,853	Amazon.com	6,285,748	1.40
59,858	Cie de Saint-Gobain	5,242,882	1.17	24,626	American Tower	5,500,956	1.23
13,674	EssilorLuxottica	3,277,435	0.73	49,469	Apple†	11,332,358	2.53
7,652	LVMH Moet Hennessy Louis Vuitton	5,739,488	1.28	31,860	Applied Materials	6,294,899	1.40
19,015	Sanofi	2,139,791	0.48	10,332	Autodesk	2,782,253	0.62
16,048	Schneider Electric	4,102,400	0.91	95,067	Bank of America	3,832,151	0.85
		22,164,151	4.94	74,476	Boston Scientific	6,056,388	1.35
Germany				11,579	Broadcom	1,885,872	0.42
11,974	adidas	3,112,674	0.69	7,670	Cadence Design Systems	2,059,395	0.46
1,323	Bayerische Motoren Werke	123,060	0.03	64,141	Carrier Global	4,622,001	1.03
37,500	Mercedes-Benz	2,593,851	0.58	30,019	CF Industries	2,477,768	0.55
		5,829,585	1.30	44,730	Charles Schwab	2,921,763	0.65
Hong Kong				40,455	Comcast	1,596,759	0.36
324,800	AIA	2,309,477	0.52	107,156	Confluent*	2,263,135	0.51
Ireland				7,169	Costco Wholesale	6,381,055	1.42
82,313	CRH	7,315,979	1.63	17,159	Danaher	4,592,606	1.02
2,675	Eaton	809,268	0.18	86,573	Delta Air Lines	3,673,293	0.82
22,763	Trane Technologies	8,090,881	1.80	3,115	DR Horton	583,190	0.13
		16,216,128	3.61	16,864	Edwards Lifesciences	1,191,610	0.27
Italy				9,266	Eli Lilly	8,740,155	1.95
1,389,205	Intesa Sanpaolo	5,800,814	1.30	35,303	Fortive	2,610,657	0.58
132,488	UniCredit	5,479,389	1.22	41,711	Freeport-McMoRan	1,838,204	0.41
		11,280,203	2.52	10,187	Goldman Sachs	5,178,256	1.16
Japan				20,072	Ingersoll Rand	1,820,129	0.41
45,454	Hoya	6,431,198	1.44	3,976	Intuit	2,491,998	0.56
9,028	Keyence	4,317,388	0.96	16,817	Intuitive Surgical	8,257,484	1.84
111,900	Mitsubishi UFJ Financial	1,174,658	0.26	20,553	JPMorgan Chase*	4,579,825	1.02
167,400	Toyota Motor	3,173,539	0.71	101,933	LKQ	4,258,761	0.95
		15,096,783	3.37	43,196	Marsh & McLennan	9,782,598	2.18
Netherlands				29,623	Mastercard	14,298,430	3.19
25,376	Akzo Nobel	1,625,109	0.36	69,124	Merck	8,133,821	1.81
11,265	ASML	10,190,020	2.27	33,012	Micron Technology	3,235,506	0.72
145,944	ING Groep	2,647,777	0.59	53,997	Microsoft	22,497,310	5.02
		14,462,906	3.22	79,343	NextEra Energy	6,354,580	1.42
				187,947	NVIDIA	22,726,551	5.07

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Dynamic Equity Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
37,035	Oracle	5,211,565	1.16	United Kingdom			
7,781	Palo Alto Networks	2,801,160	0.62	53,031	NMC Health**	-	0.00
34,373	Progressive	8,576,751	1.91	United States			
5,004	Salesforce	1,278,422	0.28	6,147	ByteDance**	995,691	0.22
55,007	Sempra	4,500,123	1.00	39,321	Databricks**	2,877,511	0.64
5,788	ServiceNow	4,861,225	1.08	5,400	Databricks**	395,172	0.09
9,598	Stryker	3,451,729	0.77	50,360	Deep Instinct**	222,591	0.05
25,075	Sun Country	272,315	0.06	1,544	Epic Games**	926,400	0.21
1,954	Tesla	409,949	0.09	11,770	Farmer's Business Network**	28,483	0.01
10,396	Thermo Fisher Scientific	6,389,277	1.42	392,536	Included Health**	290,477	0.07
13,907	TJX	1,627,814	0.36	151,300	JumpCloud**	329,834	0.07
1,712	Toll Brothers	244,114	0.06	30,196	Loadsmart**	208,051	0.05
2,572	Uber Technologies	187,576	0.04	14,725	Lookout**	15,314	0.00
6,547	Union Pacific	1,658,879	0.37	119,463	Lookout Series F**	244,899	0.05
18,856	UnitedHealth	11,086,574	2.48	278	Mythic**	-	0.00
46,617	Veralto	5,214,111	1.16	1,700	Neon Payments**	693,532	0.16
9,673	Visa	2,669,361	0.60	10,380	SambaNova Systems**	474,262	0.10
80,374	Walmart	6,142,181	1.37	25,939	Source Global**	252,386	0.06
32,782	Walt Disney	2,947,430	0.65			7,954,603	1.78
		290,531,970	64.78	Total Common/Preferred Stocks (Shares)			
Total Common Stocks (Shares)		430,932,147	96.08			7,954,603	1.78
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		430,932,147	96.08	BONDS			
				Cayman Islands			
				CNY 5,600,000	Fresh Express Delivery 0% 18/10/2010**,***	-	0.00
				India			
				USD 1,215,000	REI Agro 5.5% 13/11/2014**,***	-	0.00
Other Transferable Securities				Total Bonds			
						-	0.00
COMMON / PREFERRED STOCKS (SHARES)				Total Other Transferable Securities			
						7,954,603	1.78
India				Total Portfolio			
97	Think & Learn Pvt**	-	0.00			438,886,750	97.86
138	Think & Learn Pvt**	-	0.00	Other Net Assets			
		-	0.00			9,612,597	2.14
		-	0.00	Total Net Assets (USD)			
						448,499,347	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	11,424,870	USD	7,564,098	Barclays	18/9/2024	187,709
BRL	15,623,745	USD	2,881,759	HSBC Bank	18/9/2024	(127,527)
CAD	13,946,246	USD	10,157,913	UBS	18/9/2024	188,631
CHF	5,707,784	USD	6,429,454	Deutsche Bank	18/9/2024	300,255
CHF	1,721,038	USD	1,946,866	BNP Paribas	18/9/2024	82,308
CHF	571,417	USD	672,716	JP Morgan	18/9/2024	1,007
CHF	594,234	USD	706,853	Morgan Stanley	18/9/2024	(6,227)
DKK	21,718,300	USD	3,144,976	Citigroup	18/9/2024	82,963
EUR	2,195,844	USD	2,389,838	JP Morgan	18/9/2024	43,945
EUR	1,994,772	USD	2,184,517	Barclays	18/9/2024	26,406
GBP	614,786	USD	783,449	UBS	18/9/2024	24,831
GBP	1,587,820	USD	2,027,964	Barclays	18/9/2024	59,598
GBP	690,989	USD	874,610	Royal Bank of Canada	18/9/2024	33,857
HKD	31,581,492	USD	4,052,562	State Street	19/9/2024	18

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Dynamic Equity Fund⁽⁴⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
INR	673,265,239	USD	8,027,677	Citigroup	18/9/2024	(2,165)
JPY	161,236,822	USD	1,043,033	Barclays	18/9/2024	67,087
JPY	364,448,085	USD	2,393,729	HSBC Bank	18/9/2024	115,506
JPY	779,036,758	USD	5,395,213	JP Morgan	18/9/2024	(31,525)
KRW	5,458,512,497	USD	3,976,363	UBS	19/9/2024	115,455
SEK	35,141,268	USD	3,363,522	Royal Bank of Canada	18/9/2024	61,090
SGD	2,224,767	USD	1,651,286	State Street	18/9/2024	56,938
TWD	270,512,535	USD	8,393,972	Citigroup	18/9/2024	83,705
USD	2,650,959	JPY	410,683,693	HSBC Bank	18/9/2024	(176,608)
USD	24,863,414	EUR	23,042,029	Deutsche Bank	18/9/2024	(675,425)
USD	2,592,355	EUR	2,399,620	Barclays	18/9/2024	(67,285)
USD	2,132,176	HKD	16,600,683	UBS	19/9/2024	1,954
USD	1,747,835	EUR	1,608,373	BNP Paribas	18/9/2024	(34,819)
USD	1,903,252	GBP	1,497,672	Citigroup	18/9/2024	(65,789)
USD	1,476,627	DKK	10,057,385	JP Morgan	18/9/2024	(18,179)
USD	746,010	BRL	4,134,773	Goldman Sachs	18/9/2024	17,111
USD	938,627	GBP	712,291	BNP Paribas	18/9/2024	2,153
ZAR	32,093,285	USD	1,712,464	State Street	18/9/2024	97,728
Net unrealised appreciation						444,706
CNH Hedged Share Class						
CNY	67,315	USD	9,417	BNY Mellon	13/9/2024	103
USD	225	CNY	1,607	BNY Mellon	13/9/2024	(3)
Net unrealised appreciation						100
EUR Hedged Share Class						
EUR	12,147,857	USD	13,301,793	BNY Mellon	13/9/2024	159,231
USD	304,800	EUR	277,455	BNY Mellon	13/9/2024	(2,648)
Net unrealised appreciation						156,583
Total net unrealised appreciation (USD underlying exposure - USD 136,968,452)						601,389

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
73	JPY	Nikkei 225 Index	September 2024	19,513,809	139,186
9	AUD	KOSPI SPI 200 Index	September 2024	1,228,175	49,444
10	CAD	S&P/TSX 60 Index	September 2024	2,071,691	147,026
(49)	EUR	CAC40 Index	September 2024	4,164,305	(204,728)
2	GBP	FTSE 100 Index	September 2024	221,212	6,218
(79)	USD	S&P 500 E-Mini Index	September 2024	22,280,963	(553,406)
9	USD	Nifty 50 Index	September 2024	457,056	3,614
Total				49,937,211	(412,646)

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
10	Call	Adobe	Exchange Traded	USD 610	20/9/2024	(1,672)	12,450
308	Call	Alphabet	Exchange Traded	USD 195	20/9/2024	(163,464)	1,694
78	Call	Alphabet	Exchange Traded	USD 205	20/9/2024	(36,912)	312
147	Put	Amazon.com	Exchange Traded	USD 160	20/9/2024	(23,464)	8,600
169	Call	Amazon.com	Exchange Traded	USD 195	20/9/2024	(95,216)	3,972
68	Call	Amazon.com	Exchange Traded	USD 215	20/9/2024	(37,993)	238
246	Call	Apple	Exchange Traded	USD 220	20/9/2024	148,528	291,510

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Dynamic Equity Fund⁽⁴⁾ continued

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
135	Call	Apple	Exchange Traded	USD 235	20/9/2024	(84,473)	40,027
24	Call	Applied Materials	Exchange Traded	USD 260	20/9/2024	(32,466)	108
14	Call	Autodesk	Exchange Traded	USD 260	20/9/2024	7,809	17,500
150	Call	Confluent	Exchange Traded	USD 33	20/9/2024	(16,084)	750
5	Call	Costco Wholesale	Exchange Traded	USD 920	20/9/2024	(6,774)	2,963
7	Call	Eli Lilly	Exchange Traded	USD 960	20/9/2024	(18,181)	11,445
50	Call	JPMorgan Chase	Exchange Traded	USD 215	20/9/2024	23,264	46,375
21	Call	Mastercard	Exchange Traded	USD 465	20/9/2024	33,763	43,890
118	Put	Merck	Exchange Traded	USD 110	20/9/2024	(25,313)	4,130
87	Call	Micron Technology	Exchange Traded	USD 120	20/9/2024	(31,637)	2,132
24	Call	Micron Technology	Exchange Traded	USD 140	20/9/2024	(20,226)	108
174	Put	Microsoft	Exchange Traded	USD 400	20/9/2024	(76,287)	44,805
68	Call	Microsoft	Exchange Traded	USD 445	20/9/2024	(77,801)	5,304
84	Call	Novo Nordisk	Exchange Traded	USD 140	20/9/2024	(4,177)	31,710
100	Call	Novo Nordisk	Exchange Traded	USD 145	20/9/2024	(41,207)	19,450
227	Put	NVIDIA	Exchange Traded	USD 100	20/9/2024	(93,335)	12,258
250	Put	NVIDIA	Exchange Traded	USD 105	20/9/2024	(155,738)	25,625
265	Put	NVIDIA	Exchange Traded	USD 108	20/9/2024	(92,134)	37,232
173	Call	NVIDIA	Exchange Traded	USD 120	20/9/2024	(35,591)	112,017
61	Call	Oracle	Exchange Traded	USD 155	20/9/2024	(7,974)	9,791
33	Call	UnitedHealth	Exchange Traded	USD 580	20/9/2024	14,776	52,635
158	Call	Walmart	Exchange Traded	USD 75	20/9/2024	20,188	32,548
88	Put	Walmart	Exchange Traded	USD 195	20/9/2024	(8,749)	308
265	Call	Apple	Exchange Traded	USD 230	27/9/2024	35,235	158,337
136	Put	Alphabet	Exchange Traded	USD 155	18/10/2024	(24,966)	29,104
102	Call	Alphabet	Exchange Traded	USD 170	18/10/2024	(15,642)	38,760
102	Call	Amazon.com	Exchange Traded	USD 175	18/10/2024	19,509	75,990
88	Call	Amazon.com	Exchange Traded	USD 185	18/10/2024	(15,596)	28,160
73	Call	Apple	Exchange Traded	USD 225	18/10/2024	24,075	80,117
139	Call	Apple	Exchange Traded	USD 230	18/10/2024	(48,960)	110,505
264	Call	Apple	Exchange Traded	USD 235	18/10/2024	11,952	144,540
70	Call	Broadcom	Exchange Traded	USD 180	18/10/2024	(14,716)	31,500
147	Call	JPMorgan Chase	Exchange Traded	USD 220	18/10/2024	55,900	128,992
23	Call	LVMH Moët Hennessy Louis Vuitton	Exchange Traded	EUR 690	18/10/2024	6,497	49,548
172	Put	Merck	Exchange Traded	USD 110	18/10/2024	(25,065)	15,566
44	Call	Microsoft	Exchange Traded	USD 440	18/10/2024	(14,068)	20,790
109	Call	Walt Disney	Exchange Traded	USD 110	18/10/2024	(32,997)	1,581
118	Call	Edwards Lifesciences	Exchange Traded	USD 72.5	15/11/2024	16,149	50,150
24	Call	Humana	Exchange Traded	USD 395	15/11/2024	(16,202)	18,600
Total (USD underlying exposure - USD 32,064,932)						(977,435)	1,854,127

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(246)	Call	Apple	Exchange Traded	USD 230	20/9/2024	(60,820)	(126,690)
(136)	Call	Apple	Exchange Traded	USD 245	20/9/2024	9,353	(10,744)
(132)	Put	Apple	Exchange Traded	USD 205	20/9/2024	8,352	(6,270)
(118)	Put	Merck	Exchange Traded	USD 100	20/9/2024	4,328	(1,298)

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Dynamic Equity Fund⁽⁴⁾ continued

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(263)	Put	Microsoft	Exchange Traded	USD 370	20/9/2024	37,842	(11,177)
(47)	Call	NextEra Energy	Exchange Traded	USD 80	20/9/2024	(2,784)	(9,447)
(125)	Call	NVIDIA	Exchange Traded	USD 130	20/9/2024	52,523	(32,125)
(346)	Call	NVIDIA	Exchange Traded	USD 140	20/9/2024	74,758	(30,794)
(173)	Put	NVIDIA	Exchange Traded	USD 90	20/9/2024	30,581	(3,806)
(265)	Call	Apple	Exchange Traded	USD 240	27/9/2024	(16,756)	(56,180)
(136)	Put	Alphabet	Exchange Traded	USD 140	18/10/2024	9,499	(7,820)
(50)	Put	Alphabet	Exchange Traded	USD 145	18/10/2024	3,314	(4,275)
(88)	Put	Amazon.com	Exchange Traded	USD 155	18/10/2024	(548)	(9,416)
(264)	Call	Apple	Exchange Traded	USD 250	18/10/2024	(3,711)	(36,564)
(38)	Put	Apple	Exchange Traded	USD 195	18/10/2024	4,836	(2,793)
(147)	Put	Apple	Exchange Traded	USD 200	18/10/2024	2,980	(14,626)
(70)	Put	Broadcom	Exchange Traded	USD 140	18/10/2024	719	(18,375)
(147)	Call	JPMorgan Chase	Exchange Traded	USD 235	18/10/2024	(18,335)	(33,442)
(147)	Put	JPMorgan Chase	Exchange Traded	USD 190	18/10/2024	7,390	(10,217)
(10)	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 590	18/10/2024	6,868	(3,445)
(118)	Put	Merck	Exchange Traded	USD 100	18/10/2024	6,404	(2,655)
(44)	Put	Microsoft	Exchange Traded	USD 380	18/10/2024	(1,440)	(10,582)
(208)	Call	NVIDIA	Exchange Traded	USD 150	18/10/2024	61,102	(31,200)
(530)	Put	NVIDIA	Exchange Traded	USD 78	18/10/2024	31,188	(19,080)
(147)	Put	NVIDIA	Exchange Traded	USD 85	18/10/2024	3,490	(8,012)
(56)	Put	Tesla	Exchange Traded	USD 175	18/10/2024	6,315	(21,280)
(42)	Put	Tesla	Exchange Traded	USD 200	18/10/2024	(13,321)	(45,570)
(109)	Put	Walt Disney	Exchange Traded	USD 90	18/10/2024	(14,631)	(28,558)
(118)	Call	Edwards Lifesciences	Exchange Traded	USD 80	15/11/2024	(10,029)	(21,240)
(118)	Put	Edwards Lifesciences	Exchange Traded	USD 60	15/11/2024	3,128	(11,800)
(24)	Put	Humana	Exchange Traded	USD 310	17/1/2025	4,577	(23,400)
Total (USD underlying exposure - USD 10,522,877)						227,172	(652,881)

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable Global Infrastructure Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON STOCKS (SHARES)							
Australia					Spain		
10,636	NEXTDC	122,275	0.88	1,825	Aena SME	367,686	2.64
31,534	Transurban	289,806	2.08	10,715	Cellnex Telecom	419,292	3.01
		412,081	2.96			786,978	5.65
Belgium					Switzerland		
1,880	Aedifica	127,436	0.91	1,460	Flughafen Zurich*	340,065	2.44
Canada					United Kingdom		
4,788	Canadian Pacific Kansas City	394,881	2.83	69,801	National Grid	918,028	6.59
4,425	Hydro One	149,856	1.07	7,774	Severn Trent	266,826	1.91
31,700	Innergex Renewable Energy	216,965	1.56	22,733	SSE	566,594	4.06
21,617	Northland Power*	338,868	2.43	20,445	United Utilities	276,957	1.99
		1,100,570	7.89			2,028,405	14.55
Denmark					United States		
4,879	Orsted	284,596	2.04	2,396	Alliant Energy	139,399	1.00
France				1,236	American Tower	276,098	1.98
22,594	Getlink	409,284	2.94	11,742	Clearway Energy	338,522	2.43
Germany				7,205	CMS Energy	489,003	3.51
5,110	Fraport Frankfurt Airport Services Worldwide*	257,861	1.85	3,972	Consolidated Edison	402,681	2.89
Italy				13,291	CSX	451,495	3.24
71,197	Enav	314,011	2.25	568	Equinix	468,520	3.36
64,300	Enel	490,196	3.52	1,763	Essential Utilities	68,316	0.49
19,843	Infrastrutture Wireless Italiane	237,802	1.71	4,124	Eversource Energy	277,092	1.99
57,513	Terna - Rete Elettrica Nazionale	499,417	3.58	10,684	Exelon	407,488	2.92
		1,541,426	11.06	16,090	Healthpeak Properties	359,933	2.58
Japan				21,999	PG&E	431,621	3.09
7,200	West Japan Railway	137,461	0.99	3,136	SBA Communications	713,691	5.12
Netherlands						4,823,859	34.60
14,451	Ferrovial	602,461	4.32	Total Common Stocks (Shares)		13,509,804	96.91
Portugal				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		13,509,804	96.91
114,996	EDP	484,003	3.47	Total Portfolio		13,509,804	96.91
65,887	REN - Redes Energeticas Nacionais SGPS	173,318	1.24	Other Net Assets		430,764	3.09
		657,321	4.71	Total Net Assets (USD)		13,940,568	100.00

*All or a portion of this security represents a security on loan.

Sustainable Global Infrastructure Fund continued

Sector Breakdown as at 31 August 2024

	% of Net Assets
Utilities	51.78
Industrial	28.22
Financials	13.95
Consumer Non-cyclical	2.08
Communications	0.88
Other Net Assets	3.09
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
BONDS							
	Australia						
EUR 200,000	AusNet Services 1.5% 26/2/2027	213,307	0.02	EUR 326,000	Kingdom of Belgium Government Bond 2.15% 22/6/2066*	269,612	0.03
EUR 600,000	Australia & New Zealand Banking 3.951% 21/5/2027	664,797	0.07	EUR 1,581,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039	1,676,249	0.17
AUD 1,220,000	Australia Government Bond 3% 21/3/2047	656,643	0.07	EUR 320,000	Kingdom of Belgium Government Bond 3.45% 22/6/2043	363,480	0.04
AUD 6,344,000	Australia Government Bond 4.25% 21/6/2034	4,408,365	0.46			7,228,349	0.75
AUD 6,270,000	Australia Government Bond 4.25% 21/12/2035	4,343,782	0.45	Bermuda			
USD 25,000	FMG Resources August 2006 4.375% 1/4/2031	22,949	0.00	USD 78,719	Digicel 0% 31/12/2030	24,132	0.00
AUD 500,000	La Trobe Financial Capital Markets Trust 2024-3 0% 13/11/2055	339,125	0.04	USD 125,000	NCL 8.125% 15/1/2029	133,867	0.02
USD 106,000	Mineral Resources 9.25% 1/10/2028	112,147	0.01	USD 25,000	NCL 8.375% 1/2/2028	26,400	0.00
AUD 1,000,000	Pepper Residential Trust No. 40 Mtge 5.622% 12/11/2065	678,379	0.07	USD 1,083,000	OHA Credit Funding 12 8.282% 20/7/2036	1,098,568	0.11
AUD 1,000,000	Resimac Bastille Trust Series 2024-2NC 5.662% 6/3/2056	678,345	0.07	USD 2,381,000	RR 24 7.031% 15/1/2036	2,389,729	0.25
		12,117,839	1.26	USD 300,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	284,380	0.03
	Austria			USD 1,190,000	Symphony CLO 38 8.183% 24/4/2036	1,201,568	0.12
EUR 200,000	ams-OSRAM 10.5% 30/3/2029*	233,074	0.02	USD 633,000	Trinitas CLO XXIV 7.128% 25/4/2037	631,907	0.07
EUR 300,000	Republic of Austria Government Bond 0% 20/10/2040*	204,451	0.02			5,790,551	0.60
EUR 1,460,000	Republic of Austria Government Bond 0.75% 20/10/2026	1,559,193	0.16	Brazil			
EUR 690,000	Republic of Austria Government Bond 1.5% 2/11/2086*	467,236	0.05	USD 400,000	Banco do Brasil 6.25% 18/4/2030*	416,406	0.05
EUR 350,000	Republic of Austria Government Bond 1.85% 23/5/2049	304,932	0.03	BRL 32,920	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	579,062	0.06
EUR 990,000	Republic of Austria Government Bond 2.1% 20/9/2117	852,325	0.09	BRL 106,180	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	1,837,269	0.19
EUR 1,426,000	Republic of Austria Government Bond 2.9% 23/5/2029	1,609,283	0.17			2,832,737	0.30
		5,230,494	0.54	Canada			
	Belgium			USD 22,000	1011778 BC ULC / New Red Finance 3.5% 15/2/2029	20,548	0.00
EUR 450,000	Anheuser-Busch InBev 3.95% 22/3/2044	500,299	0.05	USD 22,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	21,076	0.00
GBP 100,000	Anheuser-Busch InBev 4% 24/9/2025*	130,334	0.02	USD 25,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	22,921	0.00
GBP 100,000	KBC 1.25% 21/9/2027	121,923	0.01	USD 30,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	29,107	0.01
EUR 1,100,000	KBC 4.25% 28/11/2029	1,259,260	0.13	USD 122,000	Bombardier 7.5% 1/2/2029	128,653	0.01
EUR 2,690,000	Kingdom of Belgium Government Bond 0.1% 22/6/2030*	2,589,276	0.27	USD 25,000	Bombardier 8.75% 15/11/2030	27,281	0.00
EUR 450,000	Kingdom of Belgium Government Bond 1.4% 22/6/2053	317,916	0.03	CAD 872,000	Canadian Government Bond 1.75% 1/12/2053	467,331	0.05
				CAD 960,000	Canadian Government Bond 2% 1/12/2051	553,816	0.06
				CAD 420,000	Canadian Government Bond 2.75% 1/12/2048	287,149	0.03
				CAD 3,200,000	Canadian Government Bond 3.5% 1/3/2034	2,454,397	0.25
				CAD 833,000	Canadian Government Bond 3.5% 1/12/2045	644,588	0.07
				CAD 8,690,000	Canadian Government Bond 4% 1/3/2029	6,711,940	0.70
				CAD 510,000	Canadian Government Bond 4% 1/6/2041	416,415	0.04

*All or a portion of this security represents a security on loan.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 400,000	Daimler Truck Finance Canada 4.215% 18/3/2025	443,769	0.05	USD 640,000	Flatiron CLO 28 6.587% 15/7/2036	642,337	0.07
USD 80,000	GFL Environmental 4% 1/8/2028	76,377	0.01	USD 200,000	FWD 8.4% 5/4/2029	207,200	0.02
USD 25,000	Methanex 5.125% 15/10/2027	24,631	0.00	USD 200,000	Gaci First Investment 5% 13/10/2027	202,586	0.02
USD 7,000	Parkland 4.5% 1/10/2029	6,611	0.00	USD 200,000	Gaci First Investment 5.25% 13/10/2032*	206,406	0.02
CAD 4,000	Province of New Brunswick Canada 3.05% 14/8/2050	2,393	0.00	USD 1,250,000	Galaxy XXII CLO 6.748% 16/4/2034	1,250,865	0.13
CAD 1,810,000	Province of Ontario Canada 4.6% 2/12/2055	1,445,836	0.15	USD 320,000	Goldentree Loan Management US CLO 9 6.782% 20/4/2037	320,405	0.03
USD 1,695,000	Province of Ontario Canada 5.05% 24/4/2034	1,800,546	0.19	USD 1,000,000	KKR CLO 17 6.643% 15/4/2034	999,691	0.10
CAD 750,000	Province of Quebec Canada 4.45% 1/9/2034	584,260	0.06	USD 400,000	KSA Sukuk 3.628% 20/4/2027	394,452	0.04
CAD 4,598,000	Province of Saskatchewan Canada 2.95% 2/6/2058	2,651,923	0.27	USD 400,000	MAF Sukuk 4.5% 3/11/2025	399,032	0.04
USD 363,000	Rogers Communications 5.3% 15/2/2034*	367,804	0.04	USD 1,510,000	MF1 2024-FL15 7.03% 18/8/2041	1,504,621	0.15
GBP 100,000	Toronto-Dominion Bank 2.875% 5/4/2027*	125,008	0.01	USD 472,822	Octagon Investment Partners 18-R 6.508% 16/4/2031	473,043	0.05
		19,314,380	2.00	USD 320,000	Orion CLO 2024-3 6.89% 25/7/2037	321,602	0.03
	Cayman Islands			USD 320,000	Palmer Square CLO 2020-3 7.418% 15/11/2036	321,408	0.03
USD 350,000	ACAS CLO 2015-1 7.141% 18/10/2028	350,356	0.04	USD 800,000	Peace Park CLO 6.674% 20/10/2034	801,056	0.08
USD 2,500,000	AGL CLO 3 6.863% 15/1/2033	2,505,958	0.26	USD 250,000	Pikes Peak CLO 4 6.763% 15/7/2034	250,048	0.02
USD 500,000	AGL CLO 3 7.263% 15/1/2033	500,980	0.05	USD 250,000	Regatta XVI Funding 9.463% 15/1/2033	253,172	0.03
USD 1,413,000	AGL CLO 3 8.863% 15/1/2033	1,425,834	0.15	USD 585,000	Regatta XXI Funding 7.244% 20/10/2034	587,782	0.06
USD 325,000	AGL Core CLO 2 7.083% 20/7/2037	325,224	0.03	USD 293,672	Rockford Tower CLO 2018-1 6.49% 20/5/2031	294,098	0.03
USD 500,000	AGL Core CLO 4 6.614% 20/4/2033	499,406	0.05	USD 640,000	RR 8 6.675% 15/7/2037	641,737	0.07
USD 400,000	Apidos CLO XX 7.098% 16/7/2031	399,879	0.04	USD 200,000	Saudi Electricity Sukuk Programme 4.632% 11/4/2033	199,471	0.02
USD 2,015,000	Apidos CLO XXXII 6.382% 20/1/2033	2,016,995	0.21	USD 77,000	Seagate HDD Cayman 9.625% 1/12/2032	88,745	0.01
USD 750,000	Apidos CLO XXXIX 6.582% 21/4/2035	750,597	0.08	GBP 200,000	Trafford Centre Finance 5.952% 28/7/2035	187,981	0.02
USD 640,000	Apidos Loan Fund 2024-1 6.59% 25/4/2035	640,878	0.07	USD 690,000	TRESTLES CLO II 6.893% 25/7/2037	691,621	0.07
USD 480,000	AREIT 2024-CRE9 7.028% 17/5/2041	478,976	0.05	USD 476,000	Trinitas CLO XII 7.285% 25/4/2033	476,505	0.05
USD 640,000	Bain Capital Credit CLO 2020-1 6.529% 18/4/2033	640,694	0.07	USD 1,750,000	Trinitas CLO XIV 7.235% 25/1/2034	1,754,284	0.18
USD 834,000	Bain Capital Credit CLO 2020-4 7.032% 20/10/2036	839,421	0.09	USD 2,000,000	Trinitas CLO XIV 7.685% 25/1/2034	2,006,001	0.21
USD 2,010,000	Ballyrock CLO 14 6.679% 20/7/2037	2,012,010	0.21	USD 650,000	Trinitas CLO XXIX 6.799% 23/7/2037	652,894	0.07
USD 467,729	Ballyrock CLO 2020-2 6.554% 20/10/2031	467,760	0.05	USD 835,000	Voya CLO 2014-4 7.163% 14/7/2031	835,069	0.09
USD 615,582	CIFC Funding 2014-III 6.744% 22/10/2031	616,397	0.06	USD 176,881	Voya CLO 2018-1 6.491% 19/4/2031	177,074	0.02
USD 950,000	CIFC Funding 2017-IV 7.095% 24/10/2030	949,939	0.10	USD 1,000,000	Voya CLO 2018-2 6.813% 15/7/2031	1,001,217	0.10
USD 1,000,000	Eaton Vance CLO 2015-1 6.794% 20/1/2030	1,002,611	0.10	USD 282,607	Voya CLO 2018-3 6.501% 15/10/2031	282,751	0.03
USD 250,000	Eaton Vance CLO 2015-1 6.994% 20/1/2030	250,345	0.03			35,106,714	3.63
USD 200,000	Fantasia 10.875% 9/1/2023***	3,500	0.00				
USD 200,000	Fantasia 11.875% 1/6/2023***	3,800	0.00				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Chile				CNY 3,000,000	China Government Bond 4% 24/6/2069	615,190	0.06
USD 200,000	Celulosa Arauco y Constitucion 4.2% 29/1/2030	191,798	0.02	CNY 4,800,000	China Government Bond 4.03% 21/6/2040	838,604	0.09
USD 200,000	Chile Government International Bond 2.45% 31/1/2031	177,500	0.02	CNY 2,300,000	China Government Bond 4.05% 24/7/2047	420,524	0.04
USD 500,000	Chile Government International Bond 3.1% 7/5/2041	385,875	0.04	CNY 6,000,000	China Government Bond 4.08% 22/10/2048	1,115,194	0.12
USD 200,000	Chile Government International Bond 3.125% 21/1/2026	195,700	0.02	CNY 3,000,000	China Government Bond 4.5% 23/6/2041	559,213	0.06
USD 500,000	Chile Government International Bond 3.5% 25/1/2050*	379,875	0.04	USD 200,000	Industrial & Commercial Bank of China 1.625% 28/10/2026	188,960	0.02
EUR 2,010,000	Chile Government International Bond 3.875% 9/7/2031	2,271,249	0.23			89,815,122	9.32
USD 500,000	Inversiones CMPC 4.375% 4/4/2027	495,750	0.05	Colombia			
USD 200,000	Nacional del Cobre de Chile 4.25% 17/7/2042	165,299	0.02	USD 800,000	Colombia Government International Bond 3.875% 25/4/2027	768,400	0.08
		4,263,046	0.44	COP 4,010,300,000	Colombian TES 5.75% 3/11/2027	886,663	0.09
China				COP 8,201,400,000	Colombian TES 6% 28/4/2028	1,794,953	0.19
CNY 60,000,000	China Government Bond 2.18% 15/8/2026	8,559,468	0.89	COP 1,074,000,000	Colombian TES 7.25% 26/10/2050	178,953	0.02
CNY 61,000,000	China Government Bond 2.37% 20/1/2027	8,749,054	0.91	USD 100,000	Ecopetrol 5.375% 26/6/2026	99,825	0.01
CNY 60,800,000	China Government Bond 2.46% 15/2/2026	8,682,088	0.90	USD 100,000	Ecopetrol 5.875% 28/5/2045	74,800	0.01
CNY 50,000,000	China Government Bond 2.5% 25/7/2027	7,216,608	0.75			3,803,594	0.40
CNY 6,700,000	China Government Bond 2.6% 1/9/2032	977,831	0.10	Croatia			
CNY 67,400,000	China Government Bond 2.68% 21/5/2030	9,861,524	1.02	EUR 630,000	Croatia Government International Bond 1.125% 4/3/2033*	598,637	0.06
CNY 17,700,000	China Government Bond 2.69% 15/8/2032	2,600,042	0.27	Czech Republic			
CNY 10,000,000	China Government Bond 2.7% 3/11/2026	1,445,137	0.15	CZK 9,800,000	Czech Republic Government Bond 1.75% 23/6/2032	376,204	0.04
CNY 90,000,000	China Government Bond 2.75% 17/2/2032	13,279,663	1.38	CZK 20,500,000	Czech Republic Government Bond 2.75% 23/7/2029	873,672	0.09
CNY 60,000,000	China Government Bond 2.79% 15/12/2029	8,828,002	0.92	CZK 14,100,000	Czech Republic Government Bond 4.5% 11/11/2032	655,658	0.07
CNY 17,700,000	China Government Bond 2.8% 24/3/2029	2,599,694	0.27	CZK 16,850,000	Czech Republic Government Bond 5% 30/9/2030	800,444	0.08
CNY 21,800,000	China Government Bond 2.8% 15/11/2032	3,232,151	0.33			2,705,978	0.28
CNY 10,000,000	China Government Bond 2.89% 18/11/2031	1,490,423	0.15	Denmark			
CNY 24,850,000	China Government Bond 3.39% 16/3/2050	4,192,259	0.43	EUR 1,156,000	Danske Bank 4.125% 10/1/2031	1,332,876	0.14
CNY 1,900,000	China Government Bond 3.4% 15/7/2072	345,801	0.04	EUR 200,000	Danske Bank 4.349% 10/4/2027	222,106	0.02
CNY 6,900,000	China Government Bond 3.72% 12/4/2051	1,235,380	0.13	DKK 4,300,000	Denmark Government Bond 4.5% 15/11/2039	802,423	0.08
CNY 2,950,000	China Government Bond 3.73% 25/5/2070	574,097	0.06	GBP 200,000	Orsted 2.5% 18/2/3021	193,765	0.02
CNY 2,000,000	China Government Bond 3.74% 22/9/2035	324,655	0.03	EUR 200,000	SGL ApS 8.438% 22/4/2030*	222,904	0.03
CNY 1,500,000	China Government Bond 3.81% 14/9/2050	270,814	0.03			2,774,074	0.29
CNY 8,800,000	China Government Bond 3.97% 23/7/2048	1,612,746	0.17	Dominican Republic			
				DOP 10,100,000	Dominican Republic International Bond 10.75% 1/6/2036	178,283	0.02
				Finland			
				EUR 100,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	106,022	0.01
				EUR 630,000	Finland Government Bond 0.125% 15/9/2031	587,727	0.06
				EUR 150,000	Finland Government Bond 0.125% 15/4/2052*	78,648	0.01

*All or a portion of this security represents a security on loan.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 80,000	Finland Government Bond 1.375% 15/4/2047	64,821	0.00	EUR 100,000	iliad 5.375% 15/2/2029	115,646	0.01
EUR 170,000	Finland Government Bond 2.625% 4/7/2042	178,170	0.02	EUR 300,000	iliad 5.625% 15/2/2030*	348,349	0.04
EUR 500,000	Finland Government Bond 3% 15/9/2033	565,167	0.06	EUR 200,000	Iliad 6.875% 15/4/2031*	231,091	0.02
EUR 100,000	Finnair 4.75% 24/5/2029*	109,853	0.01	EUR 100,000	Loxam 3.75% 15/7/2026	110,285	0.01
		1,690,408	0.17	EUR 100,000	Nova Alexandre III 8.914% 15/7/2029*	112,337	0.01
	France			EUR 200,000	Orange 2.375% 15/1/2025	219,725	0.02
EUR 100,000	Altice France 4.25% 15/10/2029	77,903	0.01	EUR 100,000	Paprec 7.25% 17/11/2029	117,259	0.02
EUR 100,000	Altice France 11.5% 1/2/2027	90,684	0.01	EUR 100,000	Picard Groupe 6.375% 1/7/2029*	114,507	0.01
EUR 100,000	AXA 6.375% 16/7/2033	115,662	0.01	EUR 400,000	RCI Banque 2.625% 18/2/2030	441,377	0.05
EUR 200,000	Banijay Entertainment 7% 1/5/2029	233,774	0.03	EUR 100,000	RCI Banque 5.5% 9/10/2034	113,191	0.01
EUR 400,000	Banque Federative du Credit Mutuel 4.422% 5/3/2027*	445,030	0.05	EUR 400,000	RED & Black Auto Loans France 2024 4.144% 27/6/2039	444,045	0.05
EUR 100,000	Bertrand Franchise Finance 7.489% 18/7/2030	111,989	0.01	EUR 2,100,000	Societe Des Grands Projets EPIC 1.125% 25/5/2034*	1,927,132	0.20
GBP 100,000	BNP Paribas 1.875% 14/12/2027	119,715	0.01	GBP 100,000	Societe Generale 1.875% 3/10/2024	130,998	0.02
GBP 100,000	BNP Paribas 3.375% 23/1/2026	128,844	0.01	GBP 100,000	TotalEnergies Capital International 1.66% 22/7/2026	124,955	0.01
EUR 500,000	BPCE 4.162% 6/3/2026*	554,188	0.06	EUR 100,000	Veolia Environnement 1.625% 1/6/2026	105,858	0.01
EUR 300,000	Coentreprise de Transport d'Electricite 3.75% 17/1/2036	333,096	0.03			15,551,627	1.62
EUR 100,000	Constellium 5.375% 15/8/2032*	111,949	0.01		Germany		
EUR 100,000	Crown European SACA 3.375% 15/5/2025	110,434	0.01	EUR 300,000	Bayer 1.375% 6/7/2032	277,839	0.03
EUR 100,000	Crown European SACA 4.5% 15/1/2030*	112,923	0.01	EUR 1,090,000	Bayer 4% 26/8/2026	1,226,819	0.13
EUR 200,000	Electricite de France 3.375% 15/6/2030	202,026	0.02	EUR 100,000	Bayer 4.5% 25/3/2082	109,824	0.01
EUR 100,000	Electricite de France 3.75% 5/6/2027	112,603	0.01	EUR 619,000	Bayer 4.625% 26/5/2033*	720,800	0.08
GBP 200,000	Electricite de France 6% 29/1/2026	260,938	0.03	EUR 100,000	Bayer 5.375% 25/3/2082	110,416	0.01
EUR 1,300,000	Engie 3.875% 6/1/2031	1,475,072	0.15	EUR 100,000	Bayer 7% 25/9/2083*	119,192	0.01
EUR 300,000	Engie 4.25% 6/3/2044	333,953	0.04	EUR 14,097,000	Bundesobligation 0% 10/10/2025*	15,184,739	1.57
EUR 300,000	Engie 4.5% 6/9/2042	345,783	0.04	EUR 27,510,000	Bundesobligation 1.3% 15/10/2027*	29,690,204	3.08
EUR 100,000	Engie 5.125% 14/3/2033	113,306	0.01	EUR 1,150,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2052	641,725	0.07
EUR 100,000	Forvia 3.75% 15/6/2028*	108,538	0.01	EUR 200,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	231,760	0.02
EUR 200,000	Forvia 5.5% 15/6/2031	226,504	0.02	EUR 400,000	Commerzbank 4.443% 12/3/2027	444,864	0.05
EUR 25,000	French Republic Government Bond OAT 0% 25/3/2025	27,197	0.00	EUR 100,000	Commerzbank 4.625% 17/1/2031	115,204	0.01
EUR 2,340,000	French Republic Government Bond OAT 0.5% 25/6/2044	1,537,975	0.16	EUR 200,000	Commerzbank 6.125% 9/10/2025	222,239	0.02
EUR 390,000	French Republic Government Bond OAT 0.5% 25/5/2072*	159,049	0.02	EUR 200,000	Commerzbank 6.5% 9/10/2029	223,280	0.02
EUR 880,000	French Republic Government Bond OAT 1.5% 25/5/2050	654,452	0.07	GBP 100,000	Deutsche Bank 2.625% 16/12/2024	129,872	0.01
EUR 240,000	French Republic Government Bond OAT 2% 25/5/2048	204,790	0.02	EUR 200,000	Deutsche Bank 3.25% 24/5/2028	220,370	0.02
EUR 1,777,000	French Republic Government Bond OAT 3% 25/6/2049	1,832,736	0.19	GBP 100,000	Deutsche Bank 4% 24/6/2026	130,016	0.02
EUR 10,000	French Republic Government Bond OAT 3.25% 25/5/2045	10,875	0.00	EUR 100,000	Deutsche Bank 4% 24/6/2032	110,007	0.01
EUR 519,000	French Republic Government Bond OAT 4% 25/4/2060	631,876	0.07	EUR 200,000	Deutsche Bank 8.125% 30/10/2029	227,430	0.03
EUR 100,000	Goldstory 7.631% 1/2/2030	111,008	0.01	EUR 281,000	E.ON 3.75% 15/1/2036	313,690	0.03
				EUR 220,000	E.ON 4.125% 25/3/2044	248,073	0.03
				EUR 100,000	EnBW Energie Baden-Wuerttemberg 5.25% 23/1/2084	114,692	0.01
				EUR 200,000	Eurogrid 3.279% 5/9/2031	218,787	0.02
				EUR 1,100,000	Eurogrid 3.722% 27/4/2030	1,234,112	0.13

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 300,000	Eurogrid 3.915% 1/2/2034	337,063	0.03	HUF 97,860,000	Hungary Government Bond 7% 24/10/2035	290,262	0.03
EUR 133,641	FCT Autonoria DE 2023 4.758% 26/1/2043	148,834	0.02	EUR 1,315,000	Hungary Government International Bond 1.75% 5/6/2035	1,136,694	0.12
EUR 75,000	Fraport Frankfurt Airport Services Worldwide 4.25% 11/6/2032	85,260	0.01			1,834,071	0.19
EUR 100,000	Gruenenthal 3.625% 15/11/2026	109,499	0.01		India		
EUR 100,000	HT Troplast 9.375% 15/7/2028*	112,227	0.01	INR 384,390,000	India Government Bond 7.18% 24/7/2037	4,688,507	0.49
EUR 106,000	IHO Verwaltungs 3.75% 15/9/2026	117,552	0.01	EUR 200,000	Power Finance 1.841% 21/9/2028	202,492	0.02
EUR 132,456	IHO Verwaltungs 8.75% 15/5/2028	156,911	0.02	USD 200,000	REC 3.875% 7/7/2027	194,303	0.02
EUR 1,100,000	Jefferies 4.558% 22/7/2026	1,221,401	0.13			5,085,302	0.53
EUR 2,500,000	Kreditanstalt fuer Wiederaufbau 0% 15/9/2028*	2,508,517	0.26		Indonesia		
EUR 5,000	Kreditanstalt fuer Wiederaufbau 0.375% 23/4/2030	4,917	0.00	USD 400,000	Indonesia Government International Bond 5.125% 15/1/2045	407,304	0.04
EUR 2,514,000	Kreditanstalt fuer Wiederaufbau 0.875% 4/7/2039	2,123,493	0.22	IDR 7,535,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	482,583	0.05
EUR 100,000	Mahle 6.5% 2/5/2031	112,532	0.01	IDR 9,384,000,000	Indonesia Treasury Bond 6.875% 15/7/2054	610,795	0.06
EUR 200,000	Merck 1.625% 25/6/2079	221,147	0.02	IDR 9,308,000,000	Indonesia Treasury Bond 7% 15/5/2027	611,650	0.06
EUR 100,000	Merck 3.875% 27/8/2054	110,472	0.01	IDR 20,623,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	1,386,641	0.15
EUR 144,000	Nidda Healthcare 7% 21/2/2030	164,108	0.02	IDR 19,728,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	1,358,813	0.14
EUR 100,000	PCF 4.75% 15/4/2029	96,602	0.01	IDR 25,876,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	1,787,629	0.19
EUR 100,000	ProGroup 5.125% 15/4/2029	108,986	0.01	IDR 8,502,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	618,492	0.07
EUR 100,000	Red & Black Auto Germany 10 UG 4.835% 15/9/2032	111,260	0.01	USD 350,000	Pertamina Persero 4.175% 21/1/2050	288,204	0.03
EUR 640,000	State of North Rhine-Westphalia Germany 1.65% 16/5/2047*	547,350	0.06	USD 200,000	Pertamina Persero 5.625% 20/5/2043	202,375	0.02
EUR 101,265	Tele Columbus 10% 1/1/2029	88,644	0.01	USD 880,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032*	889,143	0.09
EUR 2,000,000	Volkswagen Bank 4.25% 7/1/2026	2,239,043	0.23	USD 1,000,000	Perusahaan Penerbit SBSN Indonesia III 5.6% 15/11/2033*	1,070,560	0.11
EUR 200,000	ZF Finance 5.75% 3/8/2026	226,905	0.03			9,714,189	1.01
		63,218,677	6.56		International		
	Greece			EUR 660,000	Asian Development Bank 1.95% 22/7/2032	694,019	0.07
EUR 100,000	Alpha Bank 5% 12/5/2030*	114,335	0.01	USD 2,260,000	Asian Development Bank 4.875% 26/9/2028	2,299,035	0.24
EUR 1,010,000	Hellenic Republic Government Bond 3.375% 15/6/2034	1,123,946	0.12	EUR 550,000	European Investment Bank 0.25% 15/6/2040	402,219	0.04
EUR 1,063,000	Hellenic Republic Government Bond 4.125% 15/6/2054	1,200,015	0.12	EUR 1,211,000	European Investment Bank 2.625% 4/9/2034	1,329,119	0.14
EUR 100,000	National Bank of Greece 5.875% 28/6/2035*	115,497	0.01	EUR 2,622,000	European Investment Bank 2.75% 28/7/2028	2,935,045	0.31
		2,553,793	0.26	EUR 5,400,000	European Union 0.4% 4/2/2037	4,406,873	0.46
	Hong Kong			EUR 1,580,000	European Union 1.25% 4/2/2043*	1,276,744	0.13
USD 200,000	Hong Kong Government International Bond 4.625% 11/1/2033	209,000	0.02	USD 3,630,000	International Bank for Reconstruction & Development 0.75% 26/8/2030	3,039,734	0.31
USD 200,000	Lenovo 6.536% 27/7/2032	217,107	0.02			16,382,788	1.70
USD 200,000	Xiaomi Best Time International 4.1% 14/7/2051	154,161	0.02				
		580,268	0.06				
	Hungary						
HUF 168,640,000	Hungary Government Bond 3% 21/8/2030*	407,115	0.04				

*All or a portion of this security represents a security on loan.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Ireland				EUR 158,000	Voya Euro CLO III 5.335% 15/4/2033	174,583	0.02
EUR 200,000	AIB 6.25% 23/6/2025	223,568	0.02	EUR 1,186,000	Voya Euro CLO IV 5.435% 15/10/2034	1,314,611	0.14
EUR 100,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	91,618	0.01			11,305,589	1.17
EUR 500,000	Ares European CLO VII 5.185% 15/10/2030	554,791	0.06	Italy			
EUR 255,000	Avoca CLO XXII 4.985% 15/4/2035	279,131	0.03	EUR 100,000	A2A 5% 11/6/2029	111,602	0.01
EUR 318,000	CVC Cordatus Loan Fund IV 4.838% 22/2/2034	348,447	0.03	EUR 900,000	ASTM 1.5% 25/1/2030	893,086	0.10
EUR 250,000	CVC Cordatus Loan Fund V 5.188% 21/7/2030	276,559	0.03	EUR 122,000	Auto ABS Italian Stella Loans 2024-1 4.784% 29/12/2036	135,353	0.01
EUR 295,000	Dilosk Rmbs NO 9 4.47% 25/1/2063	327,345	0.03	EUR 100,000	Azzurra Aeroporti 2.625% 30/5/2027	105,996	0.01
EUR 500,000	Eaton Capital UnLtd 3.601% 21/5/2031	563,739	0.06	EUR 100,000	Banca Monte dei Paschi di Siena 4.75% 15/3/2029	113,238	0.01
EUR 150,000	Henley CLO IV 5.035% 25/4/2034	165,174	0.02	EUR 100,000	Banca Monte dei Paschi di Siena 6.75% 5/9/2027	116,322	0.01
EUR 250,000	Invesco Euro CLO IV 5.385% 15/4/2033	275,926	0.03	EUR 115,000	Banco BPM 3.25% 14/1/2031*	125,272	0.02
EUR 500,000	Invesco Euro CLO V 7.485% 15/1/2034	553,536	0.06	EUR 150,000	Banco BPM 6% 14/6/2028	176,012	0.02
EUR 560,000	Ireland Government Bond 1.7% 15/5/2037	547,436	0.06	EUR 339,473	Brignole 4.388% 24/2/2042	377,033	0.04
EUR 551,000	Ireland Government Bond 3% 18/10/2043*	614,496	0.06	EUR 92,752	Brignole 4.808% 24/2/2042	103,081	0.01
GBP 400,000	Last Mile Logistics CMBS 2023-1 UK 7.33% 17/8/2033	527,355	0.05	EUR 100,000	Cedacri Mergeco 9.042% 15/5/2028*	111,395	0.01
EUR 499,897	Last Mile PE 2021 4.449% 17/8/2031	552,527	0.06	EUR 100,000	doValue 3.375% 31/7/2026	106,578	0.01
EUR 151,968	Last Mile PE 2021 4.749% 17/8/2031	166,932	0.02	EUR 100,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028*	111,910	0.01
EUR 136,971	Last Mile PE 2021 5.149% 17/8/2031	150,464	0.02	EUR 1,335,000	Eni 4.25% 19/5/2033	1,545,113	0.16
EUR 200,000	LT Autorahoitus III 6.349% 18/12/2032	230,426	0.02	EUR 200,000	Fiber Bidco 7.695% 15/1/2030	223,172	0.02
EUR 159,193	Lt Autorahoitus IV 4.296% 18/7/2033	177,120	0.02	EUR 100,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	109,281	0.01
EUR 250,000	Northwoods Capital 19 Euro 6.041% 25/11/2033	277,185	0.03	EUR 100,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	107,034	0.01
EUR 527,000	Rockford Tower Europe CLO 2019-1 5.288% 20/1/2033	583,256	0.06	EUR 200,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	224,180	0.03
EUR 999,000	RRE 5 Loan Management 5.435% 15/1/2037	1,108,938	0.11	EUR 100,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028*	103,114	0.01
EUR 200,000	SCF Rahoituspalvelut XIII 4.188% 25/6/2034	222,255	0.02	EUR 99,139	Inter Media and Communication 6.75% 9/2/2027*	109,984	0.01
EUR 250,000	Sound Point Euro CLO III Funding 5.985% 15/4/2033	277,393	0.03	GBP 219,000	Intesa Sanpaolo 5.148% 10/6/2030*	274,603	0.03
GBP 110,191	Taurus 2021-1 UK 6.28% 17/5/2031	144,391	0.02	EUR 2,256,000	Italy Buoni Poliennali Del Tesoro 1.45% 1/3/2036*	1,967,212	0.20
GBP 99,271	Taurus 2021-1 UK 6.63% 17/5/2031	129,564	0.01	EUR 2,526,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	1,804,680	0.19
GBP 145,928	Taurus 2021-1 UK 7.58% 17/5/2031	192,143	0.02	EUR 866,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050*	703,843	0.07
GBP 101,000	UK Logistics 2024-1 6.63% 17/5/2034	133,200	0.01	EUR 5,000	Italy Buoni Poliennali Del Tesoro 2.7% 1/3/2047*	4,409	0.00
GBP 100,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	121,480	0.01	EUR 1,540,000	Italy Buoni Poliennali Del Tesoro 2.95% 1/9/2038	1,530,014	0.16
				EUR 5,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048	4,974	0.00
				EUR 270,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	284,289	0.03
				EUR 1,750,000	Italy Buoni Poliennali Del Tesoro 4% 30/10/2031	2,024,684	0.21
				EUR 250,000	Italy Buoni Poliennali Del Tesoro 4.5% 1/10/2053	287,288	0.03

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 152,784	Koromo Italy 4.398% 26/2/2035	169,719	0.02	JPY 603,650,000	Japan Government Twenty Year Bond 0.4% 20/6/2040	3,524,692	0.37
EUR 100,000	Miltonia Mortgage Finance 4.986% 28/4/2062	108,889	0.01	JPY 3,500,000	Japan Government Twenty Year Bond 0.6% 20/12/2037	22,131	0.00
EUR 200,000	Nexi 2.125% 30/4/2029*	207,017	0.02	JPY 33,200,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	215,497	0.02
EUR 100,000	Pachelbel Bidco 8.066% 17/5/2031	111,221	0.01	JPY 88,250,000	Japan Government Twenty Year Bond 1.3% 20/12/2043	566,889	0.06
EUR 108,000	Quarzo 5.3% 15/6/2041	119,638	0.01	JPY 92,450,000	Japan Government Twenty Year Bond 1.6% 20/3/2044	623,118	0.06
EUR 436,000	Terna - Rete Elettrica Nazionale 0.75% 24/7/2032	396,939	0.04	USD 200,000	Mitsubishi UFJ Financial 2.309% 20/7/2032	170,981	0.02
EUR 152,000	Terna - Rete Elettrica Nazionale 3.5% 17/1/2031*	168,879	0.02	USD 200,000	Mitsubishi UFJ Financial 2.852% 19/1/2033*	175,835	0.02
EUR 150,000	UniCredit 4.45% 16/2/2029	171,079	0.02	USD 200,000	Mitsubishi UFJ Financial 5.441% 22/2/2034*	208,627	0.02
USD 200,000	UniCredit 7.296% 2/4/2034	210,641	0.02	EUR 350,000	SoftBank 3.875% 6/7/2032	353,093	0.04
EUR 100,000	UnipolSai Assicurazioni 4.9% 23/5/2034	111,541	0.01	EUR 200,000	SoftBank 5.375% 8/1/2029	222,550	0.02
EUR 90,229	Youni Italy 2024-1 5.308% 20/4/2034	100,846	0.01	USD 360,000	Sumitomo Mitsui Financial 5.558% 9/7/2034	376,804	0.04
		15,771,161	1.63	USD 381,000	Takeda Pharmaceutical 2.05% 31/3/2030	335,135	0.03
	Japan					37,336,835	3.87
USD 800,000	Japan Bank for International Cooperation 4.875% 18/10/2028	828,346	0.09		Jersey		
JPY 100,000,000	Japan Expressway and Debt Repayment Agency 0.306% 31/3/2050	448,339	0.05	USD 44,000	Adient Global 8.25% 15/4/2031	46,824	0.01
JPY 940,850,000	Japan Government Five Year Bond 0.2% 20/6/2028	6,411,135	0.66	USD 500,000	AGL CLO 20 8.232% 20/7/2035	501,066	0.05
JPY 4,400,000	Japan Government Five Year Bond 0.5% 20/6/2029	30,242	0.00	EUR 109,000	Ardonagh Finco 6.875% 15/2/2031*	121,300	0.01
JPY 607,200,000	Japan Government Forty Year Bond 0.5% 20/3/2059	2,473,998	0.26	GBP 100,000	Aston Martin Capital 10.375% 31/3/2029*	132,239	0.01
JPY 57,900,000	Japan Government Forty Year Bond 0.7% 20/3/2061	246,300	0.03	USD 474,000	Bain Capital CLO 2024-1 6.875% 16/4/2037	476,702	0.05
JPY 560,000,000	Japan Government Forty Year Bond 0.8% 20/3/2058	2,605,389	0.27	USD 468,000	CarVal CLO IX-C 6.962% 20/4/2037	473,217	0.05
JPY 121,200,000	Japan Government Forty Year Bond 0.9% 20/3/2057	591,974	0.06	GBP 100,000	CPUK Finance 7.875% 28/8/2029	133,452	0.02
JPY 191,800,000	Japan Government Forty Year Bond 1% 20/3/2062	899,962	0.09	GBP 110,000	Galaxy Bidco 6.5% 31/7/2026	143,600	0.02
JPY 59,350,000	Japan Government Forty Year Bond 1.3% 20/3/2063	304,670	0.03	USD 500,000	Golub Capital Partners CLO 70 B 7.035% 25/10/2036	502,624	0.05
JPY 525,000,000	Japan Government Ten Year Bond 0.1% 20/9/2031	3,482,128	0.36	USD 490,000	Golub Capital Partners CLO 74 B 6.815% 25/7/2037	492,372	0.05
JPY 73,400,000	Japan Government Ten Year Bond 0.4% 20/6/2033	488,360	0.05	GBP 240,000	Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	320,224	0.03
JPY 456,150,000	Japan Government Ten Year Bond 0.8% 20/9/2033	3,135,279	0.33			3,343,620	0.35
JPY 125,600,000	Japan Government Thirty Year Bond 0.6% 20/9/2050	618,858	0.06		Kazakhstan		
JPY 110,150,000	Japan Government Thirty Year Bond 0.7% 20/12/2048	577,137	0.06	USD 200,000	Kazakhstan Government International Bond 4.875% 14/10/2044	198,620	0.02
JPY 566,950,000	Japan Government Thirty Year Bond 0.7% 20/9/2051	2,816,638	0.29	USD 200,000	Kazakhstan Government International Bond 5.125% 21/7/2025	200,446	0.02
JPY 230,200,000	Japan Government Thirty Year Bond 1.3% 20/6/2052	1,328,616	0.14			399,066	0.04
JPY 402,900,000	Japan Government Thirty Year Bond 1.4% 20/3/2053	2,367,037	0.25		Luxembourg		
JPY 151,850,000	Japan Government Twenty Year Bond 0.3% 20/9/2039	887,075	0.09	EUR 200,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028*	207,380	0.02
				GBP 200,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	241,549	0.03

*All or a portion of this security represents a security on loan.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Alice Financing 4.25% 15/8/2029	86,084	0.01	MYR 5,600,000	Malaysia Government Investment Issue 4.07% 30/9/2026	1,315,302	0.13
EUR 100,000	Aroundtown 0.375% 15/4/2027	100,092	0.01	MYR 5,200,000	Malaysia Government Investment Issue 4.245% 30/9/2030	1,241,502	0.13
EUR 188,160	Auto1 Car Funding 4.335% 15/12/2033	209,025	0.02	MYR 1,300,000	Malaysia Government Investment Issue 4.28% 23/3/2054	305,037	0.03
GBP 100,000	Cidron Aida Finco 6.25% 1/4/2028	123,403	0.01	MYR 500,000	Malaysia Government Investment Issue 4.662% 31/3/2038	124,696	0.01
USD 200,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	198,737	0.02	USD 500,000	Malaysia Sukuk Global 3.179% 27/4/2026*	491,348	0.05
EUR 100,000	Dana Financing Luxembourg 8.5% 15/7/2031*	119,686	0.01			5,056,604	0.52
EUR 100,000	Ephios Subco 3 7.875% 31/1/2031	118,827	0.01		Malta		
EUR 2,390,000	European Financial Stability Facility 1.75% 17/7/2053	1,970,967	0.21	USD 11,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030*	9,058	0.00
EUR 640,000	European Financial Stability Facility 2.375% 21/6/2032	694,408	0.07	USD 55,000	VistaJet Malta Finance / Vista Management 9.5% 1/6/2028	51,557	0.01
EUR 100,000	Garfunkelux Holdco 3 6.75% 1/11/2025	76,323	0.01			60,615	0.01
EUR 23,997	Germany Compartment Consumer 2020-1 5.375% 14/11/2034	26,752	0.00		Mexico		
EUR 23,997	Germany Compartment Consumer 2020-1 6.125% 14/11/2034	26,801	0.01	MXN 214,358	Mexican Bonos 7% 3/9/2026	1,028,118	0.11
EUR 100,000	Germany Compartment Consumer 2024-1 4.918% 14/1/2038	110,810	0.01	MXN 79,254	Mexican Bonos 7.5% 26/5/2033	350,384	0.04
USD 121,000	Intelsat Jackson 6.5% 15/3/2030	116,965	0.01	MXN 213,228	Mexican Bonos 7.75% 29/5/2031	979,499	0.10
EUR 100,000	Lion/Polaris Lux 4 7.334% 1/7/2029	111,660	0.01	MXN 50,000	Mexican Bonos 7.75% 23/11/2034	221,585	0.02
USD 174,000	Medtronic Global 4.5% 30/3/2033	173,488	0.02	MXN 500,000	Mexican Bonos 8% 24/5/2035	2,248,153	0.23
EUR 200,000	Motion Finco 7.375% 15/6/2030	223,526	0.03	MXN 35,193	Mexican Bonos 8.5% 1/3/2029	170,528	0.02
EUR 480,000	Nestle Finance International 3.25% 23/1/2037	526,186	0.05	EUR 190,000	Mexico Government International Bond 1.35% 18/9/2027	198,596	0.02
EUR 900,000	Nestle Finance International 3.375% 15/11/2034	1,017,503	0.11	EUR 260,000	Mexico Government International Bond 2.25% 12/8/2036	225,378	0.02
EUR 100,000	Pony Compartment German Auto Loans 2024-1 4.475% 14/1/2033	110,530	0.01	EUR 570,000	Mexico Government International Bond 4.49% 25/5/2032*	638,874	0.07
USD 1,000,000	Raizen Fuels Finance 6.45% 5/3/2034*	1,054,055	0.11	USD 600,000	Mexico Government International Bond 4.6% 23/1/2046	483,021	0.05
EUR 100,000	Rossini 7.549% 31/12/2029	111,612	0.01	USD 650,000	Mexico Government International Bond 4.875% 19/5/2033*	619,145	0.06
USD 200,000	Rumo Luxembourg 5.25% 10/1/2028	197,084	0.02	USD 230,000	Mexico Government International Bond 6.338% 4/5/2053	226,703	0.02
USD 200,000	Stena International 7.25% 15/1/2031	206,295	0.02	USD 750,000	Mexico Government International Bond 6.4% 7/5/2054*	746,216	0.08
EUR 100,000	Summer BC Holdco B 5.75% 31/10/2026	110,503	0.01			8,136,200	0.84
EUR 91,260	TREVA Equipment Finance - Compartment 2024-1 4.495% 20/1/2035	101,205	0.01		Netherlands		
		8,371,456	0.87	EUR 260,000	ABB Finance 3.375% 15/1/2034*	290,217	0.03
	Malaysia			EUR 1,600,000	ABN AMRO Bank 4.285% 15/1/2027*	1,783,725	0.19
MYR 1,836,000	Malaysia Government Bond 4.642% 7/11/2033	452,630	0.05	USD 287,000	Alcoa Nederland 7.125% 15/3/2031	302,385	0.03
MYR 4,420,000	Malaysia Government Bond 4.893% 8/6/2038	1,126,089	0.12	EUR 200,000	Boels Topholding 5.75% 15/5/2030	228,004	0.02

*All or a portion of this security represents a security on loan.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 100,000	Cooperatieve Rabobank 1.875% 12/7/2028	121,334	0.01	EUR 100,000	Telefonica Europe 5.752% 15/1/2032	115,327	0.01
EUR 1,300,000	Cooperatieve Rabobank 4.233% 25/4/2029*	1,488,136	0.16	EUR 200,000	Telefonica Europe 6.135% 3/2/2030*	235,240	0.03
EUR 200,000	Cooperatieve Rabobank 4.375% 29/6/2027	215,870	0.02	EUR 200,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027*	209,449	0.02
EUR 133,888	Domi 2023-1 4.662% 15/2/2055	150,339	0.02	EUR 100,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	124,466	0.01
EUR 125,000	Dutch Property Finance 2020-2 5.036% 28/1/2058	138,713	0.01	USD 200,000	Trivium Packaging Finance 5.5% 15/8/2026	197,733	0.02
EUR 178,000	Dutch Property Finance 2021-1 4.786% 28/7/2058	196,937	0.02	EUR 100,000	United 6.75% 15/2/2031	116,760	0.01
EUR 483,000	EnBW International Finance 4.3% 23/5/2034	563,911	0.06	EUR 200,000	Volkswagen International Finance 3.875% 17/6/2029	208,754	0.02
EUR 100,000	Global Switch Finance 1.375% 7/10/2030	100,664	0.01	EUR 200,000	VZ Secured Financing 3.5% 15/1/2032*	201,733	0.02
EUR 100,000	Goodyear Europe 2.75% 15/8/2028*	101,658	0.01	EUR 150,000	VZ Vendor Financing II 2.875% 15/1/2029	151,589	0.02
EUR 100,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	101,565	0.01	EUR 200,000	ZF Europe Finance 2% 23/2/2026	214,310	0.02
EUR 1,487,000	IMCD 4.875% 18/9/2028	1,718,022	0.18	USD 200,000	Ziggo 4.875% 15/1/2030	187,232	0.02
GBP 100,000	ING Groep 3% 18/2/2026	128,152	0.01			22,357,009	2.32
EUR 1,400,000	ING Groep 4.5% 23/5/2029	1,607,489	0.17		New Zealand		
USD 200,000	ING Groep 6.5% 16/4/2025	199,995	0.02	NZD 1,000,000	New Zealand Government Bond 4.25% 15/5/2034	624,319	0.06
EUR 100,000	Koninklijke KPN 2% 8/11/2024	109,713	0.01	NZD 2,400,000	New Zealand Government Bond 4.25% 15/5/2036	1,479,961	0.15
EUR 156,000	Mila 2024-1 4.277% 16/9/2041	173,416	0.02	NZD 555,000	New Zealand Government Bond 4.5% 15/4/2027	352,648	0.04
EUR 190,000	MSD Netherlands Capital 3.75% 30/5/2054	206,050	0.02	NZD 1,000,000	New Zealand Government Bond 4.5% 15/5/2030	642,386	0.07
EUR 1,110,000	Netherlands Government Bond 0% 15/7/2030	1,070,589	0.11			3,099,314	0.32
EUR 1,620,000	Netherlands Government Bond 0.25% 15/7/2029	1,624,178	0.17		Norway		
EUR 693,000	Netherlands Government Bond 2.75% 15/1/2047*	772,082	0.08	NOK 6,650,000	Norway Government Bond 1.75% 17/2/2027	606,034	0.06
EUR 1,040,000	Netherlands Government Bond 4% 15/1/2037	1,312,899	0.14	NOK 13,000,000	Norway Government Bond 3% 15/8/2033	1,200,263	0.13
EUR 100,000	Nobian Finance 3.625% 15/7/2026	109,377	0.01	EUR 200,000	Var Energi 7.862% 15/11/2083	243,892	0.03
	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	640,012	0.07			2,050,189	0.22
USD 684,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	222,975	0.02		Panama		
USD 207,000	NXP / NXP Funding / NXP USA 5% 15/1/2033*	207,849	0.02	USD 1,135,000	Panama Government International Bond 3.298% 19/1/2033*	923,039	0.10
EUR 100,000	OI European 6.25% 15/5/2028*	114,802	0.01	USD 400,000	Panama Government International Bond 3.875% 17/3/2028*	378,600	0.04
USD 460,000	Prosus 4.987% 19/1/2052*	374,999	0.04	USD 200,000	Panama Government International Bond 4.5% 15/5/2047	146,708	0.01
EUR 100,000	Q-Park I 5.125% 15/2/2030*	112,690	0.01			1,448,347	0.15
EUR 500,000	REWE International Finance 4.875% 13/9/2030	587,984	0.06		Peru		
EUR 200,000	Sartorius Finance 4.5% 14/9/2032*	230,611	0.03		Peruvian Government International Bond 2.783% 23/1/2031	408,236	0.04
EUR 600,000	Sartorius Finance 4.875% 14/9/2035	708,020	0.08	USD 460,000	Peruvian Government International Bond 2.844% 20/6/2030	544,374	0.06
USD 446,000	Shell International Finance 2.75% 6/4/2030	413,045	0.04	USD 260,000	Peruvian Government International Bond 3% 15/1/2034	221,842	0.02
EUR 1,500,000	Siemens Financieringsmaatschappij 3.125% 22/5/2032*	1,662,955	0.17				
USD 300,000	Suzano International Finance 5.5% 17/1/2027	303,054	0.03				

* All or a portion of this security represents a security on loan.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
PEN 3,913,000	Peruvian Government International Bond 6.95% 12/8/2031	1,106,375	0.12		Romania		
PEN 835,000	Peruvian Government International Bond 7.6% 12/8/2039	236,793	0.02	EUR 100,000	RCS & RDS 2.5% 5/2/2025	109,929	0.01
		2,517,620	0.26	EUR 200,000	RCS & RDS 3.25% 5/2/2028	212,797	0.02
				RON 1,870,000	Romania Government Bond 4.15% 26/1/2028*	390,685	0.04
				EUR 2,530,000	Romanian Government International Bond 2.375% 19/4/2027*	2,716,833	0.28
						3,430,244	0.35
	Philippines				Saudi Arabia		
USD 500,000	Philippine Government International Bond 3.7% 1/3/2041*	427,178	0.05	USD 270,000	Saudi Government International Bond 3.25% 22/10/2030	252,072	0.03
USD 200,000	Philippine Government International Bond 5.95% 13/10/2047	221,694	0.02	USD 770,000	Saudi Government International Bond 3.45% 2/2/2061	535,804	0.05
		648,872	0.07	USD 400,000	Saudi Government International Bond 3.625% 4/3/2028	390,974	0.04
				USD 400,000	Saudi Government International Bond 4.5% 17/4/2030	399,672	0.04
						1,578,522	0.16
	Poland				Singapore		
PLN 1,859,000	Republic of Poland Government Bond 2% 25/8/2036	446,834	0.05	USD 1,432,000	Pfizer Investment Enterprises 5.34% 19/5/2063	1,436,393	0.15
PLN 5,930,000	Republic of Poland Government Bond 2.5% 25/7/2026	1,473,775	0.15	SGD 830,000	Singapore Government Bond 2.625% 1/8/2032	636,143	0.07
PLN 3,300,000	Republic of Poland Government Bond 2.5% 25/7/2027	800,012	0.08	SGD 700,000	Singapore Government Bond 2.75% 1/4/2042	532,396	0.05
PLN 460,000	Republic of Poland Government Bond 2.75% 25/10/2029*	106,707	0.01	SGD 1,050,000	Singapore Government Bond 3.5% 1/3/2027	824,167	0.09
PLN 1,522,000	Republic of Poland Government Bond 5% 25/10/2034*	381,354	0.04			3,429,099	0.36
PLN 4,709,000	Republic of Poland Government Bond 5.75% 25/4/2029	1,251,322	0.13		Slovakia		
EUR 500,000	Republic of Poland Government International Bond 1.375% 22/10/2027	534,598	0.06	EUR 580,000	Slovakia Government Bond 0.75% 9/4/2030	574,351	0.06
EUR 500,000	Republic of Poland Government International Bond 1.5% 9/9/2025*	546,061	0.06	EUR 530,000	Slovakia Government Bond 3.625% 8/6/2033*	600,322	0.06
USD 500,000	Republic of Poland Government International Bond 3.25% 6/4/2026	492,605	0.05			1,174,673	0.12
		6,033,268	0.63		Slovenia		
	Portugal			EUR 110,000	Slovenia Government Bond 1.75% 3/11/2040	99,701	0.01
EUR 200,000	EDP 1.7% 20/7/2080	217,255	0.02	EUR 520,000	Slovenia Government Bond 3.625% 11/3/2033	607,601	0.06
EUR 100,000	EDP 4.75% 29/5/2054	111,525	0.01			707,302	0.07
EUR 610,000	Portugal Obrigacoes do Tesouro OT 1.95% 15/6/2029	660,653	0.07		South Africa		
EUR 1,570,000	Portugal Obrigacoes do Tesouro OT 2.125% 17/10/2028	1,721,188	0.18	ZAR 12,439,000	Republic of South Africa Government Bond 7% 28/2/2031*	615,743	0.07
EUR 357,000	Portugal Obrigacoes do Tesouro OT 4.1% 15/4/2037*	435,981	0.04	ZAR 27,498,846	Republic of South Africa Government Bond 8% 31/1/2030	1,476,544	0.15
		3,146,602	0.32	ZAR 13,361,110	Republic of South Africa Government Bond 8.75% 31/1/2044	604,993	0.06
	Qatar			ZAR 9,697,097	Republic of South Africa Government Bond 9% 31/1/2040*	459,990	0.05
USD 500,000	Qatar Government International Bond 3.25% 2/6/2026*	490,905	0.05			3,157,270	0.33
USD 280,000	Qatar Government International Bond 3.75% 16/4/2030*	275,940	0.03		South Korea		
USD 200,000	Qatar Government International Bond 4.625% 2/6/2046	192,756	0.02	USD 600,000	Korea International Bond 2.75% 19/1/2027	582,651	0.06
USD 200,000	Qatar Government International Bond 5.103% 23/4/2048*	205,112	0.02				
		1,164,713	0.12				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
KRW 743,530,000	Korea Treasury Bond 1.125% 10/9/2025	545,883	0.06	EUR 1,150,000	Spain Government Bond 0.1% 30/4/2031	1,068,428	0.11
KRW 2,190,680,000	Korea Treasury Bond 1.125% 10/9/2039	1,276,932	0.13	EUR 520,000	Spain Government Bond 0.5% 31/10/2031	490,053	0.05
KRW 2,686,940,000	Korea Treasury Bond 1.25% 10/3/2026	1,957,801	0.20	EUR 370,000	Spain Government Bond 0.7% 30/4/2032	349,603	0.04
KRW 4,904,750,000	Korea Treasury Bond 1.875% 10/6/2029	3,497,854	0.36	EUR 3,421,000	Spain Government Bond 0.85% 30/7/2037	2,810,023	0.29
KRW 1,200,000,000	Korea Treasury Bond 2% 10/3/2046	757,505	0.08	EUR 1,013,000	Spain Government Bond 1% 31/10/2050*	626,628	0.06
KRW 1,702,290,000	Korea Treasury Bond 2% 10/3/2049	1,063,978	0.11	EUR 110,000	Spain Government Bond 2.35% 30/7/2033	115,919	0.01
KRW 420,000,000	Korea Treasury Bond 2.125% 10/3/2047	270,586	0.03	EUR 1,503,000	Spain Government Bond 3.45% 31/10/2034	1,713,976	0.18
KRW 2,169,270,000	Korea Treasury Bond 2.25% 10/12/2025	1,608,112	0.17	EUR 1,400,000	Spain Government Bond 3.45% 30/7/2066	1,440,556	0.15
KRW 530,000,000	Korea Treasury Bond 2.375% 10/9/2038	369,891	0.04	EUR 5,980,000	Spain Government Bond 3.55% 31/10/2033	6,903,660	0.72
KRW 1,552,320,000	Korea Treasury Bond 3.25% 10/6/2033	1,184,965	0.12	EUR 28,000	Spain Government Bond 5.15% 31/10/2044	37,954	0.00
KRW 794,210,000	Korea Treasury Bond 3.25% 10/3/2054	628,321	0.07	GBP 200,000	Telefonica Emisiones 5.375% 2/2/2026	264,926	0.03
		13,744,479	1.43			19,507,801	2.02
Spain				Sweden			
EUR 40,251	Autonoria Spain 2021 FT 7.508% 31/1/2039	44,611	0.01	EUR 100,000	Dometic 2% 29/9/2028	98,854	0.01
EUR 63,931	Autonoria Spain 2022 FT 6.408% 27/1/2040	72,799	0.01	EUR 100,000	Fastighets Balder 1.125% 29/1/2027*	103,073	0.01
EUR 63,930	Autonoria Spain 2022 FT 10.608% 29/1/2040	75,558	0.01	EUR 350,000	Stadshypotek 0.5% 11/7/2025	379,180	0.04
EUR 100,000	Banco de Credito Social Cooperativo 1.75% 9/3/2028	105,433	0.01	EUR 1,600,000	Svenska Handelsbanken 4.205% 8/3/2027*	1,777,160	0.19
EUR 100,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	111,005	0.01	GBP 100,000	Swedbank 1.375% 8/12/2027*	121,949	0.01
EUR 100,000	Banco de Sabadell 2% 17/1/2030*	109,898	0.01	SEK 7,040,000	Sweden Government Bond 0.5% 24/11/2045	485,676	0.05
EUR 400,000	Banco de Sabadell 4% 15/1/2030	453,636	0.05	SEK 4,110,000	Sweden Government Bond 0.75% 12/5/2028*	385,101	0.04
EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	116,979	0.01	SEK 12,000,000	Sweden Government Bond 1.75% 11/11/2033	1,143,068	0.12
EUR 100,000	Banco de Sabadell 5.5% 8/9/2029	118,662	0.01	SEK 2,300,000	Sweden Government Bond 3.5% 30/3/2039	259,171	0.03
GBP 300,000	Banco Santander 3.125% 6/10/2026	385,668	0.04	EUR 700,000	Volvo Treasury 3.918% 22/5/2026	776,259	0.08
EUR 800,000	Banco Santander 3.5% 9/1/2030*	892,501	0.09			5,529,491	0.58
EUR 100,000	Bankinter 5% 25/6/2034	112,811	0.01	Switzerland			
EUR 200,000	CaixaBank 5.25% 23/3/2026	218,786	0.03	CHF 1,420,000	Swiss Confederation Government Bond 0% 26/6/2034	1,593,656	0.17
EUR 400,000	Cellnex Finance 2% 15/2/2033*	386,549	0.04	CHF 460,000	Swiss Confederation Government Bond 0.25% 23/6/2035	526,975	0.05
EUR 100,000	Food Service Project 5.5% 21/1/2027	111,101	0.01	CHF 380,000	Swiss Confederation Government Bond 0.875% 22/5/2047	488,594	0.05
EUR 23,767	FT Santander Consumer Spain Auto 2020-1 5.667% 21/3/2033	26,319	0.00	CHF 200,000	Swiss Confederation Government Bond 2% 25/6/2064	388,233	0.04
EUR 100,000	Lorca Telecom Bondco 4% 18/9/2027	110,566	0.01	USD 200,000	UBS 2.095% 11/2/2032	167,864	0.02
EUR 110,000	Lorca Telecom Bondco 5.75% 30/4/2029	127,307	0.01	USD 429,000	UBS 2.746% 11/2/2033	367,296	0.04
EUR 100,000	Naturgy Finance Iberia 2.374% 23/11/2026	105,886	0.01	USD 966,000	UBS 3.091% 14/5/2032	857,738	0.09
				USD 1,881,000	UBS 5.959% 12/1/2034	1,985,307	0.20
						6,375,663	0.66

* All or a portion of this security represents a security on loan.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Thailand				GBP 1,060,000	Barclays 7.09% 6/11/2029	1,488,858	0.15
USD 200,000	Bangkok Bank 3.733% 25/9/2034*	183,923	0.02	USD 200,000	Barclays 9.625% 15/12/2029	220,571	0.02
USD 200,000	Bangkok Bank 5% 23/9/2025	198,000	0.02	GBP 117,000	Bellis Acquisition 8.125% 14/5/2030*	149,763	0.01
THB 12,800,000	Thailand Government Bond 1.585% 17/12/2035	340,980	0.04	EUR 1,600,000	BG Energy Capital 2.25% 21/11/2029	1,692,301	0.17
THB 186,065,000	Thailand Government Bond 2.4% 17/3/2029	5,521,201	0.57	GBP 200,000	BG Energy Capital 5.125% 1/12/2025	263,276	0.03
THB 25,320,000	Thailand Government Bond 2.875% 17/6/2046	714,825	0.07	GBP 177,797	Brants Bridge 2023-1 6.037% 14/6/2066	234,359	0.03
THB 10,510,000	Thailand Government Bond 3.3% 17/6/2038	330,656	0.04	EUR 972,000	British Telecommunications 4.25% 6/1/2033	1,129,852	0.12
THB 25,820,000	Thailand Government Bond 3.35% 17/6/2033	810,723	0.08	GBP 100,000	British Telecommunications 8.375% 20/12/2083*	142,464	0.01
		8,100,308	0.84	GBP 115,000	Canada Square Funding 6 6.491% 17/1/2059	150,343	0.02
Turkey				GBP 130,000	Canada Square Funding 6 6.891% 17/1/2059	168,874	0.02
TRY 14,714,000	Turkiye Government Bond 26.2% 5/10/2033	423,592	0.04	GBP 132,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	174,137	0.02
TRY 4,929,000	Turkiye Government Bond 31.08% 8/11/2028	147,324	0.02	GBP 115,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	151,725	0.02
TRY 17,041,000	Turkiye Government Bond 37% 18/2/2026	492,396	0.05	GBP 100,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	132,114	0.01
		1,063,312	0.11	EUR 200,000	Carnival 1% 28/10/2029	186,795	0.02
United Arab Emirates				GBP 100,000	CD&R Firefly Bidco 8.625% 30/4/2029	133,428	0.01
USD 500,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	500,462	0.05	GBP 100,000	Centrica 6.5% 21/5/2055	134,365	0.01
USD 670,000	Abu Dhabi Government International Bond 3.125% 16/4/2030	637,810	0.07	EUR 350,000	Channel Link Enterprises Finance 2.706% 30/6/2050	367,260	0.04
USD 760,000	Abu Dhabi Government International Bond 4.125% 11/10/2047*	675,286	0.07	GBP 100,000	Dowson 2022-2 10.21% 20/8/2029	133,685	0.02
		1,813,558	0.19	GBP 470,587	East One 2024-1 6.496% 27/12/2055	622,452	0.07
United Kingdom				GBP 100,000	East One 2024-1 6.796% 27/12/2055	130,923	0.01
USD 1,059,000	Anglo American Capital 4% 11/9/2027	1,036,962	0.11	GBP 117,000	East One 2024-1 7.096% 27/12/2055	152,207	0.02
EUR 550,000	Anglo American Capital 4.125% 15/3/2032	620,728	0.06	EUR 100,000	EC Finance 3% 15/10/2026	108,059	0.01
USD 200,000	Anglo American Capital 6% 5/4/2054	206,452	0.02	GBP 216,000	Edenbrook Mortgage Funding 6.07% 22/3/2057	284,384	0.03
GBP 180,000	Asimi Funding 2024-1 6.201% 16/9/2031	237,155	0.03	GBP 110,000	Edenbrook Mortgage Funding 7.15% 22/3/2057	144,713	0.02
GBP 271,188	Atlas Funding 2023-1 6.11% 20/1/2061	358,991	0.04	GBP 100,000	Edenbrook Mortgage Funding 7.75% 22/3/2057	131,340	0.01
GBP 100,000	Atlas Funding 2023-1 6.86% 20/1/2061	133,190	0.01	GBP 232,000	Exmoor Funding 2024-1 6.082% 25/3/2094	305,574	0.03
GBP 282,000	Atlas Funding 2024-1 6.056% 20/9/2061	371,311	0.04	GBP 100,000	Exmoor Funding 2024-1 6.7% 25/3/2094	131,529	0.01
EUR 200,000	Barclays 1.106% 12/5/2032*	186,860	0.02	GBP 207,713	Friary No 8 5.577% 21/10/2071	273,928	0.03
USD 1,165,000	Barclays 2.894% 24/11/2032	1,007,996	0.11	GBP 637,000	Funding IX 5.86% 16/7/2029	839,301	0.09
GBP 100,000	Barclays 3% 8/5/2026	127,509	0.01	GBP 100,000	Funding IX 6.26% 16/7/2029	131,957	0.01
GBP 100,000	Barclays 3.25% 12/2/2027*	125,893	0.01	GBP 100,000	Gatwick Airport Finance 4.375% 7/4/2026*	127,903	0.01
EUR 600,000	Barclays 4.323% 8/5/2028	666,455	0.07	GBP 100,000	Gemgarto 2021-1 6.425% 16/12/2067	131,468	0.01
EUR 871,000	Barclays 5.262% 29/1/2034	1,051,256	0.11				
USD 741,000	Barclays 5.69% 12/3/2030	764,967	0.08				
USD 253,000	Barclays 5.746% 9/8/2033	262,738	0.03				
USD 321,000	Barclays 6.224% 9/5/2034*	342,349	0.04				
USD 310,000	Barclays 6.692% 13/9/2034*	341,192	0.04				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 160,000	Gemgarto 2023-1 6.625% 16/12/2073	212,206	0.02	GBP 136,000	Newday Funding Master Issuer - Series 2021-3 6.31% 15/11/2029	178,945	0.02
GBP 172,653	Greene King Finance 4.064% 15/3/2035	210,745	0.02	GBP 100,000	Newday Funding Master Issuer - Series 2022-2 9.96% 15/7/2030	135,121	0.02
GBP 181,000	Harben Finance 6.241% 28/9/2055	235,445	0.03	GBP 275,000	Newday Funding Master Issuer - Series 2024-2 6.1% 15/7/2032	362,132	0.04
GBP 179,000	Harben Finance 6.591% 28/9/2055	231,143	0.03	GBP 100,000	Newday Funding Master Issuer - Series 2024-2 7.1% 15/7/2032	131,095	0.01
GBP 200,000	Heathrow Finance 3.875% 1/3/2027*	249,085	0.03	EUR 34,153	Paragon Mortgages No 12 4.022% 15/11/2038	35,740	0.00
GBP 100,000	Heathrow Finance 6.625% 1/3/2031*	130,894	0.01	GBP 364,519	Parkmore Point RMBS 2022-1 6.519% 25/7/2045	479,994	0.05
GBP 100,000	Hermitage 2023 7.41% 21/9/2033	133,550	0.01	GBP 110,000	Pinewood Finco 6% 27/3/2030	144,856	0.02
GBP 93,781	Hermitage 2024 6.21% 21/4/2033	123,385	0.01	GBP 100,000	Pinnacle Bidco 10% 11/10/2028*	141,235	0.02
GBP 93,781	Hermitage 2024 6.56% 21/4/2033	123,407	0.01	GBP 224,370	PMF 2024-1 5.94% 16/7/2060	296,456	0.03
GBP 100,000	Hops Hill NO 4 6.903% 21/4/2056	131,316	0.01	GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	127,735	0.01
GBP 100,000	Hops Hill NO 4 7.503% 21/4/2056	129,743	0.01	GBP 150,000	Sage AR Funding No 1 7.13% 17/11/2030	196,872	0.02
GBP 100,000	Hops Hill No2 7.21% 27/11/2054	133,791	0.01	GBP 100,000	Santander UK 3.625% 14/1/2026	129,500	0.01
GBP 100,000	Hops Hill No2 7.81% 27/11/2054	134,605	0.01	EUR 1,082,000	Standard Chartered 0.8% 17/11/2029*	1,072,388	0.11
GBP 1,604,000	HSBC 1.75% 24/7/2027	1,984,684	0.21	GBP 100,000	Stratton Mortgage Funding 2024-2 6.601% 28/6/2050	130,424	0.01
EUR 400,000	HSBC 4.7% 24/9/2026	446,013	0.05	GBP 193,372	Stratton Mortgage Funding 2024-3 5.994% 25/6/2049	254,840	0.03
GBP 640,000	HSBC 6.8% 14/9/2031	911,106	0.09	GBP 152,000	Stratton Mortgage Funding 2024-3 6.369% 25/6/2049	199,924	0.02
EUR 100,000	INEOS Finance 6.375% 15/4/2029*	114,844	0.01	GBP 277,431	Together Asset Backed Securitisation 2023-1ST2 6.19% 20/4/2065	368,122	0.04
EUR 200,000	INEOS Quattro Finance 2 8.5% 15/3/2029*	235,656	0.03	GBP 200,664	Tower Bridge Funding 2022-1 5.835% 20/12/2063	263,912	0.03
GBP 100,000	Informa 3.125% 5/7/2026	126,855	0.01	GBP 100,000	Tower Bridge Funding 2024-1 9.027% 20/1/2066	134,297	0.01
GBP 317,813	Jupiter Mortgage NO 1 6.027% 20/7/2055	419,409	0.04	GBP 138,000	Twin Bridges 2021-1 6.737% 12/3/2055	182,391	0.02
GBP 130,000	Jupiter Mortgage NO 1 7.277% 20/7/2055	173,552	0.02	GBP 100,000	Twin Bridges 2021-1 7.237% 12/3/2055	131,406	0.01
GBP 100,000	Jupiter Mortgage NO 1 8.027% 20/7/2055	133,352	0.01	GBP 100,000	Twin Bridges 2022-2 7.137% 12/6/2055	133,061	0.01
GBP 140,000	Lanebrook Mortgage Transaction 2020-1 7.387% 12/6/2057	184,297	0.02	GBP 386,757	Unique Pub Finance 5.659% 30/6/2027	505,349	0.05
GBP 200,000	Lloyds Banking 2.25% 16/10/2024	261,715	0.03	GBP 2,780,000	United Kingdom Gilt 0.875% 31/7/2033	2,824,652	0.29
EUR 200,000	Lloyds Banking 4.947% 27/6/2025	221,242	0.02	GBP 840,000	United Kingdom Gilt 0.875% 31/1/2046	566,190	0.06
GBP 191,000	London Cards No 2 6.36% 28/3/2034	253,034	0.03	GBP 2,170,000	United Kingdom Gilt 1.125% 22/10/2073	1,076,076	0.11
GBP 139,000	Market Bidco Finco 5.5% 4/11/2027	170,959	0.02	GBP 1,140,000	United Kingdom Gilt 1.5% 31/7/2053	781,843	0.08
GBP 50,000	Mitchells & Butlers Finance 7.488% 15/6/2036	56,018	0.01	GBP 1,998,000	United Kingdom Gilt 1.75% 22/1/2049	1,577,931	0.17
EUR 433,000	Mobico 4.875% 26/9/2031*	474,951	0.05	GBP 3,700,000	United Kingdom Gilt 4.375% 31/7/2054	4,754,763	0.49
GBP 100,000	Mortimer BTL 2021-1 6.56% 23/6/2053	131,491	0.01	USD 200,000	Vmed O2 UK Financing I 4.25% 31/1/2031	174,141	0.02
EUR 1,430,000	Motability Operations 3.875% 24/1/2034	1,610,716	0.17				
GBP 200,000	Nationwide Building Society 5.75% 20/6/2027	252,579	0.03				
GBP 100,000	NatWest 2.875% 19/9/2026	128,294	0.01				
GBP 100,000	NatWest 3.125% 28/3/2027	127,785	0.01				

*All or a portion of this security represents a security on loan.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 300,000	Vmed O2 UK Financing I 4.5% 15/7/2031	339,046	0.04	USD 1,184,078	American Homes 4 Rent 2015-SFR2 Trust 3.732% 17/10/2052	1,167,228	0.12
EUR 450,000	Vodafone 3% 27/8/2080	464,376	0.05	USD 99,000	American International 3.4% 30/6/2030	92,538	0.01
		47,304,592	4.91	USD 216,000	American International 5.125% 27/3/2033	221,145	0.02
	United States			EUR 640,000	American Tower 0.4% 15/2/2027	660,981	0.07
USD 881,000	1211 Avenue of the Americas Trust 2015-1211 3.901% 10/8/2035	859,754	0.09	EUR 775,000	American Tower 0.875% 21/5/2029	761,067	0.08
USD 750,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	717,325	0.07	USD 470,000	American Tower 2.1% 15/6/2030*	409,937	0.04
USD 840,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	808,351	0.08	USD 2,041,000	American Tower 2.3% 15/9/2031	1,739,974	0.18
USD 613,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	519,628	0.05	USD 125,000	American Tower 4.05% 15/3/2032	118,871	0.01
USD 870,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	796,709	0.08	USD 25,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	26,303	0.00
USD 820,000	280 Park Avenue 2017-280P Mortgage Trust 7.162% 15/9/2034	750,702	0.08	USD 774,000	Amgen 2% 15/1/2032	648,886	0.07
USD 187,149	280 Park Avenue 2017-280P Mortgage Trust 7.745% 15/9/2034	174,471	0.02	USD 2,092,000	Amgen 2.45% 21/2/2030*	1,893,024	0.20
USD 4,640,000	AbbVie 3.2% 21/11/2029	4,405,525	0.46	USD 2,545,000	Amgen 5.25% 2/3/2030	2,640,931	0.28
USD 285,000	AbbVie 5.05% 15/3/2034	294,806	0.03	GBP 100,000	Amgen 5.5% 7/12/2026	133,685	0.02
USD 75,000	AbbVie 5.4% 15/3/2054	78,457	0.01	USD 25,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	24,721	0.00
USD 25,000	AdaptHealth 4.625% 1/8/2029	22,835	0.00	USD 70,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	72,345	0.01
USD 25,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	24,168	0.00	USD 160,000	Aon North America 5.75% 1/3/2054	167,184	0.02
USD 25,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	25,349	0.00	USD 25,000	Aramark Services 5% 1/2/2028	24,587	0.00
USD 15,000	Allegiant Travel 7.25% 15/8/2027	14,295	0.00	USD 25,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	25,150	0.00
USD 25,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	24,132	0.00	EUR 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	197,436	0.02
USD 110,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	112,491	0.01	USD 333,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	302,518	0.03
USD 191,000	Allied Universal Holdco 7.875% 15/2/2031	194,339	0.02	USD 1,103,956	AREIT 2022-CRE7 7.584% 17/6/2039	1,106,495	0.11
USD 814,244	Alternative Loan Trust 2005-76 5.912% 25/1/2046	725,362	0.08	USD 15,000	Asbury Automotive 4.625% 15/11/2029	14,310	0.00
USD 794,000	Amazon.com 2.5% 3/6/2050	514,065	0.05	USD 297,000	Astrazeneca Finance 2.25% 28/5/2031	259,865	0.03
USD 638,000	Amazon.com 2.7% 3/6/2060	402,407	0.04	USD 1,048,000	AT&T 2.55% 1/12/2033	871,757	0.09
USD 419,000	Amazon.com 4.7% 1/12/2032	430,683	0.05	GBP 200,000	AT&T 2.9% 4/12/2026	252,395	0.03
USD 216,000	Amazon.com 4.8% 5/12/2034	223,390	0.02	USD 1,132,000	AT&T 3.65% 1/6/2051	848,243	0.09
USD 95,000	AMC Networks 4.25% 15/2/2029*	67,266	0.01	USD 1,311,000	AT&T 3.65% 15/9/2059	932,698	0.10
USD 11,083	American Airlines/AAAdvantage Loyalty IP 5.5% 20/4/2026	11,034	0.00	USD 347,000	AT&T 5.4% 15/2/2034	359,833	0.03
USD 25,000	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	24,500	0.00	GBP 200,000	AT&T 5.5% 15/3/2027*	266,076	0.03
USD 32,000	American Axle & Manufacturing 5% 1/10/2029	29,867	0.00	EUR 100,000	Avantor Funding 2.625% 1/11/2025	109,483	0.01
USD 271,000	American Express 4.42% 3/8/2033	265,205	0.03	USD 25,000	Avantor Funding 4.625% 15/7/2028*	24,388	0.00
USD 670,000	American Express 5.043% 26/7/2028*	680,115	0.07	USD 22,000	Avient 7.125% 1/8/2030	22,895	0.00
				USD 15,000	Avis Budget Car Rental / Avis Budget Finance 4.75% 1/4/2028	13,911	0.00

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 11,000	Avis Budget Car Rental / Avis Budget Finance 5.375% 1/3/2029	10,073	0.00	USD 1,415,000	BHMS 2018-ATLS 6.884% 15/7/2035	1,415,021	0.15
USD 25,000	Avis Budget Car Rental / Avis Budget Finance 8% 15/2/2031*	24,895	0.00	USD 25,000	Block 2.75% 1/6/2026	24,060	0.00
USD 96,000	Ball 6.875% 15/3/2028	99,493	0.01	USD 455,000	Bristol-Myers Squibb 5.1% 22/2/2031	471,762	0.05
USD 505,000	Baltimore Gas and Electric 5.4% 1/6/2053	515,491	0.06	USD 205,000	Broadcom 2.45% 15/2/2031	179,572	0.02
USD 450,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	429,145	0.04	USD 474,000	Broadcom 3.137% 15/11/2035	397,440	0.04
USD 1,668,444	Banc of America Funding 2006-I Trust 5.83% 20/12/2046	1,354,027	0.14	USD 1,042,000	Broadcom 3.419% 15/4/2033*	932,328	0.10
EUR 1,858,000	Bank of America 0.654% 26/10/2031	1,740,727	0.18	USD 834,000	Broadcom 3.469% 15/4/2034	740,426	0.08
EUR 202,000	Bank of America 0.694% 22/3/2031	192,679	0.02	USD 868,000	Broadcom 4.15% 15/11/2030	846,492	0.09
USD 99,000	Bank of America 0.981% 25/9/2025	98,710	0.01	USD 417,000	Broadcom 4.15% 15/4/2032	399,286	0.04
USD 2,589,000	Bank of America 1.922% 24/10/2031	2,207,930	0.23	USD 15,000	Builders FirstSource 6.375% 15/6/2032	15,451	0.00
USD 128,000	Bank of America 2.299% 21/7/2032	109,369	0.01	USD 756,000	Burlington Northern Santa Fe 3.05% 15/2/2051	535,093	0.06
EUR 314,000	Bank of America 2.824% 27/4/2033	330,403	0.03	USD 180,000	Burlington Northern Santa Fe 5.5% 15/3/2055	190,339	0.02
USD 1,080,000	Bank of America 2.972% 4/2/2033	955,406	0.10	USD 890,000	BX Commercial Mortgage Trust 2024-BIO2 5.594% 13/8/2041	904,359	0.09
USD 211,000	Bank of America 2.972% 21/7/2052	148,071	0.02	USD 1,415,000	BX Trust 2018-GW 6.434% 15/5/2035	1,412,177	0.15
USD 1,706,000	Bank of America 3.194% 23/7/2030	1,600,025	0.17	USD 440,000	BXP Trust 2017-GM 3.379% 13/6/2039	419,913	0.04
EUR 968,000	Bank of America 4.134% 12/6/2028	1,104,693	0.12	USD 1,220,000	BXP Trust 2017-GM 3.539% 13/6/2039	1,142,082	0.12
USD 889,000	Bank of America 4.271% 23/7/2029	880,540	0.09	USD 730,000	BXP Trust 2017-GM 3.539% 13/6/2039	674,948	0.07
EUR 600,000	Bank of America 4.7% 22/9/2026	668,914	0.07	USD 25,000	Calpine 4.625% 1/2/2029	23,855	0.00
USD 98,000	Bank of America 5.015% 22/7/2033	99,477	0.01	USD 543,000	Cameron LNG 3.302% 15/1/2035	464,384	0.05
USD 514,000	Bank of America 5.202% 25/4/2029	525,458	0.05	USD 280,000	Cameron LNG 3.402% 15/1/2038	235,433	0.03
USD 70,000	Bath & Body Works 6.625% 1/10/2030	70,907	0.01	USD 403,000	Capital One Financial 2.618% 2/11/2032	339,815	0.04
USD 1,169,086	Bayview Commercial Asset Trust 2006-1 5.797% 25/4/2036	1,106,067	0.11	EUR 2,611,000	Carrier Global 4.125% 29/5/2028*	2,975,402	0.31
USD 375,257	Bayview Commercial Asset Trust 2007-4 6.067% 25/9/2037	358,709	0.04	EUR 200,000	Catalent Pharma Solutions 2.375% 1/3/2028	215,695	0.02
USD 2,035,000	BBCMS 2018-TALL Mortgage Trust 6.256% 15/3/2037	1,921,680	0.20	USD 180,000	CCO / CCO Capital 4.25% 1/2/2031	156,585	0.02
USD 200,000	BBCMS 2018-TALL Mortgage Trust 6.505% 15/3/2037	183,496	0.02	USD 169,000	CCO / CCO Capital 4.5% 15/8/2030	151,228	0.02
USD 549,995	BDS 2022-FL12 7.472% 19/8/2038	551,169	0.06	USD 25,000	CCO / CCO Capital 4.5% 1/5/2032	21,340	0.00
USD 1,115,042	Bear Stearns ALT-A Trust 2007-1 5.712% 25/1/2047	916,165	0.10	USD 169,000	CCO / CCO Capital 4.75% 1/3/2030	154,744	0.02
EUR 200,000	Belden 3.875% 15/3/2028	219,096	0.02	USD 25,000	CCO / CCO Capital 5.125% 1/5/2027	24,558	0.00
USD 416,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	370,676	0.04	USD 210,000	CCO / CCO Capital 5.375% 1/6/2029	199,240	0.02
USD 655,682	Benchmark 2018-B5 Mortgage Trust 4.57% 15/7/2051	601,907	0.06	USD 130,000	CenterPoint Energy Houston Electric 3.35% 1/4/2051	95,157	0.01
				USD 37,000	CenterPoint Energy Houston Electric 3.95% 1/3/2048	30,229	0.00
				USD 25,000	Charles River Laboratories International 3.75% 15/3/2029	23,427	0.00

*All or a portion of this security represents a security on loan.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 335,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	205,699	0.02	USD 85,000	Cleveland-Cliffs 6.75% 15/4/2030	86,202	0.01
USD 756,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	472,405	0.05	USD 712,000	Cloud Software 6.5% 31/3/2029	702,588	0.07
USD 23,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033*	20,999	0.00	USD 192,000	Coca-Cola 5.2% 14/1/2055	198,219	0.02
USD 164,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	125,995	0.01	USD 1,374,000	Comcast 1.5% 15/2/2031	1,145,736	0.12
USD 374,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	313,340	0.03	USD 276,000	Comcast 3.4% 15/7/2046	210,258	0.02
EUR 200,000	Chemours 4% 15/5/2026*	218,965	0.02	USD 1,295,000	Comcast 3.969% 1/11/2047	1,069,404	0.11
USD 49,000	Chemours 4.625% 15/11/2029	43,430	0.01	USD 716,000	Comcast 4.25% 15/1/2033	694,412	0.07
USD 3,064	CHL Mortgage Pass-Through Trust 2004-29 5.932% 25/2/2035	2,864	0.00	USD 1,837,717	COMM 2015-CCRE27 Mortgage Trust 4.487% 10/10/2048	1,719,916	0.18
USD 25,000	CHS/Community Health Systems 4.75% 15/2/2031	21,270	0.00	USD 635,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	609,490	0.06
USD 155,000	CHS/Community Health Systems 5.25% 15/5/2030	139,114	0.02	USD 25,000	Compass Diversified 5.25% 15/4/2029	24,267	0.00
USD 25,000	CHS/Community Health Systems 5.625% 15/3/2027	24,215	0.00	USD 4,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	4,154	0.00
USD 250,000	Citibank 5.57% 30/4/2034	263,600	0.03	USD 750,000	Credit Suisse USA 7.125% 15/7/2032	859,091	0.09
GBP 200,000	Citigroup 1.75% 23/10/2026	247,263	0.03	USD 25,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	24,770	0.00
USD 135,000	Citigroup 2.561% 1/5/2032	117,372	0.01	USD 170,000	Crown Castle 2.25% 15/1/2031	145,580	0.02
USD 136,000	Citigroup 2.572% 3/6/2031	121,255	0.01	USD 394,000	Crown Castle 2.5% 15/7/2031	338,190	0.04
USD 210,000	Citigroup 2.666% 29/1/2031	189,527	0.02	USD 872,000	Crown Castle 3.3% 1/7/2030	805,982	0.08
USD 130,000	Citigroup 2.976% 5/11/2030	119,895	0.01	USD 351,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.706% 15/11/2048	326,246	0.03
USD 143,000	Citigroup 3.057% 25/1/2033	126,359	0.01	USD 220,000	CSAIL 2017-CX10 Commercial Mortgage Trust 3.458% 15/11/2050	207,581	0.02
USD 124,000	Citigroup 3.785% 17/3/2033	114,882	0.01	USD 885,000	CSAIL 2018-C14 Commercial Mortgage Trust 5.04% 15/11/2051	831,758	0.09
USD 124,000	Citigroup 3.98% 20/3/2030	120,598	0.01	USD 200,000	CSC 4.5% 15/11/2031	133,778	0.02
USD 129,000	Citigroup 4.412% 31/3/2031	127,135	0.01	USD 200,000	CSC 5.5% 15/4/2027	163,877	0.02
USD 941,000	Citigroup 4.91% 24/5/2033	938,707	0.10	USD 544,000	CSX 4.1% 15/11/2032	529,247	0.06
USD 409,000	Citigroup 5.449% 11/6/2035*	421,929	0.04	USD 307,000	CVS Health 4.3% 25/3/2028	303,646	0.03
USD 803,000	Citigroup 6.27% 17/11/2033	872,638	0.09	USD 1,279,000	CVS Health 5.125% 20/7/2045	1,164,546	0.12
USD 204,000	Citigroup Commercial Mortgage Trust 2016-C2 3.176% 10/8/2049	191,481	0.02	USD 278,245	CWABS Asset-Backed Certificates Trust 2006-25 5.532% 25/6/2037	262,338	0.03
USD 915,000	Citigroup Commercial Mortgage Trust 2018-C5 4.408% 10/6/2051	886,514	0.09	USD 65,000	DaVita 3.75% 15/2/2031	57,960	0.01
USD 215,024	Citigroup Mortgage Loan Trust 2006-FX1 7.275% 25/10/2036	123,646	0.01	USD 26,000	DaVita 4.625% 1/6/2030	24,568	0.00
USD 413,850	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	384,949	0.04	USD 360,000	DBGS 2018-BIOD Mortgage Trust 6.521% 15/5/2035	357,345	0.04
USD 25,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	25,798	0.00	USD 286,203	DBGS 2018-BIOD Mortgage Trust 7.333% 15/5/2035	282,289	0.03
USD 92,000	Clear Channel Outdoor 9% 15/9/2028	97,898	0.01	USD 700,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	650,443	0.07
				USD 25,000	Delta Air Lines 7.375% 15/1/2026	25,606	0.00
				USD 43,000	Directv Financing 8.875% 1/2/2030	43,649	0.01
				USD 22,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	21,320	0.00
				USD 25,000	DT Midstream 4.125% 15/6/2029	23,774	0.00

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 25,000	Edgewell Personal Care 4.125% 1/4/2029	23,706	0.00	USD 63,724	Fannie Mae Pool 2% 1/11/2051	52,485	0.01
USD 1,776,000	Edison International 6.95% 15/11/2029*	1,945,985	0.20	USD 116,914	Fannie Mae Pool 2% 1/12/2051	97,685	0.01
USD 252,000	Elevance Health 3.6% 15/3/2051	190,512	0.02	USD 49,302	Fannie Mae Pool 2% 1/12/2051	41,838	0.00
USD 484,000	Elevance Health 5.125% 15/2/2053	465,815	0.05	USD 77,041	Fannie Mae Pool 2% 1/12/2051	63,424	0.01
USD 100,000	Elevance Health 5.65% 15/6/2054	103,726	0.01	USD 172,164	Fannie Mae Pool 2% 1/12/2051	144,009	0.02
USD 217,000	Eli Lilly 5.1% 9/2/2064	219,037	0.02	USD 258,139	Fannie Mae Pool 2% 1/12/2051	214,867	0.02
USD 15,000	Eli Lilly 5.2% 14/8/2064	15,355	0.00	USD 262,409	Fannie Mae Pool 2% 1/12/2051	219,250	0.02
EUR 100,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	116,028	0.01	USD 240,419	Fannie Mae Pool 2% 1/1/2052	201,257	0.02
USD 25,000	Encompass Health 4.5% 1/2/2028	24,450	0.00	USD 242,331	Fannie Mae Pool 2% 1/1/2052	202,781	0.02
EUR 200,000	Encore Capital 4.875% 15/10/2025	222,158	0.02	USD 207,938	Fannie Mae Pool 2% 1/1/2052	173,997	0.02
USD 32,000	Energizer 4.375% 31/3/2029	30,083	0.01	USD 317,304	Fannie Mae Pool 2% 1/1/2052	266,194	0.03
USD 50,000	Entegris 4.75% 15/4/2029	49,092	0.01	USD 63,980	Fannie Mae Pool 2% 1/1/2052	52,614	0.01
USD 25,000	EQM Midstream Partners 6.5% 1/7/2027	25,639	0.00	USD 122,987	Fannie Mae Pool 2% 1/2/2052	102,996	0.01
USD 1,009,000	Equinix 3.9% 15/4/2032	954,277	0.10	USD 282,117	Fannie Mae Pool 2% 1/2/2052	236,041	0.02
USD 128,000	Exelon 4.7% 15/4/2050	114,632	0.01	USD 145,967	Fannie Mae Pool 2% 1/2/2052	122,127	0.01
USD 588,919	Fannie Mae Pool 1.5% 1/11/2041	487,267	0.05	USD 266,007	Fannie Mae Pool 2% 1/3/2052	222,152	0.02
USD 1,334,978	Fannie Mae Pool 1.5% 1/12/2041	1,113,208	0.12	USD 184,681	Fannie Mae Pool 2% 1/3/2052	154,461	0.02
USD 190,071	Fannie Mae Pool 1.5% 1/11/2050	149,308	0.02	USD 412,252	Fannie Mae Pool 2.5% 1/6/2031	393,918	0.04
USD 255,715	Fannie Mae Pool 1.5% 1/3/2051	200,834	0.02	USD 327,487	Fannie Mae Pool 2.5% 1/7/2050	285,305	0.03
USD 196,656	Fannie Mae Pool 2% 1/11/2031	185,130	0.02	USD 323,278	Fannie Mae Pool 2.5% 1/7/2050	281,639	0.03
USD 556,983	Fannie Mae Pool 2% 1/4/2036	507,939	0.05	USD 332,834	Fannie Mae Pool 2.5% 1/7/2050	289,964	0.03
USD 120,068	Fannie Mae Pool 2% 1/3/2037	109,491	0.01	USD 356,715	Fannie Mae Pool 2.5% 1/8/2050	310,768	0.03
USD 699,472	Fannie Mae Pool 2% 1/6/2041	607,177	0.06	USD 109,814	Fannie Mae Pool 2.5% 1/8/2050	95,669	0.01
USD 810,485	Fannie Mae Pool 2% 1/2/2042	701,862	0.07	USD 248,537	Fannie Mae Pool 2.5% 1/11/2050	218,064	0.02
USD 105,485	Fannie Mae Pool 2% 1/4/2042	91,326	0.01	USD 62,862	Fannie Mae Pool 2.5% 1/1/2051	54,726	0.01
USD 1,746,964	Fannie Mae Pool 2% 1/8/2042	1,513,208	0.16	USD 674,782	Fannie Mae Pool 2.5% 1/10/2051	591,937	0.06
USD 161,504	Fannie Mae Pool 2% 1/9/2050	133,466	0.01	USD 163,722	Fannie Mae Pool 2.5% 1/11/2051	143,072	0.01
USD 290,839	Fannie Mae Pool 2% 1/10/2050	240,715	0.03	USD 534,254	Fannie Mae Pool 2.5% 1/11/2051	468,743	0.05
USD 85,086	Fannie Mae Pool 2% 1/12/2050	71,120	0.01	USD 549,661	Fannie Mae Pool 2.5% 1/1/2052	481,279	0.05
USD 277,640	Fannie Mae Pool 2% 1/12/2050	231,991	0.02	USD 964,412	Fannie Mae Pool 2.5% 1/1/2052	835,756	0.09
USD 301,988	Fannie Mae Pool 2% 1/1/2051	249,280	0.03	USD 138,114	Fannie Mae Pool 2.5% 1/1/2052	120,491	0.01
USD 234,884	Fannie Mae Pool 2% 1/2/2051	194,183	0.02	USD 98,257	Fannie Mae Pool 2.5% 1/2/2052	85,905	0.01
USD 184,437	Fannie Mae Pool 2% 1/3/2051	154,160	0.02	USD 357,207	Fannie Mae Pool 2.5% 1/2/2052	310,960	0.03
USD 102,506	Fannie Mae Pool 2% 1/3/2051	85,648	0.01	USD 417,250	Fannie Mae Pool 2.5% 1/2/2052	363,960	0.04
USD 90,765	Fannie Mae Pool 2% 1/4/2051	76,010	0.01	USD 66,277	Fannie Mae Pool 2.5% 1/2/2052	58,122	0.01
USD 139,012	Fannie Mae Pool 2% 1/4/2051	116,191	0.01	USD 25,723	Fannie Mae Pool 3% 1/7/2029	25,066	0.00
USD 158,488	Fannie Mae Pool 2% 1/4/2051	132,472	0.01	USD 135,982	Fannie Mae Pool 3% 1/7/2029	132,519	0.01
USD 49,447	Fannie Mae Pool 2% 1/4/2051	41,310	0.00	USD 146,054	Fannie Mae Pool 3% 1/10/2029	142,090	0.01
USD 703,098	Fannie Mae Pool 2% 1/8/2051	579,852	0.06	USD 78,135	Fannie Mae Pool 3% 1/1/2030	75,876	0.01
USD 323,946	Fannie Mae Pool 2% 1/11/2051	270,758	0.03	USD 32,678	Fannie Mae Pool 3% 1/6/2030	31,772	0.00
USD 102,681	Fannie Mae Pool 2% 1/11/2051	86,070	0.01	USD 976,739	Fannie Mae Pool 3% 1/3/2047	891,470	0.09
USD 84,876	Fannie Mae Pool 2% 1/11/2051	71,077	0.01	USD 360,169	Fannie Mae Pool 3% 1/8/2050	325,781	0.03
USD 187,033	Fannie Mae Pool 2% 1/11/2051	156,567	0.02	USD 355,386	Fannie Mae Pool 3% 1/11/2051	318,457	0.03
USD 292,504	Fannie Mae Pool 2% 1/11/2051	240,676	0.03	USD 158,223	Fannie Mae Pool 3% 1/12/2051	142,722	0.01
				USD 616,924	Fannie Mae Pool 3% 1/3/2052	555,960	0.06
				USD 52,121	Fannie Mae Pool 3% 1/4/2052	47,123	0.01
				USD 84,795	Fannie Mae Pool 3% 1/5/2052	76,264	0.01
				USD 183,645	Fannie Mae Pool 3.5% 1/10/2030	180,519	0.02

*All or a portion of this security represents a security on loan.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,706	Fannie Mae Pool 3.5% 1/11/2032	4,611	0.00	USD 1,125,000	Florida Power & Light 2.45% 3/2/2032	982,290	0.10
USD 261,083	Fannie Mae Pool 3.5% 1/12/2047	244,855	0.03	USD 955,000	Florida Power & Light 3.15% 1/10/2049	694,853	0.07
USD 157,776	Fannie Mae Pool 3.5% 1/1/2048	148,406	0.02	USD 155,000	Florida Power & Light 3.99% 1/3/2049	130,555	0.01
USD 119,631	Fannie Mae Pool 3.5% 1/2/2048	112,525	0.01	USD 330,000	Florida Power & Light 4.8% 15/5/2033	334,219	0.04
USD 11,761	Fannie Mae Pool 4% 1/9/2033	11,698	0.00	USD 40,000	Florida Power & Light 5.6% 15/6/2054	43,004	0.00
USD 30,502	Fannie Mae Pool 4% 1/10/2033	30,533	0.00	USD 200,000	Ford Motor 3.25% 12/2/2032	170,647	0.02
USD 107,241	Fannie Mae Pool 4% 1/4/2045	104,130	0.01	USD 456,000	Ford Motor 6.1% 19/8/2032	469,877	0.05
USD 118,038	Fannie Mae Pool 4% 1/8/2049	113,568	0.01	USD 345,000	Ford Motor Credit 6.125% 8/3/2034	350,770	0.04
USD 130,100	Fannie Mae Pool 4% 1/9/2050	126,350	0.01	USD 311,056	Freddie Mac Gold Pool 2.5% 1/12/2027	301,625	0.03
USD 31,614	Fannie Mae Pool 4% 1/9/2050	30,304	0.00	USD 881,363	Freddie Mac Gold Pool 4% 1/8/2044	862,623	0.09
USD 173,272	Fannie Mae Pool 4% 1/8/2052	167,091	0.02	USD 475,938	Freddie Mac Gold Pool 4% 1/2/2045	467,474	0.05
USD 83,637	Fannie Mae Pool 4.5% 1/8/2042	83,950	0.01	USD 260,605	Freddie Mac Gold Pool 4% 1/6/2045	255,065	0.03
USD 29,058	Fannie Mae Pool 4.5% 1/1/2043	29,167	0.00	USD 134,387	Freddie Mac Gold Pool 4.5% 1/9/2039	134,028	0.01
USD 71,560	Fannie Mae Pool 4.5% 1/8/2045	71,266	0.01	USD 69,806	Freddie Mac Gold Pool 4.5% 1/2/2040	69,751	0.01
USD 49,535	Fannie Mae Pool 4.5% 1/7/2049	48,895	0.01	USD 36,155	Freddie Mac Gold Pool 5% 1/10/2036	37,048	0.00
USD 67,562	Fannie Mae Pool 4.5% 1/7/2052	65,970	0.01	USD 406	Freddie Mac Gold Pool 6.5% 1/8/2032	422	0.00
USD 930,673	Fannie Mae Pool 5% 1/10/2035	950,133	0.10	USD 82,401	Freddie Mac Pool 1.5% 1/8/2050	64,915	0.01
USD 118,419	Fannie Mae Pool 5% 1/3/2050	119,946	0.01	USD 209,759	Freddie Mac Pool 1.5% 1/10/2050	164,899	0.02
USD 59,247	Fannie Mae Pool 5% 1/9/2052	59,538	0.01	USD 1,112,621	Freddie Mac Pool 1.5% 1/11/2051	872,287	0.09
USD 4,340	Fannie Mae Pool 5.5% 1/2/2035	4,441	0.00	USD 88,571	Freddie Mac Pool 2% 1/2/2036	80,884	0.01
USD 328,248	Fannie Mae Pool 5.5% 1/8/2037	338,676	0.04	USD 550,299	Freddie Mac Pool 2% 1/1/2037	501,823	0.05
USD 229,756	Fannie Mae Pool 5.5% 1/8/2037	237,218	0.02	USD 116,188	Freddie Mac Pool 2% 1/3/2042	100,574	0.01
USD 573,812	Fannie Mae Pool 5.5% 1/7/2053	580,550	0.06	USD 54,269	Freddie Mac Pool 2% 1/8/2050	45,240	0.00
USD 139,504	Fannie Mae Pool 5.5% 1/10/2053	141,459	0.01	USD 84,051	Freddie Mac Pool 2% 1/11/2050	70,323	0.01
USD 314,558	Fannie Mae Pool 6% 1/5/2041	330,398	0.03	USD 517,304	Freddie Mac Pool 2% 1/3/2051	425,990	0.04
USD 270,906	Fannie Mae Pool 6.5% 1/10/2053	280,449	0.03	USD 258,635	Freddie Mac Pool 2% 1/4/2051	216,416	0.02
USD 707,380	Fannie Mae Pool 6.5% 1/6/2054	728,709	0.08	USD 151,509	Freddie Mac Pool 2% 1/5/2051	126,638	0.01
USD 1,098,398	Fannie Mae Pool 6.5% 1/7/2054	1,131,649	0.12	USD 8,948,317	Freddie Mac Pool 2% 1/5/2051	7,386,039	0.77
USD 1,903,798	Fannie Mae REMICS 6.399% 25/6/2054	1,907,369	0.20	USD 44,688	Freddie Mac Pool 2% 1/9/2051	37,351	0.00
USD 1,586,616	Fannie Mae REMICS 6.399% 25/6/2054	1,589,233	0.17	USD 205,189	Freddie Mac Pool 2% 1/9/2051	170,839	0.02
USD 238,972	Fannie Mae-Aces 3.661% 25/9/2028	233,949	0.02	USD 42,619	Freddie Mac Pool 2% 1/10/2051	35,108	0.00
USD 615,927	FBR Securitization Trust 6.097% 25/11/2035	607,967	0.06	USD 568,835	Freddie Mac Pool 2% 1/10/2051	472,829	0.05
USD 1,500,000	Federal Farm Credit Banks Funding 2.1% 19/11/2040	1,049,476	0.11	USD 68,431	Freddie Mac Pool 2% 1/12/2051	57,157	0.01
USD 1,130,000	Federal Home Loan Banks 2% 4/5/2035	904,547	0.09	USD 144,865	Freddie Mac Pool 2% 1/12/2051	121,040	0.01
USD 500,000	Federal Home Loan Mortgage 4% 18/11/2024	498,915	0.05	USD 179,099	Freddie Mac Pool 2% 1/12/2051	149,981	0.02
USD 2,423,000	Federal Home Loan Mortgage 6.25% 15/7/2032	2,805,779	0.29	USD 28,063	Freddie Mac Pool 2% 1/12/2051	23,727	0.00
USD 492,000	FirstEnergy Transmission 4.55% 1/4/2049	430,707	0.05	USD 431,191	Freddie Mac Pool 2% 1/1/2052	361,042	0.04
USD 2,000	FirstEnergy Transmission 5.45% 15/7/2044	1,951	0.00	USD 314,784	Freddie Mac Pool 2% 1/1/2052	264,080	0.03
USD 172,000	Fiserv 5.45% 15/3/2034	177,965	0.02	USD 229,825	Freddie Mac Pool 2% 1/1/2052	192,362	0.02
USD 115,000	Fiserv 5.6% 2/3/2033	120,752	0.01	USD 77,994	Freddie Mac Pool 2% 1/2/2052	64,249	0.01
USD 250,000	Florida Development Finance 12% 15/7/2032	266,876	0.03	USD 59,250	Freddie Mac Pool 2.5% 1/7/2050	51,528	0.01

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 506,749	Freddie Mac Pool 2.5% 1/2/2051	442,963	0.05	USD 875,000	FS Rialto 2022-FL6 Issuer 7.922% 17/8/2037	879,292	0.09
USD 294,952	Freddie Mac Pool 2.5% 1/5/2051	259,605	0.03	USD 99,000	Gap 3.625% 1/10/2029	88,685	0.01
USD 442,147	Freddie Mac Pool 2.5% 1/5/2051	386,161	0.04	USD 313,000	Gen Digital 6.75% 30/9/2027	321,424	0.03
USD 288,085	Freddie Mac Pool 2.5% 1/11/2051	251,392	0.03	USD 360,000	General Motors Financial 5.6% 18/6/2031	369,658	0.04
USD 213,316	Freddie Mac Pool 2.5% 1/12/2051	186,086	0.02	USD 593,000	General Motors Financial 5.75% 8/2/2031	613,917	0.06
USD 617,653	Freddie Mac Pool 3% 1/8/2050	561,111	0.06	USD 341,000	General Motors Financial 5.95% 4/4/2034	354,499	0.04
USD 126,078	Freddie Mac Pool 3% 1/8/2050	113,936	0.01	USD 25,000	Genesis Energy / Genesis Energy Finance 8% 15/1/2027	25,719	0.00
USD 317,292	Freddie Mac Pool 3% 1/9/2050	289,483	0.03	USD 25,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	26,548	0.01
USD 82,132	Freddie Mac Pool 3% 1/7/2051	74,429	0.01	USD 932,000	Gilead Sciences 2.8% 1/10/2050	619,488	0.07
USD 106,309	Freddie Mac Pool 3% 1/10/2051	95,645	0.01	USD 608	Ginnie Mae I Pool 6.5% 15/4/2031	627	0.00
USD 60,516	Freddie Mac Pool 3% 1/2/2052	54,949	0.01	USD 2,222	Ginnie Mae I Pool 6.5% 15/7/2031	2,295	0.00
USD 597,757	Freddie Mac Pool 3% 1/8/2052	538,985	0.06	USD 941,816	Ginnie Mae II Pool 2% 20/8/2050	796,871	0.08
USD 64,740	Freddie Mac Pool 3.5% 1/1/2034	62,905	0.01	USD 119,077	Ginnie Mae II Pool 2% 20/11/2050	100,699	0.01
USD 1,955,968	Freddie Mac Pool 3.5% 1/9/2046	1,845,882	0.19	USD 351,224	Ginnie Mae II Pool 2.5% 20/4/2051	308,282	0.03
USD 158,100	Freddie Mac Pool 3.5% 1/1/2048	148,710	0.02	USD 471,482	Ginnie Mae II Pool 2.5% 20/10/2051	413,549	0.04
USD 488,787	Freddie Mac Pool 4% 1/1/2045	478,850	0.05	USD 328,169	Ginnie Mae II Pool 2.5% 20/12/2051	287,967	0.03
USD 8,788	Freddie Mac Pool 4% 1/7/2048	8,482	0.00	USD 268,764	Ginnie Mae II Pool 2.5% 20/7/2052	235,928	0.02
USD 140,615	Freddie Mac Pool 4% 1/5/2050	136,396	0.01	USD 85,289	Ginnie Mae II Pool 3% 20/4/2050	77,655	0.01
USD 324,664	Freddie Mac Pool 4.5% 1/10/2047	322,803	0.03	USD 107,206	Ginnie Mae II Pool 3% 20/5/2050	97,600	0.01
USD 64,053	Freddie Mac Pool 4.5% 1/7/2052	62,552	0.01	USD 498,136	Ginnie Mae II Pool 3% 20/6/2051	451,996	0.05
USD 379,373	Freddie Mac Pool 4.5% 1/7/2052	370,478	0.04	USD 158,363	Ginnie Mae II Pool 3% 20/12/2051	143,653	0.02
USD 123,212	Freddie Mac Pool 4.5% 1/8/2052	120,259	0.01	USD 98,192	Ginnie Mae II Pool 3% 20/1/2052	89,076	0.01
USD 35,273	Freddie Mac Pool 4.5% 1/12/2052	34,402	0.00	USD 897,270	Ginnie Mae II Pool 3.5% 20/11/2046	847,793	0.09
USD 449,664	Freddie Mac Pool 4.5% 1/6/2053	441,113	0.05	USD 637,852	Ginnie Mae II Pool 4% 20/6/2047	617,368	0.06
USD 324,903	Freddie Mac Pool 5% 1/7/2053	323,826	0.03	USD 546,074	Ginnie Mae II Pool 4% 20/12/2052	523,261	0.05
USD 122,651	Freddie Mac Pool 5.5% 1/3/2054	123,668	0.01	USD 540,484	Ginnie Mae II Pool 4.5% 20/5/2041	543,286	0.06
USD 981,818	Freddie Mac Pool 6% 1/10/2053	1,003,337	0.10	USD 41,449	Ginnie Mae II Pool 4.5% 20/9/2048	41,118	0.00
USD 296,226	Freddie Mac Pool 6% 1/11/2053	302,367	0.03	USD 15,524	Ginnie Mae II Pool 4.5% 20/4/2050	15,407	0.00
USD 213,146	Freddie Mac Pool 6.5% 1/1/2054	220,488	0.02	USD 218,111	Ginnie Mae II Pool 5% 20/7/2040	221,074	0.02
USD 216,512	Freddie Mac Pool 6.5% 1/1/2054	224,073	0.02	USD 1,249,000	Global Payments 2.15% 15/1/2027	1,183,146	0.12
USD 32,918	Freddie Mac Pool 6.5% 1/7/2054	33,929	0.00	USD 455,000	Global Payments 4.95% 15/8/2027	460,279	0.05
USD 1,578,777	Freddie Mac REMICS 6.549% 25/6/2054	1,588,335	0.16	USD 220,000	Goldman Sachs 1.992% 27/1/2032	185,539	0.02
USD 1,183,150	Freddie Mac REMICS 6.549% 25/6/2054	1,190,334	0.12	USD 1,847,000	Goldman Sachs 2.383% 21/7/2032	1,578,399	0.16
USD 650,938	Freddie Mac REMICS 6.599% 25/3/2054	654,356	0.07	USD 191,000	Goldman Sachs 2.615% 22/4/2032	166,683	0.01
USD 1,760,365	Freddie Mac Strips 6.549% 25/5/2054	1,766,140	0.18				
USD 33,000	Freedom Mortgage 9.25% 1/2/2029	33,887	0.00				
USD 30,000	Freedom Mortgage 12% 1/10/2028	32,671	0.00				
USD 7,000	Freedom Mortgage 12.25% 1/10/2030	7,774	0.00				
USD 1,265,000	FREMF 2018-K72 Mortgage Trust 4.119% 25/12/2050	1,229,829	0.13				
USD 80,000	Frontier Communications 5% 1/5/2028	77,852	0.01				
USD 162,000	Frontier Communications 8.75% 15/5/2030	171,244	0.02				

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 160,000	Goldman Sachs 2.65% 21/10/2032	138,537	0.01	USD 22,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	21,885	0.00
USD 932,000	Goldman Sachs 3.102% 24/2/2033	827,141	0.09	USD 25,000	Hologic 3.25% 15/2/2029	23,123	0.00
GBP 1,119,000	Goldman Sachs 3.625% 29/10/2029*	1,401,419	0.15	USD 206,000	Home Depot 2.7% 15/4/2030	189,856	0.02
EUR 1,937,000	Goldman Sachs 4% 21/9/2029*	2,224,072	0.23	USD 55,000	Home Depot 5.3% 25/6/2054	56,755	0.01
USD 1,400,000	Goldman Sachs 5.049% 23/7/2030	1,423,613	0.15	USD 25,000	Home Depot 5.4% 25/6/2064	26,060	0.00
USD 868,000	Goldman Sachs 5.33% 23/7/2035	887,338	0.09	USD 700,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	674,858	0.07
USD 1,078,000	Goldman Sachs 5.727% 25/4/2030	1,125,200	0.12	USD 44,000	Howard Hughes 5.375% 1/8/2028	42,913	0.00
USD 714,000	Goldman Sachs 5.851% 25/4/2035	756,508	0.08	USD 1,866,977	HSI Asset Securitization Trust 2007-NC1 5.672% 25/4/2037	1,218,395	0.13
GBP 100,000	Goldman Sachs 7.25% 10/4/2028	141,823	0.02	USD 385,000	Humana 2.15% 3/2/2032	320,506	0.03
USD 151,519	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	124,881	0.01	EUR 580,000	Illinois Tool Works 3.375% 17/5/2032	648,804	0.07
USD 1,449,703	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,384,333	0.14	USD 25,000	Imola Merger 4.75% 15/5/2029	24,076	0.00
USD 80,000	Goodyear Tire & Rubber 5% 15/7/2029	74,379	0.01	USD 536,971	IndyMac INDX Mortgage Loan Trust 2006-AR15 5.632% 25/7/2036	515,071	0.05
USD 103,000	Gray Television 4.75% 15/10/2030	59,135	0.01	USD 154,000	Iron Mountain 4.5% 15/2/2031	144,892	0.02
USD 760,000	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	750,805	0.08	USD 69,000	Iron Mountain 7% 15/2/2029	71,611	0.01
USD 1,260,000	GS Mortgage II Series 2005-ROCK 5.515% 3/5/2032	1,249,443	0.13	USD 4,767,030	IXIS Real Estate Capital Trust 2006-HE2 5.912% 25/8/2036	1,327,177	0.14
USD 1,162,000	GS Mortgage Trust 2016-GS2 3.759% 10/5/2049	1,112,190	0.12	EUR 350,000	John Deere Capital 3.45% 16/7/2032	392,493	0.04
USD 671,531	GSMPS Mortgage Loan Trust 2005-RP1 4.108% 25/1/2035	570,883	0.06	USD 503,493	JP Morgan Mortgage Trust 2017-2 3.649% 25/5/2047	460,993	0.05
USD 452,277	GSMPS Mortgage Loan Trust 2005-RP3 4.069% 25/9/2035	385,282	0.04	USD 425,000	JPMBB Commercial Mortgage Trust 2016-C1 4.358% 17/3/2049	368,998	0.04
USD 6,037	GSR Mortgage Loan Trust 2005-AR2 4.329% 25/4/2035	5,623	0.00	GBP 200,000	JPMorgan Chase 0.991% 28/4/2026	255,829	0.03
USD 25,000	H&E Equipment Services 3.875% 15/12/2028	23,178	0.00	USD 139,000	JPMorgan Chase 2.545% 8/11/2032	120,684	0.01
USD 33,000	Hanesbrands 4.875% 15/5/2026	32,818	0.00	USD 2,411,000	JPMorgan Chase 2.963% 25/1/2033	2,141,193	0.22
USD 25,000	Hanesbrands 9% 15/2/2031*	27,006	0.00	EUR 333,000	JPMorgan Chase 3.761% 21/3/2034	373,047	0.04
USD 123,000	HCA 2.375% 15/7/2031	104,990	0.01	EUR 1,800,000	JPMorgan Chase 4.457% 13/11/2031	2,110,781	0.22
USD 971,000	HCA 3.5% 1/9/2030	907,129	0.10	USD 1,313,000	JPMorgan Chase 4.565% 14/6/2030	1,315,579	0.14
USD 1,616,000	HCA 3.625% 15/3/2032	1,474,013	0.15	USD 315,000	JPMorgan Chase 4.979% 22/7/2028	319,311	0.03
USD 739,000	HCA 5.5% 1/6/2033	758,992	0.08	USD 470,000	JPMorgan Chase 5.012% 23/1/2030	478,924	0.05
USD 84,000	Hertz 5% 1/12/2029	57,300	0.01	USD 815,000	JPMorgan Chase 5.294% 22/7/2035	840,252	0.09
USD 25,000	Hess Midstream Operations 5.625% 15/2/2026	24,982	0.00	USD 5,000	JPMorgan Chase 5.299% 24/7/2029	5,138	0.00
USD 25,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	24,828	0.00	USD 1,574,000	JPMorgan Chase 5.336% 23/1/2035	1,625,755	0.17
USD 44,000	Hilton Domestic Operating 4% 1/5/2031	40,722	0.01	USD 30,000	JPMorgan Chase 5.766% 22/4/2035	32,000	0.00
USD 73,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 5% 1/6/2029	69,078	0.01	USD 815,000	JPMorgan Chase 6.07% 22/10/2027	841,323	0.09
				USD 311,000	JPMorgan Chase 6.087% 23/10/2029	329,272	0.03

*All or a portion of this security represents a security on loan.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 379,000	KLA 5.25% 15/7/2062	384,422	0.04	EUR 400,000	Morgan Stanley 4.367% 19/3/2027	444,443	0.05
USD 58,000	Kohl's 4.625% 1/5/2031	47,958	0.01	EUR 827,000	Morgan Stanley 4.656% 2/3/2029	956,033	0.10
GBP 100,000	Kraft Heinz Foods 4.125% 1/7/2027*	129,753	0.02	EUR 2,161,000	Morgan Stanley 4.813% 25/10/2028	2,512,725	0.26
EUR 100,000	Kronos International 9.5% 15/3/2029*	120,396	0.01	USD 377,000	Morgan Stanley 5.164% 20/4/2029	384,516	0.04
USD 30,000	Lamar Media 3.75% 15/2/2028	28,806	0.00	USD 281,000	Morgan Stanley 5.25% 21/4/2034	287,002	0.03
USD 25,000	Lamar Media 4.875% 15/1/2029	24,583	0.00	USD 27,000	Morgan Stanley 5.424% 21/7/2034	27,850	0.00
USD 43,000	Lithia Motors 3.875% 1/6/2029	39,964	0.01	USD 262,000	Morgan Stanley 5.449% 20/7/2029	270,283	0.03
USD 59,000	Lithia Motors 4.375% 15/1/2031	54,444	0.01	USD 850,000	Morgan Stanley 5.656% 18/4/2030	886,131	0.09
USD 25,000	Live Nation Entertainment 4.75% 15/10/2027	24,381	0.00	USD 1,964,000	Morgan Stanley 5.831% 19/4/2035	2,084,559	0.22
USD 26,000	Live Nation Entertainment 6.5% 15/5/2027	26,512	0.00	USD 223,000	Morgan Stanley 6.407% 1/11/2029	238,009	0.03
USD 356,000	Lowe's 3% 15/10/2050	237,072	0.03	USD 555,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.994% 15/12/2049	531,127	0.06
USD 682,000	Lowe's 4.25% 1/4/2052	565,592	0.06	USD 1,000,000	Morgan Stanley Capital I 2017-HR2 3.89% 15/12/2050	953,368	0.10
USD 124,000	Lowe's 5.125% 15/4/2050	118,829	0.01	USD 1,449,748	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	1,375,517	0.14
USD 7,000	Macy's Retail 5.875% 1/4/2029	6,878	0.00	USD 289,971	Morgan Stanley Capital I Trust 2018-L1 4.867% 15/10/2051	277,523	0.03
USD 170,000	Marsh & McLennan 5.45% 15/3/2053	176,000	0.02	USD 634,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	572,983	0.06
USD 216,000	Marsh & McLennan 6.25% 1/11/2052	250,085	0.03	USD 103,192	Mosaic Solar Loan Trust 2020-1 3.1% 20/4/2046	90,634	0.01
USD 848,322	Mastr Asset Backed Trust 2004-OPT2 6.092% 25/9/2034	772,874	0.08	USD 276,041	Mosaic Solar Loan Trust 2020-2 1.44% 20/8/2046	238,007	0.03
USD 312,324	Mastr Asset Backed Trust 2005-WF1 7.117% 25/6/2035	314,504	0.03	USD 167,435	Mosaic Solar Loan Trust 2020-2 2.21% 20/8/2046	139,197	0.02
USD 398,000	Mauser Packaging Solutions 7.875% 15/4/2027	410,940	0.04	USD 194,395	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	187,665	0.02
EUR 450,000	McDonald's 4.125% 28/11/2035	515,636	0.05	USD 235,000	Nasdaq 6.1% 28/6/2063	256,883	0.03
USD 101,000	Medline Borrower 3.875% 1/4/2029	95,619	0.01	EUR 1,030,000	National Grid North America 4.668% 12/9/2033	1,208,252	0.13
USD 25,000	Medline Borrower 5.25% 1/10/2029	24,568	0.00	USD 25,000	Navient 11.5% 15/3/2031	28,117	0.00
EUR 500,000	Medtronic 3.875% 15/10/2036	567,405	0.06	USD 495,410	Navient Private Education Refi Loan Trust 2020-C 7.051% 15/11/2068	499,620	0.05
USD 1,221,000	Meta Platforms 4.65% 15/8/2062	1,112,110	0.12	USD 25,000	Neptune Bidco US 9.29% 15/4/2029	24,988	0.00
USD 853,000	MF1 2022-FL10 7.971% 17/9/2037	856,857	0.09	USD 371,979	New Century Home Equity Loan Trust Series 2005-B 6.112% 25/10/2035	361,394	0.04
USD 1,280,000	MF1 2024-FL14 7.079% 19/3/2039	1,275,441	0.13	USD 140,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	108,902	0.01
USD 75,000	MidAmerican Energy 5.3% 1/2/2055	75,645	0.01	GBP 150,000	New York Life Global Funding 4.35% 16/9/2025	195,872	0.02
USD 88,000	MidAmerican Energy 5.85% 15/9/2054	95,791	0.01	USD 639,042	Newcastle Mortgage Trust 2007-1 5.622% 25/4/2037	628,552	0.07
EUR 658,000	Moody's 0.95% 25/2/2030*	648,607	0.07	USD 25,000	Newell Brands 5.7% 1/4/2026	24,978	0.00
EUR 1,400,000	Moody's 1.75% 9/3/2027*	1,503,515	0.16				
USD 286,000	Moody's 3.1% 29/11/2061	187,884	0.02				
EUR 1,155,000	Morgan Stanley 0.497% 7/2/2031*	1,093,579	0.11				
USD 26,000	Morgan Stanley 1.794% 13/2/2032	21,698	0.00				
USD 1,856,000	Morgan Stanley 2.239% 21/7/2032	1,575,178	0.17				
USD 961,000	Morgan Stanley 2.511% 20/10/2032	826,696	0.09				
USD 133,000	Morgan Stanley 2.699% 22/1/2031	120,599	0.01				
USD 318,000	Morgan Stanley 2.943% 21/1/2033	280,661	0.03				

*All or a portion of this security represents a security on loan.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 37,000	Newell Brands 6.375% 15/9/2027	37,326	0.01	USD 450,000	Pacific Gas and Electric 4.55% 1/7/2030	441,033	0.05
USD 11,000	Newell Brands 6.625% 15/9/2029	11,019	0.00	USD 755,000	Pacific Gas and Electric 4.95% 1/7/2050	663,972	0.07
USD 25,000	News 3.875% 15/5/2029	23,514	0.00	USD 25,000	Pactiv Evergreen Group Issuer/Pactiv Evergreen Issuer 4% 15/10/2027	23,920	0.00
USD 25,000	Nexstar Media 4.75% 1/11/2028	23,383	0.00	USD 77,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	73,491	0.01
USD 1,851,000	NextEra Energy Capital 2.25% 1/6/2030	1,637,430	0.17	USD 204,000	PECO Energy 2.85% 15/9/2051	135,269	0.01
USD 352,000	NextEra Energy Capital 2.75% 1/11/2029	325,347	0.03	USD 490,000	PECO Energy 4.375% 15/8/2052	430,045	0.05
USD 223,000	NextEra Energy Capital 5.05% 28/2/2033	225,714	0.02	USD 104,000	PECO Energy 4.6% 15/5/2052	93,977	0.01
USD 425,000	NextEra Energy Capital 5.749% 1/9/2025	428,717	0.04	USD 25,000	PennyMac Financial Services 7.875% 15/12/2029	26,500	0.00
USD 40,000	Nordstrom 4.25% 1/8/2031	35,675	0.01	USD 31,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	30,712	0.01
USD 454,000	Norfolk Southern 2.3% 15/5/2031	398,131	0.04	USD 350,000	Penske Truck Leasing / PTL Finance 5.35% 12/1/2027	355,337	0.04
USD 1,096,000	Norfolk Southern 3% 15/3/2032	986,602	0.10	USD 200,000	Periana 5.95% 19/4/2026	199,689	0.02
USD 26,000	Novelis 3.875% 15/8/2031	23,349	0.00	USD 25,000	Pilgrim's Pride 4.25% 15/4/2031	23,572	0.00
USD 25,000	NRG Energy 3.375% 15/2/2029	22,963	0.00	USD 25,000	Pilgrim's Pride 6.25% 1/7/2033	26,479	0.00
USD 11,000	NuStar Logistics 6.375% 1/10/2030	11,529	0.00	USD 30,000	PNC Financial Services 5.676% 22/1/2035	31,418	0.00
USD 254,000	NVIDIA 2% 15/6/2031	222,996	0.02	USD 92,000	Post 4.5% 15/9/2031	85,659	0.01
USD 741,000	Ohio Power 5% 1/6/2033	743,571	0.08	USD 25,000	Post 4.625% 15/4/2030	23,792	0.00
USD 1,010,000	Olympic Tower 2017-OT Mortgage Trust 3.566% 10/5/2039	902,829	0.09	USD 25,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	24,941	0.00
USD 690,000	Olympic Tower 2017-OT Mortgage Trust 4.077% 10/5/2039	584,872	0.06	USD 940,000	Prologis 5.125% 15/1/2034	965,403	0.10
EUR 200,000	Olympus Water US 9.625% 15/11/2028	237,694	0.03	USD 209,000	Public Service Electric and Gas 3.1% 15/3/2032	190,108	0.02
USD 37,000	Oncor Electric Delivery 3.8% 30/9/2047	30,160	0.00	USD 9,000	Public Service Electric and Gas 3.6% 1/12/2047	7,121	0.00
USD 25,000	OneMain Finance 7.125% 15/3/2026	25,497	0.00	USD 914,000	Public Service Electric and Gas 3.7% 1/5/2028	895,326	0.09
USD 195,000	OneMain Finance 7.875% 15/3/2030	204,581	0.02	USD 475,000	Public Service Electric and Gas 4.65% 15/3/2033	476,678	0.05
USD 25,000	OneMain Finance 9% 15/1/2029	26,573	0.00	USD 375,000	Public Service Electric and Gas 4.9% 15/12/2032	383,598	0.04
USD 150,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	135,875	0.01	USD 545,000	QUALCOMM 2.15% 20/5/2030	488,662	0.05
USD 170,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	151,938	0.02	USD 260,260	Ready Capital Mortgage Financing 2022-FL9 7.745% 25/6/2037	260,821	0.03
USD 1,158,000	Oracle 2.875% 25/3/2031	1,039,437	0.11	USD 138,323	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	137,492	0.01
USD 2,481,000	Oracle 2.95% 1/4/2030	2,282,774	0.24	USD 170,000	Reworld 4.875% 1/12/2029*	157,875	0.02
USD 674,000	Oracle 3.85% 15/7/2036	595,883	0.06	USD 1,052,000	Ryder System 5.25% 1/6/2028	1,075,367	0.11
USD 200,000	Oracle 3.95% 25/3/2051	156,229	0.02	USD 25,000	Sabre GLBL 8.625% 1/6/2027	24,076	0.00
USD 122,000	Oracle 4.3% 8/7/2034	115,773	0.01	USD 15,000	Sabre GLBL 11.25% 15/12/2027	15,147	0.00
USD 169,000	Oracle 6.15% 9/11/2029	181,632	0.02	USD 269,000	Salesforce 1.95% 15/7/2031	230,522	0.02
USD 739,000	Oracle 6.25% 9/11/2032	808,083	0.08	USD 2,425,000	San Diego County Water Authority 5% 1/5/2052	2,674,784	0.28
EUR 200,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	211,668	0.02	USD 299,000	San Diego Gas & Electric 1.7% 1/10/2030	255,897	0.03
USD 77,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	72,841	0.01	USD 768,000	San Diego Gas & Electric 3% 15/3/2032	691,578	0.07
USD 1,214,000	Pacific Gas and Electric 2.5% 1/2/2031	1,045,491	0.11				

*All or a portion of this security represents a security on loan.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 85,000	SBA Communications 3.125% 1/2/2029	78,228	0.01	USD 1,412,000	Southern California Edison 2.75% 1/2/2032	1,241,650	0.13
EUR 100,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	120,186	0.01	USD 806,000	Southern California Edison 5.2% 1/6/2034	822,316	0.09
USD 18,000	Scotts Miracle-Gro 4.375% 1/2/2032*	16,289	0.00	USD 857,000	Southern California Edison 5.95% 1/11/2032	921,266	0.10
USD 25,000	Scotts Miracle-Gro 4.5% 15/10/2029	23,772	0.00	USD 1,312,000	Sprint Capital 8.75% 15/3/2032	1,620,585	0.17
USD 22,000	Sensata Technologies 3.75% 15/2/2031	19,891	0.00	USD 25,000	SS&C Technologies 5.5% 30/9/2027	24,974	0.00
USD 22,000	Service International 4% 15/5/2031	20,158	0.00	USD 25,000	Standard Industries 3.375% 15/1/2031	21,908	0.00
USD 494,000	Sesac Finance 5.216% 25/7/2049	489,714	0.05	USD 22,000	Standard Industries 4.375% 15/7/2030	20,587	0.00
USD 168,000	Sherwin-Williams 2.9% 15/3/2052	112,475	0.01	USD 25,000	Starwood Property Trust 4.375% 15/1/2027	24,331	0.00
USD 25,000	Sirius XM Radio 3.875% 1/9/2031	21,495	0.00	USD 435,000	Starwood Property Trust 7.25% 1/4/2029	453,466	0.05
USD 140,000	Sirius XM Radio 4% 15/7/2028	131,285	0.01	USD 384,985	Structured Adjustable Rate Mortgage Loan Trust Series 2005-17 4.976% 25/8/2035	332,453	0.03
USD 33,000	Sirius XM Radio 4.125% 1/7/2030	29,695	0.00	USD 25,000	Sunoco / Sunoco Finance 7% 15/9/2028	26,113	0.01
USD 25,000	Sirius XM Radio 5% 1/8/2027	24,541	0.00	USD 25,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	25,547	0.00
USD 25,000	Sirius XM Radio 5.5% 1/7/2029	24,348	0.00	USD 11,000	TEGNA 5% 15/9/2029	10,234	0.00
USD 78,000	Six Flags Entertainment 7.25% 15/5/2031	80,933	0.01	USD 4,000	Tempur Sealy International 3.875% 15/10/2031	3,538	0.00
USD 259,152	SLM Private Credit Student Loan Trust 2004-A 6.001% 15/6/2033	257,806	0.03	USD 235,000	Tenet Healthcare 6.125% 15/6/2030	238,574	0.03
USD 1,189,172	SLM Private Credit Student Loan Trust 2005-B 5.931% 15/6/2039	1,166,973	0.12	USD 25,000	Tenet Healthcare 6.75% 15/5/2031	26,005	0.00
USD 1,528,369	SLM Private Credit Student Loan Trust 2006-A 5.891% 15/6/2039	1,487,601	0.15	USD 130,000	Texas Instruments 4.9% 14/3/2033	135,379	0.02
USD 311,792	SLM Private Credit Student Loan Trust 2006-B 5.801% 15/12/2039	301,673	0.03	USD 537,000	Thermo Fisher Scientific 1.75% 15/10/2028	489,435	0.05
USD 861,894	SLM Private Education Loan Trust 2010-C 10.201% 15/10/2041	900,798	0.09	USD 3,544,000	T-Mobile USA 3.875% 15/4/2030	3,414,775	0.36
USD 339,716	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	334,796	0.04	USD 1,085,000	T-Mobile USA 5.05% 15/7/2033	1,102,583	0.12
USD 885,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	810,649	0.08	USD 972,000	T-Mobile USA 5.15% 15/4/2034	992,003	0.10
USD 1,595,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	1,368,475	0.14	USD 585,000	Toyota Motor Credit 4.55% 9/8/2029	590,872	0.06
USD 1,090,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	936,422	0.10	USD 210,000	Toyota Motor Credit 4.8% 5/1/2034	211,819	0.02
USD 1,471,487	SMB Private Education Loan Trust 2021-A 6.181% 15/1/2053	1,463,840	0.15	USD 4,000	Travel + Leisure 4.5% 1/12/2029	3,728	0.00
USD 1,469,031	SMB Private Education Loan Trust 2022-B 6.804% 16/2/2055	1,475,975	0.15	USD 25,000	Travel + Leisure 6.625% 31/7/2026	25,530	0.00
USD 1,232,694	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,223,757	0.13	USD 1,380,085	Tricon American Homes 2019-SFR1 Trust 2.75% 17/3/2038	1,338,342	0.14
USD 182,000	SoFi Professional Loan Program 2017-D 3.61% 25/9/2040	170,574	0.02	USD 22,000	Uber Technologies 4.5% 15/8/2029	21,617	0.00
USD 292,000	SoFi Professional Loan Program 2017-E 4.16% 26/11/2040	280,804	0.03	USD 25,000	Uber Technologies 7.5% 15/9/2027	25,527	0.00
USD 218,769	SoFi Professional Loan Program 2017-F 2.84% 25/1/2041	214,894	0.02	USD 186,000	Union Pacific 3.799% 6/4/2071	140,515	0.02
USD 314,000	Southern California Edison 2.5% 1/6/2031	276,231	0.03	USD 1,258,000	Union Pacific 3.839% 20/3/2060	986,885	0.10
				USD 25,000	United Airlines 4.375% 15/4/2026	24,461	0.00
				USD 37,000	United Airlines 4.625% 15/4/2029	35,261	0.00

* All or a portion of this security represents a security on loan.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 25,000	United Rentals North America 3.75% 15/1/2032	22,622	0.00	USD 1,047,000	Verizon Communications 4.4% 1/11/2034	1,011,357	0.11
USD 96,000	United Rentals North America 5.25% 15/1/2030	95,222	0.01	USD 1,499,000	Verizon Communications 4.78% 15/2/2035	1,482,981	0.15
USD 25,000	United Rentals North America 5.5% 15/5/2027	25,100	0.00	USD 15,000	Walgreens Boots Alliance 3.2% 15/4/2030	12,084	0.00
USD 2,335,000	United States Cash Management Bill - Reopening 0% 19/9/2024	2,329,571	0.24	USD 836,000	Walt Disney 2% 1/9/2029	752,578	0.08
USD 5,000,000	United States Cash Management Bill - Reopening 0% 3/10/2024	4,978,557	0.52	USD 237,000	Walt Disney 3.8% 22/3/2030	231,335	0.03
USD 11,890,000	United States Treasury Bill 0% 10/9/2024	11,877,913	1.23	USD 1,218,426	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 6.122% 25/9/2046	988,706	0.10
USD 4,795,000	United States Treasury Floating Rate Note 5.289% 31/1/2026	4,795,919	0.50	USD 2,261,725	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 6.042% 25/10/2046	1,920,850	0.20
USD 4,800	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	5,545	0.00	USD 3,939	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 6.662% 25/10/2046	3,613	0.00
USD 2,600,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	2,881,561	0.30	USD 1,339,526	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.96% 25/6/2047	1,081,492	0.11
USD 2,060,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031 [†]	2,263,948	0.24	USD 2,073,222	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 6.012% 25/10/2046	1,760,892	0.18
USD 111,000	United States Treasury Note/Bond 1.125% 15/2/2031	94,599	0.01	USD 1,094,993	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE2 Trust 5.872% 25/5/2036	861,531	0.09
USD 640,000	United States Treasury Note/Bond 1.375% 15/11/2040 [†]	429,000	0.04	EUR 803,000	Wells Fargo 1.625% 2/6/2025 [*]	876,125	0.09
USD 26,000	United Wholesale Mortgage 5.5% 15/4/2029	25,420	0.00	EUR 1,796,000	Wells Fargo 1.741% 4/5/2030	1,846,185	0.19
USD 765,000	UnitedHealth 2.875% 15/8/2029	718,841	0.08	USD 396,000	Wells Fargo 2.879% 30/10/2030	363,666	0.04
USD 388,000	UnitedHealth 3.875% 15/12/2028	383,039	0.04	USD 793,000	Wells Fargo 3.35% 2/3/2033	717,008	0.07
USD 1,674,000	UnitedHealth 5.3% 15/2/2030 [*]	1,756,146	0.18	USD 70,000	Wells Fargo 5.389% 24/4/2034	71,768	0.01
USD 370,000	UnitedHealth 5.75% 15/7/2064	392,140	0.04	USD 645,000	Wells Fargo 5.499% 23/1/2035	667,500	0.07
USD 78,000	Uniti Group / Uniti Finance / CSL Capital 4.75% 15/4/2028	68,618	0.01	USD 1,260,000	Wells Fargo 5.557% 25/7/2034	1,306,162	0.13
USD 43,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	43,942	0.01	USD 940,000	Wells Fargo 5.707% 22/4/2028	965,544	0.10
USD 148,000	Univision Communications 4.5% 1/5/2029	130,086	0.01	USD 822,000	Wells Fargo 6.303% 23/10/2029	873,112	0.09
USD 25,000	Univision Communications 8% 15/8/2028	25,262	0.00	USD 110,000	Wells Fargo 6.491% 23/10/2034	121,596	0.01
EUR 1,400,000	US Bancorp 4.351% 21/5/2028	1,546,075	0.16	USD 255,000	Wells Fargo Commercial Mortgage Trust 2016-LC24 3.621% 15/10/2049	229,874	0.02
USD 25,000	US Foods 6.875% 15/9/2028	26,025	0.00	USD 1,390,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	1,244,968	0.13
USD 52,000	US Foods 7.25% 15/1/2032	54,927	0.01	USD 25,000	Western Digital 4.75% 15/2/2026	24,795	0.00
USD 99,000	Venture Global Calcasieu Pass 6.25% 15/1/2030	103,019	0.01	USD 319,804	WFRBS Commercial Mortgage Trust 2014-C21 3.891% 15/8/2047	310,153	0.03
GBP 100,000	Verizon Communications 1.125% 3/11/2028 [*]	114,780	0.01	USD 278,178	WinWater Mortgage Loan Trust 2014-1 3.924% 20/6/2044	265,978	0.03
USD 692,000	Verizon Communications 1.5% 18/9/2030	588,355	0.06	USD 25,000	WMG Acquisition 3.875% 15/7/2030	23,216	0.00
USD 596,000	Verizon Communications 1.68% 30/10/2030	507,078	0.05	USD 25,000	Xerox 5.5% 15/8/2028	21,398	0.00
USD 108,000	Verizon Communications 2.355% 15/3/2032	92,060	0.01	USD 73,000	Yum! Brands 3.625% 15/3/2031	67,101	0.01
USD 516,000	Verizon Communications 3.7% 22/3/2061	384,551	0.04			350,939,389	36.41
					Uruguay		
				USD 200,000	Uruguay Government International Bond 4.375% 27/10/2027 [*]	202,449	0.02

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

^{*}All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 199,847	Uruguay Government International Bond 5.1% 18/6/2050*	200,076	0.02	USD 1,250,000	France Credit Agricole Corporate and Investment Bank/New York 5.5% 31/1/2025	1,252,712	0.13
UYU 2,850,407	Uruguay Government International Bond 9.75% 20/7/2033	71,211	0.01	USD 2,205,000	Natixis (New York Branch) 5.99% 17/10/2024	2,206,312	0.23
		473,736	0.05			3,459,024	0.36
Total Bonds		908,947,440	94.29				
COMMERCIAL PAPER				USD 1,320,000	United States Bank of America 5.22% 6/2/2025	1,320,745	0.14
	France			Total Certificates of Deposit			
USD 1,320,000	LVMH Moet 0% 5/2/2025	1,291,830	0.13	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
	Germany					930,336,231	96.51
USD 1,395,000	Bayer 0% 10/9/2024	1,392,459	0.14	Other Transferable Securities			
	New Zealand			BONDS			
USD 1,750,000	Westpac NZ 0% 16/5/2025	1,691,966	0.18		Cayman Islands		
	United Kingdom			USD 865,000	Oaktree CLO 2024-27 0% 22/10/2037**	865,000	0.09
USD 1,250,000	Lloyds Bank 0% 3/2/2025	1,223,548	0.13		United States		
	United States			USD 474,000	Contium Energy PTE 5% 13/9/2027**	482,911	0.05
USD 1,395,000	HSBC USA 0% 9/9/2024	1,392,724	0.14	Total Bonds		1,347,911	0.14
USD 1,395,000	HSBC USA 0% 11/10/2024	1,386,136	0.14	Total Other Transferable Securities		1,347,911	0.14
USD 925,000	HSBC USA 0% 27/11/2024	912,987	0.10	Total Portfolio		931,684,142	96.65
USD 975,000	HSBC USA 0% 12/2/2025	952,672	0.10	Other Net Assets		32,290,650	3.35
USD 2,500,000	HSBC USA 0% 19/8/2025	2,385,586	0.25	Total Net Assets (USD)		963,974,792	100.00
USD 1,040,000	ING US Funding 0% 10/9/2024	1,038,160	0.11				
		8,068,265	0.84				
Total Commercial Paper		13,668,068	1.42				
CERTIFICATES OF DEPOSIT							
	Canada						
USD 1,100,000	Bank of Nova Scotia (Houston Branch) 6% 18/10/2024	1,100,749	0.11				
USD 1,840,000	Toronto Dominion Bank (New York Branch) 6% 9/9/2024	1,840,205	0.19				
		2,940,954	0.30				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	4,655,000	USD	3,046,434	JP Morgan	18/9/2024	111,997
BRL	17,792,078	USD	3,288,253	Barclays	18/9/2024	(151,777)
BRL	47,790,000	USD	8,595,741	HSBC Bank	18/9/2024	(171,080)
BRL	14,107,295	USD	2,526,315	Citibank	18/9/2024	(39,410)
BRL	7,580,000	USD	1,333,803	Deutsche Bank	18/9/2024	2,438
BRL	8,436,898	USD	1,474,982	BNY Mellon	2/10/2024	9,918
BRL	1,008,423	USD	175,500	Morgan Stanley	4/9/2024	2,556
BRL	2,596,700	USD	460,000	Citigroup	4/9/2024	(1,503)
BRL	8,200,000	USD	1,455,472	BNP Paribas	18/9/2024	(9,935)
BRL	19,446,379	USD	3,588,396	Goldman Sachs	23/9/2024	(162,265)
BRL	1,011,610	USD	183,500	Barclays	23/9/2024	(5,271)
BRL	1,705,845	USD	302,000	Bank of America	23/9/2024	(1,458)
CAD	2,998,626	USD	2,180,000	Morgan Stanley	18/9/2024	44,643
CAD	2,958,122	USD	2,155,000	Citibank	18/9/2024	39,594

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CAD	5,965,000	EUR	3,976,424	State Street	4/9/2024	18,904
CAD	9,370,000	USD	6,757,032	Citigroup	4/9/2024	191,341
CAD	11,310,000	USD	8,236,633	Bank of America	4/9/2024	150,357
CHF	594,878	USD	670,000	Toronto-Dominion	18/9/2024	31,386
CHF	4,410,000	USD	4,991,026	Citibank	18/9/2024	208,543
CLP	281,194,200	USD	301,000	Deutsche Bank	25/9/2024	7,335
CLP	162,340,625	USD	176,191	Morgan Stanley	23/9/2024	1,823
CNH	9,925,000	USD	1,374,441	State Street	19/9/2024	30,161
CNH	12,783,602	USD	1,770,000	Bank of America	19/9/2024	39,156
CNH	21,972,226	USD	3,022,997	Citibank	19/9/2024	86,548
CNH	8,540,740	USD	1,202,000	Bank of America	23/9/2024	7,270
COP	8,850,000,000	USD	2,127,477	BNP Paribas	23/10/2024	(2,472)
COP	4,496,666,000	USD	1,084,056	HSBC Bank	24/2/2025	(22,119)
COP	3,459,400,000	USD	869,633	Citigroup	21/2/2025	(52,335)
COP	1,967,360,000	USD	491,103	State Street	18/9/2024	(16,408)
COP	12,523,130,000	USD	2,984,967	Morgan Stanley	18/9/2024	36,681
COP	3,096,026,000	USD	778,737	Toronto-Dominion	19/9/2024	(31,827)
COP	1,919,118,538	USD	475,376	Bank of America	23/9/2024	(12,673)
CZK	20,865,108	USD	902,580	BNP Paribas	25/9/2024	21,104
CZK	19,279,196	USD	849,934	Standard Chartered Bank	23/9/2024	3,502
EUR	250,469	PLN	1,090,000	Deutsche Bank	18/9/2024	(4,571)
EUR	1,379,500	USD	1,486,231	Société Générale	18/9/2024	42,750
EUR	19,150,000	JPY	3,192,375,855	Standard Chartered Bank	18/9/2024	(754,514)
EUR	8,700,000	USD	9,374,315	Standard Chartered Bank	18/9/2024	268,408
EUR	168,053	PLN	720,000	HSBC Bank	18/9/2024	(130)
EUR	2,570,000	USD	2,791,200	HSBC Bank	18/9/2024	57,282
EUR	17,600,000	USD	19,219,392	Citibank	18/9/2024	287,725
EUR	14,970,000	GBP	12,643,508	Citibank	18/9/2024	(30,725)
EUR	2,145,000	USD	2,334,251	Deutsche Bank	18/9/2024	43,179
EUR	2,570,000	USD	2,798,550	State Street	19/9/2024	50,064
EUR	2,100,000	USD	2,274,506	HSBC Bank	19/9/2024	53,154
EUR	665,602	AUD	1,110,000	State Street	4/9/2024	(15,624)
EUR	8,695,000	USD	9,452,600	Barclays	18/9/2024	184,581
EUR	280,646	USD	307,487	Deutsche Bank	17/10/2024	3,999
EUR	188,810	GBP	161,236	HSBC Bank	23/9/2024	(2,675)
EUR	6,000	HUF	2,371,016	Goldman Sachs	23/9/2024	(33)
EUR	685,000	USD	765,786	Société Générale	23/9/2024	(6,386)
EUR	271,000	USD	302,231	Barclays	23/9/2024	(1,797)
GBP	12,662,038	EUR	14,970,000	State Street	18/9/2024	55,087
GBP	12,580,000	USD	16,266,834	Citibank	18/9/2024	272,529
GBP	2,170,000	USD	2,793,639	HSBC Bank	19/9/2024	59,362
GBP	1,830,000	USD	2,349,119	Barclays	19/9/2024	56,868
GBP	4,100,000	EUR	4,853,842	Bank of America	4/9/2024	13,363
GBP	166,785	USD	216,753	UBS	23/9/2024	2,536
HUF	511,048,082	USD	1,415,372	Deutsche Bank	25/9/2024	25,410
HUF	185,281,714	USD	503,756	Goldman Sachs	25/9/2024	18,603
IDR	80,527,388,718	USD	4,915,593	BNP Paribas	18/9/2024	285,588
IDR	12,361,247,631	USD	767,317	BNP Paribas	25/9/2024	30,420
IDR	44,051,045,000	USD	2,713,622	Citibank	18/9/2024	131,589
IDR	4,680,550,000	USD	301,000	Bank of America	23/9/2024	1,135
INR	79,660,000	USD	950,618	Citibank	18/9/2024	(1,048)
INR	23,095,392	USD	275,270	BNP Paribas	23/9/2024	13
JPY	5,597,530,000	USD	36,161,642	Toronto-Dominion	18/9/2024	2,377,493
JPY	3,256,960,953	EUR	19,150,000	Citibank	18/9/2024	1,199,184
JPY	2,470,781,419	USD	15,859,295	Citibank	18/9/2024	1,152,097
JPY	1,863,845,000	EUR	11,469,453	Deutsche Bank	4/9/2024	102,415
JPY	1,264,080,000	USD	8,722,080	BNY Mellon	4/9/2024	(36,561)
KRW	2,629,160,000	USD	1,915,962	Nomura	19/9/2024	54,913
KRW	1,910,000,000	USD	1,381,235	Citibank	19/9/2024	50,542
KRW	585,401,026	USD	440,500	BNP Paribas	23/9/2024	(1,520)
MXN	8,296,000	USD	444,558	Morgan Stanley	18/9/2024	(24,302)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
MXN	147,865,002	USD	7,922,321	State Street	18/9/2024	(431,830)
MXN	84,615,501	USD	4,580,000	JP Morgan	18/9/2024	(293,578)
MXN	25,268,487	USD	1,360,000	Goldman Sachs	18/9/2024	(79,958)
MXN	64,536,744	USD	3,604,712	Goldman Sachs	25/9/2024	(338,986)
MXN	98,666,008	USD	5,465,700	Citibank	18/9/2024	(467,512)
MXN	7,249,693	USD	390,408	Toronto-Dominion	25/9/2024	(23,555)
MXN	27,891,548	USD	1,465,806	Goldman Sachs	24/10/2024	(60,811)
MXN	40,100,000	USD	2,061,930	Goldman Sachs	4/9/2024	(26,143)
MYR	8,732,207	USD	2,002,113	Barclays	23/9/2024	21,027
NOK	17,810,000	SEK	17,422,053	UBS	18/9/2024	(16,288)
NOK	2,050,000	SEK	2,013,920	BNP Paribas	18/9/2024	(2,710)
NOK	1,050,000	SEK	1,032,428	Morgan Stanley	18/9/2024	(1,477)
NOK	3,098,680	USD	294,000	Bank of America	23/9/2024	(1,405)
PEN	6,040,000	USD	1,577,374	Barclays	18/9/2024	33,425
PEN	919,179	USD	245,704	HSBC Bank	23/9/2024	(570)
PHP	16,898,090	USD	298,000	JP Morgan	23/9/2024	2,767
PLN	6,025,000	USD	1,486,185	Nomura	18/9/2024	73,568
PLN	850,000	EUR	196,441	UBS	18/9/2024	2,321
PLN	15,938,340	USD	4,073,159	Nomura	25/9/2024	52,531
PLN	480,000	EUR	111,334	BNP Paribas	18/9/2024	864
PLN	480,000	EUR	111,212	Toronto-Dominion	18/9/2024	1,000
PLN	2,667,063	USD	686,211	UBS	25/9/2024	4,166
PLN	3,845,955	USD	997,840	State Street	25/9/2024	(2,303)
PLN	1,171,257	EUR	274,000	Standard Chartered Bank	23/9/2024	(567)
PLN	2,717,514	USD	708,903	State Street	23/9/2024	(5,445)
RON	1,124,784	USD	250,334	UBS	23/9/2024	17
SEK	1,152,932	NOK	1,170,000	Société Générale	18/9/2024	1,890
SEK	1,246,245	NOK	1,260,000	UBS	18/9/2024	2,486
SEK	1,248,156	NOK	1,260,000	JP Morgan	18/9/2024	2,673
SEK	561,153	NOK	570,000	Deutsche Bank	18/9/2024	869
THB	53,506,191	USD	1,558,834	UBS	23/9/2024	24,699
TRY	12,085,710	USD	310,817	Goldman Sachs	4/12/2024	7,530
TRY	5,204,290	USD	129,982	Barclays	4/12/2024	7,102
TRY	8,232,000	USD	192,460	BNP Paribas	6/12/2024	23,940
TRY	30,364,000	USD	731,046	UBS	6/12/2024	67,150
TRY	41,497,000	USD	1,078,311	UBS	25/9/2024	107,071
TRY	11,059,550	USD	295,000	Citigroup	23/10/2024	10,241
TRY	11,592,525	USD	311,000	Citigroup	28/10/2024	6,987
TRY	38,055,506	USD	1,026,585	UBS	23/10/2024	23,739
TRY	5,749,880	USD	155,000	Barclays	28/10/2024	2,721
TRY	88,315,000	USD	2,531,278	Citibank	18/9/2024	13,733
TRY	164,000	USD	4,771	UBS	4/9/2024	38
TRY	21,957,039	USD	603,000	Goldman Sachs	23/10/2024	3,010
TRY	22,790,000	USD	653,083	UBS	18/9/2024	3,666
TWD	44,400,000	USD	1,378,073	BNP Paribas	18/9/2024	13,392
TWD	45,898,020	USD	1,400,000	Citibank	18/9/2024	38,412
TWD	8,607,888	USD	271,200	Morgan Stanley	23/9/2024	(1,206)
USD	2,557,533	MXN	44,971,570	State Street	24/10/2024	292,157
USD	2,621,499	BRL	13,659,323	BNY Mellon	2/10/2024	217,449
USD	981,540	TRY	38,596,000	Barclays	6/12/2024	(33,056)
USD	436,176	TRY	17,290,000	UBS	4/12/2024	(19,255)
USD	764,818	TRY	27,665,000	Barclays	25/9/2024	(25,446)
USD	16,145,621	GBP	12,680,000	RBS	18/9/2024	(525,215)
USD	3,359,469	MXN	62,681,061	Barclays	18/9/2024	184,194
USD	4,967,249	CHF	4,410,000	Goldman Sachs	18/9/2024	(232,320)
USD	857,376	MXN	16,000,000	Goldman Sachs	18/9/2024	46,853
USD	15,859,295	JPY	2,455,352,704	Standard Chartered Bank	18/9/2024	(1,045,870)
USD	15,316,545	BRL	82,859,223	Royal Bank of Canada	18/9/2024	709,705
USD	1,377,187	ZAR	25,835,000	BNP Paribas	18/9/2024	(80,012)
USD	15,174,980	EUR	14,085,000	State Street	18/9/2024	(436,256)
USD	3,787,439	EUR	3,515,000	Standard Chartered Bank	18/9/2024	(108,443)

Sustainable World Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	727,799	CNH	5,255,000	Deutsche Bank	19/9/2024	(15,897)
USD	1,365,037	HUF	504,270,000	Nomura	18/9/2024	(56,973)
USD	2,696,671	IDR	44,051,045,000	HSBC Bank	18/9/2024	(148,540)
USD	2,221,772	INR	186,290,000	HSBC Bank	18/9/2024	1,142
USD	9,428,181	IDR	153,962,855,480	BNP Paribas	18/9/2024	(516,122)
USD	2,474,165	TRY	88,315,000	BNP Paribas	18/9/2024	(70,845)
USD	3,667,558	COP	14,692,250,000	State Street	18/9/2024	122,533
USD	1,595,604	PEN	6,040,000	Deutsche Bank	18/9/2024	(15,194)
USD	3,509,778	MYR	16,530,000	Barclays	18/9/2024	(318,605)
USD	2,300,000	CNH	16,610,940	HSBC Bank	19/9/2024	(50,807)
USD	16,047,985	KRW	22,021,686,000	Nomura	19/9/2024	(459,943)
USD	683,023	TRY	25,606,522	Citigroup	23/10/2024	(23,712)
USD	289,643	KRW	397,620,000	BNP Paribas	19/9/2024	(8,421)
USD	920,000	MXN	16,562,252	Toronto-Dominion	18/9/2024	80,995
USD	1,704,076	CZK	39,593,943	Bank of America	25/9/2024	(48,720)
USD	369,551	IDR	5,748,920,132	Deutsche Bank	23/9/2024	(1,549)
USD	538,922	THB	18,458,092	Bank of America	25/9/2024	(7,441)
USD	302,000	ZAR	5,389,250	Bank of America	23/9/2024	(1,851)
USD	301,667	MXN	5,746,673	Goldman Sachs	23/9/2024	10,780
USD	302,000	KRW	402,173,400	Deutsche Bank	23/9/2024	418
USD	301,347	AUD	447,000	HSBC Bank	23/9/2024	(1,981)
USD	310,555	HUF	109,822,602	JP Morgan	25/9/2024	936
USD	226,000	ZAR	4,056,542	HSBC Bank	23/9/2024	(2,712)
USD	1,403,657	NZD	2,280,000	Barclays	4/9/2024	(22,384)
USD	660,480	AUD	980,000	UBS	4/9/2024	(4,222)
USD	604,000	TRY	21,272,216	UBS	26/9/2024	(2,886)
USD	303,139	EUR	271,000	Goldman Sachs	23/9/2024	2,705
USD	455,926	MYR	1,983,732	Goldman Sachs	25/9/2024	(3,747)
USD	454,000	TRY	16,446,150	UBS	23/10/2024	90
USD	183,500	BRL	1,009,690	Barclays	4/9/2024	5,220
USD	1,234,737	EUR	1,110,000	BNP Paribas	4/9/2024	5,249
USD	813,796	IDR	13,201,583,958	BNP Paribas	25/9/2024	(38,173)
USD	1,161,443	COP	4,739,267,973	BNY Mellon	25/9/2024	19,142
USD	2,259,833	JPY	329,820,000	HSBC Bank	4/9/2024	(6,367)
USD	271,353	TRY	9,608,335	Barclays	7/10/2024	955
USD	905,354	GBP	710,000	Toronto-Dominion	4/9/2024	(27,986)
USD	598,000	TRY	21,560,232	Barclays	23/10/2024	2,942
USD	419,664	PEN	1,576,049	Deutsche Bank	25/9/2024	(649)
USD	606,826	MXN	11,582,861	Barclays	25/9/2024	20,704
USD	2,429,153	EUR	2,220,000	Deutsche Bank	19/9/2024	(31,517)
USD	2,617,084	COP	10,878,169,235	Citigroup	13/9/2024	(9,653)
USD	10,990,062	AUD	16,859,706	Bank of America	4/9/2024	(445,317)
USD	38,781,994	GBP	30,192,640	Barclays	4/9/2024	(908,113)
USD	7,806,431	EUR	7,140,000	Standard Chartered Bank	4/9/2024	(102,166)
USD	95,306	JPY	13,960,000	Standard Chartered Bank	4/9/2024	(614)
USD	339,108	EUR	310,000	UBS	4/9/2024	(4,262)
USD	458,981	GBP	360,000	Bank of America	4/9/2024	(14,261)
USD	1,236,716	COP	5,105,905,000	Citigroup	19/9/2024	4,926
USD	2,700,000	MXN	51,027,540	Goldman Sachs	19/9/2024	115,467
USD	275,292	PEN	1,026,838	Citigroup	13/9/2024	1,446
USD	452,000	BRL	2,473,118	Morgan Stanley	4/9/2024	15,324
USD	1,541,533	PLN	6,033,371	Morgan Stanley	25/9/2024	(20,223)
USD	19,033,699	EUR	17,275,000	UBS	18/9/2024	(113,202)
USD	452,000	TRY	15,778,190	Goldman Sachs	19/9/2024	(2,119)
USD	686,077	CZK	15,570,074	UBS	25/9/2024	(3,199)
USD	538,036	PLN	2,071,183	UBS	25/9/2024	1,903
USD	1,010,135	ZAR	17,913,454	UBS	23/9/2024	156
USD	1,457,133	MXN	27,371,952	Barclays	23/9/2024	71,611
USD	5,334,459	PLN	20,540,540	UBS	23/9/2024	17,317
USD	4,715	AUD	7,000	Deutsche Bank	23/9/2024	(35)
USD	874,971	EUR	788,330	Deutsche Bank	23/9/2024	1,018

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	204,672	SEK	2,106,989	Toronto-Dominion	23/9/2024	(714)
USD	467,393	HUF	166,427,383	Goldman Sachs	23/9/2024	(1,842)
USD	3,021,738	INR	253,280,000	State Street	18/9/2024	2,569
USD	1,405,000	CAD	1,938,789	Royal Bank of Canada	19/9/2024	(33,409)
USD	1,243	ZAR	23,015	Goldman Sachs	25/9/2024	(55)
USD	2,620,000	CAD	3,626,670	Morgan Stanley	19/9/2024	(70,667)
USD	5,215,000	GBP	4,060,011	Deutsche Bank	4/9/2024	(122,138)
USD	4,107,736	EUR	3,786,043	Deutsche Bank	4/9/2024	(85,862)
USD	2,652,678	CHF	2,328,000	Bank of America	4/9/2024	(87,614)
USD	2,146,324	ZAR	39,183,719	HSBC Bank	4/9/2024	(66,327)
USD	91,939,950	CNH	662,598,257	UBS	4/9/2024	(1,666,118)
USD	1,913,048	DKK	13,151,000	Deutsche Bank	4/9/2024	(39,985)
USD	1,318,437	CZK	30,939,001	JP Morgan	4/9/2024	(50,535)
USD	51,549,474	JPY	7,721,806,736	Morgan Stanley	4/9/2024	(1,507,214)
USD	1,244,817	HUF	455,070,000	JP Morgan	4/9/2024	(39,061)
USD	6,041,650	THB	214,771,000	UBS	4/9/2024	(304,597)
USD	4,711,896	PLN	18,651,000	JP Morgan	4/9/2024	(117,483)
USD	6,420,238	MXN	121,157,243	Goldman Sachs	4/9/2024	269,359
USD	2,381,980	SEK	25,473,000	Toronto-Dominion	4/9/2024	(98,598)
USD	1,537,959	NZD	2,598,000	ANZ	4/9/2024	(86,977)
USD	425,000	ZAR	7,761,997	Toronto-Dominion	4/9/2024	(13,309)
USD	2,035,922	SGD	2,720,000	Bank of America	4/9/2024	(50,791)
USD	855,000	CAD	1,181,727	ANZ	4/9/2024	(21,316)
USD	33,367,864	CAD	46,128,402	Nomura	4/9/2024	(838,895)
USD	1,764,695	NOK	19,220,000	Royal Bank of Canada	4/9/2024	(49,415)
USD	376,644	RON	1,730,000	Citigroup	4/9/2024	(8,433)
USD	195,878,495	EUR	180,538,333	Royal Bank of Canada	4/9/2024	(4,094,178)
USD	1,609,136	CNH	11,600,000	Toronto-Dominion	4/9/2024	(29,611)
USD	833,241	CAD	1,150,000	Toronto-Dominion	4/9/2024	(19,548)
USD	2,991,147	EUR	2,760,000	Toronto-Dominion	4/9/2024	(65,957)
USD	281,092	JPY	42,010,000	State Street	4/9/2024	(7,559)
USD	526,188	THB	18,592,868	Citigroup	25/9/2024	(24,164)
USD	418,915	PEN	1,565,485	Goldman Sachs	25/9/2024	1,419
USD	298,000	TWD	9,738,640	BNP Paribas	5/9/2024	(6,531)
USD	208,302	HUF	75,194,804	State Street	25/9/2024	(3,693)
USD	1,131,855	MXN	20,260,020	HSBC Bank	25/9/2024	106,646
USD	1,856,756	ZAR	33,623,430	State Street	25/9/2024	(38,656)
USD	3,560,456	BRL	19,467,150	Deutsche Bank	25/9/2024	131,456
USD	1,449,367	COP	5,816,526,601	Citibank	25/9/2024	47,415
USD	127,032	UYU	5,145,832	Citibank	25/9/2024	(793)
USD	222,650	PEN	833,759	Barclays	25/9/2024	297
USD	209,521	EUR	191,189	HSBC Bank	17/10/2024	(2,677)
USD	96,894	EUR	88,431	Toronto-Dominion	17/10/2024	(1,255)
USD	403,714	MXN	7,258,456	JP Morgan	25/9/2024	36,418
USD	854,070	COP	3,459,400,000	Barclays	25/9/2024	20,254
USD	277,039	TRY	9,804,802	Barclays	19/9/2024	(5,157)
USD	2,512,653	BRL	14,031,007	Citibank	18/9/2024	39,197
USD	14,654,240	EUR	13,419,500	Citibank	18/9/2024	(219,383)
USD	2,985,000	CNH	21,696,051	Citibank	19/9/2024	(85,461)
USD	1,354,307	TWD	44,400,000	Citibank	18/9/2024	(37,159)
USD	5,339,565	MXN	96,389,052	Citibank	18/9/2024	456,723
USD	5,010,000	CHF	4,426,766	Citibank	18/9/2024	(209,336)
USD	1,400,000	ZAR	25,655,372	Citibank	18/9/2024	(47,067)
USD	935,000	INR	78,351,224	Citibank	18/9/2024	1,031
USD	2,520,000	TRY	87,921,530	Citibank	18/9/2024	(13,672)
USD	2,715,000	IDR	44,073,409,500	Citibank	18/9/2024	(131,656)
USD	1,365,081	KRW	1,887,661,200	Citibank	19/9/2024	(49,950)
USD	2,180,000	CAD	2,992,439	Citibank	18/9/2024	(40,053)
USD	35,929,070	JPY	5,597,530,000	Citibank	18/9/2024	(2,610,064)
USD	574,666	BRL	3,228,010	BNP Paribas	25/9/2024	6,075
ZAR	45,028,426	USD	2,399,716	State Street	18/9/2024	140,070

Sustainable World Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
ZAR	24,221,551	USD	1,339,386	Citibank	25/9/2024	26,027
ZAR	25,835,000	USD	1,409,802	Citibank	18/9/2024	47,397
ZAR	4,897,424	USD	276,000	Citibank	23/9/2024	122
ZAR	5,397,574	USD	303,000	Barclays	25/9/2024	1,271
Net unrealised depreciation						(10,670,315)
CHF Hedged Share Class						
CHF	4,666,342	USD	5,464,040	BNY Mellon	13/9/2024	34,495
Net unrealised appreciation						34,495
CNH Hedged Share Class						
CNY	519,977	USD	72,727	BNY Mellon	13/9/2024	807
Net unrealised appreciation						807
DKK Hedged Share Class						
DKK	569	USD	83	BNY Mellon	13/9/2024	1
Net unrealised appreciation						1
EUR Hedged Share Class						
EUR	107,610,519	USD	117,756,708	BNY Mellon	13/9/2024	1,486,313
USD	148,788	EUR	134,559	BNY Mellon	13/9/2024	(318)
Net unrealised appreciation						1,485,995
GBP Hedged Share Class						
GBP	235,325,232	USD	298,834,722	BNY Mellon	13/9/2024	10,540,052
USD	414,995	GBP	320,586	BNY Mellon	13/9/2024	(6,469)
Net unrealised appreciation						10,533,583
NOK Hedged Share Class						
NOK	782,759,168	USD	72,062,389	BNY Mellon	13/9/2024	1,833,690
Net unrealised appreciation						1,833,690
NZD Hedged Share Class						
NZD	9,957	USD	5,968	BNY Mellon	13/9/2024	259
Net unrealised appreciation						259
SGD Hedged Share Class						
SGD	710,988	USD	541,518	BNY Mellon	13/9/2024	4,227
USD	58	SGD	76	BNY Mellon	13/9/2024	-
Net unrealised appreciation						4,227
Total net unrealised appreciation (USD underlying exposure - USD 1,785,686,632)						3,222,742

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
21	EUR	Euro BOBL	September 2024	2,736,016	19,770
(26)	EUR	Euro Bund	September 2024	3,854,544	(21,886)
(15)	EUR	Euro BUXL	September 2024	2,236,236	(95,231)
(2)	EUR	Euro Schatz	September 2024	235,275	(1,598)
40	EUR	Euro-BTP	September 2024	5,265,067	57,983
22	EUR	Euro-OAT	September 2024	3,070,499	71,994
12	JPY	Japanese 10 Year Bond (OSE)	September 2024	11,925,804	143,034
(7)	AUD	Australian 10 Year Bond	September 2024	553,686	(16,961)
119	AUD	Australian 3 Year Bond	September 2024	8,624,485	67,009
155	EUR	Short-Term Euro-BTP	September 2024	18,216,682	202,579
45	CAD	Canadian 10 Year Bond	December 2024	4,114,721	(18,353)
279	USD	US Long Bond (CBT)	December 2024	34,543,688	(250,823)
872	USD	US Treasury 10 Year Note (CBT)	December 2024	99,258,125	(169,970)
(680)	USD	US Ultra 10 Year Note	December 2024	80,101,875	412,770

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
26	USD	US Ultra Bond (CBT)	December 2024	3,458,813	(7,882)
83	GBP	Long Gilt	December 2024	10,784,200	(46,180)
(281)	USD	US Treasury 2 Year Note (CBT)	December 2024	58,331,648	55,152
(81)	USD	US Treasury 5 Year Note (CBT)	December 2024	8,870,766	16,453
Total				356,182,130	417,860

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (9,000,000)	Fund provides default protection on United Mexican States; and receives Fixed 1%	JP Morgan	20/12/2024	(73,762)	21,722
CDS	EUR (72,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	1,388	7,947
CDS	USD 4,146,000	Fund receives default protection on CDX.NA.HY.42.V1; and pays Fixed 5%	Bank of America	20/6/2029	(22,615)	(289,507)
CDS	USD 22,000,000	Fund receives default protection on CDX.NA.IG.42.V1; and pays Fixed 1%	Bank of America	20/6/2029	(13,951)	(483,436)
CDS	EUR 9,250,000	Fund receives default protection on ITRAXX.EUR.41.V1; and pays Fixed 1%	Bank of America	20/6/2029	(57,443)	(219,759)
CDS	EUR 4,062,688	Fund receives default protection on ITRAXX.XO.41.V1; and pays Fixed 5%	Bank of America	20/6/2029	(54,324)	(391,125)
IRS	COP 11,275,081,998	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.81%	JP Morgan	10/5/2025	(1,122)	(1,122)
IRS	BRL 145,880,000	Fund receives Fixed 11.52%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	(41,970)	(41,970)
IRS	BRL 11,390,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.485%	BNP Paribas	4/1/2027	7,688	7,688
IRS	BRL 4,560,000	Fund receives Fixed 9.935%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(18,189)	(18,189)
IRS	BRL 102,514,000	Fund receives Fixed 10.98%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2025	(1,737)	(1,737)
IRS	COP 1,833,139,584	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.02%	Barclays	21/3/2025	578	578
IRS	BRL 781,234	Fund receives Fixed 10.05%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	(2,850)	(2,850)
IRS	BRL 17,292,000	Fund receives Fixed 10.975%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(7,789)	(7,789)
IRS	BRL 13,026,000	Fund receives Fixed 11.525%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	(4,882)	(4,882)
IRS	BRL 6,636,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.573%	BNP Paribas	4/1/2027	2,469	2,469
IRS	USD 21,900,000	Fund receives Fixed 3.3755%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	47,943	47,943
IRS	MXN 65,790,000	Fund receives Floating MXN-TIIE 1 Month; and pays Fixed 10.4675%	Bank of America	6/8/2025	(2,440)	(2,440)
IRS	MXN 389,820,000	Fund receives Fixed 10.32%; and pays Floating MXN-TIIE 1 Month	Bank of America	2/7/2026	98,331	98,331
IRS	JPY 1,444,140,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	Bank of America	7/7/2026	12,890	12,890
IRS	JPY 339,340,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	Bank of America	7/7/2026	2,723	2,723
IRS	JPY 339,300,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	Bank of America	7/7/2026	2,399	2,398
IRS	JPY 339,360,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	Bank of America	7/7/2026	2,358	2,358

Sustainable World Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	JPY 1,017,860,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	Bank of America	7/7/2026	6,866	6,866
IRS	JPY 519,180,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	Bank of America	7/7/2026	3,484	3,484
IRS	JPY 498,820,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	Bank of America	7/7/2026	2,787	2,787
IRS	USD 11,100,000	Fund receives Fixed 4.349%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	22/7/2026	57,399	57,399
IRS	JPY 606,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.635%	Bank of America	8/10/2026	(1,471)	(1,471)
IRS	JPY 606,000,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.6515%	Bank of America	8/10/2026	(1,811)	(1,811)
IRS	JPY 2,644,361,084	Fund receives Fixed 0.035%; and pays Floating JPY TONAR 1 Day	Bank of America	18/1/2027	(66,971)	(94,874)
IRS	GBP 2,580,000	Fund receives Fixed 3.44723%; and pays Floating GBP SONIA 1 Day	Bank of America	16/3/2027	(3,214)	(1,923)
IRS	JPY 414,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.672%	Bank of America	22/9/2027	(1,973)	(1,973)
IRS	JPY 1,098,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.705%	Bank of America	29/9/2027	(7,559)	(7,559)
IRS	GBP 4,700,000	Fund receives Fixed 4.11%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	13/10/2027	16,680	16,412
IRS	GBP 1,440,000	Fund receives Fixed 4.39%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	7,391	7,390
IRS	GBP 1,440,000	Fund receives Fixed 4.398%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	20/10/2027	7,456	7,457
IRS	USD 20,720,000	Fund receives Fixed 4.1788%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	3/11/2027	187,004	200,088
IRS	GBP 6,900,000	Fund receives Fixed 3.70225%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	1/12/2027	7,742	8,080
IRS	GBP 5,480,000	Fund receives Fixed 3.175%; and pays Floating GBP SONIA 1 Day	Bank of America	26/1/2028	(9,972)	(9,918)
IRS	GBP 9,360,000	Fund receives Fixed 3.32047%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	5/2/2028	(1,990)	(8,993)
IRS	USD 25,698,400	Fund receives Fixed 3.8761%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	5/2/2028	179,455	179,455
IRS	GBP 3,460,000	Fund receives Fixed 3.46724%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	6/12/2028	1,198	755
IRS	USD 7,760,000	Fund receives Fixed 3.223%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	4/2/2029	6,472	6,472
IRS	GBP 4,840,000	Fund receives Fixed 3.3086%; and pays Floating GBP-SONIA-OIS Compound 1 Day	Bank of America	7/2/2029	46	(3,054)
IRS	GBP 4,820,000	Fund receives Floating GBP-SONIA-OIS Compound 1 Day; and pays Fixed 3.6366%	Bank of America	1/8/2029	13,206	13,206
IRS	GBP 10,820,000	Fund receives Fixed 0.701161%; and pays Floating GBP SONIA 1 Day	Bank of America	13/9/2051	(3,048,092)	(3,677,936)
IRS	USD 1,620,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.307%	Bank of America	6/2/2054	(920)	(920)
IRS	USD 3,600,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.3877%	Bank of America	6/2/2054	(17,251)	(17,251)
IRS	ZAR 46,288,948	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.02%	Bank of America	26/3/2026	(11,489)	(11,489)
IRS	ZAR 68,591,594	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.145%	Bank of America	7/5/2026	(20,461)	(20,461)
IRS	COP 3,771,327,556	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.73%	Morgan Stanley	10/5/2025	(27)	(27)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 6,337	Fund receives Fixed 10.683879%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	(5)	(5)
IRS	BRL 6,590,624	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(29,526)	(29,526)
Total (USD underlying exposure - USD 250,753,143)					(2,849,853)	(4,637,099)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
302,000	Put	OTC USD/KRW	Bank of America	USD 1,345	12/9/2024	1,723	3,489
21,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	12/11/2024	(1,872)	811
21,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	19/11/2024	(1,851)	946
41,000	Put	OTC EUR/USD	Barclays	EUR 1.04	9/12/2024	(3,268)	1,525
674,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.065	5/9/2024	(2,151)	-
290,000	Put	OTC EUR/JPY	Citibank	EUR 145	4/9/2024	(23,746)	-
894,000	Call	OTC USD/BRL	Deutsche Bank	USD 5.75	12/11/2024	(3,766)	21,630
669,000	Put	OTC USD/BRL	Goldman Sachs	USD 5.45	12/9/2024	(6,916)	857
376,000	Put	OTC USD/TRY	Goldman Sachs	USD 42.5	6/12/2024	25,233	45,241
302,667	Put	OTC USD/BRL	HSBC Bank	USD 5.6	5/9/2024	(2,526)	1,141
28,000	Put	OTC EUR/NOK	HSBC Bank	EUR 11.5	26/9/2024	2,345	5,404
82,172	Put	OTC EUR/USD	HSBC Bank	EUR 1.06	4/11/2024	(7,166)	3,862
44,000	Call	OTC USD/CNH	HSBC Bank	USD 7.65	9/12/2024	(1,838)	472
585,000	Call	OTC USD/CNH	JP Morgan	USD 7.25	24/9/2024	(3,717)	121
410,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	12/11/2024	(1,497)	470
410,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	19/11/2024	(1,501)	599
669,000	Call	OTC USD/BRL	Morgan Stanley	USD 5.75	12/9/2024	3,185	5,179
601,000	Put	OTC USD/ZAR	Morgan Stanley	USD 18	12/9/2024	5,478	11,997
589,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	9/10/2024	31,117	45,467
744,000	Call	OTC USD/COP	Morgan Stanley	USD 4,200	12/11/2024	(3,132)	16,829
901,000	Put	OTC USD/CNH	Standard Chartered Bank	USD 7.05	19/9/2024	747	3,860
541,000	Put	OTC USD/TRY	UBS	USD 38.5	27/9/2024	(3,236)	2,688
720,000	Put	OTC USD/TRY	UBS	USD 35.5	30/10/2024	237	2,800
Total (USD underlying exposure - USD 1,060,602)						1,882	175,388

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(302,000)	Call	OTC USD/KRW	Bank of America	USD 1,380	17/10/2024	968	(684)
(447,000)	Call	OTC USD/BRL	Deutsche Bank	USD 6	12/11/2024	1,576	(5,190)
(669,000)	Call	OTC USD/BRL	Goldman Sachs	USD 5.75	12/9/2024	(2,048)	(5,179)
(335,000)	Put	OTC USD/BRL	Goldman Sachs	USD 5.35	12/9/2024	1,661	(100)
(563,000)	Put	OTC USD/TRY	Goldman Sachs	USD 40.5	6/12/2024	(24,949)	(41,763)
(290,000)	Put	OTC EUR/JPY	HSBC Bank	EUR 145	4/9/2024	11,722	-
(302,667)	Call	OTC USD/BRL	HSBC Bank	USD 5.95	4/10/2024	1,103	(1,865)
(877,500)	Call	OTC USD/CNH	JP Morgan	USD 7.35	24/9/2024	2,270	(12)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund continued

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(225,000)	Call	OTC USD/THB	Morgan Stanley	USD 35.1	12/9/2024	1,884	(66)
(451,000)	Call	OTC USD/ZAR	Morgan Stanley	USD 18.5	12/9/2024	3,395	(345)
(450,000)	Call	OTC USD/THB	Morgan Stanley	USD 34.5	19/9/2024	2,190	(1,093)
(452,000)	Put	OTC USD/TWD	Morgan Stanley	USD 31.75	19/9/2024	1,506	(2,357)
(884,000)	Call	OTC USD/MXN	Morgan Stanley	USD 19.1	9/10/2024	(28,221)	(38,931)
(447,000)	Call	OTC USD/COP	Morgan Stanley	USD 4,500	12/11/2024	1,165	(2,878)
(599,000)	Call	OTC USD/TWD	UBS	USD 32.2	11/9/2024	2,950	(980)
Total (USD underlying exposure - USD 0.00)						(22,828)	(101,443)

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 13,440,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 27/1/2026; and pays Floating USD SOFR annually from 27/1/2026	Goldman Sachs	23/1/2025	(40,766)	142,068
AUD 4,070,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed semi-annually from 11/8/2025; and pays Floating AUD BBSW quarterly from 11/5/2025	JP Morgan	10/2/2025	(4,183)	12,291
USD 15,000,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.45% Fixed annually from 25/10/2025; and pays Floating USD SOFR annually from 25/10/2025	Goldman Sachs	23/10/2024	50,883	243,896
USD 30,000,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.7% Fixed annually from 28/10/2025; and pays Floating USD SOFR annually from 28/10/2025	Goldman Sachs	24/10/2024	60,501	157,977
Total (USD underlying exposure - USD 31,584,236)				66,435	556,232

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (9,730,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/10/2025; and pays 3.15% Fixed annually from 25/10/2025	Citibank	23/10/2024	(33,002)	(57,706)
USD (30,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 3.35% Fixed annually from 28/10/2025	Goldman Sachs	24/10/2024	(30,662)	(70,097)
AUD (8,140,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating AUD BBSW quarterly from 11/5/2025; and pays 2.5% Fixed semi-annually from 11/8/2025	JP Morgan	10/2/2025	7,640	(2,989)
Total (USD underlying exposure - USD 13,400,316)				(56,024)	(130,792)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Sustainable World Bond Fund continued

To Be Announced Securities Contracts as at 31 August 2024

Holding	Description	Market Value USD	% of Net Assets
TBA			
	United States		
USD 1,629,000	Fannie Mae or Freddie Mac 1.5% TBA	1,441,355	0.15
USD 809,000	Fannie Mae or Freddie Mac 2% TBA	733,508	0.08
USD 1,071,000	Fannie Mae or Freddie Mac 2.5% TBA	995,482	0.10
USD 618,000	Fannie Mae or Freddie Mac 3% TBA	587,643	0.06
USD 3,854,537	Fannie Mae or Freddie Mac 3% TBA	3,430,237	0.36
USD 126,000	Fannie Mae or Freddie Mac 3.5% TBA	122,383	0.01
USD 13,850,025	Fannie Mae or Freddie Mac 3.5% TBA	12,795,375	1.33
USD 2,361,000	Fannie Mae or Freddie Mac 4% TBA	2,245,399	0.23
USD 1,489,700	Fannie Mae or Freddie Mac 4.5% TBA	1,453,058	0.15
USD 1,913,000	Fannie Mae or Freddie Mac 5% TBA	1,902,431	0.20
USD 3,729,700	Ginnie Mae 2% TBA	3,151,494	0.33
USD 3,431,400	Ginnie Mae 2.5% TBA	3,010,004	0.31
USD 2,558,600	Ginnie Mae 3% TBA	2,320,930	0.24
USD 602,000	Ginnie Mae 4% TBA	576,757	0.06
USD 1,074,000	Ginnie Mae 4.5% TBA	1,053,775	0.11
USD 1,483,000	Ginnie Mae 5% TBA	1,481,447	0.16
USD 7,362,900	Fannie Mae or Freddie Mac 2.5% TBA	6,298,780	0.65
USD 1,761,000	Ginnie Mae 3.5% TBA	1,644,238	0.17
USD 117,000	Fannie Mae or Freddie Mac 4% TBA	115,524	0.01
USD 386,000	Fannie Mae or Freddie Mac 4.5% TBA	385,268	0.04
USD 2,611,000	Fannie Mae or Freddie Mac 5.5% TBA	2,632,304	0.27
USD 1,893,000	Fannie Mae or Freddie Mac 6% TBA	1,928,604	0.20
USD 241,800	Fannie Mae or Freddie Mac 6.5% TBA	248,960	0.03
USD 1,741,000	Ginnie Mae 5.5% TBA	1,754,931	0.18
USD 1,385,000	Ginnie Mae 6% TBA	1,406,388	0.15
USD 979,000	Ginnie Mae 6.5% TBA	999,286	0.10
USD (332,992)	Fannie Mae or Freddie Mac 2% TBA	(273,513)	(0.03)
Total TBA			
(USD underlying exposure - USD 54,989,073)		54,442,048	5.65

Swiss Small & MidCap Opportunities Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (CHF)	% of Net Assets	Holding	Description	Market Value (CHF)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				604,950	Kuros Biosciences	9,340,428	1.80
FUNDS				28,111	Lonza	15,612,849	3.02
Ireland				55,268	Medartis	3,509,518	0.68
144,764	BlackRock ICS US Dollar Ultra Short Bond Fund [~]	14,641,957	2.83	7,787	Partners	9,585,797	1.85
Total Funds		14,641,957	2.83	367,762	PolyPeptide	12,503,908	2.42
COMMON STOCKS (SHARES)				355,838	Sandoz	13,404,417	2.59
Switzerland				6,868	Schindler	1,622,222	0.31
19,076	Barry Callebaut [*]	26,172,272	5.06	172,963	Schindler	39,781,490	7.69
55,263	Belimo	31,582,805	6.10	331,463	SGS [*]	31,482,356	6.08
68,681	BKW	10,947,751	2.12	13,835	Siegfried	15,439,860	2.98
34,334	Burckhardt Compression	20,840,738	4.03	36,032	Sika	9,894,387	1.91
1,793	Chocoladefabriken Lindt & Spruengli [~]	20,009,880	3.87	98,245	SKAN	7,908,723	1.53
49	Chocoladefabriken Lindt & Spruengli	5,419,400	1.05	289,904	Softwareone	4,551,493	0.88
40,724	Comet [*]	14,171,952	2.74	289,493	Straumann [*]	36,562,966	7.06
39,942	Daetwyler [*]	7,349,328	1.42	36,877	Tecan [*]	10,495,194	2.03
238,069	DKSH	16,188,692	3.13	78,783	Temenos [*]	4,644,258	0.90
63,853	Galenica [*]	4,709,159	0.91	57,396	VAT [*]	25,449,386	4.92
19,750	Geberit	10,751,900	2.08	195,523	VZ	24,948,735	4.82
57,115	Helvetia [*]	7,659,121	1.48	24,837	Ypsomed	10,357,029	2.00
123,457	Holcim	10,103,721	1.95	Total Common Stocks (Shares)		502,561,016	97.12
6,826	Interroll	17,167,390	3.32	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		517,202,973	99.95
40,546	Kardex	11,150,150	2.15	Total Portfolio		517,202,973	99.95
76,888	Klingelnberg	1,241,741	0.24	Other Net Assets		259,680	0.05
				Total Net Assets (CHF)		517,462,653	100.00

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Sector Breakdown as at 31 August 2024

	% of Net Assets
Consumer Non-cyclical	43.08
Industrial	38.86
Financials	8.15
Communications	3.13
Investment Funds	2.83
Utilities	2.12
Technology	1.78
Other Net Assets	0.05
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic China A-Share Opportunities Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				121,000	Chongqing Sanfeng Environment	139,640	0.02
COMMON STOCKS (SHARES)				279,300	Citic Pacific Special Steel	454,886	0.07
China				14,800	CNGR Advanced Material	60,417	0.01
172,710	Amlogic Shanghai	1,325,926	0.22	926,302	Contemporary Ampere Technology	24,119,849	3.96
44,700	Anhui Conch Cement	132,091	0.02	4,861,220	COSCO SHIPPING	8,597,100	1.41
30,000	Anhui Gujing Distillery	728,958	0.12	2,789,500	CRRC	2,813,371	0.46
66,500	Anhui Yingjia Distillery	472,489	0.08	6,200	Dashang	13,583	0.00
312,220	Anker Innovations Technology	2,781,985	0.46	80,889	DBAPP Security	347,006	0.06
592,163	Arcsoft	2,117,909	0.35	53,200	Deppon Logistics	98,819	0.02
166,900	Asymchem Laboratories Tianjin	1,501,045	0.25	1,103,705	Dong-E-E-Jiao	7,774,899	1.28
51,525	Autel Intelligent Technology	175,840	0.03	72,600	Eastern Air Logistics	163,363	0.03
19,200	Autobio Diagnostics	110,762	0.02	204,100	ENN Natural Gas	509,427	0.08
8,308,542	Bank of Beijing	6,161,501	1.01	124,818	Espressif Systems Shanghai	1,761,348	0.29
438,300	Bank of Hangzhou	788,757	0.13	187,553	Farasis Energy Gan Zhou	247,442	0.04
187,800	Bank of Ningbo	537,184	0.09	1,377,100	Focus Media Information Technology	1,114,609	0.18
2,947,200	Bank of Shanghai	2,947,442	0.48	154,200	Focused Photonics Hangzhou	246,566	0.04
15,014,694	Baoshan Iron & Steel	12,640,526	2.07	3,141,500	Foxconn Industrial Internet	9,083,585	1.49
5,323,800	Beijing Capital Eco-Environment Protection	2,090,590	0.34	407,331	Fujian Foxit Software Development JSC	2,516,108	0.41
73,609	Beijing Kingsoft Office Software	1,894,548	0.31	121,912	Fuyao Glass Industry	824,696	0.13
238,080	Beijing Seeyon Internet Software	481,916	0.08	19,700	G-bits Network Technology Xiamen	538,177	0.09
740,350	Beijing Shiji Information Technology	558,445	0.09	61,345	Giantec Semiconductor	423,991	0.07
660,800	Beijing Yanjing Brewery	904,474	0.15	222,980	GigaDevice Semiconductor	2,279,748	0.37
824	Bestechnic Shanghai	17,923	0.00	4,344,400	GoerTek	13,034,270	2.14
28,136,700	BOE Technology	15,341,325	2.52	410,841	Goneo	3,932,327	0.65
532,620	BYD	18,765,111	3.08	76,700	Grandblue Environment	214,518	0.04
876,970	Camel	920,399	0.15	3,725,690	Great Wall Motor	12,188,427	2.00
115,066	CanSino Biologics	660,384	0.11	2,714,400	Gree Electric Appliances of Zhuhai	15,221,826	2.50
699,600	Changchun High-Tech Industry	8,135,000	1.33	5,876,432	GRG Banking Equipment	7,819,285	1.28
407,306	Chengdu M&S Electronics Technology	1,040,787	0.17	556,900	Guangdong Haid	3,043,535	0.50
3,767,900	Chengdu Xingrong Environment	3,565,961	0.59	118,300	Guangxi Guiguan Electric Power	106,947	0.02
95,000	China CITIC Bank	82,528	0.01	219,600	Guangzhou Baiyunshan Pharmaceutical	893,051	0.15
93	China Construction Bank	99	0.00	40,800	Guangzhou Yuexiu Capital	28,816	0.01
29,500	China International Capital	119,135	0.02	334,949	Guotai Junan	698,341	0.11
5,131,901	China Merchants Bank	23,305,673	3.82	1,224,400	Haier Smart Home	4,277,104	0.70
10,200	China Merchants Energy Shipping	10,820	0.00	397,116	Hangzhou Oxygen Plant	1,016,992	0.17
971,300	China National Chemical Engineering	941,196	0.15	434,800	Heilongjiang Agriculture	791,671	0.13
2,914,700	China National Gold Jewellery	3,544,863	0.58	42,700	Henan Lingrui Pharmaceutical	140,897	0.02
340,000	China Pacific Insurance	1,423,507	0.23	1,423,000	Henan Shenhua Coal Industry & Electricity Power	3,025,128	0.50
1,298,695	China Petroleum & Chemical	1,249,271	0.20	1,686,900	Hengli Petrochemical	3,200,131	0.52
3,807,700	China Railway	3,098,044	0.51	61,800	Hengyi Petrochemical	53,076	0.01
12,709,183	China United Network Communications	8,329,866	1.37	250,067	Hisense Home Appliances	858,351	0.14
81,400	China World Trade Center	247,324	0.04	41,900	Hisense Visual Technology	92,626	0.01
502,700	China Yangtze Power	2,086,234	0.34	139,135	HitGen	182,188	0.03
11,200	Chongqing Brewery	87,994	0.01	583,900	HLA	490,747	0.08
				116,300	Hoyuan Green Energy	230,648	0.04
				1	Huagong Tech	4	0.00
				7,498,302	Huatai	13,324,348	2.19

Systematic China A-Share Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
7,088,700	Huaxia Bank	6,027,892	0.99	582,200	Shanghai M&G Stationery	2,203,166	0.36
277,400	Huayu Automotive Systems	577,964	0.09	337,300	Shanghai Rural Commercial Bank	314,458	0.05
189,700	Hubei Jumpcan Pharmaceutical	790,214	0.13	1,172,500	Shanxi	814,855	0.13
4,846,200	Industrial Bank	11,301,883	1.85	45,800	Shanxi Xinghuacun Fen Wine Factory	1,143,994	0.19
4,797,600	Inner Mongolia MengDian HuaNeng Thermal Power	2,893,705	0.47	1,419,600	Shanying International	290,761	0.05
1,662,700	Inner Mongolia Yili Industrial	5,314,970	0.87	3,250,100	Shengyi Technology	8,093,781	1.33
54,400	JA Solar Technology	75,997	0.01	13,998,600	Shenwan Hongyuan	8,937,693	1.47
108,700	Jafron Biomedical	385,088	0.06	121,800	Shenzhen Dynanonic	413,775	0.07
518,800	Jiangsu Changshu Rural Commercial Bank	473,407	0.08	3,217,408	Shenzhen Gas	2,963,167	0.49
336,300	Jiangsu Hengrui Pharmaceuticals	2,096,347	0.34	249,600	Shenzhen Gongjin Electronics	250,678	0.04
6,700	Jiangsu Yanghe Distillery	77,492	0.01	801,100	Shenzhen Goodix Technology	7,181,071	1.18
205,000	Jiangxi Copper	588,989	0.10	164,239	Shenzhen JPT Opto-Electronics	824,742	0.14
2,232,612	Joincare Pharmaceutical Industry	3,156,819	0.52	470,930	Shenzhen Mindray Bio-Medical Electronics	16,683,466	2.74
157,100	Kehua Data	422,740	0.07	552,900	Shenzhen Overseas Chinese Town	149,951	0.02
1,584,000	Kingfa Sci & Tech	1,640,067	0.27	82,300	Shenzhen YUTO Packaging Technology	268,543	0.04
71,174	Kweichow Moutai	14,509,327	2.38	2,085,399	Sichuan Kelun Pharmaceutical	9,031,579	1.48
42,600	Lao Feng Xiang	312,606	0.05	1,154,900	Sinotrans	755,314	0.12
519,100	Laobaixing Pharmacy Chain JSC	989,891	0.16	2,468,019	Sinotruk Jinan Truck	5,009,653	0.82
784,300	Livzon Pharmaceutical	3,983,862	0.65	2,483,100	SooChow	2,185,167	0.36
2,230,300	Luxi Chemical	3,389,830	0.56	2,661,300	Tangshan Sanyou Chemical Industries	1,898,400	0.31
422,200	Luzhou Laojiao	7,113,581	1.17	2,450,621	Tasly Pharmaceutical	4,925,876	0.81
11,671	Mabwell Shanghai Bioscience	36,582	0.01	6,266,400	TCL Technology	3,460,966	0.57
1,131,900	Meihua	1,536,505	0.25	2,672,502	Tianma Microelectronics	2,638,746	0.43
1,991,550	Midea	18,215,176	2.99	108,400	Tianqi Lithium	402,399	0.07
424,210	Montage Technology	3,153,673	0.52	44,500	Tianshan Aluminum	42,807	0.01
29,900	Nanjing Iron & Steel	17,865	0.00	23,857	Tongwei	64,062	0.01
1,166,000	Newland Digital Technology	2,121,372	0.35	1,628,700	Universal Scientific Industrial Shanghai	3,648,772	0.60
111,300	Ningbo Boway Alloy Material	230,322	0.04	7,449,470	Weichai Power	13,637,437	2.24
1,499,400	Ningbo Joyson Electronic	3,037,170	0.50	60,700	Western	55,646	0.01
5,743,100	Offshore Oil Engineering	4,453,702	0.73	5,522,701	Western Mining	12,208,668	2.00
30,900	Oppein Home	193,577	0.03	512,371	Will Semiconductor Shanghai	6,552,084	1.07
345,200	Perfect World	370,584	0.06	1,087,217	Wuliangye Yibin	18,894,250	3.10
2,074,582	Ping An Insurance of China	12,902,732	2.12	472,400	WuXi AppTec	2,614,428	0.43
684,300	Polaris Bay	581,896	0.10	45,177	Xi'an Manareco New Materials	132,862	0.02
81,707	Proya Cosmetics	1,102,212	0.18	207,000	Xinfengming	317,251	0.05
33,913	Puya Semiconductor Shanghai	326,942	0.05	6,300	Xinjiang Xintai Natural Gas	28,922	0.01
346,500	Qingdao TGOOD Electric	879,536	0.14	99,100	Yealink Network Technology	461,524	0.07
41,240	Quectel Wireless Solutions	254,567	0.04	15,200	Yifeng Pharmacy Chain	43,306	0.01
69,406	Raytron Technology	248,333	0.04	46,700	Yunda	46,308	0.01
1,531,290	Red Star Macalline	484,516	0.08	2,191,100	Yunnan Yuntianhua	6,388,138	1.05
121,300	Rockchip Electronics	917,364	0.15	3,338,305	Yutong Bus	10,058,177	1.65
3,288,500	SAIC Motor	5,834,315	0.96	700	Zhejiang Cfmoto Power	13,601	0.00
242,172	Sansure Biotech	632,846	0.10	466,100	Zhejiang Chint Electrics	1,155,470	0.19
479,900	Shandong Bohui Paper Industrial	281,998	0.05	451,400	Zhejiang Hangmin	413,817	0.07
16,223,463	Shandong Nanshan Aluminum	8,410,310	1.38	12,900	Zhejiang Huahai Pharmaceutical	30,667	0.00
290,800	Shandong Sun Paper Industry JSC	518,389	0.08	422,600	Zhejiang Jiechang Linear Motion Technology	971,224	0.16
333,594	Shanghai Awinic Technology	2,181,262	0.36	2,323,408	Zhejiang NHU	6,347,232	1.04
22,800	Shanghai Electric	11,691	0.00				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic China A-Share Opportunities Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets
10	Zhejiang Semir Garment	6	0.00
3,021,000	Zhengzhou Coal Mining Machinery	5,018,344	0.82
8,240,580	Zoomlion Heavy Industry Science and Technology	7,356,602	1.21
2,619,201	ZTE	9,186,455	1.51
Total Common Stocks (Shares)		601,908,085	98.73
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		601,908,085	98.73
Total Portfolio		601,908,085	98.72
Other Net Assets		7,778,563	1.28
Total Net Assets (USD)		609,686,648	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	38,177,217	USD	41,794,365	BNY Mellon	13/9/2024	509,747
USD	1,751,006	EUR	1,577,438	BNY Mellon	13/9/2024	3,039
Net unrealised appreciation						512,786
SGD Hedged Share Class						
SGD	2,719,004	USD	2,056,887	BNY Mellon	13/9/2024	30,175
USD	207,931	SGD	272,341	BNY Mellon	13/9/2024	(1,114)
Net unrealised appreciation						29,061
Total net unrealised appreciation (USD underlying exposure - USD 46,324,644)						541,847

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised depreciation USD
513	USD	SGX FTSE China A50 Index	September 2024	6,009,795	(42,277)
Total				6,009,795	(42,277)

Systematic China A-Share Opportunities Fund continued

Sector Breakdown as at 31 August 2024

	% of Net Assets
Consumer Cyclical	25.63
Consumer Non-cyclical	20.39
Financials	15.40
Industrial	11.18
Technology	9.59
Basic Materials	9.56
Communications	3.38
Utilities	2.34
Energy	1.25
Other Net Assets	1.28
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic China Environmental Tech Fund

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				173,560	Goldwind Science & Technology	100,597	0.75
				87,600	Goldwind Science & Technology	102,208	0.76
				34,813	Goneo	333,209	2.49
COMMON STOCKS (SHARES)				137,500	Great Wall Motor	197,830	1.48
Cayman Islands				12,800	Guangzhou Automobile	4,087	0.03
22,650	AAC Technologies	96,283	0.72	227,600	Guangzhou Automobile	237,906	1.78
180,200	China High Speed Transmission Equipment	24,263	0.18	8,400	Guangzhou Shiyuan Electronic Technology	37,340	0.28
225,800	China Yongda Automobiles Services*	38,220	0.28	198,300	Hengdian DMEGC Magnetics	338,090	2.53
105,700	CIMC Enric	85,391	0.64	7,100	Hundsun Technologies	16,377	0.12
11,500	ENN Energy	75,061	0.56	193,500	Jangho	128,191	0.96
325,250	Geely Automobile	367,859	2.75	3,100	Jiangsu Pacific Quartz	10,728	0.08
45,025	Kingboard	91,801	0.68	215,321	Jinko Solar	218,684	1.63
24,059	Kingsoft Cloud ADR	57,982	0.43	60,300	Kingfa Sci & Tech	62,434	0.47
121,465	Li Auto	1,228,143	9.17	35,600	LONGi Green Energy Technology	69,446	0.52
337,600	Nexteer Automotive	119,050	0.89	93,700	MLS	102,576	0.77
22,713	NIO ADR	92,442	0.69	132,500	Offshore Oil Engineering	102,752	0.77
22,000	Sunny Optical Technology	136,259	1.02	32,500	Seres	351,286	2.62
110,200	Tianneng Power International	78,710	0.59	368,400	Shanghai Construction	103,036	0.77
16,000	Xiaomi	40,009	0.30	645,000	Shanghai Electric	330,726	2.47
278,000	Xinyi Solar	108,728	0.81	35,800	Shanghai Electric	6,794	0.05
104,820	XPeng	428,104	3.20	36,179	Shenzhen New Energy Technology	236,154	1.76
94,500	Yadea	133,297	1.00	86,800	Sinoma Science & Technology	122,241	0.91
		3,201,602	23.91	46,320	Sungrow Power Supply	503,804	3.76
China				3,000	Tianqi Lithium	11,137	0.08
				60,500	Tongwei	162,458	1.21
103,600	Beijing Jingneng Clean Energy	25,108	0.19	180,400	Weichai Power	330,251	2.47
1,275,100	Beijing-Shanghai High Speed Railway	978,017	7.30	28,900	Xiamen Tungsten	69,398	0.52
15,000	BYD*	463,943	3.46	110,600	Yutong Bus	333,233	2.49
23,800	BYD	838,515	6.26	71,200	Zhejiang Chint Electrics	176,506	1.32
133,558	China Railway Signal & Communication	98,102	0.73	104,100	Zhejiang JIULI Hi-tech Metals	283,064	2.11
305,300	China Three Gorges Renewables	197,081	1.47	354,700	Zoomlion Heavy Industry Science and Technology	316,651	2.37
15,000	CMOC	12,233	0.09			10,040,696	74.98
2,740	CNGR Advanced Material	11,185	0.08	Total Common Stocks (Shares)		13,242,298	98.89
49,400	Contemporary Amperex Technology	1,286,320	9.61	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
1,115,100	Dongfeng Motor	300,282	2.24			13,242,298	98.89
16,300	ENN Natural Gas	40,684	0.31	Total Portfolio		13,242,298	98.89
18,000	Flat Glass	24,467	0.18	Other Net Assets		148,642	1.11
51,000	Fuyao Glass Industry	344,999	2.58	Total Net Assets (USD)		13,390,940	100.00
3,600	Fuyao Glass Industry	20,566	0.15				

*All or a portion of this security represents a security on loan.

Systematic China Environmental Tech Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	7,572	USD	8,290	BNY Mellon	13/9/2024	102
USD	223	EUR	202	BNY Mellon	13/9/2024	(1)
Net unrealised appreciation						101
Total net unrealised appreciation (USD underlying exposure - USD 8,610)						101

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised depreciation USD
11	USD	SGX FTSE China A50 Index	September 2024	128,865	(921)
Total				128,865	(921)

Sector Breakdown as at 31 August 2024

	% of Net Assets
Consumer Cyclical	53.74
Industrial	16.94
Energy	14.39
Consumer Non-cyclical	7.30
Basic Materials	4.03
Technology	1.32
Utilities	0.87
Communications	0.30
Other Net Assets	1.11
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 200,000	Bahrain Government International Bond 6% 19/9/2044	172,428	0.14
FUNDS				USD 200,000	Bahrain Government International Bond 7% 12/10/2028	209,841	0.18
	Ireland			USD 200,000	CBB International Sukuk Programme WLL 3.875% 18/5/2029	186,982	0.16
3,000	iShares EUR High Yield Corp Bond UCITS ETF [~]	313,937	0.26	USD 200,000	CBB International Sukuk Programme WLL 3.95% 16/9/2027	191,835	0.16
116,000	iShares JP Morgan ESG USD EM Bond UCITS ETF [~]	650,180	0.54	USD 200,000	CBB International Sukuk Programme WLL 6.25% 18/10/2030	209,415	0.17
Total Funds		964,117	0.80			1,395,410	1.16
BONDS				Barbados			
	Argentina			USD 100,000	Barbados Government International Bond 6.5% 1/10/2029	96,135	0.08
USD 494,400	Argentine Republic Government International Bond 0.75% 9/7/2030	280,073	0.23	Belgium			
USD 25,000	Argentine Republic Government International Bond 1% 9/7/2029	14,970	0.01	EUR 100,000	Elia Transmission Belgium 3.625% 18/1/2033	112,675	0.09
USD 345,000	Argentine Republic Government International Bond 3.5% 9/7/2041	144,331	0.12	EUR 100,000	KBC 3% 25/8/2030	107,892	0.09
USD 635,000	Argentine Republic Government International Bond 4.125% 9/7/2035	283,032	0.24			220,567	0.18
USD 45,000	Argentine Republic Government International Bond 4.125% 9/7/2046	21,015	0.02	Bermuda			
USD 390,000	Argentine Republic Government International Bond 5% 9/1/2038	190,320	0.16	GBP 60,000	Aegon 6.625% 16/12/2039	89,859	0.07
		933,741	0.78	USD 20,000	Carnival Bermuda 10.375% 1/5/2028	21,643	0.02
	Australia			USD 101,000	NCL 5.875% 15/3/2026	100,992	0.08
EUR 100,000	APA Infrastructure 7.125% 9/11/2083	120,562	0.10	USD 30,000	RenaissanceRe 5.75% 5/6/2033	31,108	0.03
USD 152,000	FMG Resources August 2006 5.875% 15/4/2030	151,594	0.12	USD 120,000	Seadrill Finance 8.375% 1/8/2030	127,013	0.10
USD 50,000	Macquarie 6.255% 7/12/2034	54,042	0.04	USD 167,000	Valaris 8.375% 30/4/2030	174,465	0.14
USD 66,000	Mineral Resources 8% 1/11/2027	67,091	0.05	USD 18,000	Viking Cruises 7% 15/2/2029	18,249	0.02
USD 60,000	Mineral Resources 8.125% 1/5/2027	60,631	0.05	USD 100,000	Weatherford International 8.625% 30/4/2030	104,088	0.09
USD 250,000	Mineral Resources 8.5% 1/5/2030	260,348	0.22			667,417	0.55
USD 30,000	Mineral Resources 9.25% 1/10/2028	31,740	0.03	Bolivia			
USD 88,000	Nufarm Australia / Nufarm Americas 5% 27/1/2030	81,965	0.07	USD 200,000	Bolivian Government International Bond 4.5% 20/3/2028	111,500	0.09
EUR 100,000	Transurban Finance 1.45% 16/5/2029	102,007	0.09	Brazil			
EUR 100,000	Transurban Finance 3% 8/4/2030	108,237	0.09	USD 200,000	Brazilian Government International Bond 3.75% 12/9/2031	179,106	0.15
		1,038,217	0.86	USD 200,000	Brazilian Government International Bond 3.875% 12/6/2030	184,696	0.15
	Austria			USD 200,000	Brazilian Government International Bond 4.5% 30/5/2029	195,598	0.16
EUR 100,000	A1 Towers 5.25% 13/7/2028	116,209	0.09	USD 220,000	Brazilian Government International Bond 4.75% 14/1/2050	168,320	0.14
EUR 100,000	ams-OSRAM 10.5% 30/3/2029	116,537	0.10	USD 200,000	Brazilian Government International Bond 5.625% 21/2/2047	175,275	0.15
		232,746	0.19	USD 200,000	Brazilian Government International Bond 6% 20/10/2033	201,493	0.17
	Bahrain			USD 200,000	Brazilian Government International Bond 6.25% 18/3/2031	207,846	0.17
USD 250,000	Bahrain Government International Bond 4.25% 25/1/2028	239,335	0.20				
USD 200,000	Bahrain Government International Bond 5.25% 25/1/2033	185,574	0.15				

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 100,000	Brazilian Government International Bond 7.125% 20/1/2037	109,451	0.09	CAD 30,000	Enbridge Gas 2.9% 1/4/2030	21,044	0.02
USD 150,000	Brazilian Government International Bond 8.25% 20/1/2034	174,386	0.15	USD 122,000	Enerflex 9% 15/10/2027	126,922	0.11
		1,596,171	1.33	USD 6,000	Fairfax Financial 6.1% 15/3/2055	6,127	0.00
	Bulgaria			USD 45,000	Fairfax Financial 6.35% 22/3/2054	47,461	0.04
USD 28,000	Bulgaria Government International Bond 5% 5/3/2037	27,860	0.02	USD 15,000	Garda World Security 7.75% 15/2/2028	15,721	0.01
	Canada			USD 128,000	goeasy 7.625% 1/7/2029	132,185	0.11
USD 196,000	Algoma Steel 9.125% 15/4/2029	197,435	0.16	USD 194,000	goeasy 9.25% 1/12/2028	208,757	0.17
CAD 30,000	Bank of Montreal 2.37% 3/2/2025	22,063	0.02	CAD 25,000	Greater Toronto Airports Authority 5.3% 25/2/2041	20,040	0.02
CAD 50,000	Bank of Montreal 5.039% 29/5/2028	38,385	0.03	CAD 25,000	Hydro One 4% 22/12/2051	16,586	0.01
USD 10,000	Bank of Montreal 5.717% 25/9/2028	10,455	0.01	USD 159,000	IAMGOLD 5.75% 15/10/2028	155,185	0.13
CAD 25,000	Bank of Nova Scotia 3.1% 2/2/2028	18,216	0.02	CAD 50,000	Manulife Bank of Canada 1.504% 25/6/2025	36,318	0.03
USD 100,000	Bank of Nova Scotia 4.5% 16/12/2025	99,424	0.08	CAD 25,000	Metro 3.39% 6/12/2027	18,283	0.01
USD 122,000	Bausch + Lomb 8.375% 1/10/2028	128,314	0.11	CAD 150,000	National Bank of Canada 5.296% 3/11/2025	112,483	0.09
USD 11,000	Bausch Health 5.5% 1/11/2025	10,594	0.01	USD 35,000	NOVA Chemicals 8.5% 15/11/2028	37,396	0.03
USD 134,000	Bausch Health 6.125% 1/2/2027	113,036	0.09	USD 50,000	NOVA Chemicals 9% 15/2/2030	53,766	0.04
USD 103,000	Bausch Health 11% 30/9/2028	95,533	0.08	USD 145,000	Parkland 4.625% 1/5/2030	135,761	0.11
CAD 30,000	Bell Telephone of Canada or Bell Canada 4.45% 27/2/2047	19,637	0.01	CAD 50,000	Pembina Pipeline 3.54% 3/2/2025	36,911	0.03
CAD 25,000	Brookfield 5.95% 14/6/2035	20,094	0.02	CAD 30,000	Rogers Communications 3.25% 1/5/2029	21,277	0.02
USD 90,000	Brookfield Finance 5.968% 4/3/2054	95,742	0.08	CAD 100,000	Rogers Communications 5.9% 21/9/2033	80,418	0.07
CAD 25,000	Brookfield Renewable Partners ULC 4.25% 15/1/2029	18,621	0.02	CAD 60,000	Royal Bank of Canada 1.936% 1/5/2025	43,823	0.04
CAD 100,000	Brookfield Renewable Partners ULC 5.292% 28/10/2033	77,856	0.06	USD 20,000	Royal Bank of Canada 5% 2/5/2033	20,590	0.02
USD 100,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	93,266	0.08	USD 50,000	Saturn Oil & Gas 9.625% 15/6/2029	52,065	0.05
CAD 25,000	Bruce Power 4.132% 21/6/2033	18,057	0.02	USD 90,000	Superior Plus / Superior General Partner 4.5% 15/3/2029	84,646	0.07
CAD 30,000	Canadian Imperial Bank of Commerce 2% 17/4/2025	21,927	0.02	USD 102,000	Taseko Mines 8.25% 1/5/2030	106,044	0.09
USD 30,000	Canadian Imperial Bank of Commerce 6.092% 3/10/2033	32,391	0.03	USD 50,000	TELUS 3.4% 13/5/2032	45,138	0.04
CAD 25,000	Canadian National Railway 3.95% 22/9/2045	16,593	0.01	CAD 25,000	TELUS 3.95% 16/2/2050	14,846	0.01
USD 70,000	Canadian National Railway 4.4% 5/8/2052	63,688	0.05	CAD 50,000	TELUS 5.95% 8/9/2053	40,027	0.03
CAD 25,000	Canadian Pacific Railway 3.05% 9/3/2050	13,982	0.01	CAD 100,000	Toronto-Dominion Bank 4.21% 1/6/2027	74,631	0.06
USD 10,000	Canadian Pacific Railway 3.5% 1/5/2050	7,619	0.01	CAD 20,000	TransCanada PipeLines 4.34% 15/10/2049	12,904	0.01
CAD 25,000	CU 4.085% 2/9/2044	17,011	0.01	USD 401,000	Vermilion Energy 6.875% 1/5/2030	404,518	0.34
USD 148,000	Dye & Durham 8.625% 15/4/2029	154,770	0.13	USD 10,000	Waste Connections 3.05% 1/4/2050	7,140	0.01
USD 395,000	Eldorado Gold 6.25% 1/9/2029	390,951	0.33			4,105,935	3.42
USD 30,000	Element Fleet Management 5.643% 13/3/2027	30,616	0.03		Cayman Islands		
USD 50,000	Enbridge 5.3% 5/4/2029	51,456	0.04	USD 25,000	Avolon Funding 6.375% 4/5/2028	25,889	0.02
CAD 50,000	Enbridge 5.76% 26/5/2053	39,190	0.03	USD 200,000	DP World Crescent 3.75% 30/1/2030	191,293	0.16
				USD 200,000	Gaci First Investment 4.75% 14/2/2030	200,818	0.17
				USD 200,000	Gaci First Investment 5% 13/10/2027	202,586	0.17
				USD 12,000	GGAM Finance 8% 15/6/2028	12,838	0.01

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 103,639	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 11% 15/4/2029	104,767	0.09	USD 78,000	Colombia Government International Bond 8% 20/4/2033	83,167	0.07
USD 200,000	KSA Sukuk 4.274% 22/5/2029	199,834	0.17	USD 200,000	Colombia Government International Bond 8% 14/11/2035	213,000	0.18
USD 200,000	KSA Sukuk 4.303% 19/1/2029	199,868	0.17			1,379,567	1.15
USD 200,000	KSA Sukuk 4.511% 22/5/2033	199,468	0.16		Costa Rica		
USD 149,000	Seagate HDD Cayman 9.625% 1/12/2032	171,728	0.14	USD 200,000	Costa Rica Government International Bond 5.625% 30/4/2043	185,600	0.15
USD 200,000	Sharjah Sukuk Program 3.234% 23/10/2029	183,179	0.15	USD 200,000	Costa Rica Government International Bond 6.125% 19/2/2031	206,700	0.17
USD 22,456	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	14,048	0.01	USD 200,000	Costa Rica Government International Bond 6.55% 3/4/2034	211,100	0.18
USD 200,000	Suci Second Investment 6% 25/10/2028	210,772	0.17	USD 200,000	Costa Rica Government International Bond 7.158% 12/3/2045	214,300	0.18
USD 45,000	Transocean 8.25% 15/5/2029	45,597	0.04			817,700	0.68
USD 45,000	Transocean 8.5% 15/5/2031	45,678	0.04				
		2,008,363	1.67				
	Chile				Cote d'Ivoire (Ivory Coast)		
USD 200,000	Chile Government International Bond 2.55% 27/7/2033	169,600	0.14	USD 200,000	Ivory Coast Government International Bond 7.625% 30/1/2033	200,408	0.17
USD 200,000	Chile Government International Bond 3.1% 7/5/2041	154,350	0.13		Denmark		
USD 350,000	Chile Government International Bond 3.5% 25/1/2050*	265,913	0.22	USD 30,000	AP Moller - Maersk 5.875% 14/9/2033	31,878	0.03
USD 200,000	Chile Government International Bond 4.34% 7/3/2042	180,950	0.15		Dominican Republic		
USD 250,000	Nacional del Cobre de Chile 3.75% 15/1/2031	231,164	0.19	USD 150,000	Dominican Republic International Bond 4.875% 23/9/2032	141,150	0.12
USD 200,000	Nacional del Cobre de Chile 5.125% 2/2/2033	197,798	0.17	USD 200,000	Dominican Republic International Bond 5.5% 22/2/2029	199,900	0.17
USD 200,000	Nacional del Cobre de Chile 5.625% 21/9/2035	204,902	0.17	USD 185,000	Dominican Republic International Bond 5.875% 30/1/2060	169,576	0.14
USD 200,000	Nacional del Cobre de Chile 6.44% 26/1/2036	215,145	0.18	USD 150,000	Dominican Republic International Bond 5.95% 25/1/2027	151,669	0.12
		1,619,822	1.35	USD 150,000	Dominican Republic International Bond 6% 22/2/2033	151,744	0.13
	China			USD 150,000	Dominican Republic International Bond 6.4% 5/6/2049	149,887	0.12
USD 200,000	China Government International Bond 2.125% 3/12/2029	186,251	0.16	USD 100,000	Dominican Republic International Bond 6.85% 27/1/2045	105,195	0.09
	Colombia			USD 200,000	Dominican Republic International Bond 7.05% 3/2/2031	215,017	0.18
USD 250,000	Colombia Government International Bond 3% 30/1/2030	212,500	0.18	USD 100,000	Dominican Republic International Bond 7.45% 30/4/2044	111,698	0.09
USD 200,000	Colombia Government International Bond 4.125% 15/5/2051	126,150	0.10			1,395,836	1.16
USD 200,000	Colombia Government International Bond 5.625% 26/2/2044	160,250	0.13		Ecuador		
USD 200,000	Colombia Government International Bond 6.125% 18/1/2041	175,250	0.15	USD 75,000	Ecuador Government International Bond 0% 31/7/2030	40,650	0.03
USD 200,000	Colombia Government International Bond 7.375% 18/9/2037	202,250	0.17	USD 215,000	Ecuador Government International Bond 5% 31/7/2040	108,790	0.09
USD 200,000	Colombia Government International Bond 7.5% 2/2/2034	207,000	0.17	USD 520,000	Ecuador Government International Bond 5.5% 31/7/2035	287,040	0.24
				USD 250,000	Ecuador Government International Bond 6.9% 31/7/2030	177,875	0.15
						614,355	0.51

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Egypt				EUR 100,000	Loxam 3.75% 15/7/2026	110,286	0.09
USD 200,000	Egypt Government International Bond 5.875% 16/2/2031	162,203	0.13	EUR 100,000	Loxam 6.375% 15/5/2028*	115,536	0.10
USD 300,000	Egypt Government International Bond 6.875% 30/4/2040	217,605	0.18	EUR 100,000	Nexans 4.125% 29/5/2029	112,334	0.09
USD 200,000	Egypt Government International Bond 7.6% 1/3/2029	188,865	0.16	EUR 100,000	Nexans 4.25% 11/3/2030	112,899	0.09
USD 200,000	Egypt Government International Bond 7.625% 29/5/2032	172,439	0.14	EUR 100,000	Orange 2.375% 18/5/2032	104,647	0.09
USD 200,000	Egyptian Financial for Sovereign Taskeek 10.875% 28/2/2026	211,002	0.18	EUR 200,000	RCI Banque 5.5% 9/10/2034	226,382	0.19
		952,114	0.79	EUR 100,000	Societe Generale 4% 16/11/2027	113,085	0.10
El Salvador				USD 200,000	Societe Generale 6.446% 10/1/2029	207,369	0.17
USD 99,000	El Salvador Government International Bond 6.375% 18/1/2027	93,295	0.08	EUR 100,000	SPIE 2.625% 18/6/2026	109,281	0.09
USD 150,000	El Salvador Government International Bond 7.125% 20/1/2050	104,250	0.09	EUR 100,000	TotalEnergies 3.369% 6/10/2026	109,562	0.09
USD 55,000	El Salvador Government International Bond 7.65% 15/6/2035	43,258	0.04	USD 200,000	Vallourec SACA 7.5% 15/4/2032	210,806	0.18
USD 50,000	El Salvador Government International Bond 8.25% 10/4/2032*	42,688	0.03	EUR 100,000	Veolia Environnement 2.5% 20/1/2029	102,286	0.09
USD 68,000	El Salvador Government International Bond 8.625% 28/2/2029	64,013	0.05			3,778,946	3.15
USD 150,000	El Salvador Government International Bond 9.25% 17/4/2030	142,781	0.12	Gabon			
		490,285	0.41	USD 200,000	Gabon Government International Bond 6.95% 16/6/2025	187,660	0.16
Finland				Germany			
EUR 100,000	Balder Finland 1% 18/1/2027	103,480	0.08	EUR 100,000	CECONOMY 6.25% 15/7/2029	111,458	0.09
EUR 100,000	Elisa 1.125% 26/2/2026	107,477	0.09	EUR 50,000	Commerzbank 4% 30/3/2027	56,007	0.05
EUR 200,000	Nokia 4.375% 21/8/2031*	228,403	0.19	USD 150,000	Deutsche Bank 5.706% 8/2/2028	152,591	0.13
GBP 100,000	Nordea Bank 1.625% 9/12/2032	117,396	0.10	EUR 100,000	Gruenthal 4.125% 15/5/2028	109,259	0.09
		556,756	0.46	EUR 100,000	HOCHTIEF 0.5% 3/9/2027	102,200	0.09
France				EUR 100,000	HOCHTIEF 0.625% 26/4/2029*	97,307	0.08
EUR 100,000	Accor 3.875% 11/3/2031	111,942	0.09	USD 65,000	IHO Verwaltungs 6% 15/5/2027	64,324	0.05
EUR 100,000	Alstom 5.868% 29/5/2029	116,210	0.10	USD 25,000	IHO Verwaltungs 6.375% 15/5/2029	24,717	0.02
EUR 100,000	Altice France 3.375% 15/1/2028	79,014	0.06	EUR 100,000	Infineon Technologies 3.625% 1/1/2028	108,789	0.09
USD 40,000	Altice France 8.125% 1/2/2027	32,419	0.03	EUR 100,000	Muenchener Rueckversicherungs-Gesellschaft in Muenchen 1% 26/5/2042	90,111	0.07
EUR 200,000	Banque Federative du Credit Mutuel 4.125% 13/3/2029	229,730	0.19	EUR 100,000	SAP 1.25% 10/3/2028	105,050	0.09
EUR 300,000	BNP Paribas 1.5% 17/11/2025	325,512	0.27	EUR 100,000	TK Elevator Midco 4.375% 15/7/2027	109,091	0.09
EUR 100,000	BPCE 0.375% 2/2/2026	106,470	0.09			1,130,904	0.94
EUR 200,000	Cerba Healthcare SACA 3.5% 31/5/2028	188,723	0.16	Ghana			
EUR 100,000	Credit Agricole 0.375% 20/4/2028	99,812	0.08	USD 200,000	Ghana Government International Bond 0% 7/4/2025	87,000	0.07
EUR 100,000	Danone 3.706% 13/11/2029	113,973	0.09	USD 200,000	Ghana Government International Bond 6.375% 11/2/2027	103,622	0.09
EUR 100,000	Eramet 6.5% 30/11/2029	112,355	0.09	USD 205,000	Ghana Government International Bond 8.125% 26/3/2032	107,881	0.09
EUR 100,000	Eramet 7% 22/5/2028	114,375	0.10	USD 250,000	Ghana Government International Bond 8.75% 11/3/2061	131,563	0.11
EUR 200,000	Eutelsat 1.5% 13/10/2028	183,156	0.15			430,066	0.36
EUR 100,000	Fnac Darty 6% 1/4/2029	115,615	0.10	Greece			
EUR 100,000	Iliad 6.875% 15/4/2031*	115,546	0.10	EUR 100,000	Eurobank 7% 26/1/2029	121,990	0.10
EUR 100,000	JCDecaux 1.625% 7/2/2030*	99,621	0.08	EUR 100,000	National Bank of Greece 4.5% 29/1/2029	113,144	0.10
						235,134	0.20

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Guatemala				USD 200,000	Indonesia Government International Bond 4.2% 15/10/2050	176,716	0.15
USD 200,000	Guatemala Government Bond 4.65% 7/10/2041	165,388	0.14	USD 200,000	Indonesia Government International Bond 4.55% 11/1/2028	201,230	0.17
USD 200,000	Guatemala Government Bond 4.875% 13/2/2028	197,518	0.16	USD 200,000	Indonesia Government International Bond 4.75% 18/7/2047	194,856	0.16
		362,906	0.30	USD 100,000	Indonesia Government International Bond 7.75% 17/1/2038	126,935	0.11
Guernsey				USD 200,000	Pertamina Persero 5.625% 20/5/2043	202,375	0.17
USD 50,000	Amdocs 2.538% 15/6/2030	44,189	0.04	USD 200,000	Perusahaan Penerbit SBSN Indonesia III 2.8% 23/6/2030	183,348	0.15
EUR 100,000	Sirius Real Estate 1.125% 22/6/2026	105,837	0.09	USD 300,000	Perusahaan Penerbit SBSN Indonesia III 4.15% 29/3/2027	300,148	0.25
		150,026	0.13			2,124,184	1.77
Honduras				Ireland			
USD 150,000	Honduras Government International Bond 6.25% 19/1/2027	146,100	0.12	EUR 100,000	AIB 2.875% 30/5/2031	108,670	0.09
Hong Kong				USD 20,000	Allegion 3.5% 1/10/2029	19,063	0.02
USD 200,000	AIA 4.95% 4/4/2033	203,625	0.17	EUR 100,000	Dell Bank International 3.625% 24/6/2029	111,817	0.10
Hungary				GBP 75,000	GE Capital UK Funding Unlimited 5.875% 18/1/2033	102,858	0.09
USD 210,000	Hungary Government International Bond 3.125% 21/9/2051	139,828	0.11	USD 210,000	Icon Investments Six 5.849% 8/5/2029	219,738	0.18
USD 200,000	Hungary Government International Bond 5.25% 16/6/2029	202,642	0.17	EUR 100,000	James Hardie International Finance 3.625% 1/10/2026	110,240	0.09
USD 200,000	Hungary Government International Bond 5.5% 16/6/2034	202,783	0.17	USD 50,000	Trane Technologies Financing 3.5% 21/3/2026	49,154	0.04
USD 200,000	Hungary Government International Bond 5.5% 26/3/2036	202,082	0.17	USD 50,000	Trane Technologies Financing 3.8% 21/3/2029	48,825	0.04
USD 200,000	Hungary Government International Bond 6.125% 22/5/2028	208,031	0.17	USD 20,000	Trane Technologies Financing 4.5% 21/3/2049	18,081	0.01
USD 400,000	Hungary Government International Bond 6.25% 22/9/2032	429,452	0.36	USD 135,000	Trane Technologies Financing 5.25% 3/3/2033	140,619	0.12
USD 130,000	Hungary Government International Bond 7.625% 29/3/2041	153,884	0.13	USD 40,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	38,035	0.03
USD 200,000	Magyar Export-Import Bank Zrt 6.125% 4/12/2027	204,227	0.17			967,100	0.81
EUR 100,000	MOL Hungarian Oil & Gas 1.5% 8/10/2027	102,860	0.09	Isle of Man			
		1,845,789	1.54	EUR 100,000	Playtech 5.875% 28/6/2028	113,260	0.09
India				Italy			
USD 200,000	Export-Import Bank of India 5.5% 18/1/2033	208,280	0.17	EUR 100,000	Banca Monte dei Paschi di Siena 4.75% 15/3/2029	113,238	0.09
Indonesia				EUR 200,000	Banca Popolare di Sondrio 5.505% 13/3/2034	226,847	0.19
USD 200,000	Indonesia Government International Bond 2.15% 28/7/2031	171,838	0.14	EUR 100,000	Banco BPM 3.25% 14/1/2031	108,932	0.09
USD 215,000	Indonesia Government International Bond 3.7% 30/10/2049	174,679	0.15	EUR 150,000	Banco BPM 6% 14/6/2028	176,012	0.15
USD 200,000	Indonesia Government International Bond 3.85% 15/10/2030	193,542	0.16	EUR 100,000	Intesa Sanpaolo 1.75% 4/7/2029	103,104	0.09
USD 200,000	Indonesia Government International Bond 4.1% 24/4/2028	198,517	0.16	EUR 100,000	Intesa Sanpaolo 2.925% 14/10/2030	105,272	0.09
				USD 20,000	Intesa Sanpaolo 4.95% 1/6/2042	15,840	0.01
				GBP 100,000	Intesa Sanpaolo 5.148% 10/6/2030	125,390	0.10
				USD 100,000	Intesa Sanpaolo 8.248% 21/11/2033	114,432	0.10
				EUR 100,000	Lottomatica 5.375% 1/6/2030*	113,106	0.09

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Mundys 1.875% 13/7/2027	105,612	0.09		Kenya		
EUR 100,000	Optics Bidco 1.625% 18/1/2029	100,803	0.08	USD 200,000	Republic of Kenya Government International Bond 8% 22/5/2032	177,633	0.15
EUR 100,000	Optics Bidco 6.875% 15/2/2028	120,789	0.10	USD 200,000	Republic of Kenya Government International Bond 9.75% 16/2/2031	194,926	0.16
EUR 100,000	Terna - Rete Elettrica Nazionale 2.375% 9/11/2027	104,640	0.09			372,559	0.31
EUR 100,000	Terna - Rete Elettrica Nazionale 4.75% 11/1/2030	111,867	0.09		Kuwait		
EUR 200,000	UniCredit 2.731% 15/1/2032	213,965	0.18	USD 200,000	Kuwait International Government Bond 3.5% 20/3/2027	196,097	0.16
EUR 300,000	UniCredit 4.2% 11/6/2034	333,332	0.28		Latvia		
USD 100,000	UniCredit 5.861% 19/6/2032	99,848	0.08	USD 200,000	Latvia Government International Bond 5.125% 30/7/2034	204,524	0.17
USD 270,000	UniCredit 7.296% 2/4/2034	284,365	0.24		Lebanon		
EUR 100,000	UnipolSai Assicurazioni 4.9% 23/5/2034	111,541	0.09	USD 100,000	Lebanon Government International Bond 6.6% 27/11/2026***	6,500	0.00
EUR 100,000	Webuild 7% 27/9/2028	119,371	0.10	USD 100,000	Lebanon Government International Bond 6.65% 3/11/2028***	6,500	0.01
		2,908,306	2.42			13,000	0.01
	Jamaica				Luxembourg		
USD 200,000	Jamaica Government International Bond 7.875% 28/7/2045	242,200	0.20	EUR 100,000	Aroundtown 4.8% 16/7/2029	111,113	0.09
	Japan			EUR 100,000	Eurofins Scientific 0.875% 19/5/2031	90,015	0.07
EUR 100,000	Mizuho Financial 4.608% 28/8/2030	117,455	0.10	EUR 100,000	Eurofins Scientific 6.75% 14/4/2028	115,744	0.10
USD 200,000	Mizuho Financial 5.754% 27/5/2034	210,770	0.17	USD 25,000	Intelsat Jackson 6.5% 15/3/2030	24,166	0.02
USD 200,000	Rakuten 9.75% 15/4/2029	215,725	0.18	USD 200,000	Millicom International Cellular 4.5% 27/4/2031	177,930	0.15
USD 292,000	Rakuten 11.25% 15/2/2027	316,934	0.26	USD 100,000	Millicom International Cellular 7.375% 2/4/2032	101,380	0.08
EUR 200,000	SoftBank 3.875% 6/7/2032	201,767	0.17	USD 40,000	nVent Finance 5.65% 15/5/2033	41,219	0.04
EUR 100,000	SoftBank 4% 19/9/2029	106,085	0.09	USD 50,000	Pentair Finance 5.9% 15/7/2032	52,931	0.04
USD 50,000	Sumitomo Mitsui Financial 3.784% 9/3/2026	49,383	0.04	USD 126,000	SK Invictus Intermediate II 5% 30/10/2029*	119,178	0.10
		1,218,119	1.01	USD 40,000	Stena International 7.25% 15/1/2031	41,259	0.04
	Jersey			EUR 100,000	Telenet Finance Luxembourg Notes 3.5% 1/3/2028	107,946	0.09
USD 390,000	Aston Martin Capital 10% 31/3/2029	397,355	0.33			982,881	0.82
GBP 50,000	Heathrow Funding 6.45% 10/12/2031	70,706	0.06		Malaysia		
		468,061	0.39	USD 200,000	Khazanah Capital 4.876% 1/6/2033	202,127	0.17
	Jordan			USD 250,000	Malaysia Sukuk Global 3.179% 27/4/2026	245,674	0.21
USD 200,000	Jordan Government International Bond 5.85% 7/7/2030	189,250	0.16			447,801	0.38
USD 250,000	Jordan Government International Bond 7.75% 15/1/2028	256,573	0.21		Malta		
		445,823	0.37	USD 13,000	VistaJet Malta Finance / Vista Management 7.875% 1/5/2027*	12,136	0.01
	Kazakhstan			USD 48,000	VistaJet Malta Finance / Vista Management 9.5% 1/6/2028	44,995	0.04
USD 200,000	Kazakhstan Government International Bond 4.875% 14/10/2044	198,620	0.16			57,131	0.05
USD 200,000	Kazakhstan Government International Bond 5.125% 21/7/2025	200,446	0.17		Marshall Islands		
		399,066	0.33	USD 70,000	Danaos 8.5% 1/3/2028	72,144	0.06
					Mauritius		
				USD 200,000	HTA 7.5% 4/6/2029	201,724	0.17

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Mexico				EUR 100,000	Telefonica Europe 5.752% 15/1/2032	115,327	0.09
USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	170,502	0.14	EUR 100,000	Telefonica Europe 6.135% 3/2/2030	117,620	0.10
USD 200,000	Mexico Government International Bond 3.771% 24/5/2061	129,631	0.11	EUR 100,000	United 6.75% 15/2/2031	116,761	0.10
USD 200,000	Mexico Government International Bond 4.6% 10/2/2048	159,453	0.13	USD 20,000	VZ Secured Financing 5% 15/1/2032	18,114	0.01
USD 200,000	Mexico Government International Bond 4.75% 27/4/2032	191,292	0.16	EUR 150,000	Ziggo 2.875% 15/1/2030	151,983	0.13
USD 100,000	Mexico Government International Bond 4.75% 8/3/2044	83,657	0.07	USD 50,000	Ziggo Bond 5.125% 28/2/2030	45,200	0.04
USD 200,000	Mexico Government International Bond 4.875% 19/5/2033	190,506	0.16			2,703,763	2.26
USD 80,000	Mexico Government International Bond 5.55% 21/1/2045*	75,114	0.06	Norway			
USD 200,000	Mexico Government International Bond 6.35% 9/2/2035	208,538	0.17	EUR 100,000	Storebrand Livsforsikring 1.875% 30/9/2051	93,564	0.08
USD 150,000	Mexico Government International Bond 6.75% 27/9/2034	161,725	0.14	Oman			
		1,370,418	1.14	USD 200,000	Oman Government International Bond 6% 1/8/2029	209,162	0.17
Mongolia				USD 200,000	Oman Government International Bond 6.25% 25/1/2031	212,776	0.18
USD 200,000	Mongolia Government International Bond 5.125% 7/4/2026	195,626	0.16	USD 270,000	Oman Government International Bond 6.75% 17/1/2048	294,027	0.24
Morocco				USD 400,000	Oman Government International Bond 7.375% 28/10/2032	457,342	0.38
USD 200,000	Morocco Government International Bond 3% 15/12/2032	169,411	0.14	USD 200,000	Oman Sovereign Sukuk 4.875% 15/6/2030	199,299	0.17
USD 200,000	Morocco Government International Bond 6.5% 8/9/2033	214,321	0.18			1,372,606	1.14
		383,732	0.32	Panama			
Netherlands				USD 200,000	Banco Nacional de Panama 2.5% 11/8/2030	163,848	0.14
EUR 100,000	ABB Finance 3.375% 16/1/2031	112,656	0.09	USD 135,000	Carnival 7.625% 1/3/2026	136,452	0.11
EUR 100,000	CTP 1.5% 27/9/2031	93,894	0.08	USD 250,000	Panama Government International Bond 2.252% 29/9/2032	187,937	0.16
USD 30,000	Deutsche Telekom International Finance 8.75% 15/6/2030	36,129	0.03	USD 200,000	Panama Government International Bond 3.298% 19/1/2033	162,650	0.13
GBP 70,000	E.ON International Finance 6.375% 7/6/2032*	99,779	0.08	USD 200,000	Panama Government International Bond 3.87% 23/7/2060	122,612	0.10
USD 25,000	E.ON International Finance 6.65% 30/4/2038	28,167	0.02	USD 200,000	Panama Government International Bond 4.5% 1/4/2056	140,075	0.12
EUR 100,000	Enel Finance International 1.25% 17/1/2035	88,810	0.08	USD 325,000	Panama Government International Bond 6.7% 26/1/2036	331,419	0.28
EUR 100,000	IMCD 4.875% 18/9/2028	115,536	0.10	USD 200,000	Panama Government International Bond 6.875% 31/1/2036	205,935	0.17
EUR 100,000	ING Groep 1% 16/11/2032	104,816	0.09	USD 200,000	Panama Government International Bond 7.5% 1/3/2031	214,300	0.18
USD 200,000	ING Groep 3.869% 28/3/2026	198,517	0.17			1,665,228	1.39
EUR 100,000	ISS Finance 1.25% 7/7/2025	108,322	0.09	Paraguay			
EUR 100,000	Koninklijke KPN 3.875% 16/2/2036	111,422	0.09	USD 200,000	Paraguay Government International Bond 4.95% 28/4/2031	198,352	0.16
EUR 250,000	Koninklijke KPN 6% 21/9/2027	293,901	0.24	USD 220,000	Paraguay Government International Bond 6.1% 11/8/2044	222,814	0.19
EUR 100,000	Phoenix PIB Dutch Finance 4.875% 10/7/2029	113,493	0.10			421,166	0.35
EUR 200,000	Prosus 2.778% 19/1/2034	189,953	0.16				
EUR 100,000	Q-Park I 5.125% 15/2/2030	112,689	0.09				
EUR 100,000	RELX Finance 0.875% 10/3/2032	93,617	0.08				
EUR 100,000	RELX Finance 1.5% 13/5/2027	106,967	0.09				
USD 20,000	Sunrise HoldCo IV 5.5% 15/1/2028	19,724	0.02				
EUR 100,000	Telefonica Europe 3.875% 22/6/2026	110,366	0.09				

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Peru				Poland			
USD 200,000	Financiera de Desarrollo 2.4% 28/9/2027	186,150	0.15	USD 200,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033	204,641	0.17
USD 100,000	Peruvian Government International Bond 1.862% 1/12/2032	79,790	0.07	USD 200,000	Bank Gospodarstwa Krajowego 5.75% 9/7/2034	210,148	0.18
USD 100,000	Peruvian Government International Bond 2.78% 1/12/2060	59,712	0.05	USD 200,000	Bank Gospodarstwa Krajowego 6.25% 31/10/2028	214,142	0.18
USD 100,000	Peruvian Government International Bond 2.783% 23/1/2031	88,747	0.07	USD 50,000	Republic of Poland Government International Bond 3.25% 6/4/2026	49,260	0.04
USD 21,000	Peruvian Government International Bond 2.844% 20/6/2030	19,053	0.02	USD 125,000	Republic of Poland Government International Bond 4.625% 18/3/2029	127,524	0.10
USD 100,000	Peruvian Government International Bond 3% 15/1/2034	85,324	0.07	USD 200,000	Republic of Poland Government International Bond 4.875% 4/10/2033	202,330	0.17
USD 40,000	Peruvian Government International Bond 3.23% 28/7/2121	23,754	0.02	USD 300,000	Republic of Poland Government International Bond 5.125% 18/9/2034	308,505	0.26
USD 100,000	Peruvian Government International Bond 3.3% 11/3/2041	78,579	0.07	USD 125,000	Republic of Poland Government International Bond 5.5% 16/11/2027	130,380	0.11
USD 200,000	Peruvian Government International Bond 3.55% 10/3/2051*	150,123	0.12	USD 200,000	Republic of Poland Government International Bond 5.5% 4/4/2053*	204,702	0.17
USD 100,000	Peruvian Government International Bond 3.6% 15/1/2072	67,824	0.06	USD 300,000	Republic of Poland Government International Bond 5.5% 18/3/2054	308,718	0.26
USD 150,000	Peruvian Government International Bond 5.625% 18/11/2050*	153,589	0.13	USD 125,000	Republic of Poland Government International Bond 5.75% 16/11/2032	134,354	0.11
USD 100,000	Peruvian Government International Bond 6.55% 14/3/2037	111,943	0.09			2,094,704	1.75
USD 30,000	Peruvian Government International Bond 8.75% 21/11/2033	37,794	0.03	Puerto Rico			
		1,142,382	0.95	USD 103,000	Popular 7.25% 13/3/2028	107,927	0.09
Philippines				Qatar			
USD 300,000	Philippine Government International Bond 2.457% 5/5/2030	269,646	0.22	USD 250,000	Qatar Government International Bond 3.75% 16/4/2030	246,375	0.21
USD 200,000	Philippine Government International Bond 2.65% 10/12/2045	138,251	0.12	USD 325,000	Qatar Government International Bond 4.817% 14/3/2049	320,102	0.27
USD 250,000	Philippine Government International Bond 3% 1/2/2028	239,271	0.20	USD 200,000	Qatar Government International Bond 5.75% 20/1/2042	222,146	0.18
USD 200,000	Philippine Government International Bond 3.2% 6/7/2046	149,817	0.12	USD 250,000	Qatar Government International Bond 6.4% 20/1/2040	293,714	0.24
USD 200,000	Philippine Government International Bond 5% 17/7/2033	204,396	0.17	USD 200,000	QatarEnergy 2.25% 12/7/2031	175,368	0.15
USD 200,000	Philippine Government International Bond 5.6% 14/5/2049	212,227	0.18	USD 200,000	QatarEnergy 3.3% 12/7/2051	149,250	0.12
USD 200,000	Philippine Government International Bond 6.375% 23/10/2034	226,072	0.19			1,406,955	1.17
		1,439,680	1.20	Romania			
				USD 50,000	Romanian Government International Bond 3% 27/2/2027	47,498	0.04
				USD 100,000	Romanian Government International Bond 3% 14/2/2031	86,380	0.07
				USD 264,000	Romanian Government International Bond 4% 14/2/2051*	190,348	0.16
				USD 114,000	Romanian Government International Bond 5.125% 15/6/2048	97,988	0.08
				USD 176,000	Romanian Government International Bond 5.25% 25/11/2027	176,713	0.15

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 252,000	Romanian Government International Bond 5.875% 30/1/2029	257,418	0.22	USD 200,000	Republic of South Africa Government International Bond 5.875% 22/6/2030	198,000	0.17
USD 100,000	Romanian Government International Bond 6% 25/5/2034	101,029	0.08	USD 250,000	Republic of South Africa Government International Bond 6.25% 8/3/2041	228,437	0.19
USD 80,000	Romanian Government International Bond 6.125% 22/1/2044	79,338	0.07			1,050,687	0.88
USD 202,000	Romanian Government International Bond 6.375% 30/1/2034	208,297	0.17	Spain			
USD 70,000	Romanian Government International Bond 6.625% 17/2/2028*	72,915	0.06	EUR 200,000	Acciona Energia Financiacion Filiales 3.75% 25/4/2030	219,619	0.18
USD 100,000	Romanian Government International Bond 7.125% 17/1/2033	108,581	0.09	EUR 100,000	Banco de Sabadell 1.125% 11/3/2027	107,425	0.09
USD 100,000	Romanian Government International Bond 7.625% 17/1/2053*	112,718	0.09	EUR 100,000	Banco de Sabadell 5.125% 27/6/2034	114,427	0.10
		1,539,223	1.28	EUR 100,000	Banco de Sabadell 6% 16/8/2033*	117,688	0.10
Saudi Arabia				EUR 300,000	Banco Santander 0.5% 24/3/2027	318,224	0.26
USD 200,000	Saudi Government International Bond 3.25% 22/10/2030	186,720	0.15	USD 200,000	Banco Santander 2.958% 25/3/2031	178,647	0.15
USD 260,000	Saudi Government International Bond 4.5% 26/10/2046	229,596	0.19	EUR 100,000	CaixaBank 0.375% 3/2/2025	109,190	0.09
USD 250,000	Saudi Government International Bond 4.5% 22/4/2060	213,332	0.18			1,165,220	0.97
USD 200,000	Saudi Government International Bond 4.75% 18/1/2028	203,091	0.17	Sri Lanka			
USD 200,000	Saudi Government International Bond 5.5% 25/10/2032	211,478	0.18	USD 250,000	Sri Lanka Government International Bond 0% 14/3/2024***	131,875	0.11
USD 200,000	Saudi Government International Bond 5.75% 16/1/2054	205,340	0.17	USD 200,000	Sri Lanka Government International Bond 6.125% 3/6/2025	106,188	0.09
		1,249,557	1.04			238,063	0.20
Senegal				Suriname			
USD 200,000	Senegal Government International Bond 6.25% 23/5/2033	174,685	0.15	USD 101,500	Suriname Government International Bond 7.95% 15/7/2033	98,303	0.08
Serbia				Sweden			
USD 200,000	Serbia International Bond 2.125% 1/12/2030	165,295	0.14	EUR 100,000	Swedbank 4.25% 11/7/2028	114,902	0.10
Singapore				EUR 100,000	Tele2 3.75% 22/11/2029	112,630	0.09
USD 60,000	Flex 4.875% 15/6/2029	59,944	0.05			227,532	0.19
USD 30,000	Flex 4.875% 12/5/2030	29,859	0.02	Switzerland			
USD 20,000	Pfizer Investment Enterprises 5.34% 19/5/2063	20,061	0.02	EUR 100,000	UBS 3.25% 2/4/2026	110,449	0.09
		109,864	0.09	USD 250,000	UBS 6.373% 15/7/2026	252,643	0.21
South Africa						363,092	0.30
USD 200,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	190,250	0.16	Trinidad and Tobago			
USD 200,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	191,375	0.16	USD 200,000	Trinidad & Tobago Government International Bond 4.5% 4/8/2026	197,144	0.17
USD 300,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	242,625	0.20	Turkey			
				USD 200,000	Hazine Mustesarligi Varlik Kiralama 7.25% 24/2/2027	205,794	0.17
				USD 200,000	TC Ziraat Bankasi 8.994% 2/8/2034	206,750	0.17
				USD 200,000	Turkiye Government International Bond 5.125% 17/2/2028	195,667	0.16
				USD 200,000	Turkiye Government International Bond 6% 25/3/2027	202,176	0.17
				USD 200,000	Turkiye Government International Bond 6.625% 17/2/2045	177,532	0.15
				USD 100,000	Turkiye Government International Bond 6.875% 17/3/2036	97,250	0.08
				USD 30,000	Turkiye Government International Bond 7.25% 5/3/2038	30,532	0.03

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 50,000	Turkiye Government International Bond 8% 14/2/2034*	54,484	0.04	EUR 100,000	Drax Finco 5.875% 15/4/2029	115,866	0.09
USD 200,000	Turkiye Government International Bond 9.875% 15/1/2028	224,142	0.19	USD 400,000	Energear 6.5% 30/4/2027	395,368	0.33
USD 50,000	Turkiye Government International Bond 11.875% 15/1/2030	64,047	0.05	GBP 25,000	Hammerson 7.25% 21/4/2028	34,658	0.03
		1,458,374	1.21	GBP 150,000	HSBC 3% 22/7/2028	186,206	0.15
Ukraine				USD 200,000	HSBC 5.887% 14/8/2027	204,348	0.17
USD 200,000	Ukraine Government International Bond 7.253% 15/3/2035	61,800	0.05	EUR 100,000	Informa 1.25% 22/4/2028*	103,264	0.09
USD 200,000	Ukraine Government International Bond 7.375% 25/9/2034	61,800	0.05	EUR 100,000	Informa 2.125% 6/10/2025	109,189	0.09
USD 100,000	Ukraine Government International Bond 7.75% 1/9/2025	36,800	0.03	GBP 100,000	Informa 3.125% 5/7/2026	126,855	0.11
USD 200,000	Ukraine Government International Bond 7.75% 1/9/2026	67,800	0.06	USD 50,000	Ithaca Energy North Sea 9% 15/7/2026	51,105	0.04
USD 150,000	Ukraine Government International Bond 7.75% 1/9/2028	47,550	0.04	EUR 100,000	ITV 4.25% 19/6/2032	112,134	0.09
USD 100,000	Ukraine Government International Bond 7.75% 1/9/2029	31,700	0.03	EUR 100,000	Jaguar Land Rover Automotive 4.5% 15/7/2028	111,852	0.09
USD 200,000	Ukraine Government International Bond 9.75% 1/11/2030	65,400	0.05	USD 50,000	Jaguar Land Rover Automotive 5.875% 15/1/2028	50,315	0.04
		372,850	0.31	USD 25,000	Jaguar Land Rover Automotive 7.75% 15/10/2025	25,132	0.02
United Arab Emirates				USD 5,000	KCA Deutag UK Finance 9.875% 1/12/2025	5,047	0.01
USD 200,000	Abu Dhabi Crude Oil Pipeline 3.65% 2/11/2029	194,028	0.16	GBP 25,000	Legal & General Finance 5.875% 5/4/2033*	34,949	0.03
USD 300,000	Abu Dhabi Government International Bond 3.125% 11/10/2027	291,906	0.24	GBP 100,000	Marks & Spencer 4.5% 10/7/2027	128,917	0.11
USD 200,000	Abu Dhabi Government International Bond 3.125% 16/4/2030	190,391	0.16	USD 50,000	National Grid 5.418% 11/1/2034	51,273	0.04
USD 200,000	Abu Dhabi Government International Bond 3.125% 30/9/2049	147,500	0.12	GBP 100,000	NatWest 3.619% 29/3/2029	125,616	0.10
USD 230,000	Abu Dhabi Government International Bond 3.875% 16/4/2050	193,775	0.16	GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	127,735	0.11
USD 150,000	DP World 6.85% 2/7/2037	170,167	0.14	USD 50,000	Rio Tinto Finance USA 5.125% 9/3/2053	50,238	0.04
USD 200,000	Finance Department Government of Sharjah 3.625% 10/3/2033	174,256	0.15	GBP 100,000	Rolls-Royce 5.75% 15/10/2027	134,106	0.11
USD 200,000	MDGH GMTN RSC 2.875% 21/5/2030	185,025	0.16	EUR 200,000	Sage 3.82% 15/2/2028	225,374	0.19
USD 200,000	MDGH GMTN RSC 5.875% 1/5/2034	217,410	0.18	GBP 100,000	Sherwood Financing 6% 15/11/2026	119,273	0.10
USD 200,000	UAE International Government Bond 2.875% 19/10/2041	154,326	0.13	GBP 25,000	Southern Electric Power Distribution 5.5% 7/6/2032	34,244	0.03
		1,918,784	1.60	USD 200,000	Standard Chartered 3.971% 30/3/2026	198,350	0.17
United Kingdom				GBP 100,000	United Utilities Water Finance 5.75% 28/5/2051	128,835	0.11
GBP 50,000	3i 5.75% 3/12/2032*	68,601	0.06	GBP 100,000	Virgin Media Secured Finance 5.25% 15/5/2029	122,625	0.10
USD 50,000	AstraZeneca 3% 28/5/2051	35,588	0.03	EUR 300,000	Vodafone 3% 27/8/2080	309,584	0.26
EUR 100,000	Brambles Finance 4.25% 22/3/2031*	116,317	0.10	USD 25,000	Vodafone 7% 4/4/2079	26,264	0.02
EUR 100,000	British Telecommunications 5.125% 3/10/2054	113,667	0.09	GBP 100,000	Vodafone 8% 30/8/2086	143,749	0.12
GBP 100,000	British Telecommunications 8.375% 20/12/2083	142,464	0.12	USD 200,000	Zegona Finance 8.625% 15/7/2029	207,975	0.17
USD 200,000	Diageo Capital 2.125% 29/4/2032	169,289	0.14			4,541,427	3.78
USD 110,000	Diageo Capital 3.875% 29/4/2043	95,055	0.08	United States			
				USD 50,000	AbbVie 4.4% 6/11/2042	46,309	0.04
				USD 35,000	Adams Homes 9.25% 15/10/2028	36,890	0.03
				USD 85,000	Adobe 2.3% 1/2/2030	77,377	0.06
				USD 50,000	Adtalem Global Education 5.5% 1/3/2028	49,323	0.04
				USD 20,000	Advanced Micro Devices 4.393% 1/6/2052	18,522	0.02
				USD 177,000	Advantage Sales & Marketing 6.5% 15/11/2028	165,876	0.14

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	6,085	0.00	USD 25,000	Apple 2.95% 11/9/2049	18,234	0.02
USD 10,000	Aetna 3.875% 15/8/2047	7,666	0.01	USD 20,000	Apple 4.65% 23/2/2046	19,731	0.02
USD 10,000	Aetna 6.625% 15/6/2036	11,143	0.01	USD 222,000	APX 5.75% 15/7/2029	220,668	0.18
USD 65,000	Aflac 3.6% 1/4/2030	62,202	0.05	USD 144,000	APX 6.75% 15/2/2027	144,556	0.12
USD 50,000	Agilent Technologies 2.3% 12/3/2031	43,491	0.04	USD 15,000	Ares Capital 2.875% 15/6/2028	13,717	0.01
USD 20,000	Allegion US 3.2% 1/10/2024	19,958	0.02	USD 20,000	Ares Capital 3.875% 15/1/2026	19,626	0.02
USD 47,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	48,064	0.04	USD 10,000	Ares Capital 5.95% 15/7/2029	10,204	0.01
USD 22,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	22,090	0.02	USD 30,000	Ares Capital 7% 15/1/2027	31,145	0.03
USD 20,000	Ally Financial 6.848% 3/1/2030	21,192	0.02	USD 14,000	Arsenal AIC Parent 8% 1/10/2030	15,064	0.01
USD 20,000	Alphabet 2.05% 15/8/2050	12,177	0.01	USD 30,000	Arthur J Gallagher 5.75% 2/3/2053	30,730	0.03
USD 55,000	AMC Networks 10.25% 15/1/2029	55,319	0.05	USD 10,000	Arthur J Gallagher 6.75% 15/2/2054	11,680	0.01
USD 34,000	Amer Sports 6.75% 16/2/2031	34,543	0.03	USD 200,000	Ashtead Capital 4% 1/5/2028	193,526	0.16
USD 46,000	American Airlines 7.25% 15/2/2028	46,335	0.04	USD 22,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	22,179	0.02
USD 105,000	American Airlines 8.5% 15/5/2029	109,137	0.09	USD 50,000	Assurant 2.65% 15/1/2032	42,626	0.04
USD 70,000	American Express 4.989% 26/5/2033	70,199	0.06	USD 20,000	Assured Guaranty US 3.6% 15/9/2051	14,514	0.01
USD 40,000	American Express 5.098% 16/2/2028	40,551	0.03	USD 90,000	Astrazeneca Finance 2.25% 28/5/2031	78,747	0.07
USD 35,000	American Express 6.489% 30/10/2031	38,507	0.03	GBP 100,000	AT&T 4.25% 1/6/2043*	109,994	0.09
USD 45,000	American Honda Finance 4.9% 10/1/2034	45,595	0.04	USD 20,000	Atmos Energy 4.125% 15/3/2049	16,815	0.01
USD 120,000	American Tower 1.6% 15/4/2026	114,053	0.09	USD 110,000	Autodesk 2.4% 15/12/2031	95,062	0.08
USD 60,000	American Tower 2.95% 15/1/2025	59,478	0.05	USD 45,000	Autodesk 2.85% 15/1/2030	41,538	0.03
USD 70,000	American Tower 2.95% 15/1/2051	46,779	0.04	USD 10,000	Aviation Capital 5.375% 15/7/2029	10,131	0.01
USD 20,000	American Tower 3.1% 15/6/2050	13,810	0.01	USD 25,000	Avista 4.35% 1/6/2048	21,706	0.02
USD 10,000	American Tower 3.7% 15/10/2049	7,667	0.01	USD 25,000	Baker Hughes 5.125% 15/9/2040	24,759	0.02
EUR 100,000	American Tower 4.625% 16/5/2031	117,203	0.10	USD 56,000	Baker Hughes / Baker Hughes Co-Obligor 4.486% 1/5/2030	56,339	0.05
USD 20,000	American Tower 5.9% 15/11/2033	21,315	0.02		Baldwin Insurance Group / Baldwin Insurance Finance 7.125% 15/5/2031	170,263	0.15
USD 25,000	American Water Capital 3.45% 1/5/2050	18,893	0.01	USD 55,000	Baltimore Gas and Electric 5.4% 1/6/2053	56,143	0.05
USD 20,000	American Water Capital 5.45% 1/3/2054	20,578	0.02	USD 200,000	Bank of America 1.319% 19/6/2026	194,127	0.16
USD 59,000	AmeriGas Partners / AmeriGas Finance 5.75% 20/5/2027	57,818	0.05	USD 30,000	Bank of America 2.482% 21/9/2036	24,935	0.02
USD 169,000	AmeriGas Partners / AmeriGas Finance 5.875% 20/8/2026	167,235	0.14	USD 25,000	Bank of America 3.95% 21/4/2025	24,803	0.02
USD 170,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	178,861	0.15	USD 65,000	Bank of America 4.376% 27/4/2028	64,685	0.05
USD 180,000	Ameriprise Financial 5.15% 15/5/2033	186,259	0.15	USD 50,000	Bank of America 5% 21/1/2044	50,182	0.04
USD 30,000	Ameriprise Financial 5.7% 15/12/2028	31,582	0.03	USD 35,000	Bank of America 5.468% 23/1/2035	36,370	0.03
USD 50,000	Amgen 3.375% 21/2/2050	37,466	0.03	USD 130,000	Bank of New York Mellon 4.289% 13/6/2033	126,065	0.10
USD 25,000	Amgen 4.2% 1/3/2033	24,031	0.02	USD 410,000	Bath & Body Works 6.875% 1/11/2035	424,599	0.35
USD 30,000	Amgen 4.4% 22/2/2062	25,188	0.02	EUR 100,000	Belden 3.375% 15/7/2031	103,569	0.09
USD 20,000	Amgen 4.563% 15/6/2048	17,832	0.01	USD 74,000	BellRing Brands 7% 15/3/2030	77,082	0.06
USD 95,000	Apollo Commercial Real Estate Finance 4.625% 15/6/2029	84,226	0.07	USD 8,000	Belo 7.25% 15/9/2027	8,156	0.01
EUR 100,000	Apple 0.5% 15/11/2031	94,650	0.08	USD 2,000	Belo 7.75% 1/6/2027	2,073	0.00

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 30,000	Blackstone Private Credit Fund 3.25% 15/3/2027	28,430	0.02	USD 10,000	CCO / CCO Capital 4.5% 15/8/2030	8,948	0.01
USD 20,000	Blue Owl Capital 2.875% 11/6/2028	18,319	0.02	USD 66,000	CCO / CCO Capital 4.5% 1/5/2032	56,339	0.05
USD 168,000	BlueLinX 6% 15/11/2029*	162,276	0.13	USD 96,000	CCO / CCO Capital 4.5% 1/6/2033	80,832	0.07
USD 242,000	Boise Cascade 4.875% 1/7/2030	231,782	0.19	USD 50,000	CCO / CCO Capital 4.75% 1/3/2030	45,782	0.04
USD 60,000	Booking 4.625% 13/4/2030	60,683	0.05	USD 40,000	CCO / CCO Capital 4.75% 1/2/2032	34,862	0.03
EUR 100,000	BorgWarner 1% 19/5/2031	93,508	0.08	USD 74,000	CCO / CCO Capital 5.375% 1/6/2029	70,209	0.06
USD 30,000	Brand Industrial Services 10.375% 1/8/2030	32,701	0.03	USD 230,000	CCO / CCO Capital 7.375% 1/3/2031	234,025	0.19
USD 99,000	Brandywine Operating Partnership 8.875% 12/4/2029	107,606	0.09	USD 5,000	CDW / CDW Finance 2.67% 1/12/2026	4,774	0.00
USD 340,000	Bread Financial 9.75% 15/3/2029	368,011	0.31	USD 30,000	CDW / CDW Finance 3.569% 1/12/2031	27,078	0.02
USD 50,000	Brightline East 11% 31/1/2030	45,699	0.04	USD 50,000	CDW / CDW Finance 4.25% 1/4/2028	49,150	0.04
USD 49,000	Brinker International 8.25% 15/7/2030	52,235	0.04	USD 105,000	Cencora 2.7% 15/3/2031	93,400	0.08
USD 190,000	Broadridge Financial Solutions 2.6% 1/5/2031	165,799	0.14	USD 50,000	Cencora 4.3% 15/12/2047	43,862	0.04
USD 10,000	Brooklyn Union Gas 6.415% 18/7/2054	10,470	0.01	USD 220,000	CH Robinson Worldwide 4.2% 15/4/2028	218,070	0.18
USD 35,000	Brown & Brown 4.95% 17/3/2052	32,024	0.03	USD 20,000	Charles Schwab 4% 1/2/2029	19,706	0.02
USD 70,000	Brown & Brown 5.65% 11/6/2034	72,438	0.06	USD 7,000	Charles Schwab 5.853% 19/5/2034	7,401	0.01
USD 65,000	Builders FirstSource 6.375% 1/3/2034	66,972	0.06	USD 25,000	Charles Schwab 6.196% 17/11/2029	26,500	0.02
USD 100,000	Bunge Finance 1.63% 17/8/2025	96,869	0.08	USD 10,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	6,249	0.00
USD 60,000	Burford Capital Global Finance 6.875% 15/4/2030	59,861	0.05	USD 10,000	Charter Communications Operating / Charter Communications Operating Capital 5.25% 1/4/2053	8,271	0.01
USD 500,000	Burford Capital Global Finance 9.25% 1/7/2031	534,698	0.45	USD 80,000	Charter Communications Operating / Charter Communications Operating Capital 6.15% 10/11/2026	81,961	0.07
USD 40,000	Burlington Northern Santa Fe 5.2% 15/4/2054	40,596	0.03	USD 190,000	Cheniere Corpus Christi 3.7% 15/11/2029	181,168	0.15
USD 166,000	Cable One 4% 15/11/2030	128,989	0.11	USD 50,000	Chevron 3.078% 11/5/2050	36,464	0.03
USD 289,000	California Resources 8.25% 15/6/2029	298,975	0.25	USD 20,000	Chubb INA 4.35% 3/11/2045	18,117	0.01
USD 2,000	Calumet Specialty Products Partners / Calumet Finance 8.125% 15/1/2027	1,938	0.00	USD 30,000	Church & Dwight 5% 15/6/2052	29,327	0.02
USD 92,000	Calumet Specialty Products Partners / Calumet Finance 9.75% 15/7/2028	91,109	0.08	USD 110,000	Cigna 5.25% 15/2/2034	112,715	0.09
USD 11,000	Calumet Specialty Products Partners / Calumet Finance 11% 15/4/2025	11,053	0.01	USD 20,000	Cigna 5.6% 15/2/2054	20,346	0.02
USD 10,000	Campbell Soup 4.8% 15/3/2048	9,209	0.01	USD 50,000	Citigroup 3.2% 21/10/2026	48,656	0.04
USD 30,000	Capital One Financial 5.7% 1/2/2030	30,918	0.03	USD 50,000	Citigroup 3.785% 17/3/2033	46,323	0.04
USD 95,000	Capital One Financial 6.051% 1/2/2035	99,152	0.08	USD 250,000	Citigroup 4.658% 24/5/2028	251,079	0.21
USD 10,000	Cardinal Health 5.125% 15/2/2029	10,242	0.01	USD 45,000	Citigroup 4.75% 18/5/2046	41,115	0.03
USD 13,000	Cardinal Health 5.45% 15/2/2034	13,496	0.01	USD 20,000	Citigroup 5.3% 6/5/2044	19,854	0.02
USD 40,000	Carrier Global 2.242% 15/2/2025	39,441	0.03	USD 100,000	Citigroup 5.827% 13/2/2035	103,181	0.09
USD 206,819	Carvana 12% 1/12/2028	215,417	0.18	USD 77,000	Cloud Software 6.5% 31/3/2029	75,982	0.06
USD 73,183	Carvana 13% 1/6/2030	78,519	0.07	USD 73,000	Cloud Software 9% 30/9/2029	73,604	0.06
USD 38,698	Carvana 14% 1/6/2031*	44,097	0.04	USD 25,000	CME 5.3% 15/9/2043	26,451	0.02
USD 160,000	Cboe Global Markets 3% 16/3/2032	144,634	0.12	USD 22,000	CMG Media 8.875% 15/12/2027	11,881	0.01
USD 70,000	CBRE Services 5.95% 15/8/2034	74,519	0.06				

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 46,000	CNX Midstream Partners 4.75% 15/4/2030	42,985	0.04	USD 135,000	DaVita 6.875% 1/9/2032	138,551	0.12
USD 25,000	Coca-Cola 2.5% 1/6/2040	18,571	0.02	USD 36,000	Dell International / EMC 6.02% 15/6/2026	36,776	0.03
USD 80,000	Coca-Cola 2.75% 1/6/2060	51,662	0.04	USD 3,000	Dell International / EMC 8.35% 15/7/2046	3,995	0.00
USD 20,000	Coca-Cola 5.3% 13/5/2054	21,002	0.02	USD 285,000	Deluxe 8% 1/6/2029	266,507	0.22
USD 60,000	Coca-Cola 5.4% 13/5/2064	62,969	0.05	USD 5,000	Devon Energy 4.75% 15/5/2042	4,423	0.00
USD 24,000	Coeur Mining 5.125% 15/2/2029	22,845	0.02	USD 30,000	Diamondback Energy 5.15% 30/1/2030	30,753	0.02
USD 65,000	Cogent Communications / Cogent Communications Finance 7% 15/6/2027	65,824	0.05	USD 30,000	Diamondback Energy 5.2% 18/4/2027	30,516	0.02
USD 442,000	Coinbase Global 3.375% 1/10/2028	390,494	0.32	USD 10,000	Diamondback Energy 5.75% 18/4/2054	10,105	0.01
USD 80,000	Comcast 2.987% 1/11/2063	50,053	0.04	USD 30,000	Diamondback Energy 6.25% 15/3/2053	32,275	0.03
USD 45,000	Comcast 3.75% 1/4/2040	38,477	0.03	USD 10,000	Dick's Sporting Goods 3.15% 15/1/2032	8,882	0.01
USD 20,000	Comcast 5.5% 15/5/2064	20,418	0.02	USD 20,000	Dick's Sporting Goods 4.1% 15/1/2052	15,159	0.01
USD 128,000	CommScope 6% 1/3/2026	123,360	0.10	USD 2,000	Digital Realty Trust 5.55% 15/1/2028	2,048	0.00
USD 23,000	CommScope 8.25% 1/3/2027	19,319	0.02	USD 20,000	Directv Financing 8.875% 1/2/2030	20,302	0.02
USD 50,000	Connecticut Light and Power 4% 1/4/2048	42,119	0.03	USD 429,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	415,735	0.35
USD 20,000	ConocoPhillips 3.8% 15/3/2052	15,987	0.01	USD 40,000	DISH DBS 5.75% 1/12/2028	30,522	0.02
USD 25,000	ConocoPhillips 4.025% 15/3/2062	19,998	0.02	USD 88,000	Diversified Healthcare Trust 4.75% 15/2/2028*	77,415	0.06
USD 10,000	ConocoPhillips 4.3% 15/11/2044	8,876	0.01	USD 87,000	Diversified Healthcare Trust 9.75% 15/6/2025	87,187	0.07
USD 267,000	Consolidated Communications 6.5% 1/10/2028	245,011	0.20	USD 15,000	Domtar 6.75% 1/10/2028	13,735	0.01
USD 40,000	Consolidated Edison of New York 3.95% 1/4/2050	33,391	0.03	USD 10,000	Dover 5.375% 15/10/2035	10,592	0.01
USD 30,000	Consolidated Edison of New York 4.5% 15/5/2058	26,186	0.02	USD 100,000	Duquesne Light 2.775% 7/1/2032	85,085	0.07
USD 20,000	Consolidated Edison of New York 5.5% 1/12/2039	20,604	0.02	USD 20,000	Eaton 4.15% 2/11/2042	17,906	0.01
USD 10,000	Constellation Energy Generation 6.5% 1/10/2053	11,202	0.01	USD 180,000	Ecolab 2.125% 1/2/2032	154,675	0.13
USD 100,622	Cooper-Standard Automotive 13.5% 31/3/2027	107,959	0.09	USD 70,000	Ecolab 2.75% 18/8/2055	45,833	0.04
USD 5,000	Cornerstone Building Brands 6.125% 15/1/2029	4,180	0.00	USD 10,000	Edison International 5.45% 15/6/2029	10,308	0.01
USD 100,000	Cox Communications 5.45% 15/9/2028	103,034	0.09	USD 130,000	Edwards Lifesciences 4.3% 15/6/2028	128,578	0.11
USD 30,000	Cox Communications 5.7% 15/6/2033	30,776	0.03	USD 135,000	Electronic Arts 2.95% 15/2/2051	93,407	0.08
USD 105,000	CPI CG 10% 15/7/2029	110,605	0.09	EUR 100,000	Eli Lilly 0.625% 1/11/2031	94,573	0.08
USD 107,000	Crocs 4.125% 15/8/2031	96,517	0.08	USD 20,000	Eli Lilly 2.5% 15/9/2060	11,995	0.01
USD 99,000	Crocs 4.25% 15/3/2029	93,764	0.08	USD 30,000	Eli Lilly 4.95% 27/2/2063	29,559	0.02
USD 10,000	Crown Castle 3.25% 15/1/2051	7,027	0.01	USD 34,000	Embarq 7.995% 1/6/2036	15,189	0.01
USD 55,000	Crown Castle 3.7% 15/6/2026	54,003	0.04	USD 40,000	Emerson Electric 2.8% 21/12/2051	26,879	0.02
USD 100,000	Crown Castle 5.8% 1/3/2034	105,200	0.09	EUR 100,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	116,028	0.10
USD 95,000	CSC 11.25% 15/5/2028	84,423	0.07	USD 24,000	Energizer 6.5% 31/12/2027	24,347	0.02
USD 130,000	CSC 11.75% 31/1/2029	114,842	0.10	USD 117,000	Enova International 9.125% 1/8/2029	119,310	0.10
USD 20,000	CSX 4.5% 15/11/2052	18,242	0.02	USD 75,000	Enova International 11.25% 15/12/2028	80,608	0.07
USD 35,000	Cummins 5.45% 20/2/2054	36,336	0.03	USD 30,000	Equinix 3% 15/7/2050	20,224	0.02
USD 104,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	112,630	0.09	USD 15,000	EquipmentShare.com 9% 15/5/2028	15,625	0.01
USD 75,000	CVR Energy 5.75% 15/2/2028	71,043	0.06				
USD 138,000	CVR Energy 8.5% 15/1/2029	140,299	0.12				
USD 20,000	Darden Restaurants 6.3% 10/10/2033	21,503	0.02				
USD 423,000	DaVita 4.625% 1/6/2030	399,699	0.33				

* All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 10,000	Estee Lauder 3.125% 1/12/2049	7,178	0.01	USD 30,000	GE HealthCare Technologies 4.8% 14/8/2029	30,276	0.02
USD 50,000	Eversource Energy 0.8% 15/8/2025	48,093	0.04	USD 10,000	General Motors 5.2% 1/4/2045	9,252	0.01
USD 30,000	Eversource Energy 3.45% 15/1/2050	22,121	0.02	USD 20,000	General Motors Financial 2.35% 8/1/2031	17,058	0.01
USD 50,000	Eversource Energy 5.125% 15/5/2033	50,240	0.04	USD 30,000	General Motors Financial 5.6% 18/6/2031	30,805	0.03
USD 35,000	Exelon 5.6% 15/3/2053	35,787	0.03	USD 235,000	Genesis Energy / Genesis Energy Finance 7.875% 15/5/2032	241,019	0.20
USD 60,000	FactSet Research Systems 3.45% 1/3/2032	54,140	0.04	USD 11,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	11,681	0.01
USD 10,000	Federal Realty 4.5% 1/12/2044	8,398	0.01	USD 4,000	Genworth 6.5% 15/6/2034	3,984	0.00
USD 25,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	22,498	0.02	USD 5,000	Global Marine 7% 1/6/2028	4,729	0.00
USD 20,000	Fifth Third Bancorp 6.339% 27/7/2029	21,052	0.02	USD 102,000	Global Partners / GLP Finance 6.875% 15/1/2029	103,206	0.09
USD 50,000	Fiserv 5.45% 15/3/2034	51,734	0.04	USD 67,000	Global Partners / GLP Finance 8.25% 15/1/2032	69,775	0.06
USD 40,000	Fiserv 5.6% 2/3/2033	42,001	0.04	USD 60,000	Goldman Sachs 1.948% 21/10/2027	56,696	0.05
USD 50,000	Fiserv 5.625% 21/8/2033	52,562	0.04	USD 80,000	Goldman Sachs 3.814% 23/4/2029	77,833	0.06
USD 60,000	Florida Power & Light 5.6% 15/6/2054	64,506	0.05	USD 60,000	Goldman Sachs 4.017% 31/10/2038	53,432	0.04
USD 77,000	Foot Locker 4% 1/10/2029	67,080	0.06	USD 200,000	Goldman Sachs 4.25% 21/10/2025	198,619	0.17
USD 58,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	57,674	0.05	USD 10,000	Goldman Sachs 5.15% 22/5/2045*	9,924	0.01
USD 185,000	Fortress Transportation and Infrastructure Investors 7% 15/6/2032	193,805	0.16	USD 41,000	Goldman Sachs 5.851% 25/4/2035	43,441	0.04
USD 85,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	91,348	0.08	USD 40,000	Goldman Sachs 6.561% 24/10/2034	44,552	0.04
USD 26,000	Fortune Brands Innovations 4.5% 25/3/2052	21,577	0.02	USD 194,000	Graham Packaging 7.125% 15/8/2028*	191,978	0.16
USD 15,000	Fortune Brands Innovations 5.875% 1/6/2033	15,939	0.01	USD 13,000	Great Lakes Dredge & Dock 5.25% 1/6/2029	11,955	0.01
USD 13,000	Foundation Building Materials 6% 1/3/2029	11,693	0.01	USD 15,000	Greystar Real Estate Partners 7.75% 1/9/2030	15,995	0.01
USD 21,000	Freedom Mortgage 7.625% 1/5/2026	21,174	0.02	USD 83,000	GrubHub 5.5% 1/7/2027	79,287	0.07
USD 90,000	Freedom Mortgage 9.125% 15/5/2031	90,747	0.08	USD 25,000	HCA 4.625% 15/3/2052	21,321	0.02
USD 64,000	Freedom Mortgage 9.25% 1/2/2029	65,721	0.05	USD 40,000	HCA 5.25% 15/6/2049	37,482	0.03
USD 20,000	Freedom Mortgage 12% 1/10/2028	21,781	0.02	USD 30,000	HCA 5.45% 1/4/2031	30,839	0.03
USD 25,000	Freedom Mortgage 12.25% 1/10/2030	27,765	0.02	USD 20,000	HCA 5.6% 1/4/2034	20,641	0.02
USD 110,000	Frontier Communications 6.75% 1/5/2029	106,205	0.09	USD 10,000	HCA 5.95% 15/9/2054	10,350	0.01
USD 67,000	Frontier Communications 8.625% 15/3/2031	71,041	0.06	USD 10,000	HCA 6% 1/4/2054	10,413	0.01
USD 40,000	FS KKR Capital 3.125% 12/10/2028	35,946	0.03	USD 10,000	HCA 6.1% 1/4/2064	10,358	0.01
USD 100,000	FTAI Infra Escrow 10.5% 1/6/2027	107,680	0.09	USD 10,000	Heartland Dental / Heartland Dental Finance 10.5% 30/4/2028	10,727	0.01
USD 84,000	Gannett 6% 1/11/2026	83,878	0.07	USD 70,000	Helix Energy Solutions 9.75% 1/3/2029	75,593	0.06
USD 331,000	Gap 3.625% 1/10/2029	296,513	0.25	USD 50,000	Hexcel 4.2% 15/2/2027	48,813	0.04
USD 72,000	Gap 3.875% 1/10/2031	62,270	0.05	USD 80,000	Hexcel 4.95% 15/8/2025	79,530	0.07
USD 30,000	Gates 6.875% 1/7/2029	30,912	0.03	USD 20,000	Hilcorp Energy I / Hilcorp Finance 8.375% 1/11/2033	21,933	0.02
USD 82,000	GCI 4.75% 15/10/2028	77,746	0.06	USD 40,000	Home Depot 3.3% 15/4/2040	33,034	0.03
				USD 50,000	Home Depot 3.625% 15/4/2052	39,474	0.03
				USD 40,000	Home Depot 4.95% 15/9/2052	39,104	0.03
				USD 100,000	Hormel Foods 1.8% 11/6/2030	87,527	0.07

* All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 133,000	Howard Hughes 5.375% 1/8/2028	129,713	0.11	USD 30,000	Kodiak Gas Services 7.25% 15/2/2029	31,108	0.03
USD 29,000	Howard Midstream Energy Partners 8.875% 15/7/2028	31,003	0.03	USD 10,000	Kohl's 5.55% 17/7/2045	6,515	0.01
USD 40,000	Hubbell 2.3% 15/3/2031	34,592	0.03	USD 70,000	Kroger 3.95% 15/1/2050	55,809	0.05
USD 167,000	Hughes Satellite Systems 5.25% 1/8/2026	141,337	0.12	USD 10,000	Kroger 5.65% 15/9/2064	9,900	0.01
USD 130,000	IDEX 2.625% 15/6/2031	113,824	0.09	USD 20,000	LABL 9.5% 1/11/2028	20,466	0.02
USD 150,000	IDEX 3% 1/5/2030	137,955	0.11	USD 15,000	LABL 10.5% 15/7/2027	14,802	0.01
USD 20,000	Ingersoll Rand 5.7% 14/8/2033	21,142	0.02	USD 25,000	Laboratory of America 1.55% 1/6/2026	23,708	0.02
USD 72,000	Installed Building Products 5.75% 1/2/2028	71,516	0.06	USD 5,000	Laboratory of America 4.7% 1/2/2045	4,561	0.00
USD 75,000	Intercontinental Exchange 1.85% 15/9/2032	61,451	0.05	USD 50,000	Lam Research 3.125% 15/6/2060	33,890	0.03
USD 20,000	Intercontinental Exchange 3% 15/6/2050	14,131	0.01	USD 15,000	LCM Investments II 8.25% 1/8/2031	15,975	0.01
USD 10,000	Intercontinental Exchange 4.25% 21/9/2048	8,793	0.01	USD 126,000	LD 8.75% 1/11/2027	117,513	0.10
USD 234,000	Interface 5.5% 1/12/2028	230,755	0.19	USD 25,000	Lear 3.5% 30/5/2030	23,344	0.02
USD 170,000	International Business Machines 4% 20/6/2042	146,813	0.12	USD 238,000	Lennox International 5.5% 15/9/2028	246,080	0.21
USD 10,000	International Paper 5% 15/9/2035	10,075	0.01	USD 200,000	Level 3 Financing 4.25% 1/7/2028	142,044	0.12
USD 50,000	Intuit 1.65% 15/7/2030	43,075	0.04	USD 230,000	Level 3 Financing 10.5% 15/4/2029	247,756	0.21
USD 35,000	Intuit 5.5% 15/9/2053	37,231	0.03	USD 73,000	Level 3 Financing 10.75% 15/12/2030	78,678	0.06
EUR 100,000	IQVIA 2.25% 15/3/2029	103,161	0.09	USD 66,000	LGI Homes 4% 15/7/2029	59,986	0.05
USD 50,000	IQVIA 6.25% 1/2/2029	52,896	0.04	USD 83,000	LGI Homes 8.75% 15/12/2028	88,563	0.07
USD 30,000	Iron Mountain 5% 15/7/2028	29,509	0.02	USD 10,000	Liberty Mutual 4.3% 1/2/2061	6,576	0.01
USD 180,000	Iron Mountain 5.625% 15/7/2032	177,472	0.15	USD 23,000	LifePoint Health 9.875% 15/8/2030	25,254	0.02
USD 160,000	Iron Mountain 7% 15/2/2029	166,054	0.14	USD 15,000	LifePoint Health 11% 15/10/2030	16,944	0.01
USD 20,000	ITC 5.4% 1/6/2033	20,502	0.02	USD 101,000	Lions Gate Capital 1 5.5% 15/4/2029	91,346	0.08
USD 10,000	J M Smucker 5.9% 15/11/2028	10,575	0.01	USD 65,000	LYB International Finance III 5.625% 15/5/2033	68,554	0.06
USD 40,000	Jabil 1.7% 15/4/2026	38,032	0.03	USD 93,000	Macy's Retail 5.875% 15/3/2030	90,398	0.08
USD 40,000	Jabil 3.6% 15/1/2030	37,465	0.03	USD 21,000	Madison IAQ 5.875% 30/6/2029	20,051	0.02
USD 100,000	JetBlue Airways / JetBlue Loyalty 9.875% 20/9/2031	98,794	0.08	USD 25,000	Main Street Capital 3% 14/7/2026	23,853	0.02
USD 55,374	John Sevier Combined Cycle Generation 4.626% 15/1/2042	54,277	0.04	USD 10,000	Main Street Capital 6.95% 1/3/2029	10,467	0.01
USD 25,000	Johnson & Johnson 3.7% 1/3/2046	21,346	0.02	USD 55,000	Marriott International 3.5% 15/10/2032	49,765	0.04
USD 220,000	JPMorgan Chase 2.182% 1/6/2028	207,051	0.17	USD 40,000	Marriott International 5.45% 15/9/2026	40,696	0.03
USD 30,000	JPMorgan Chase 3.897% 23/1/2049	25,280	0.02	USD 120,000	Marsh & McLennan 2.25% 15/11/2030	106,466	0.09
USD 15,000	JPMorgan Chase 5.294% 22/7/2035	15,465	0.01	USD 25,000	Marsh & McLennan 2.9% 15/12/2051	16,761	0.01
USD 30,000	JPMorgan Chase 5.336% 23/1/2035	30,986	0.03	USD 50,000	Marsh & McLennan 4.75% 15/3/2039	48,852	0.04
USD 50,000	JPMorgan Chase 5.5% 15/10/2040	53,221	0.04	USD 25,000	Marsh & McLennan 4.9% 15/3/2049	23,933	0.02
USD 150,000	JPMorgan Chase 6.254% 23/10/2034	165,064	0.14	USD 50,000	Marsh & McLennan 5.45% 15/3/2053	51,765	0.04
USD 50,000	Juniper Networks 2% 10/12/2030	42,514	0.03	USD 10,000	Marsh & McLennan 5.45% 15/3/2054	10,407	0.01
USD 50,000	Kellanova 4.5% 1/4/2046	44,780	0.04	USD 20,000	Marsh & McLennan 5.7% 15/9/2053	21,481	0.02
USD 10,000	Kimberly-Clark 3.2% 30/7/2046	7,557	0.01	USD 110,000	Martin Marietta Materials 2.4% 15/7/2031	94,947	0.08
USD 70,000	Kinder Morgan 5.4% 1/2/2034	71,351	0.06				
USD 40,000	Kinder Morgan 5.95% 1/8/2054	41,089	0.03				
USD 10,000	Kinder Morgan 7.75% 15/1/2032	11,644	0.01				

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 20,000	Martin Marietta Materials 3.2% 15/7/2051	14,073	0.01	USD 20,000	MPLX 5.2% 1/12/2047	18,581	0.01
USD 10,000	Massachusetts Electric 5.867% 26/2/2054	10,510	0.01	USD 166,000	MPT Operating Partnership / MPT Finance 5% 15/10/2027	141,358	0.12
USD 55,000	Mastercard 3.85% 26/3/2050	46,258	0.04	USD 111,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	104,347	0.09
USD 35,000	Mauser Packaging Solutions 7.875% 15/4/2027	36,138	0.03	EUR 100,000	Nasdaq 0.9% 30/7/2033	88,662	0.07
USD 31,000	Mauser Packaging Solutions 9.25% 15/4/2027	31,523	0.03	USD 29,000	Nationstar Mortgage 5% 1/2/2026	28,684	0.02
USD 18,000	Mavis Tire Express Services Topco 6.5% 15/5/2029*	17,394	0.01	USD 197,000	Nationstar Mortgage 5.75% 15/11/2031	191,733	0.16
USD 16,000	Maxim Crane Works Capital 11.5% 1/9/2028	16,686	0.01	USD 120,000	Nationstar Mortgage 6.5% 1/8/2029	121,596	0.10
USD 50,000	McDonald's 4.45% 1/3/2047	44,543	0.04	USD 25,000	Nationstar Mortgage 7.125% 1/2/2032	25,959	0.02
USD 25,000	McKesson 0.9% 3/12/2025	23,864	0.02	USD 102,000	NCR Atleos 9.5% 1/4/2029	112,509	0.09
USD 30,000	Mead Johnson Nutrition 4.6% 1/6/2044	27,365	0.02	USD 55,000	Neptune Bidco US 9.29% 15/4/2029	54,974	0.04
USD 25,000	Merck 2.9% 10/12/2061	15,843	0.01	USD 140,000	NetApp 1.875% 22/6/2025	136,388	0.11
USD 50,000	Merck 5% 17/5/2053	49,715	0.04	USD 30,000	NetApp 2.7% 22/6/2030	27,013	0.02
USD 50,000	Merck 5.15% 17/5/2063	50,298	0.04	USD 70,000	New Fortress Energy 6.5% 30/9/2026	60,745	0.05
USD 150,000	MGIC Investment 5.25% 15/8/2028	149,242	0.12	USD 17,000	New Fortress Energy 6.75% 15/9/2025	16,607	0.01
USD 20,000	Michaels 7.875% 1/5/2029	12,070	0.01	USD 30,000	New Fortress Energy 8.75% 15/3/2029*	25,081	0.02
USD 30,000	Micron Technology 6.75% 1/11/2029	32,695	0.03	USD 40,000	New York Life Global Funding 1.85% 1/8/2031	33,541	0.03
USD 60,000	Microsoft 2.675% 1/6/2060	39,523	0.03	USD 20,000	New York State Electric & Gas 3.3% 15/9/2049	13,915	0.01
USD 161,000	MicroStrategy 6.125% 15/6/2028	156,888	0.13	USD 273,000	Nexstar Media 4.75% 1/11/2028	255,346	0.21
USD 34,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	32,403	0.03	USD 123,000	Nexstar Media 5.625% 15/7/2027*	120,365	0.10
USD 133,000	Minerals Technologies 5% 1/7/2028	129,278	0.11	USD 30,000	NextEra Energy Capital 5.25% 28/2/2053	29,496	0.02
EUR 300,000	Morgan Stanley 0.406% 29/10/2027	313,380	0.26	USD 20,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029	20,432	0.02
USD 25,000	Morgan Stanley 1.794% 13/2/2032	20,863	0.02	USD 137,000	Noble Finance II 8% 15/4/2030	143,114	0.12
USD 130,000	Morgan Stanley 2.475% 21/1/2028	123,810	0.10	USD 17,000	Northern Oil & Gas 8.125% 1/3/2028	17,447	0.01
USD 50,000	Morgan Stanley 4.35% 8/9/2026	49,763	0.04	USD 30,000	Novartis Capital 2.75% 14/8/2050	20,928	0.02
USD 100,000	Morgan Stanley 5% 24/11/2025	100,147	0.08	USD 100,000	Nucor 2.979% 15/12/2055	64,466	0.05
USD 80,000	Morgan Stanley 5.25% 21/4/2034	81,709	0.07	USD 80,000	NVR 3% 15/5/2030	73,523	0.06
USD 10,000	Morgan Stanley 5.597% 24/3/2051	10,761	0.01	USD 55,000	Olympus Water US 9.75% 15/11/2028	58,671	0.05
USD 30,000	Morgan Stanley 5.831% 19/4/2035	31,842	0.03	USD 20,000	Oncor Electric Delivery 3.7% 15/5/2050	15,620	0.01
USD 20,000	Morgan Stanley 5.942% 7/2/2039	20,754	0.02	USD 80,000	Oncor Electric Delivery 5.65% 15/11/2033	85,454	0.07
USD 30,000	Motorola Solutions 2.3% 15/11/2030	26,216	0.02	USD 31,000	OneMain Finance 7.125% 15/3/2026	31,616	0.03
USD 85,000	Motorola Solutions 2.75% 24/5/2031	75,328	0.06	USD 45,000	OneMain Finance 9% 15/1/2029	47,831	0.04
USD 20,000	Motorola Solutions 5.4% 15/4/2034	20,719	0.02	USD 50,000	ONEOK 4.35% 15/3/2029	49,494	0.04
USD 50,000	Motorola Solutions 5.5% 1/9/2044	50,630	0.04	USD 25,000	ONEOK 4.5% 15/3/2050	20,675	0.02
USD 25,000	MPLX 2.65% 15/8/2030	22,389	0.02	USD 260,000	ONEOK 5.55% 1/11/2026	264,935	0.22
USD 90,000	MPLX 4% 15/3/2028	88,245	0.07	USD 5,000	ONEOK 6.1% 15/11/2032	5,325	0.00
USD 30,000	MPLX 4.7% 15/4/2048	26,065	0.02	USD 30,000	ONEOK 6.35% 15/1/2031	32,271	0.03
USD 110,000	MPLX 4.95% 14/3/2052	98,229	0.08	USD 50,000	ONEOK 7.15% 15/1/2051	57,420	0.05
				USD 3,000	ONEOK Partners 4.9% 15/3/2025	2,992	0.00

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 110,000	Oracle 2.3% 25/3/2028	102,185	0.09	USD 50,000	Public Service Electric and Gas 3.1% 15/3/2032	45,480	0.04
USD 100,000	Oracle 2.65% 15/7/2026	96,604	0.08	USD 40,000	Public Service Electric and Gas 5.125% 15/3/2053	40,017	0.03
USD 50,000	Oracle 3.6% 1/4/2050	36,856	0.03	USD 30,000	Public Service Electric and Gas 5.45% 1/8/2053	31,336	0.02
USD 20,000	Oracle 3.85% 1/4/2060	14,559	0.01	USD 30,000	Public Service Enterprise 6.125% 15/10/2033	32,398	0.03
USD 4,000	Oracle 3.95% 25/3/2051	3,125	0.00	USD 20,000	Public Service of New Hampshire 5.15% 15/1/2053	19,869	0.02
USD 10,000	Oracle 4.375% 15/5/2055	8,322	0.01	USD 20,000	Public Storage Operating 2.25% 9/11/2031	17,169	0.01
USD 30,000	Oracle 4.9% 6/2/2033	30,116	0.03	USD 25,000	Public Storage Operating 2.3% 1/5/2031	21,944	0.02
USD 71,000	Oracle 5.55% 6/2/2053	71,026	0.06	USD 5,000	Public Storage Operating 3.385% 1/5/2029	4,824	0.00
USD 400,000	Organon & Co / Organon Foreign Debt Co-Issuer 7.875% 15/5/2034	422,485	0.35	USD 10,000	Public Storage Operating 5.35% 1/8/2053	10,196	0.01
USD 49,000	Oshkosh 3.1% 1/3/2030	45,046	0.04	USD 55,000	PulteGroup 6.375% 15/5/2033	60,049	0.05
USD 15,000	Otis Worldwide 3.112% 15/2/2040	11,729	0.01	USD 130,000	Quanta Services 2.9% 1/10/2030	118,429	0.10
USD 60,000	Pacific Life Global Funding II 2.45% 11/1/2032	50,678	0.04	USD 50,000	Quest Diagnostics 4.2% 30/6/2029	49,379	0.04
USD 30,000	Paramount Global 4.2% 19/5/2032	26,230	0.02	USD 95,506	Rackspace Finance 3.5% 15/5/2028	42,937	0.04
USD 25,000	Paramount Global 6.375% 30/3/2062	22,961	0.02	USD 34,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	18,385	0.01
USD 182,000	PBF / PBF Finance 6% 15/2/2028	180,263	0.15	USD 27,000	Rain Carbon 12.25% 1/9/2029	28,875	0.02
USD 34,000	PBF / PBF Finance 7.875% 15/9/2030	35,434	0.03	USD 120,000	Regeneron Pharmaceuticals 1.75% 15/9/2030	102,827	0.09
USD 50,000	PECO Energy 4.375% 15/8/2052	43,882	0.04	USD 70,000	Regeneron Pharmaceuticals 2.8% 15/9/2050	45,928	0.04
USD 51,000	PennyMac Financial Services 7.875% 15/12/2029	54,060	0.04	USD 60,000	Reinsurance of America 5.75% 15/9/2034	62,456	0.05
USD 100,000	PepsiCo 2.75% 21/10/2051	68,164	0.06	USD 110,000	Reliance 2.15% 15/8/2030	96,066	0.08
USD 50,000	PepsiCo 3.45% 6/10/2046	39,763	0.03	USD 25,000	Republic Services 5.2% 15/11/2034	25,880	0.02
USD 50,000	PepsiCo 4.65% 15/2/2053	47,786	0.04	USD 20,000	Revvity 3.3% 15/9/2029	18,781	0.02
USD 40,000	Pioneer Natural Resources 2.15% 15/1/2031	34,899	0.03	USD 116,000	RingCentral 8.5% 15/8/2030	124,840	0.10
USD 8,000	Pitney Bowes 6.875% 15/3/2027	7,907	0.01	USD 30,000	Ryder System 5.65% 1/3/2028	31,011	0.03
USD 136,000	Pitney Bowes 7.25% 15/3/2029	131,506	0.11	USD 25,000	S&P Global 2.3% 15/8/2060	14,250	0.01
USD 50,000	PNC Financial Services 5.401% 23/7/2035	51,436	0.04	USD 20,000	S&P Global 3.9% 1/3/2062	16,118	0.01
USD 30,000	PNC Financial Services 5.492% 14/5/2030	31,058	0.03	USD 168,000	Sabre GLBL 11.25% 15/12/2027	169,642	0.14
USD 50,000	PNC Financial Services 5.676% 22/1/2035	52,364	0.04	USD 20,000	San Diego Gas & Electric 3.75% 1/6/2047	15,988	0.01
USD 10,000	PNC Financial Services 6.615% 20/10/2027	10,404	0.01	USD 25,000	Santander USA 4.5% 17/7/2025	24,845	0.02
USD 98,000	PRA 8.875% 31/1/2030	101,649	0.08	USD 30,000	Santander USA 6.174% 9/1/2030	31,097	0.03
USD 125,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	93,112	0.08	USD 39,000	Santander USA 6.342% 31/5/2035	40,627	0.03
USD 20,000	President and Fellows of Harvard College 2.517% 15/10/2050	13,554	0.01	USD 57,000	Science Applications International 4.875% 1/4/2028	55,388	0.05
USD 212,000	PROG 6% 15/11/2029	206,850	0.17	USD 10,000	Sempra 4% 1/2/2048	8,026	0.01
USD 40,000	Progressive 3.7% 15/3/2052	31,896	0.03	USD 135,000	ServiceNow 1.4% 1/9/2030	115,063	0.10
USD 20,000	Progressive 3.95% 26/3/2050	16,719	0.01	USD 15,000	Shift4 Payments / Shift4 Payments Finance Sub 6.75% 15/8/2032	15,527	0.01
USD 50,000	Progressive 4.125% 15/4/2047	43,557	0.04	USD 20,000	Simon Property 5.85% 8/3/2053	21,133	0.02
USD 60,000	Progressive 4.95% 15/6/2033	61,876	0.05	USD 219,000	Sinclair Television 4.125% 1/12/2030	153,643	0.13
USD 100,000	Prologis 4.75% 15/6/2033	100,341	0.08				
USD 10,000	Prologis 5.25% 15/6/2053	10,016	0.01				
EUR 100,000	Prologis Euro Finance 1.5% 8/2/2034	92,141	0.08				
USD 20,000	Prudential Financial 3% 10/3/2040	15,625	0.01				

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 20,000	Skyworks Solutions 3% 1/6/2031	17,513	0.01	USD 76,000	T-Mobile USA 4.5% 15/4/2050	66,730	0.05
USD 45,000	SM Energy 6.75% 1/8/2029	45,752	0.04	USD 30,000	T-Mobile USA 5.65% 15/1/2053	31,110	0.03
USD 60,000	SM Energy 7% 1/8/2032	61,447	0.05	USD 67,000	Travel + Leisure 4.5% 1/12/2029	62,444	0.05
USD 50,000	Smyrna Ready Mix Concrete 8.875% 15/11/2031	53,788	0.04	USD 10,000	Travelers 4% 30/5/2047	8,534	0.01
USD 40,000	Snap-on 3.1% 1/5/2050	28,647	0.02	USD 15,000	Trident TPI 12.75% 31/12/2028	16,473	0.01
USD 60,000	Snap-on 4.1% 1/3/2048	51,688	0.04	USD 40,000	Truist Financial 5.867% 8/6/2034	41,941	0.03
USD 20,000	Southern California Edison 3.65% 1/3/2028	19,513	0.02	USD 25,000	TTMT Escrow Issuer 8.625% 30/9/2027	25,932	0.02
USD 20,000	Southern California Edison 4.875% 1/3/2049	18,643	0.01	USD 266,000	Tutor Perini 11.875% 30/4/2029	289,582	0.24
USD 20,000	Southern California Edison 5.45% 1/6/2052	20,129	0.02	USD 30,000	Tyson Foods 5.4% 15/3/2029	30,947	0.03
USD 10,000	Southern California Gas 5.75% 1/6/2053	10,530	0.01	USD 20,000	Tyson Foods 5.7% 15/3/2034	20,890	0.02
USD 20,000	Southwest Gas 3.18% 15/8/2051	13,053	0.01	USD 100,000	Unilever Capital 1.75% 12/8/2031	85,093	0.07
USD 10,000	Southwest Gas 3.8% 29/9/2046	7,809	0.01	USD 50,000	Union Pacific 3.6% 15/9/2037	44,230	0.04
USD 188,000	Sprint Capital 6.875% 15/11/2028	203,850	0.17	USD 10,000	Union Pacific 3.839% 20/3/2060	7,845	0.01
USD 9,000	SPX FLOW 8.75% 1/4/2030	9,401	0.01	USD 41,000	United Airlines 4.375% 15/4/2026	40,117	0.03
USD 15,000	Star Parent 9% 1/10/2030	16,021	0.01	USD 96,000	United Natural Foods 6.75% 15/10/2028*	90,281	0.07
USD 30,000	Starbucks 3.5% 15/11/2050	22,515	0.02	USD 25,000	United Parcel Service 5.3% 1/4/2050	25,561	0.02
USD 110,000	Steel Dynamics 3.45% 15/4/2030	103,101	0.09	USD 55,000	United Wholesale Mortgage 5.5% 15/11/2025	54,992	0.05
USD 225,000	StoneX 7.875% 1/3/2031	237,401	0.20	USD 56,000	United Wholesale Mortgage 5.5% 15/4/2029	54,751	0.05
USD 50,000	SunCoke Energy 4.875% 30/6/2029	45,476	0.04	USD 184,000	United Wholesale Mortgage 5.75% 15/6/2027	183,608	0.15
USD 379,000	Synchrony Financial 7.25% 2/2/2033	392,308	0.33	USD 85,000	UnitedHealth 3.5% 15/8/2039	71,995	0.06
USD 35,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	35,766	0.03	USD 80,000	UnitedHealth 4.45% 15/12/2048	72,308	0.06
USD 130,000	Talos Production 9% 1/2/2029	139,009	0.12	USD 30,000	UnitedHealth 5.2% 15/4/2063	29,461	0.02
USD 267,000	Talos Production 9.375% 1/2/2031	285,571	0.24	USD 10,000	UnitedHealth 5.875% 15/2/2053	10,920	0.01
USD 100,000	Tapestry 3.05% 15/3/2032	84,143	0.07	USD 10,000	University of Southern California 2.805% 1/10/2050	7,070	0.01
USD 2,000	Tapestry 4.125% 15/7/2027	1,956	0.00	USD 50,000	Univision Communications 6.625% 1/6/2027	49,558	0.04
USD 5,000	Tapestry 7.85% 27/11/2033	5,368	0.00	USD 20,000	Univision Communications 7.375% 30/6/2030*	19,209	0.02
USD 20,000	Targa Resources 4.95% 15/4/2052	17,872	0.01	USD 165,000	Upbound 6.375% 15/2/2029	160,942	0.13
USD 60,000	Targa Resources 6.15% 1/3/2029	63,463	0.05	USD 75,000	US Bancorp 3% 30/7/2029	69,619	0.06
USD 10,000	Targa Resources 6.5% 30/3/2034	10,953	0.01	USD 30,000	Valero Energy 4% 1/6/2052	23,159	0.02
USD 50,000	Targa Resources 6.5% 15/2/2053	55,203	0.05	USD 13,000	Varex Imaging 7.875% 15/10/2027	13,211	0.01
USD 176,000	TEGNA 4.625% 15/3/2028*	165,809	0.14	USD 59,000	Venture Global LNG 8.125% 1/6/2028	61,833	0.05
USD 125,000	TEGNA 5% 15/9/2029	116,291	0.10	USD 30,000	Venture Global LNG 8.375% 1/6/2031	31,903	0.03
USD 130,000	Teledyne Technologies 2.75% 1/4/2031	115,503	0.10	USD 67,000	Venture Global LNG 9.5% 1/2/2029	75,560	0.06
USD 33,000	Tenet Healthcare 6.125% 1/10/2028	33,139	0.03	USD 47,000	Venture Global LNG 9.875% 1/2/2032	52,352	0.04
USD 82,000	Texas Capital Bancshares 4% 6/5/2031	76,198	0.06	USD 80,000	VeriSign 2.7% 15/6/2031	69,607	0.06
USD 50,000	Texas Instruments 4.1% 16/8/2052	43,783	0.04	USD 60,000	Verisk Analytics 3.625% 15/5/2050	45,522	0.04
USD 70,000	Texas Instruments 5% 14/3/2053	70,209	0.06	USD 25,000	Verisk Analytics 5.25% 5/6/2034	25,555	0.02
USD 20,000	Texas Instruments 5.05% 18/5/2063	19,874	0.02	USD 20,000	Verizon Communications 2.65% 20/11/2040	14,501	0.01
USD 226,000	Thor Industries 4% 15/10/2029	206,244	0.17	USD 10,000	Verizon Communications 3.7% 22/3/2061	7,453	0.01
USD 56,000	Titan International 7% 30/4/2028*	54,906	0.05				
USD 13,000	T-Mobile USA 4.375% 15/4/2040	11,814	0.01				

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 25,000	Verizon Communications 5.25% 16/3/2037	25,752	0.02	USD 100,000	Xylem 2.25% 30/1/2031	87,437	0.07
EUR 150,000	VF 0.625% 25/2/2032	121,324	0.10	USD 38,000	Zayo 6.125% 1/3/2028	29,756	0.02
USD 241,000	VFH Parent / Valor Co-Issuer 7.5% 15/6/2031	249,975	0.21	USD 20,000	Zimmer Biomet 5.35% 1/12/2028	20,639	0.02
USD 100,000	VICI Properties / VICI Note 3.75% 15/2/2027	97,053	0.08	USD 20,000	Zoetis 4.45% 20/8/2048	17,935	0.01
USD 30,000	VICI Properties / VICI Note 5.75% 1/2/2027	30,399	0.03	USD 20,000	Zoetis 4.7% 1/2/2043	18,752	0.02
USD 18,000	Victoria's Secret 4.625% 15/7/2029	15,742	0.01	USD 230,000	Zoetis 5.6% 16/11/2032	243,202	0.20
USD 105,000	Visa 3.65% 15/9/2047	86,734	0.07			41,792,280	34.80
USD 200,000	Volkswagen of America Finance 4.9% 14/8/2026	200,612	0.17		Uruguay		
USD 20,000	Vulcan Materials 3.5% 1/6/2030	18,983	0.02	USD 65,000	Uruguay Government International Bond 4.125% 20/11/2045	59,709	0.05
USD 186,000	Wabash National 4.5% 15/10/2028	171,435	0.14	USD 90,000	Uruguay Government International Bond 4.375% 27/10/2027	91,102	0.08
USD 34,000	Walgreens Boots Alliance 3.45% 1/6/2026	32,471	0.03	USD 200,000	Uruguay Government International Bond 4.375% 23/1/2031	202,006	0.17
USD 125,000	Walgreens Boots Alliance 8.125% 15/8/2029	125,128	0.10	USD 215,000	Uruguay Government International Bond 4.975% 20/4/2055	208,362	0.17
USD 15,000	Washington Gas Light 3.65% 15/9/2049	11,604	0.01	USD 335,000	Uruguay Government International Bond 5.1% 18/6/2050*	335,384	0.28
USD 60,000	Waste Management 4.95% 3/7/2031	61,801	0.05	USD 200,000	Uruguay Government International Bond 5.75% 28/10/2034	217,714	0.18
USD 14,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	13,626	0.01	USD 100,000	Uruguay Government International Bond 7.625% 21/3/2036	124,651	0.11
GBP 100,000	Wells Fargo 2.125% 24/9/2031	110,023	0.09	USD 100,000	Uruguay Government International Bond 7.875% 15/1/2033	122,037	0.10
USD 100,000	Wells Fargo 4.897% 25/7/2033	99,805	0.08			1,360,965	1.14
USD 20,000	Wells Fargo 5.499% 23/1/2035	20,698	0.02		Uzbekistan		
USD 20,000	Wells Fargo 5.707% 22/4/2028	20,543	0.02	USD 200,000	Republic of Uzbekistan International Bond 5.375% 20/2/2029	191,032	0.16
USD 20,000	Welltower 2.75% 15/1/2032	17,477	0.01		Zambia		
USD 30,000	Welltower 2.8% 1/6/2031	26,740	0.02	USD 92,785	Zambia Government International Bond 0.5% 31/12/2053	46,775	0.04
USD 6,000	Welltower 4% 1/6/2025	5,949	0.00	USD 98,834	Zambia Government International Bond 5.75% 30/6/2033	86,638	0.07
USD 100,000	Western Alliance Bancorp 3% 15/6/2031	89,263	0.07			133,413	0.11
USD 10,000	Western Midstream Operating 5.25% 1/2/2050	9,046	0.01		Total Bonds	113,537,991	94.56
USD 10,000	Western Midstream Operating 6.35% 15/1/2029	10,545	0.01		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	114,502,108	95.36
USD 27,000	White Cap Parent 8.25% 15/3/2026	27,086	0.02		Total Portfolio	114,502,108	95.36
USD 40,000	Williams 5.1% 15/9/2045	37,535	0.03		Other Net Assets	5,568,568	4.64
USD 50,000	Willis North America 5.9% 5/3/2054	52,096	0.04		Total Net Assets (USD)	120,070,676	100.00
USD 183,000	Wolverine World Wide 4% 15/8/2029*	156,320	0.13				
USD 70,000	Workday 3.8% 1/4/2032	65,902	0.05				
USD 181,000	Xerox 5.5% 15/8/2028	154,921	0.13				
USD 107,000	Xerox 8.875% 30/11/2029	100,274	0.08				
USD 118,000	XPO CNW 6.7% 1/5/2034	122,986	0.10				

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic ESG Multi Allocation Credit Fund⁽⁴⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	385,000	USD	420,081	Morgan Stanley	3/9/2024	6,343
EUR	240,000	USD	267,399	Bank of America	3/9/2024	(1,575)
GBP	170,000	USD	216,267	Morgan Stanley	3/9/2024	7,206
USD	16,951,429	EUR	15,631,000	BNP Paribas	3/9/2024	(361,400)
USD	2,658,085	GBP	2,070,500	BNP Paribas	3/9/2024	(63,691)
USD	911,858	CAD	1,260,000	BNP Paribas	3/9/2024	(22,472)
Net unrealised depreciation						(435,589)
AUD Hedged Share Class						
AUD	133,617,455	USD	87,662,352	BNY Mellon	13/9/2024	2,985,461
USD	1,075,015	AUD	1,600,000	BNY Mellon	13/9/2024	(10,452)
Net unrealised appreciation						2,975,009
EUR Hedged Share Class						
EUR	13,847,393	USD	15,155,722	BNY Mellon	13/9/2024	188,551
USD	39,054	EUR	35,637	BNY Mellon	13/9/2024	(436)
Net unrealised appreciation						188,115
Total net unrealised appreciation (USD underlying exposure - USD 128,970,025)						2,727,535

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
6	EUR	Euro BOBL	September 2024	781,719	2,282
(2)	EUR	Euro Bund	September 2024	296,503	576
(6)	EUR	Euro BOBL	September 2024	781,719	(13,690)
5	EUR	Euro BOBL	September 2024	651,432	10,356
(1)	EUR	Euro Bund	September 2024	148,252	(1,983)
2	EUR	Euro Bund	September 2024	296,503	7,908
1	CAD	Canadian 10 Year Bond	December 2024	91,438	(563)
9	USD	US Long Bond (CBT)	December 2024	1,114,312	(8,226)
(14)	USD	US Treasury 10 Year Note (CBT)	December 2024	1,593,594	3,330
(6)	USD	US Ultra 10 Year Note	December 2024	706,781	2,142
(6)	USD	US Ultra Bond (CBT)	December 2024	798,187	5,843
1	GBP	Long Gilt	December 2024	129,930	(210)
1	USD	US Long Bond (CBT)	December 2024	123,813	(914)
3	USD	US Treasury 10 Year Note (CBT)	December 2024	341,484	(786)
3	USD	US Treasury 2 Year Note (CBT)	December 2024	622,758	(679)
3	USD	US Treasury 2 Year Note (CBT)	December 2024	622,758	(679)
14	USD	US Treasury 5 Year Note (CBT)	December 2024	1,533,219	(3,227)
(1)	USD	US Treasury 5 Year Note (CBT)	December 2024	109,516	223
6	USD	US Treasury 5 Year Note (CBT)	December 2024	657,094	(1,379)
(2)	USD	US Ultra 10 Year Note	December 2024	235,594	714
(5)	USD	US Ultra 10 Year Note	December 2024	588,984	1,761
(2)	USD	US Ultra Bond (CBT)	December 2024	266,063	1,948
Total				12,491,653	4,747

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic Global Equity High Income Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				12,304,000	Bank of Communications	8,914,373	0.14
FUNDS				6,894,200	Beijing-Shanghai High Speed Railway	5,287,935	0.08
	Ireland			770,600	BOC International China	970,949	0.02
166,531,600	BlackRock ICS US Treasury Fund [†]	166,531,600	2.61	1,122,616	BYD	39,551,677	0.62
Total Funds		166,531,600	2.61	1,319,700	CGN Power	891,057	0.01
COMMON / PREFERRED STOCKS (SHARES)				12,311,000	China CITIC Bank	7,119,769	0.11
	Australia			20,404,000	China Construction Bank	14,442,768	0.23
3,490,234	BHP	96,512,814	1.52	2,373,000	China Everbright Bank	712,049	0.01
1,691,725	Fortescue	20,963,222	0.33	310,500	China Merchants Bank	1,288,048	0.02
143,785	Rio Tinto [*]	10,878,597	0.17	18,702,000	China Petroleum & Chemical	12,710,422	0.20
		128,354,633	2.02	8,160,208	Chongqing Rural Commercial Bank	5,751,805	0.09
	Austria			1,955,000	COSCO SHIPPING	2,682,419	0.04
242,609	Erste Bank	13,282,468	0.21	7,678,760	Focus Media Information Technology	6,215,100	0.10
564,153	OMV	24,569,238	0.39	8,789,821	Gree Electric Appliances of Zhuhai	49,291,602	0.78
24,361	Verbund [*]	2,078,974	0.03	233,100	Hebei Yangyuan Zhihui Beverage	610,785	0.01
		39,930,680	0.63	1,056,029	Henan Shuanghui Investment & Development	3,463,701	0.06
	Bermuda			30,223,000	Industrial & Commercial Bank of China	17,401,230	0.27
874,500	CK Infrastructure	6,492,836	0.10	110,017	Jiangsu Yanghe Distillery	1,272,448	0.02
13,496	Credicorp	2,358,426	0.04	84,700	Luzhou Laojiao	1,427,097	0.02
123,500	Jardine Matheson	4,450,940	0.07	991,000	Midea	9,063,915	0.14
4,330,000	Kunlun Energy	4,336,456	0.07	1,219,900	New China Life Insurance	2,646,797	0.04
		17,638,658	0.28	1,442,959	Ningxia Baofeng Energy	3,104,247	0.05
	Brazil			3,749,000	People's Insurance of China	1,418,187	0.02
943,049	Ambev	2,129,951	0.03	6,924,000	PetroChina	6,277,295	0.10
3,811,419	BB Seguridade Participacoes	24,526,184	0.39	3,676,000	PICC Property & Casualty	4,760,942	0.07
382,597	CPFL Energia	2,219,432	0.03	2,397,000	Postal Savings Bank of China [*]	1,287,888	0.02
189,971	Klabin	713,207	0.01	3,720,300	Postal Savings Bank of China	2,485,659	0.04
323,972	Petroleo Brasileiro	2,462,893	0.04	524,000	Shanjin International Gold	1,188,719	0.02
4,424,205	Petroleo Brasileiro	30,703,841	0.48	201,154	Shenzhen Mindray Bio-Medical Electronics	7,126,210	0.11
302,170	WEG	2,841,956	0.05	449,001	Wuliangye Yibin	7,802,984	0.12
		65,597,464	1.03	1,290,201	Xinjiang Daqo New Energy	3,300,488	0.05
	Canada			299,400	Yealink Network Technology	1,394,354	0.02
91,244	Franco-Nevada	11,168,009	0.18	277,460	Yunnan Baiyao	2,118,746	0.04
84,893	Royal Bank of Canada	10,157,117	0.16	71,800	Zhejiang Supor	505,075	0.01
390,629	TELUS	6,343,635	0.10	1,067,000	Zoomlion Heavy Industry Science and Technology	952,542	0.02
12,135	Thomson Reuters [*]	2,062,723	0.03			268,658,331	4.22
17,141	Toronto-Dominion Bank	1,028,796	0.02	Czech Republic			
118,912	Tourmaline Oil [*]	5,375,270	0.08	34,355	CEZ	1,308,794	0.02
		36,135,550	0.57	118,808	Komerční Banka [*]	4,026,730	0.06
	Cayman Islands					5,335,524	0.08
8,891,000	HKT Trust & HKT	11,298,488	0.18	Denmark			
27,452	PDD ADR	2,635,941	0.04	579,997	Novo Nordisk	80,453,513	1.26
1,844,000	Tingyi Cayman Islands [*]	2,478,097	0.04	Finland			
7,941,000	Want Want China	4,592,485	0.07	50,993	Kone	2,746,040	0.04
		21,005,011	0.33	2,131,047	Nordea Bank	25,208,416	0.40
	China						
7,971,000	Agricultural Bank of China	3,526,371	0.06				
685,267	Avary Shenzhen	3,465,335	0.05				
57,777,000	Bank of China	26,227,343	0.41				

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Systematic Global Equity High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
521,291	Sampo*	23,193,342	0.36	60,909	Trane Technologies	21,649,495	0.34
25,758	UPM-Kymmene	872,716	0.02	6,990	Willis Towers Watson	2,040,171	0.03
		52,020,514	0.82			111,186,106	1.75
France				Israel			
487,187	Credit Agricole*	7,621,938	0.12	10,090	Check Point Software Technologies*	1,937,280	0.03
11,813	Danone	825,340	0.01	Italy			
4,225,101	Engie	74,103,111	1.16	3,086,708	Banco BPM	21,005,259	0.33
45,720	Sanofi	5,144,951	0.08	77,105	Generali	2,126,489	0.03
344,945	Thales	58,264,091	0.92	367,108	Mediobanca Banca di Credito Finanziario	6,200,761	0.10
		145,959,431	2.29	501,493	UniCredit	20,740,559	0.33
Germany						50,073,068	0.79
76,856	Allianz	23,928,744	0.38	Japan			
575,220	Evonik Industries*	12,742,224	0.20	137,100	Asahi Kasei	972,020	0.02
31,057	GEA	1,461,941	0.02	1,359,000	Astellas Pharma*	16,964,159	0.27
28,574	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	15,466,593	0.24	142,100	Brother Industries	2,636,308	0.04
21,314	Scout24	1,637,166	0.03	9,100	Daikin Industries	1,157,193	0.02
		55,236,668	0.87	34,200	Daito Trust Construction*	4,229,184	0.07
Hong Kong				19,900	Fast Retailing	6,377,679	0.10
246,500	Beijing Enterprises	799,712	0.01	3,367,200	Japan Post*	32,836,908	0.51
3,966,500	BOC Hong Kong	12,512,342	0.20	154,500	Japan Tobacco*	4,461,140	0.07
63,800	Hang Seng Bank*	771,487	0.01	1,493,300	KDDI*	50,381,947	0.79
1,105,000	Power Assets	7,715,360	0.12	558,000	Kirin*	8,443,219	0.13
820,000	Sino Land	879,055	0.01	890,400	MS&AD Insurance	20,461,582	0.32
288,000	Swire Pacific	2,444,818	0.04	314,700	Nintendo	17,084,085	0.27
		25,122,774	0.39	33,907,900	Nippon Telegraph & Telephone	36,269,991	0.57
Hungary				34,500	Nippon Yusen	1,249,784	0.02
136,203	MOL Hungarian Oil & Gas*	1,017,571	0.02	316,200	Ono Pharmaceutical	4,683,479	0.07
India				222,300	Seiko Epson	4,139,490	0.06
122,322	Asian Paints	4,560,280	0.07	158,200	Sekisui House	4,079,986	0.07
11,371	Eicher Motors	672,529	0.01	487,500	Shionogi	22,797,557	0.36
507,894	ICICI Bank	7,443,592	0.12	4,245,100	SoftBank*	59,436,066	0.93
185,998	Infosys	4,310,468	0.07	8,700	Sony	848,722	0.01
50,971	Kotak Mahindra Bank	1,082,244	0.02	35,500	Sumitomo	840,430	0.01
46,593	Maruti Suzuki India	6,890,240	0.11	435,400	Takeda Pharmaceutical	12,960,897	0.20
87,294	Reliance Industries	3,142,464	0.05	5,900	Tokyo Electron	1,045,957	0.02
491,894	State Bank of India	4,783,388	0.07	173,900	Trend Micro*	10,430,894	0.17
70,380	Tata Consultancy Services	3,821,249	0.06	105,300	ZOZO*	3,358,807	0.05
21,070	Titan	895,631	0.01			328,147,484	5.15
87,132	UPL	621,613	0.01	Jersey			
555,150	Vedanta	3,100,705	0.05	68,511	Experian	3,325,057	0.05
		41,324,403	0.65	Malaysia			
Indonesia				2,102,000	CIMB	3,987,595	0.06
4,660,900	Astra International	1,538,052	0.02	347,000	IOI	322,716	0.00
7,694,400	Bank Mandiri Persero	3,547,240	0.06	12,109,000	Malayan Banking	30,198,923	0.48
13,744,200	Telkom Indonesia Persero	2,721,271	0.04	100,400	Nestle Malaysia	2,462,090	0.04
		7,806,563	0.12	196,300	Petronas Gas	830,158	0.01
Ireland				98,200	PPB	331,687	0.01
20,650	Eaton	6,247,245	0.10	2,425,500	Public Bank	2,704,660	0.04
12,161	Kingspan	1,060,048	0.02	3,615,800	RHB Bank	5,127,779	0.08
907,425	Medtronic	80,189,147	1.26				

*All or a portion of this security represents a security on loan.

Systematic Global Equity High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
705,300	Sime Darby	404,660	0.01	174,423	Logitech International*	15,848,343	0.25
1,225,000	Tenaga Nasional	4,148,982	0.06	578,580	Novartis	69,744,667	1.10
		50,519,250	0.79	7,384	Roche	2,499,444	0.04
	Mexico			22,144	Zurich Insurance	12,841,077	0.20
894,832	Coca-Cola Femsa	7,590,023	0.12			211,682,743	3.33
106,672	Grupo Financiero Banorte	734,889	0.01		Taiwan		
415,245	Wal-Mart de Mexico	1,325,571	0.02	39,920	Advantech	435,514	0.01
		9,650,483	0.15	738,000	Asia Cement	1,040,444	0.02
	Netherlands			753,000	Asustek Computer	12,640,233	0.20
188,912	Koninklijke KPN	774,390	0.01	214,000	Catcher Technology	1,578,743	0.02
128,245	NN	6,296,794	0.10	11,135,000	Compal Electronics	11,556,175	0.18
1,286,346	OCI*	41,218,056	0.65	7,777,000	CTBC Financial	7,937,452	0.13
		48,289,240	0.76	763,626	E.Sun Financial	673,156	0.01
	New Zealand			3,862,423	First Financial	3,290,123	0.05
208,540	Fisher & Paykel Healthcare	4,643,393	0.07	752,000	Formosa Plastics	1,212,979	0.02
	Norway			4,202,000	Hon Hai Precision Industry	24,234,732	0.38
387,844	Equinor	10,284,589	0.16	2,395,000	Lite-On Technology	8,010,786	0.12
519,491	Orkla	4,594,290	0.07	88,000	MediaTek	3,411,066	0.05
209,396	Telenor	2,581,145	0.04	1,692,548	Mega Financial	2,060,792	0.03
		17,460,024	0.27	674,000	Novatek Microelectronics	11,377,306	0.18
	Poland			249,000	Pegatron	797,828	0.01
41,566	Bank Polska Kasa Opieki	1,695,713	0.03	555,000	Realtek Semiconductor	9,281,808	0.15
194,206	ORLEN	3,224,924	0.05	2,480,000	Synnex Technology International	5,589,497	0.09
100,789	Powszechna Kasa Oszczednosci Bank Polski	1,501,162	0.02	1,669,000	Taiwan Semiconductor Manufacturing	49,250,896	0.77
852,473	Powszechny Zaklad Ubezpieczen	10,337,140	0.16	2,969,480	WPG	7,537,412	0.12
		16,758,939	0.26			161,916,942	2.54
	Singapore				Thailand		
153,340	DBS	4,277,076	0.07	139,500	Advanced Info Service NVDR	1,018,068	0.02
1,293,200	Oversea-Chinese Banking	14,434,320	0.22		Turkey		
4,178,700	Singapore Airlines*	20,131,146	0.32	583,051	Turkiye Petrol Rafinerileri	2,885,878	0.05
29,253,400	Singapore Telecommunications	70,240,621	1.10		United Kingdom		
77,400	United Overseas Bank	1,863,803	0.03	1,415,754	Auto Trader	15,863,841	0.25
		110,946,966	1.74	358,641	BAE Systems	6,454,171	0.10
	South Korea			276,132	Barratt Developments	1,843,260	0.03
110,751	Industrial Bank of Korea	1,144,942	0.02	836,734	British American Tobacco	31,193,977	0.49
14,276	Kia	1,133,873	0.02	336,608	Centrica	568,597	0.01
		2,278,815	0.04	376,061	Diageo	12,274,735	0.19
	Spain			88,725	GSK	1,938,448	0.03
114,309	ACS Actividades de Construccion y Servicios	5,175,742	0.08	196,011	Imperial Brands	5,611,971	0.09
6,974,500	CaixaBank	41,946,351	0.66	2,917,561	J Sainsbury*	11,260,382	0.18
57,535	Iberdrola	819,191	0.01	746,568	Mondi	14,549,269	0.23
		47,941,284	0.75	1,060,309	NatWest	4,829,618	0.08
	Sweden			78,412	Rio Tinto	4,933,757	0.07
590,868	Tele2	6,694,323	0.10	157,975	Sage	2,124,423	0.03
2,454,010	Telia	7,601,333	0.12	42,755	Smiths	1,015,037	0.02
		14,295,656	0.22	59,702	SSE	1,488,005	0.02
	Switzerland			4,940,998	Tesco	22,960,493	0.36
165,808	ABB	9,470,624	0.15	11,728,494	Vodafone*	11,461,512	0.18
5,264	DSM-Firmenich	717,429	0.01			150,371,496	2.36
508,413	Garmin	92,648,101	1.46		United States		
25,525	Kuehne + Nagel International*	7,913,058	0.12	111,331	Adobe	63,769,283	1.00

*All or a portion of this security represents a security on loan.

Systematic Global Equity High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
152,505	Akamai Technologies*	15,465,532	0.24	208,141	Kroger	10,954,461	0.17
374,449	Alphabet	61,072,632	0.96	37,261	Leidos	5,875,687	0.09
2,380,969	Altria*	127,286,603	2.00	118,639	Liberty Media-Liberty Formula One*	9,212,318	0.14
1,197,834	Amazon.com	210,004,257	3.30	23,862	Manhattan Associates	6,332,855	0.10
66,950	American Express*	17,456,543	0.27	401,382	Marsh & McLennan	90,900,982	1.43
2,877	Ameriprise Financial	1,276,208	0.02	7,606	MercadoLibre	15,621,279	0.25
923,512	Apple	211,558,129	3.32	760,888	Merck	89,533,691	1.41
20,530	Arista Networks	7,155,321	0.11	54,901	Meta Platforms	28,539,187	0.45
2,089,963	AT&T	41,276,769	0.65	11,886	MetLife	912,250	0.01
313,424	Automatic Data Processing	85,953,398	1.35	521,750	Microsoft	217,381,920	3.42
7,899	AvalonBay Communities	1,766,848	0.03	695,282	NetApp	82,870,662	1.30
105,480	Bank of America	4,251,899	0.07	87,113	Netflix	60,877,178	0.95
46,224	Best Buy*	4,594,666	0.07	89,179	Neurocrine Biosciences	11,324,841	0.18
280	Booking	1,099,616	0.02	80,331	NIKE	6,627,308	0.11
15,752	Booz Allen Hamilton	2,476,687	0.04	54,345	Nucor	8,210,443	0.13
29,065	Boston Scientific	2,363,566	0.04	1,560,911	NVIDIA	188,745,358	2.97
1,002,544	Bristol-Myers Squibb	50,127,200	0.79	18,889	O'Reilly Automotive	21,439,015	0.34
23,187	Camden Property Trust	2,886,550	0.04	10,285	PACCAR*	978,001	0.02
6,879	Cboe Global Markets	1,424,675	0.02	103,278	Paramount Global*	1,083,386	0.02
443,235	Chevron*	64,885,172	1.02	1,208,498	Pfizer	34,720,148	0.54
6,797	Cigna	2,455,212	0.04	539,270	Procter & Gamble	92,387,736	1.45
6,095	Cintas	4,896,418	0.08	29,988	QUALCOMM	5,203,218	0.08
231,152	CME	49,686,122	0.78	9,061	Ross Stores	1,361,687	0.02
1,343,523	Coca-Cola	96,800,832	1.52	73,773	S&P Global	37,790,957	0.59
482,855	Colgate-Palmolive	51,288,858	0.81	32,137	ServiceNow	26,991,224	0.42
51,629	Consolidated Edison	5,234,148	0.08	21,079	Simon Property	3,495,531	0.05
73,138	Costco Wholesale	65,099,402	1.02	165,523	Snap-on*	46,697,349	0.73
3,638	Deckers Outdoor	3,441,948	0.05	11,581	Southern Copper	1,174,197	0.02
23,517	Domino's Pizza*	9,701,938	0.15	15,132	Steel Dynamics	1,801,767	0.03
213,581	DuPont de Nemours	17,870,322	0.28	5,976	Stryker	2,149,149	0.03
1,118,344	eBay*	65,713,894	1.03	124,556	Target	19,101,908	0.30
53,173	Ecolab	13,340,574	0.21	691,369	TJX	80,924,741	1.27
61,189	Electronic Arts	9,171,007	0.15	24,199	Ultra Beauty	8,723,014	0.14
6,740	Eli Lilly	6,357,505	0.10	34,626	United Parcel Service	4,405,812	0.07
21,423	EMCOR	8,336,760	0.13	11,377	Veeva Systems	2,476,773	0.04
15,929	Equity Residential	1,184,799	0.02	8,271	Veralto	925,111	0.02
68,709	Exelon	2,620,561	0.04	467,721	VeriSign	85,780,031	1.35
13,646	Expedia	1,912,896	0.03	41,765	Verisk Analytics	11,426,486	0.18
27,059	Expeditors International of Washington	3,303,498	0.05	2,026,401	Verizon Communications	83,528,249	1.31
28,343	FedEx	8,409,652	0.13	354,249	Visa*	97,758,554	1.54
217,780	Fortinet	16,642,748	0.26	1,573,814	Walmart	120,270,866	1.89
265,833	Fox*	10,936,370	0.17	15,653	Waste Management	3,290,417	0.05
428,007	Gilead Sciences	34,013,716	0.53				
154,546	Graco	12,699,045	0.20				
8,706	HCA Healthcare*	3,425,376	0.05				
6,797	HEICO	1,750,295	0.03				
21,173	Hess	2,902,818	0.05				
336,689	Honeywell International	70,004,377	1.10				
395,542	Incyte	25,963,377	0.41				
65,807	Intercontinental Exchange	10,590,979	0.17				
485,531	Johnson & Johnson	79,889,271	1.25				
105,179	JPMorgan Chase	23,437,037	0.37				

*All or a portion of this security represents a security on loan.

Systematic Global Equity High Income Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets
220,314	Wells Fargo	12,701,102	0.20
11,369	Westinghouse Air Brake Technologies	1,907,946	0.03
		3,341,648,104	52.49
Total Common / Preferred Stocks (Shares)		5,678,573,564	89.19
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		5,845,105,164	91.80
Total Portfolio		5,845,105,164	91.80
Other Net Assets		522,027,274	8.20
Total Net Assets (USD)		6,367,132,438	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	271,313,760	USD	178,144,419	BNY Mellon	13/9/2024	5,918,390
USD	11,376,525	AUD	16,971,939	BNY Mellon	13/9/2024	(137,521)
Net unrealised appreciation						5,780,869
CAD Hedged Share Class						
CAD	108,241,885	USD	78,878,000	BNY Mellon	13/9/2024	1,411,999
USD	4,514,837	CAD	6,125,914	BNY Mellon	13/9/2024	(29,165)
Net unrealised appreciation						1,382,834
CHF Hedged Share Class						
CHF	102,549,362	USD	120,016,680	BNY Mellon	13/9/2024	821,192
USD	1,197,068	CHF	1,030,215	BNY Mellon	13/9/2024	(16,864)
Net unrealised appreciation						804,328
CNH Hedged Share Class						
CNY	3,659,494,393	USD	511,903,884	BNY Mellon	13/9/2024	5,613,557
USD	26,337,360	CNY	187,823,591	BNY Mellon	13/9/2024	(224,382)
Net unrealised appreciation						5,389,175
EUR Hedged Share Class						
EUR	80,155,896	USD	87,772,802	BNY Mellon	13/9/2024	1,047,826
USD	1,753,262	EUR	1,601,064	BNY Mellon	13/9/2024	(20,874)
Net unrealised appreciation						1,026,952
GBP Hedged Share Class						
GBP	81,965,393	USD	104,238,935	BNY Mellon	13/9/2024	3,518,440
USD	4,116,998	GBP	3,161,623	BNY Mellon	13/9/2024	(39,503)
Net unrealised appreciation						3,478,937
HKD Hedged Share Class						
HKD	4,791,531,614	USD	615,740,245	BNY Mellon	13/9/2024	(1,044,696)
USD	13,452,151	HKD	104,785,110	BNY Mellon	13/9/2024	9,494
Net unrealised depreciation						(1,035,202)
JPY Hedged Share Class						
JPY	39,711,660,644	USD	273,086,368	BNY Mellon	13/9/2024	130,541
USD	6,073,194	JPY	886,607,159	BNY Mellon	13/9/2024	(26,644)
Net unrealised appreciation						103,897

Systematic Global Equity High Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
NZD Hedged Share Class						
NZD	52,383,395	USD	31,459,888	BNY Mellon	13/9/2024	1,304,328
USD	2,028,270	NZD	3,308,168	BNY Mellon	13/9/2024	(40,890)
Net unrealised appreciation						1,263,438
SGD Hedged Share Class						
SGD	60,279,682	USD	45,651,493	BNY Mellon	13/9/2024	618,226
USD	723,825	SGD	950,110	BNY Mellon	13/9/2024	(5,467)
Net unrealised appreciation						612,759
ZAR Hedged Share Class						
USD	236,230	ZAR	4,259,817	BNY Mellon	13/9/2024	(4,142)
ZAR	198,006,204	USD	10,790,675	BNY Mellon	13/9/2024	382,557
Net unrealised appreciation						378,415
Total net unrealised appreciation (USD underlying exposure - USD 2,147,479,642)						19,186,402

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation USD
2,689	EUR	EURO STOXX 50 Index	September 2024	148,350,365	2,875,136
455	GBP	FTSE 100 Index	September 2024	50,325,838	199,299
4,680	USD	S&P 500 E-Mini Index	September 2024	1,319,935,500	21,488,087
993	JPY	Nikkei 225 (Yen)	September 2024	132,754,739	6,384,816
Total				1,651,366,442	30,947,338

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 16,818	The Fund receives the total return on Electronic Arts. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	23/5/2025	11,310	2,520,682
TRS	USD 51	The Fund receives the total return on Hess. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	23/1/2025	39	6,992
TRS	USD 35,902	The Fund receives the total return on Walmart. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	10/2/2025	116,322	2,743,631
TRS	USD 381,824	The Fund receives the total return on Medtronic. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	23/5/2025	1,802,209	33,741,787
TRS	USD 3,394	The Fund receives the total return on S&P Global. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	23/5/2025	65,606	1,738,610
TRS	USD 468,289	The Fund receives the total return on Coca-Cola. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	9/9/2025	1,592,183	33,740,222
TRS	USD 126,288	The Fund receives the total return on Apple. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	15/9/2025	550,616	28,930,055

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic Global Equity High Income Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 63,104	The Fund receives the total return on Microsoft. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	23/9/2025	(277,027)	26,291,651
TRS	USD 36,809	The Fund receives the total return on Adobe. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 20 basis points.	Merrill Lynch International	2/9/2028	685,752	21,083,827
TRS	USD 299	The Fund receives the total return on Hess. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/1/2025	(111)	40,993
TRS	USD 153,900	The Fund receives the total return on Alphabet. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	10/2/2025	164,673	25,101,090
TRS	USD 16,351	The Fund receives the total return on American Express. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	444,747	4,263,360
TRS	USD 136,932	The Fund receives the total return on Marsh & McLennan. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	969,479	31,010,990
TRS	USD 217,730	The Fund receives the total return on Merck. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	816,487	25,620,289
TRS	USD 10,370	The Fund receives the total return on TJX. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	73,938	1,213,809
TRS	USD 147,267	The Fund receives the total return on Amazon.com. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	9/9/2025	1,401,982	25,818,850
TRS	USD 2,130	The Fund receives the total return on Adobe. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/10/2025	90,631	1,220,043
TRS	USD 17,851	The Fund receives the total return on Stryker. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	8/11/2025	600,508	6,419,755
TRS	USD 218,100	The Fund receives the total return on NVIDIA. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/9/2028	3,478,695	26,372,652
Total (USD underlying exposure - USD 297,879,288)					12,588,039	297,879,288

IRS: Interest Rate Swaps

TRS: Total Return Swaps

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(671)	Call	S&P 500 Index	Exchange Traded	USD 5,335	30/8/2024	(14,325,748)	(19,579,780)
(846)	Call	S&P 500 Index	Exchange Traded	USD 5,425	6/9/2024	(12,652,316)	(17,584,110)
(204)	Call	Nikkei 225 Index	Exchange Traded	JPY 35,500	13/9/2024	(3,238,164)	(4,582,852)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic Global Equity High Income Fund continued

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(288)	Call	Nikkei 225 Index	Exchange Traded	JPY 36,875	13/9/2024	(2,764,387)	(3,927,453)
(867)	Call	S&P 500 Index	Exchange Traded	USD 5,615	13/9/2024	(1,548,307)	(5,522,790)
(1,966)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,950	20/9/2024	(629,534)	(1,652,748)
(2,062)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,875	20/9/2024	(1,608,763)	(2,997,569)
(356)	Call	FTSE 100 Index	Exchange Traded	GBP 8,400	20/9/2024	(57,361)	(381,403)
(344)	Call	FTSE 100 Index	Exchange Traded	GBP 8,425	20/9/2024	(75,176)	(309,761)
(791)	Call	S&P 500 Index	Exchange Traded	USD 5,665	20/9/2024	500,523	(3,935,225)
Total (USD underlying exposure - USD 1,231,998,225)						(36,399,233)	(60,473,691)

Sector Breakdown as at 31 August 2024

	% of Net Assets
Consumer Non-cyclical	20.71
Communications	15.61
Technology	15.45
Financials	13.68
Consumer Cyclical	8.06
Industrial	6.90
Basic Materials	4.29
Energy	2.82
Investment Funds	2.61
Utilities	1.60
Diversified	0.07
Other Net Assets	8.20
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic Global Sustainable Income & Growth Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				7,293	Enbridge	290,409	0.29
FUNDS				74	Franco-Nevada	9,057	0.01
Ireland				3,067	Hydro One	103,866	0.10
149,902	BlackRock Global Corporate Sustainable Credit Screened Fund™	16,534,756	16.24	364	Intact Financial	68,200	0.07
148,248	BlackRock ICAV I - BlackRock Global High Yield Sustainable Credit Screened Fund™	16,566,003	16.28	396	Keyera	11,746	0.01
Total Funds		33,100,759	32.52	257	Loblaw	33,164	0.03
COMMON / PREFERRED STOCKS (SHARES)				504	Nutrien	24,274	0.02
Australia				291	Pembina Pipeline	11,652	0.01
568	Ampol	11,145	0.01	369	Royal Bank of Canada	44,149	0.04
2,931	ANZ	60,434	0.06	1,121	TELUS	18,205	0.02
887	Aristocrat Leisure	32,914	0.03	32	Tourmaline Oil	1,447	0.00
20,094	Brambles	248,452	0.25	911	Wheaton Precious Metals	56,225	0.06
1,234	Computershare	23,795	0.02			1,167,643	1.15
60,897	Fortescue	754,613	0.74	Cayman Islands			
180	Macquarie	26,327	0.03	400	Alibaba	4,178	0.01
5,643	Northern Star Resources	58,405	0.06	350	Baidu	3,723	0.00
980	Rio Tinto	74,146	0.07	59,000	HKT Trust & HKT	74,976	0.07
23,863	Scentre	55,677	0.05	600	Li Auto*	6,067	0.00
756	Sonic Healthcare	14,193	0.01	70	Meituan	1,061	0.00
13,079	South32	27,854	0.03	1,500	Tencent	73,477	0.07
2,565	Stockland	8,733	0.01	12,000	Yadea	16,926	0.02
31,422	Vicinity	47,312	0.05			180,408	0.17
1,738	Westpac Banking	36,826	0.04	China			
3,995	Woodside Energy	73,675	0.07	179,000	Agricultural Bank of China*	79,189	0.08
		1,554,501	1.53	88,000	China CITIC Bank	50,893	0.05
Austria				464,000	China Construction Bank	328,438	0.32
4,774	OMV	207,911	0.20	12,000	China Everbright Bank	3,601	0.01
581	Verbund	49,582	0.05	7,000	China Merchants Bank	29,038	0.03
		257,493	0.25	1,200	China Pacific Insurance	3,131	0.00
Belgium				4,500	COSCO SHIPPING	6,174	0.01
443	KBC	34,435	0.03	85,000	Industrial & Commercial Bank of China	48,940	0.05
Bermuda				8,500	Ping An Insurance of China*	40,765	0.04
15,644	Aegon	95,820	0.09	900	WuXi AppTec	3,958	0.00
1,943	Arch Capital	218,432	0.21			594,127	0.59
47,200	China Gas	39,947	0.04	Colombia			
592	Credicorp	103,452	0.10	249	Bancolombia	2,179	0.00
5,500	Orient Overseas International	76,522	0.08	746	Bancolombia	6,083	0.01
		534,173	0.52			8,262	0.01
Brazil				Denmark			
8,000	Ambev	18,069	0.02	77	Genmab	21,383	0.02
6,741	Petroleo Brasileiro	51,246	0.05	3,212	Novo Nordisk	445,548	0.44
22,119	Petroleo Brasileiro	153,505	0.15	142	Pandora	25,083	0.02
		222,820	0.22			492,014	0.48
Canada				Finland			
854	Bank of Montreal	71,357	0.07	1,167	Elisa	58,217	0.06
6,734	Bank of Nova Scotia	335,162	0.33	2,105	Fortum	33,597	0.03
799	CGI	88,730	0.09	1,925	Kesko	38,762	0.04
				5,859	Metso	59,430	0.06
				21,150	Nokia	93,656	0.09
				9,464	Nordea Bank	111,951	0.11

*Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

Systematic Global Sustainable Income & Growth Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
166	Orion	8,775	0.01		Italy		
6,235	UPM-Kymmene	211,250	0.21	12,792	Banco BPM	87,051	0.08
		615,638	0.61	7,342	Enel	55,972	0.06
	France			3,355	Generali	92,528	0.09
379	Covivio	21,745	0.02	41,017	Intesa Sanpaolo	171,272	0.17
10,389	Engie	182,210	0.18	13,792	Mediobanca Banca di Credito Finanziario	232,958	0.23
846	Gecina	94,077	0.09	7,260	Poste Italiane	101,399	0.10
60	Kering	17,255	0.02			741,180	0.73
1,144	Klepierre	34,414	0.04		Japan		
11,059	Orange	125,735	0.12	23,000	Asahi Kasei*	163,067	0.16
1,269	Schneider Electric	324,399	0.32	6,900	Astellas Pharma	86,131	0.08
45	Sodexo	4,030	0.00	4,700	Bridgestone	183,467	0.18
		803,865	0.79	5,600	Brother Industries	103,894	0.10
	Germany			1,600	Eisai	67,260	0.07
1,317	Allianz	410,042	0.40	1,700	FANUC	50,068	0.05
9,119	Deutsche Telekom	259,777	0.25	100	Fast Retailing	32,049	0.03
281	Henkel	23,358	0.02	6,300	Fujitsu	115,885	0.11
112	Infineon Technologies	4,101	0.00	35,700	Honda Motor	389,472	0.38
739	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	400,007	0.40	4,500	ITOCHU	238,232	0.23
24	SAP	5,256	0.01	300	Kawasaki Kisen Kaisha	4,408	0.01
573	Siemens	108,373	0.11	19,400	KDDI	654,530	0.64
		1,210,914	1.19	5,400	Marubeni	92,263	0.09
	Hong Kong			1,000	MEIJI	24,911	0.02
9,400	AIA	66,838	0.07	200	Mitsubishi	4,140	0.01
54,500	BOC Hong Kong	171,921	0.17	3,500	Mitsui OSK Lines	125,924	0.12
21,000	Far East Horizon*	14,676	0.01	6,900	MS&AD Insurance	158,563	0.16
17,000	Fosun International	8,829	0.01	1,500	Nintendo	81,430	0.08
17,500	MTR	61,824	0.06	170,400	Nippon Telegraph & Telephone	182,271	0.18
30,000	Sino Land	32,161	0.03	1,700	Nomura Research Institute	57,344	0.06
13,000	Swire Pacific	110,356	0.11	10,700	Ono Pharmaceutical	158,486	0.16
21,600	Swire Properties	39,830	0.04	700	Oracle Japan	63,335	0.06
		506,435	0.50	600	Osaka Gas	14,815	0.01
	Indonesia			1,900	Otsuka	111,656	0.11
22,900	Bank Central Asia	15,299	0.02	1,200	Otsuka	28,574	0.03
16,600	Unilever Indonesia	2,438	0.00	2,700	Recruit	167,813	0.17
		17,737	0.02	1,100	Santen Pharmaceutical	14,181	0.01
	Ireland			3,900	SCSK	78,330	0.08
773	Accenture	264,203	0.26	4,300	Seiko Epson	80,071	0.08
108	Allegion	14,851	0.01	300	Sekisui Chemical	4,566	0.01
2,750	CRH	244,420	0.24	800	Sekisui House	20,632	0.02
452	Eaton	136,744	0.14	600	Shimadzu	19,971	0.02
1,565	Johnson Controls International	111,944	0.11	5,700	Shionogi	266,556	0.26
2,500	Medtronic	220,925	0.22	35,300	SoftBank	494,239	0.49
2,190	Trane Technologies	778,414	0.77	7,100	Takeda Pharmaceutical	211,351	0.21
84	Willis Towers Watson	24,517	0.03	3,100	TIS	77,585	0.08
		1,796,018	1.78	200	Tokyo Electron	35,456	0.03
	Israel			3,400	Tosoh	43,796	0.04
627	Check Point Software Technologies	120,384	0.12	1,100	Trend Micro	65,980	0.06
13	CyberArk Software	3,753	0.00	300	Unicharm	10,468	0.01
		124,137	0.12	2,500	USS	22,997	0.02
				4,800	Yokogawa Electric	134,806	0.13
						4,940,973	4.85

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic Global Sustainable Income & Growth Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Mexico				Spain			
19,779	Grupo Financiero Banorte	136,262	0.13	21,387	Iberdrola	304,511	0.30
1,777	Wal-Mart de Mexico	5,673	0.01	Sweden			
		141,935	0.14	1,942	H & M Hennes & Mauritz	30,739	0.03
Netherlands				5,696	Husqvarna	38,692	0.04
3,305	ABN AMRO Bank	56,867	0.06	13,059	Tele2	147,954	0.14
215	ASML	194,483	0.19	10,722	Telefonaktiebolaget LM Ericsson	79,892	0.08
1,841	ASR Nederland	90,229	0.09	33,731	Telia	104,482	0.10
9,218	CNH Industrial	94,761	0.10			401,759	0.39
6,755	Koninklijke Ahold Delhaize	231,038	0.23	Switzerland			
108,926	Koninklijke KPN	446,511	0.44	4,590	ABB	262,172	0.26
822	LyondellBasell Industries	80,359	0.08	1,726	Bunge Global	173,618	0.17
4,829	NN	237,103	0.23	34	Flughafen Zurich	7,919	0.01
6,859	OCI	219,781	0.22	1,034	Garmin	188,426	0.18
1,596	Randstad	77,533	0.07	5	Givaudan	25,758	0.02
		1,728,665	1.71	138	Holcim	13,292	0.01
Norway				131	Kuehne + Nagel International	40,612	0.04
1,844	Aker BP	44,121	0.04	5,733	Logitech International	520,909	0.51
23,993	Equinor	636,230	0.63	5,367	Novartis	646,963	0.64
6,632	Orkla	58,652	0.05	92	Roche	31,141	0.03
5,602	Telenor	69,054	0.07	393	Swiss Re	53,586	0.05
		808,057	0.79	1,023	Zurich Insurance	593,227	0.59
Poland						2,557,623	2.51
816	Bank Polska Kasa Opieki	33,289	0.03	Thailand			
34	Budimex	5,269	0.00	1,500	SCB X NVDR	4,742	0.00
2,957	ORLEN	49,103	0.05	Turkey			
2,972	Powszechna Kasa Oszczednosci Bank Polski	44,265	0.04	125	Ford Otomotiv Sanayi	3,537	0.00
2,234	Powszechny Zaklad Ubezpieczen	27,090	0.03	United Kingdom			
414	Santander Bank Polska	55,466	0.06	2,407	3i*	101,251	0.10
		214,482	0.21	1,833	Aviva	12,149	0.01
Portugal				627	Barratt Developments	4,185	0.00
9,222	Galp Energia SGPS	192,181	0.19	744	Berkeley	48,950	0.05
Singapore				438	Coca-Cola Europacific Partners	35,215	0.03
2,770	DBS	77,263	0.08	160	Diageo	5,222	0.01
16,600	Oversea-Chinese Banking	185,284	0.18	332	HSBC	2,907	0.00
16,800	Singapore Airlines	80,935	0.08	1,361	Intertek	88,561	0.09
44,000	Singapore Telecommunications	105,649	0.10	28,898	J Sainsbury	111,532	0.11
400	United Overseas Bank	9,632	0.01	1,254	M&G	3,557	0.00
		458,763	0.45	10,135	National Grid	133,296	0.13
South Africa				2,352	Shell	82,644	0.08
898	FirstRand	4,320	0.00	1,327	Smiths	31,504	0.03
456	Kumba Iron Ore	8,964	0.01	782	SSE	19,491	0.02
1,059	Vodacom	6,515	0.01	27,429	Taylor Wimpey	58,070	0.06
		19,799	0.02	34,545	Vodafone	33,759	0.03
South Korea						772,293	0.75
209	Industrial Bank of Korea	2,161	0.00	United States			
2,018	KB Financial	129,765	0.13	1,844	AbbVie	360,299	0.35
488	NAVER	61,774	0.06	733	Adobe	419,855	0.41
1,294	Shinhan Financial	54,342	0.06	1,113	Advanced Micro Devices	164,935	0.16
273	Woori Financial	3,274	0.00	502	Akamai Technologies	50,908	0.05
		251,316	0.25	2,300	Alphabet	375,130	0.37
				3,899	Amazon.com	683,573	0.67
				1,525	American Express	397,628	0.39

* All or a portion of this security represents a security on loan.

Systematic Global Sustainable Income & Growth Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
301	American Tower	67,237	0.07	388	Ferguson Enterprises	79,152	0.08
746	Amgen	249,164	0.25	4,919	Fortinet	375,910	0.37
7,112	Annaly Capital Management	143,520	0.14	211	Fox	8,681	0.01
8,683	Apple	1,989,102	1.95	30	FTI Consulting	6,746	0.01
331	Applied Materials	65,399	0.06	8,945	General Mills	639,925	0.63
264	Arista Networks	92,012	0.09	8,476	Gilead Sciences	673,588	0.66
14,850	AT&T	293,287	0.29	366	Guidewire Software	54,223	0.05
483	Atlassian	80,801	0.08	86	Hartford Financial Services	9,964	0.01
2,929	Automatic Data Processing	803,249	0.79	1,283	HCA Healthcare	504,796	0.50
98	AvalonBay Communities	21,921	0.02	41	Hess	5,621	0.00
1,274	Avangrid	45,380	0.04	5,050	Hewlett Packard Enterprise	98,475	0.10
504	Bank of New York Mellon	33,909	0.03	325	Home Depot	119,590	0.12
1,660	Best Buy	165,004	0.16	4,360	HP	155,347	0.15
7,349	Bristol-Myers Squibb	367,450	0.36	68	IDEXX Laboratories	33,196	0.03
1,043	Broadridge Financial Solutions	221,752	0.22	2,184	Ingredion	290,843	0.29
190	Camden Property Trust	23,653	0.02	2,997	Intel	64,975	0.06
3,668	Cardinal Health	413,971	0.41	8	Intuit	5,014	0.01
378	Caterpillar	133,430	0.13	108	Jack Henry & Associates	18,575	0.02
1,436	Cboe Global Markets	296,319	0.29	2,430	Johnson & Johnson	399,832	0.39
407	Centene	31,905	0.03	217	JPMorgan Chase	48,354	0.05
7	Chemed	4,067	0.00	3,250	Kimberly-Clark	468,455	0.46
4,124	Chevron	603,712	0.59	6,662	Kinder Morgan	142,700	0.14
359	Church & Dwight	36,327	0.04	10,481	Kroger	551,615	0.54
1,052	Cigna	380,003	0.37	279	Lam Research	228,791	0.23
118	Cintas	94,795	0.09	494	Lowe's	122,201	0.12
1,811	Clorox	286,048	0.28	133	Lululemon Athletica	34,294	0.03
1,141	CME	245,258	0.24	1,559	Manhattan Associates	413,751	0.41
302	CMS Energy	20,496	0.02	2,096	Marsh & McLennan	474,681	0.47
13,034	Coca-Cola	939,100	0.92	23	Mastercard	11,102	0.01
6,958	Colgate-Palmolive	739,079	0.73	564	McKesson	313,928	0.31
3,660	Conagra Brands	114,046	0.11	3,939	Merck	463,502	0.46
615	ConocoPhillips	69,286	0.07	817	Meta Platforms	424,701	0.42
701	Costco Wholesale	623,953	0.61	713	MetLife	54,723	0.05
151	CrowdStrike	42,431	0.04	1,248	Micron Technology	122,317	0.12
160	Cummins	49,511	0.05	3,962	Microsoft	1,650,728	1.62
154	Deckers Outdoor	145,701	0.14	972	Molson Coors Beverage	52,177	0.05
109	Deere	41,828	0.04	150	Morgan Stanley	15,421	0.02
223	Dell Technologies	25,143	0.03	875	Motorola Solutions	384,720	0.38
155	Dick's Sporting Goods	36,115	0.03	4,981	NetApp	593,685	0.58
562	Donaldson	40,346	0.04	100	Netflix	69,883	0.07
40	DR Horton	7,489	0.01	1,305	Neurocrine Biosciences	165,722	0.16
203	DuPont de Nemours	16,985	0.02	98	Nucor	14,806	0.01
3,406	eBay	200,137	0.19	9,165	NVIDIA	1,108,232	1.09
2,314	Ecolab	580,559	0.57	7,297	Old Republic International	260,357	0.26
428	Edwards Lifesciences	30,243	0.03	204	PayPal	14,815	0.01
1,198	Electronic Arts	179,556	0.18	4,500	Pfizer	129,285	0.13
277	Elevance Health	153,020	0.15	192	PNC Financial Services	35,374	0.03
296	Eli Lilly	279,202	0.27	2,566	Procter & Gamble	439,607	0.43
191	EMCOR	74,328	0.07	1,057	Progressive	263,743	0.26
2,766	EOG Resources	354,767	0.35	149	Prologis	18,753	0.02
8,377	Exelon	319,499	0.31	32	PulteGroup	4,183	0.00
4,118	Expeditors International of Washington	502,746	0.49	1,509	QUALCOMM	261,827	0.26
				2,718	Quest Diagnostics	424,280	0.42

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic Global Sustainable Income & Growth Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
74	Raymond James Financial	8,788	0.01	2,266	Veralto	253,452	0.25
7	Regeneron Pharmaceuticals	8,306	0.01	2,068	VeriSign	379,271	0.37
493	Reinsurance of America	106,892	0.10	614	Verisk Analytics	167,984	0.17
36	ResMed	8,807	0.01	15,014	Verizon Communications	618,877	0.61
285	S&P Global	145,994	0.14	45	Vertex Pharmaceuticals	22,298	0.02
57	Salesforce	14,562	0.01	1,231	Visa	339,707	0.33
206	ServiceNow	173,015	0.17	9,030	Walmart	690,073	0.68
975	Simon Property	161,684	0.16	1,246	Waste Management	261,922	0.26
279	Southern Copper	28,288	0.03	90	Wells Fargo	5,189	0.01
1,159	State Street	99,941	0.10	1,403	Williams-Sonoma	185,421	0.18
84	Synopsys	43,671	0.04	235	Workday	61,901	0.06
2,304	Target	353,341	0.35	112	WW Grainger	108,939	0.11
277	Tesla	58,115	0.06	1,934	Xylem	262,366	0.26
329	Texas Instruments	70,426	0.07	3,091	Zoetis	568,064	0.56
3,243	TJX	379,593	0.37			34,950,338	34.32
870	Travelers	196,872	0.19		Total Common / Preferred Stocks (Shares)	58,612,774	57.57
544	Trimble	30,907	0.03		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	91,713,533	90.09
1,655	Truist Financial	73,234	0.07		Total Portfolio	91,713,533	90.09
7,650	UGI	188,955	0.19		Other Net Assets	10,093,490	9.91
141	Ulta Beauty	50,826	0.05		Total Net Assets (USD)	101,807,023	100.00
649	United Parcel Service	82,579	0.08				
389	US Bancorp	18,279	0.02				
772	Veeva Systems	168,064	0.17				

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	8,538	USD	5,606	BNY Mellon	13/9/2024	188
USD	29	AUD	43	BNY Mellon	13/9/2024	(1)
Net unrealised appreciation						187
CNH Hedged Share Class						
CNY	125,437,079	USD	17,573,009	BNY Mellon	13/9/2024	166,083
USD	63,516	CNY	452,590	BNY Mellon	13/9/2024	(488)
Net unrealised appreciation						165,595
EUR Hedged Share Class						
EUR	18,089	USD	19,803	BNY Mellon	13/9/2024	241
USD	98	EUR	90	BNY Mellon	13/9/2024	(1)
Net unrealised appreciation						240
GBP Hedged Share Class						
GBP	4,416	USD	5,612	BNY Mellon	13/9/2024	193
USD	28	GBP	22	BNY Mellon	13/9/2024	(1)
Net unrealised appreciation						192
HKD Hedged Share Class						
HKD	8,924,250	USD	1,146,837	BNY Mellon	13/9/2024	(1,963)
USD	493,695	HKD	3,848,986	BNY Mellon	13/9/2024	(84)
Net unrealised depreciation						(2,047)

Systematic Global Sustainable Income & Growth Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	778,159	USD	589,373	BNY Mellon	13/9/2024	7,929
USD	42,496	SGD	55,397	BNY Mellon	13/9/2024	(26)
Net unrealised appreciation						7,903
Total net unrealised appreciation (USD underlying exposure - USD 20,069,601)						172,070

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
14	EUR	EURO STOXX 50 Index	September 2024	772,371	11,205
13	EUR	EURO STOXX 50 Index	September 2024	717,201	12,795
3	GBP	FTSE 100 Index	September 2024	331,819	2,241
1	GBP	FTSE 100 Index	September 2024	110,606	1,025
19	JPY	Nikkei 225 Index	September 2024	507,959	7,290
39	JPY	Nikkei 225 Index	September 2024	1,042,653	20,389
198	USD	S&P 500 Index	September 2024	5,583,847	18,108
182	USD	S&P 500 Index	September 2024	5,132,627	18,267
6	USD	US Treasury 5 Year Note (CBT)	December 2024	657,094	(1,489)
1	USD	US Treasury 5 Year Note (CBT)	December 2024	109,516	(229)
Total				14,965,693	89,602

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 140	The Fund receives the total return on Bunge Global. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/5/2025	757	14,083
TRS	USD 327	The Fund receives the total return on HP. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/5/2025	336	11,651
TRS	USD 2,267	The Fund receives the total return on Yum China. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/5/2025	1,241	77,169
TRS	USD 361	The Fund receives the total return on Amazon.com. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	(1,048)	63,290
TRS	USD 62	The Fund receives the total return on Cisco Systems. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	(11)	3,133
TRS	USD 91	The Fund receives the total return on Motorola Solutions. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	1,569	40,011
TRS	USD 1,425	The Fund receives the total return on Alphabet. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	10/2/2025	2,565	232,417
TRS	USD 383	The Fund receives the total return on Simon Property. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	10/2/2025	3,053	63,513

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic Global Sustainable Income & Growth Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 60	The Fund receives the total return on Walmart. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	10/2/2025	194	4,585
TRS	USD 6	The Fund receives the total return on Synopsys. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	14/5/2025	(170)	3,119
TRS	USD 266	The Fund receives the total return on American Express. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/5/2025	2,990	69,357
TRS	USD 108	The Fund receives the total return on Deckers Outdoor. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/5/2025	(156)	102,180
TRS	USD 48	The Fund receives the total return on Electronic Arts. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/5/2025	136	7,194
TRS	USD 1,370	The Fund receives the total return on Gilead Sciences. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/5/2025	6,958	108,874
TRS	USD 166	The Fund receives the total return on HCA Healthcare. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/5/2025	3,337	65,313
TRS	USD 58	The Fund receives the total return on Kroger. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/5/2025	(15)	3,053
TRS	USD 250	The Fund receives the total return on Manhattan Associates. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/5/2025	2,584	66,349
TRS	USD 86	The Fund receives the total return on McKesson. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/5/2025	963	47,868
TRS	USD 151	The Fund receives the total return on Medtronic. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/5/2025	713	13,344
TRS	USD 418	The Fund receives the total return on PulteGroup. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/5/2025	3,432	54,645
TRS	USD 602	The Fund receives the total return on TJX. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/5/2025	3,353	70,464
TRS	USD 9	The Fund receives the total return on Home Depot. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	5/6/2025	71	3,312
TRS	USD 312	The Fund receives the total return on Waste Management. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	18/7/2025	1,030	65,585
TRS	USD 3,392	The Fund receives the total return on Verizon Communications. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	25/8/2025	1,412	139,818
TRS	USD 116	The Fund receives the total return on Automatic Data Processing. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	9/9/2025	1,227	31,812

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic Global Sustainable Income & Growth Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 987	The Fund receives the total return on Coca-Cola. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	9/9/2025	3,356	71,113
TRS	USD 205	The Fund receives the total return on Amgen. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/9/2025	1,765	68,470
TRS	USD 265	The Fund receives the total return on AT&T. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/9/2025	175	5,234
TRS	USD 156	The Fund receives the total return on Microsoft. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/9/2025	(685)	64,996
TRS	USD 462	The Fund receives the total return on Procter & Gamble. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	23/9/2025	1,571	79,150
TRS	USD 38	The Fund receives the total return on Accenture. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	633	12,988
TRS	USD 42	The Fund receives the total return on Adobe. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	782	24,057
TRS	USD 6	The Fund receives the total return on Adobe. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	112	3,437
TRS	USD 152	The Fund receives the total return on Apple. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	663	34,820
TRS	USD 85	The Fund receives the total return on Best Buy. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	1,304	8,449
TRS	USD 127	The Fund receives the total return on Cigna. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	3,114	45,875
TRS	USD 59	The Fund receives the total return on Coca-Cola. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	201	4,251
TRS	USD 72	The Fund receives the total return on DocuSign. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	207	4,272
TRS	USD 79	The Fund receives the total return on Johnson & Johnson. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	431	12,999
TRS	USD 78	The Fund receives the total return on Marsh & McLennan. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	407	17,665
TRS	USD 487	The Fund receives the total return on Merck. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	2,123	57,305
TRS	USD 211	The Fund receives the total return on Microsoft. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	(926)	87,911
TRS	USD 180	The Fund receives the total return on NetApp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	(2,203)	21,454
TRS	USD 810	The Fund receives the total return on NetApp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	(9,914)	96,544

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic Global Sustainable Income & Growth Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 22	The Fund receives the total return on NVIDIA. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	(43)	2,660
TRS	USD 7	The Fund receives the total return on ServiceNow. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	16/2/2028	54	5,879
TRS	USD 95	The Fund receives the total return on Akamai Technologies. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 0 basis points.	Merrill Lynch International	2/9/2028	52	9,634
TRS	USD 8	The Fund receives the total return on Hess. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/1/2025	12	1,097
TRS	USD 12	The Fund receives the total return on Deckers Outdoor. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	(205)	11,353
TRS	USD 270	The Fund receives the total return on Molson Coors Beverage. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	34	14,494
TRS	USD 438	The Fund receives the total return on Quest Diagnostics. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	1,094	68,372
TRS	USD 78	The Fund receives the total return on Seagate Technology. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	(135)	7,720
TRS	USD 33	The Fund receives the total return on Wix.com. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	(180)	5,431
TRS	USD 35	The Fund receives the total return on Ecolab. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	29/8/2025	291	8,781
TRS	USD 1,305	The Fund receives the total return on Coca-Cola. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	9/9/2025	715	94,025
TRS	USD 90	The Fund receives the total return on Apple. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	15/9/2025	287	20,617
TRS	USD 385	The Fund receives the total return on NetApp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/10/2025	(3,731)	45,888
TRS	USD 93	The Fund receives the total return on Microsoft. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	18/8/2026	(455)	38,747
TRS	USD 287	The Fund receives the total return on Alphabet. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/10/2028	(305)	46,810
TRS	USD 16	The Fund receives the total return on Cigna. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/10/2028	298	5,780

Systematic Global Sustainable Income & Growth Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 86	The Fund receives the total return on ConocoPhillips. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	7/1/2025	378	9,689
TRS	USD 772	The Fund receives the total return on Conagra Brands. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	10/2/2025	664	24,055
TRS	USD 7	The Fund receives the total return on Netflix. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	10/2/2025	479	4,892
TRS	USD 588	The Fund receives the total return on AbbVie. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	2,934	114,889
TRS	USD 421	The Fund receives the total return on Bank of New York Mellon. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	1,629	28,325
TRS	USD 118	The Fund receives the total return on Best Buy. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	1,987	11,729
TRS	USD 190	The Fund receives the total return on Cigna. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	4,978	68,632
TRS	USD 18	The Fund receives the total return on Elevance Health. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	466	9,944
TRS	USD 32	The Fund receives the total return on EMCOR. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	1,028	12,453
TRS	USD 774	The Fund receives the total return on General Mills. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	1,935	55,372
TRS	USD 561	The Fund receives the total return on Johnson & Johnson. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	2,424	92,307
TRS	USD 479	The Fund receives the total return on Kimberly-Clark. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	1,384	69,043
TRS	USD 306	The Fund receives the total return on Marsh & McLennan. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	2,166	69,300
TRS	USD 643	The Fund receives the total return on Merck. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	2,411	75,662
TRS	USD 83	The Fund receives the total return on Neurocrine Biosciences. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	(1,638)	10,540
TRS	USD 662	The Fund receives the total return on Old Republic International. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	1,165	23,620

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic Global Sustainable Income & Growth Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 244	The Fund receives the total return on TJX. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	1,740	28,560
TRS	USD 86	The Fund receives the total return on Veralto. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	396	9,619
TRS	USD 353	The Fund receives the total return on VeriSign. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	2,164	64,740
TRS	USD 31	The Fund receives the total return on VeriSign. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	190	5,685
TRS	USD 231	The Fund receives the total return on Visa. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	23/5/2025	3,726	63,747
TRS	USD 79	The Fund receives the total return on Waste Management. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	18/7/2025	340	16,607
TRS	USD 160	The Fund receives the total return on Motorola Solutions. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	29/8/2025	4,400	70,349
TRS	USD 1,669	The Fund receives the total return on Amazon.com. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	9/9/2025	15,889	292,609
TRS	USD 324	The Fund receives the total return on Apple. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	15/9/2025	5,109	74,222
TRS	USD 26	The Fund receives the total return on Accenture. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/9/2028	674	8,887
TRS	USD 186	The Fund receives the total return on Adobe. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/9/2028	7,914	106,539
TRS	USD 95	The Fund receives the total return on Avangrid. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/9/2028	(14)	3,384
TRS	USD 271	The Fund receives the total return on EOG Resources. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/9/2028	398	34,758
TRS	USD 71	The Fund receives the total return on Lowe's. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/9/2028	784	17,563
TRS	USD 114	The Fund receives the total return on NetApp. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/9/2028	(3)	13,588
TRS	USD 1,677	The Fund receives the total return on NVIDIA. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/9/2028	22,704	202,783

Systematic Global Sustainable Income & Growth Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 309	The Fund receives the total return on QUALCOMM. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/9/2028	2,645	53,615
TRS	USD 132	The Fund receives the total return on ServiceNow. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/9/2028	4,341	110,864
TRS	USD 219	The Fund receives the total return on Alphabet. The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 40 basis points.	HSBC Bank	2/10/2028	234	35,719
Total (USD underlying exposure - USD 4,364,707)					135,441	4,364,707

TRS: Total Return Swaps

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
(4)	Call	Nikkei 225 Index	Exchange Traded	JPY 35,500	13/9/2024	(63,493)	(89,860)
(46)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,875	20/9/2024	(35,889)	(66,871)
(2)	Call	FTSE 100 Index	Exchange Traded	GBP 8,400	20/9/2024	(322)	(2,143)
(34)	Call	S&P 500 Index	Exchange Traded	USD 5,615	20/9/2024	(73,643)	(268,770)
Total (USD underlying exposure - USD 14,940,993)						(173,347)	(427,644)

Sector Breakdown as at 31 August 2024

	% of Net Assets
Investment Funds	32.52
Consumer Non-cyclical	15.17
Technology	10.48
Financials	9.31
Communications	6.56
Industrial	4.76
Consumer Cyclical	4.52
Energy	2.93
Basic Materials	2.36
Utilities	1.48
Other Net Assets	9.91
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic Sustainable Global SmallCap Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON / PREFERRED STOCKS (SHARES)							
Australia				Bermuda			
5,064	Accent*	7,247	0.00	3,273	Assured Guaranty	261,218	0.09
2,459	AUB*	52,136	0.02	1,350	Axalta Coating Systems	48,965	0.02
1,418	Bendigo & Adelaide Bank*	11,589	0.00	170,000	Cafe de Coral	176,575	0.06
420	Breville	9,566	0.00	6,122	Essent	388,992	0.14
124,669	Challenger	581,750	0.21	51,980	Invesco	882,620	0.31
765	Clinuvel Pharmaceuticals	8,141	0.00	5,838	Signet Jewelers*	491,501	0.17
20,990	Credit	214,686	0.08	186,000	Sihuan Pharmaceutical	12,880	0.00
155,144	Data#3*	810,243	0.29	1,718	Stolt-Nielsen	68,753	0.03
78,202	Dexus Industria REIT	146,922	0.05	40,500	Yue Yuen Industrial	70,215	0.03
109,814	Downer EDI	416,351	0.15				
139,032	Evolution Mining*	399,825	0.14			2,401,719	0.85
24,587	Flight Centre Travel	349,699	0.12	Brazil			
6,818	Growthpoint Properties Australia	11,515	0.00	132,517	Banco do Estado do Rio Grande do Sul	293,216	0.11
295,618	IGO*	1,112,791	0.40	1,997,577	Cogna Educacao	493,852	0.18
97,062	Insignia Financial*	152,731	0.06	5,640	Light	6,524	0.00
8,107	JB Hi-Fi*	437,521	0.16	2,779	M Dias Branco	13,353	0.00
21,385	Jumbo Interactive	200,160	0.07	45,063	Marcopolo	45,120	0.02
217,092	Lendlease*	995,360	0.35	350,075	Marcopolo	448,192	0.16
28,490	Monadelphous	248,885	0.09	34,958	Randon Implementos e Participacoes	67,473	0.02
223,135	Nanosonics*	488,832	0.18	275,797	Santos Brasil Participacoes	623,883	0.22
512	Netwealth	7,821	0.00			1,991,613	0.71
6,596	NEXTDC	75,830	0.03	Canada			
7,618	Nine Entertainment	6,846	0.00	181,312	Algonquin Power & Utilities*	980,802	0.35
195,186	oOh!media	166,805	0.06	20,960	Artis Real Estate Investment Trust*	110,507	0.04
10,154	Perenti	7,128	0.00	106,718	B2Gold	301,503	0.11
4,048	Perseus Mining	7,248	0.00	161,319	Birchcliff Energy*	702,188	0.25
617	Pinnacle Investment Management*	7,319	0.00	3,227	BRP	229,505	0.08
5,243	Ramelius Resources	7,895	0.01	1,112	BSR Real Estate Investment Trust	14,912	0.01
100,499	Rural Funds*	139,735	0.05	7,113	Celestica*	361,515	0.13
53,670	Sims*	399,690	0.14	91,311	Centerra Gold	654,079	0.23
18,843	Webjet*	100,325	0.03	11,840	CI Financial	151,538	0.05
16,857	Westgold Resources	34,757	0.01	1,198	Definity Financial	44,551	0.02
711	Worley	7,344	0.00	13,482	DREAM Unlimited*	262,430	0.09
		7,624,693	2.70	6,499	Extencicare	41,590	0.01
Austria				2,977	First Majestic Silver*	16,689	0.01
3,917	BAWAG	298,919	0.11	5,491	Innergex Renewable Energy*	37,582	0.01
33,000	Kontron	620,996	0.22	8,038	Lundin Gold	161,468	0.06
1,369	Porr	20,864	0.01	16,699	Morguard North American Residential Real Estate Investment Trust*	224,625	0.08
39,162	Raiffeisen Bank International	776,425	0.27	3,686	Mullen	38,758	0.01
13,010	UNIQA Insurance	111,532	0.04	5,440	North American Construction	105,648	0.04
		1,828,736	0.65	8,517	Orla Mining	36,252	0.01
Belgium				523	Pollard Banknote	9,754	0.01
32,489	Barco*	439,013	0.15	2,192	Primo Water	48,389	0.02
24,401	Fagron	520,529	0.19	125,857	Secure Energy Services	1,132,056	0.40
6,207	Galapagos*	181,909	0.06	33,240	SSR Mining	173,279	0.06
		1,141,451	0.40	1,469	Surge Energy	7,157	0.00
				13,711	Transcontinental	168,063	0.06
				1,805	Trican Well Service*	6,799	0.00

*All or a portion of this security represents a security on loan.

Systematic Sustainable Global SmallCap Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
253,488	Vermilion Energy*	2,567,661	0.91	131,277	Outokumpu*	487,533	0.17
3,853	Wesdome Gold Mines	37,685	0.01	3,552	YIT	10,268	0.00
		8,626,985	3.06			767,085	0.27
Cayman Islands				France			
219,000	3SBio	170,182	0.06	1,173	Etablissements Maurel et Prom	6,834	0.00
16,185	Ambarella	957,019	0.34	458	Fnac Darty*	14,838	0.01
856,000	China Lesso	306,249	0.11	2,272	Gaztransport Et Technigaz	334,185	0.12
153,000	China Shineway Pharmaceutical	171,670	0.06	351	ICADE	7,993	0.00
410,000	Chinasoft International*	197,682	0.07	115,058	Television Francaise 1*	1,025,237	0.36
220,000	CIMC Enric*	177,729	0.06	72,145	Valeo*	772,386	0.27
282	Credo Technology	9,970	0.00	5,213	Valneva*	18,857	0.01
4,000	General Interface Solution	7,702	0.00			2,180,330	0.77
47,000	Gourmet Master	121,504	0.04	Germany			
160,000	Greentown Service	74,477	0.03	4,624	Atoss Software	707,794	0.25
163,000	HUTCHMED China	580,025	0.20	13,123	Auto1	135,175	0.05
126,000	JNBY Design	217,153	0.08	144	Bilfinger	7,648	0.01
160,000	Ming Yuan Cloud	39,393	0.01	371	CANCOM	11,210	0.01
510,000	Minth	814,862	0.29	34,223	CECONOMY	101,131	0.04
198,000	Mobvista*	34,530	0.01	144,347	Deutsche Pfandbriefbank	808,983	0.28
1,129,500	Ping An Healthcare and Technology*	1,465,760	0.52	1,153	Deutz*	6,104	0.00
30,000	Sunac Services	6,501	0.00	1,254	Draegerwerk	63,613	0.02
55,145	Theravance Biopharma	447,226	0.16	3,096	ElringKlinger*	14,608	0.00
54,000	TPK	76,299	0.03	5,364	FUCHS	226,001	0.08
649,500	Xtep International	432,258	0.15	822	HelloFresh*	6,761	0.00
9,600	Yeahka*	13,172	0.01	9,186	HUGO BOSS	386,423	0.14
7,700	Zai Lab*	15,048	0.01	40,501	Kloeckner &	234,163	0.08
139,000	Zhou Hei Ya International	26,736	0.01	229	MBB	26,074	0.01
		6,363,147	2.25	1,337	METRO	6,849	0.00
Chile				1,440	Mutares	48,726	0.02
18,404	Embotelladora Andina	58,640	0.02	9,335	Nordex*	149,921	0.05
18,494	Empresa Nacional de Telecomunicaciones	57,183	0.02	28,120	ProSiebenSat.1 Media*	181,423	0.07
		115,823	0.04	108	Stroeer	7,088	0.00
China						3,129,695	1.11
44,774	Jinzhou Port	4,835	0.00	Greece			
706,500	Sinopec Engineering	483,782	0.17	1,419	Aegean Airlines	17,116	0.01
20,000	Xinhua Winshare Publishing and Media	24,518	0.01	Guernsey			
		513,135	0.18	8,417	Shurgard Self Storage	369,642	0.13
Denmark				Hong Kong			
945	ALK-Abello	25,007	0.01	500	Langham Hospitality Investments and Langham Hospitality Investments	30	0.00
18,866	Alm Brand	34,179	0.01	273,000	New World Development*	274,808	0.10
1,038	GN Store Nord	23,800	0.01	11,500	Yuexiu Services	4,616	0.00
33,033	H Lundbeck	201,121	0.07			279,454	0.10
175,035	H Lundbeck	1,242,969	0.44	Hungary			
752	Per Aarsleff	45,227	0.02	140,326	Magyar Telekom Telecommunications	404,622	0.14
919	Zealand Pharma	121,528	0.04	India			
		1,693,831	0.60	13,925	Ajanta Pharma	538,521	0.19
Finland				482	Alembic Pharmaceuticals	6,087	0.00
56,103	Citycon	254,523	0.09	2,338	Balmer Lawrie	7,797	0.00
5,462	Finnair*	14,761	0.01	109	BASF India	8,568	0.00
				166,544	Birlasoft	1,331,518	0.47
				16,788	Blue Star	341,059	0.12

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic Sustainable Global SmallCap Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
2,578	Central Depository Services India	44,105	0.02	302	Ituran Location and Control	8,565	0.00
3,138	Cholamandalam Financial	59,938	0.02	38	Nova	8,614	0.00
4,635	Computer Age Management Services	235,491	0.08	5,383	Partner Communications	23,669	0.01
35,019	Crompton Greaves Consumer Electricals	199,184	0.07	1,981	Plus500	67,030	0.03
5,874	Dixon Technologies India	922,440	0.33	15,160	Radware	333,217	0.12
2,687	Dr Lal PathLabs	109,484	0.04	4,307	SimilarWeb	40,873	0.01
120,411	Federal Bank	279,524	0.10	806	Tel Aviv Stock Exchange	6,836	0.00
27,348	Great Eastern Shipping	434,311	0.16	570	ZIM Integrated Shipping Services	10,368	0.01
158,225	Gujarat Pipavav Port	425,430	0.15			1,481,381	0.53
76	Hitachi Energy India	10,960	0.01		Italy		
15,601	ICICI	153,208	0.05	789,066	A2A	1,803,866	0.64
5,189	ITD Cementation India	34,303	0.01	324	Banca IFIS	7,608	0.00
81,807	Jyothy Labs	526,514	0.19	83,737	Banca Monte dei Paschi di Siena	488,775	0.17
654,933	Karur Vysya Bank	1,735,270	0.62	113,171	BPER Banca	633,758	0.23
11,911	KEI Industries	654,662	0.23	13,525	Danieli & C Officine Meccaniche*	503,336	0.18
1,402	Kfin Technologies	17,361	0.01	1,447	De' Longhi	45,709	0.01
724	KPIT Technologies	15,669	0.00	194,658	Iren*	419,562	0.15
74,679	LIC Housing Finance	600,486	0.21	110,424	Maire	950,922	0.34
34,645	Mahanagar Gas	740,269	0.26	122	Sesa*	13,067	0.00
11,164	Mahindra & Mahindra Financial Services	41,843	0.02	1,495	Unipol Gruppo	15,830	0.01
28,647	Max Financial Services	367,125	0.13	435,007	Webuild*	1,203,566	0.43
808	Natco Pharma	14,812	0.00			6,085,999	2.16
123,439	NBCC India	274,294	0.10		Japan		
179,797	NCC	683,956	0.24	4,900	77 Bank	140,880	0.05
56,334	Nippon Life India Asset Management	452,069	0.16	166,300	Alfresa*	2,737,392	0.97
1,245	Prudent Corporate Advisory Services	36,155	0.01	100,500	Alps Alpine*	1,073,975	0.38
2,928	PTC India	7,436	0.01	20,500	Amada*	211,253	0.08
34,578	Strides Pharma Science	552,469	0.20	400	Artience	10,278	0.00
1,132	Symphony	21,082	0.01	6,600	Asahi Intecc	121,086	0.04
10,630	Tips Industries	95,411	0.03	600	ASKUL	8,739	0.00
1,552	V-Guard Industries	8,485	0.00	1,900	Azbil	62,459	0.02
341	Voltas	7,089	0.00	14,900	Bic Camera*	170,537	0.06
		11,994,385	4.25	5,100	COMSYS	112,329	0.04
	Indonesia			42,000	Credit Saison	930,544	0.33
559,800	AKR Corporindo	54,151	0.02	5,100	CyberAgent	35,405	0.01
7,673,900	Aspirasi Hidup Indonesia	355,020	0.13	30,800	DIC	662,932	0.24
6,802,700	Perusahaan Gas Negara	677,849	0.24	54,800	Dowa*	1,900,456	0.68
		1,087,020	0.39	56,900	Ebara	770,667	0.27
	Ireland			8,600	FCC	137,307	0.05
10,865	Adient	245,440	0.09	300	Fujimori Kogyo	8,965	0.00
9,566	Alkermes	271,770	0.10	5,600	Fujitsu General	74,463	0.03
2,899	Cimpress	290,393	0.10	28,600	Fukuoka Financial*	752,921	0.27
103	Jazz Pharmaceuticals	11,957	0.00	18,300	Glory	328,258	0.12
163	nVent Electric	10,960	0.01	1,300	GMO internet group	22,475	0.01
7,144	Prothena	154,167	0.05	47,900	Hakuhodo DY*	405,090	0.14
5,621	Uniphar	16,592	0.01	1,900	Halows*	55,932	0.02
		1,001,279	0.36	1,600	Heiwa Real Estate	44,738	0.01
	Israel			1,300	Heiwado	21,640	0.01
57,743	Cellebrite DI	982,209	0.35	10,200	Hiday Hidaka	191,022	0.07
				2,700	Ichigo*	7,067	0.00
				27,600	Isetan Mitsukoshi	415,820	0.15
				1,100	Iyogin	10,202	0.00
				28,000	J Front Retailing*	275,172	0.10

* All or a portion of this security represents a security on loan.

Systematic Sustainable Global SmallCap Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
18,000	JAC Recruitment	93,611	0.03	1,200	Toa	7,692	0.00
5,700	JCR Pharmaceuticals	24,514	0.01	9,700	Toda	66,939	0.02
300	JINS	10,717	0.00	38,800	Toho*	1,281,072	0.46
4,300	Joyful Honda	63,425	0.02	3,500	Tokai	54,799	0.02
39,400	JTEKT	303,702	0.11	300	Tokyo Ohka Kogyo	7,457	0.00
3,300	Keiyo Bank	17,751	0.01	87,500	Tokyo Tatemono*	1,460,437	0.52
4,200	Kewpie	107,539	0.04	281,500	Tokyu Fudosan*	2,019,003	0.72
5,900	Konica Minolta	17,636	0.01	42,100	Tosei*	675,636	0.24
2,300	Kumagai Gumi	56,568	0.02	6,800	Tosoh	87,593	0.03
5,100	Kyoritsu Maintenance	84,089	0.03	3,400	Toyo Tire	49,963	0.02
400	Lintec	9,274	0.00	2,100	Toyoda Gosei	37,662	0.01
28,800	Mabuchi Motor	433,009	0.15	2,700	Toyota Boshoku	35,892	0.01
700	Maeda Kosen	7,872	0.00	6,800	UACJ*	234,515	0.08
5,700	Maxell	71,152	0.03	8,200	Ulvac	458,955	0.16
7,800	Mitsubishi Materials*	138,065	0.05	2,200	Yokohama Rubber	50,254	0.02
300	Mitsubishi Research Institute	8,759	0.01	1,900	Zeon	15,683	0.01
9,800	Mitsui Mining & Smelting*	315,356	0.11	300	Zuken	7,203	0.00
29,800	Morinaga	562,896	0.20			32,645,597	11.58
1,100	Nichicon	7,406	0.00		Jersey		
2,600	Nifco	66,500	0.02	60,346	Centamin	99,523	0.04
66,900	Nikon*	716,753	0.26	30,758	Janus Henderson*	1,145,120	0.41
37,600	Nippon Shinyaku*	907,194	0.32	48,424	Man	143,098	0.05
3,900	Nippon Shokubai	45,079	0.02	16,220	Novocure*	321,805	0.11
1,900	Nisshin Oilio	67,484	0.03			1,709,546	0.61
5,400	Niterra	159,596	0.06		Luxembourg		
108,100	Nomura	631,252	0.22	43,166	Grand City Properties	602,412	0.21
2,400	North Pacific Bank	7,090	0.00	56,857	SES*	307,946	0.11
7,200	Oiles*	104,765	0.04	20,538	Subsea 7	364,820	0.13
200	Organo	9,123	0.00			1,275,178	0.45
17,900	Pacific Industrial*	175,729	0.06		Malaysia		
27,100	PALTAC	832,027	0.30	3,300	Bursa Malaysia	7,054	0.00
65,000	Raito Kogyo	970,802	0.35	20,900	Eco World Development	7,495	0.01
1,200	Rinnai	26,966	0.01			14,549	0.01
2,200	Saizeriya*	76,931	0.03		Malta		
14,700	Sakata INX	170,470	0.06	61,095	Kindred SDR	756,733	0.27
6,600	San-Ai Obbli	91,410	0.03		Marshall Islands		
600	Sanki Engineering	9,613	0.00	16,185	International Seaways	841,944	0.30
100,200	Santen Pharmaceutical	1,291,737	0.46		Mexico		
2,700	Sanyo Special Steel	36,171	0.01	11,001	Alpek	7,071	0.01
600	Sato	8,450	0.00	21,639	Bolsa Mexicana de Valores	32,973	0.01
10,000	Ship Healthcare	150,557	0.05	17,390	Grupo Televisa	7,020	0.00
34,600	Shizuoka Gas	266,227	0.09			47,064	0.02
21,300	SKY Perfect JSAT	125,552	0.05		Netherlands		
7,900	Skylark	121,165	0.04	610	Arcadis	44,693	0.02
300	Sumitomo Bakelite	7,974	0.00	601	Elastic*	44,925	0.02
481,100	Sumitomo Chemical*	1,381,229	0.49	6,811	Eurocommercial Properties	178,034	0.06
9,900	Sumitomo Mitsui Construction	25,981	0.01	2,911	Merus*	146,540	0.05
52,100	Sumitomo Rubber Industries*	532,239	0.19	6,481	MFE-MediaForEurope*	29,044	0.01
48,500	Suzuken*	1,719,291	0.61	2,389	MFE-MediaForEurope*	7,795	0.00
33,800	Taishisha	1,141,296	0.41	189,911	Pharming	149,029	0.06
300	Takasago International	9,810	0.00	210,337	PostNL*	289,114	0.10
600	Takasago Thermal Engineering	21,764	0.01			889,174	0.32
20,000	Takashimaya	153,270	0.05				

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic Sustainable Global SmallCap Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Norway				16,390	LX Semicon	840,450	0.30
176,101	Aker Solutions	736,320	0.26	46	Medytox	6,822	0.00
100,512	DNO	111,564	0.04	4,347	NICE Information Service	33,355	0.01
745	SpareBank 1 Nord Norge	7,607	0.00	683	Orion	7,991	0.01
5,162	Sparebank 1 Oestlandet	70,558	0.03	28,469	Pan Ocean	78,959	0.03
35,570	SpareBank 1 SMN	525,881	0.19	41,221	Samsung	1,458,017	0.52
48,846	SpareBank 1 SR-Bank	624,235	0.22	9,951	Seoul Semiconductor	71,587	0.03
12,085	Wallenius Wilhelmsen	125,242	0.04	85,588	SK Networks	327,398	0.12
		2,201,407	0.78			6,029,453	2.14
Poland				Spain			
5,880	Alior Bank*	155,681	0.06	302,796	Bankinter*	2,669,589	0.94
615	Asseco Poland*	14,372	0.00	1,613	Merlin Properties Socimi	19,849	0.01
12,474	Bank Millennium*	29,086	0.01	243	Pharma Mar	10,954	0.01
2,217	Cyfrowy Polsat*	8,474	0.00			2,700,392	0.96
35	Grupa Kety	7,001	0.00	Sweden			
18,038	Orange Polska*	40,467	0.02	20,411	AAK	628,060	0.22
		255,081	0.09	19,097	AddTech	608,455	0.22
Portugal				9,683	Avanza Bank*	229,405	0.08
300,400	Banco Comercial Portugues	138,612	0.05	24,436	Billerud Aktiebolag	255,793	0.09
Puerto Rico				3,451	BioGaia	40,729	0.02
2,699	EVERTEC	92,063	0.03	708	BoneSupport	20,503	0.01
Singapore				5,071	Camurus	348,864	0.12
6,645	BW LPG	103,987	0.04	10,214	Clas Ohlson	173,357	0.06
49,138	Flex	1,604,847	0.57	220	Loomis	7,429	0.00
25,800	Frasers Centrepont Trust	47,105	0.01	16,323	Nordnet publ*	371,616	0.13
		1,755,939	0.62	294	NP3 Fastigheter	7,744	0.00
South Africa				481	Paradox Interactive	6,702	0.00
178,947	AVI	1,019,161	0.36	790	Platzer Fastigheter	7,800	0.01
66,131	Foschini	538,497	0.19	22,381	SSAB	108,336	0.04
75,696	Investec*	579,406	0.21			2,814,793	1.00
93,743	Life Healthcare	75,598	0.03	Switzerland			
3,896	Sappi	10,020	0.00	153,789	Aryzta	311,508	0.11
69,635	Truworths International	380,077	0.13	2,956	Basilea Pharmaceutica*	160,735	0.06
		2,602,759	0.92	2,604	Cembra Money Bank*	240,588	0.09
South Korea				5,207	CRISPR Therapeutics	247,801	0.09
27,139	AMOREPACIFIC	505,866	0.18	492	EFG International	7,018	0.00
2,964	BNK Financial	22,543	0.01	191	Implenia	7,025	0.00
15,961	Cheil Worldwide	216,979	0.08	179	Inficon	258,710	0.09
4,663	CJ ENM	253,422	0.09	15	Siegfried	19,702	0.00
9,834	CJ Logistics	694,199	0.25	1,203	Sulzer	185,198	0.07
2,688	E-MART	128,177	0.04			1,438,285	0.51
2,338	ESR Kendall Square REIT	8,996	0.00	Taiwan			
315	HAESUNG DS	6,944	0.00	28,000	Arcadyan Technology	128,228	0.05
193	Hana Tour Service	7,130	0.00	9,000	ASROCK	58,378	0.02
35,861	Hanon Systems	108,588	0.04	207,000	Chicony Electronics	1,048,265	0.37
64,248	HD Hyundai Infracore	345,324	0.12	34,000	Chin-Poon Industrial	45,967	0.02
22,384	HDC Hyundai Development Co-Engineering & Construction	434,828	0.15	172,000	ChipMOS Technologies	205,120	0.07
154	Hugel	31,414	0.01	13,000	Chroma ATE	132,682	0.05
2,295	Hyundai Marine & Fire Insurance	59,787	0.02	44,000	CTCI	68,909	0.02
21,284	Jin Air	168,730	0.06	91,000	Elan Microelectronics	418,162	0.15
1,385	Koh Young Technology	11,146	0.00	219,000	FLEXium Interconnect	593,539	0.21
5,508	LOTTE Fine Chemical	200,801	0.07	4,000	Foxsemicon Integrated Technology	43,889	0.02

*All or a portion of this security represents a security on loan.

Systematic Sustainable Global SmallCap Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
303,000	Getac	1,070,303	0.38	1,979	LivaNova	100,493	0.04
11,000	International Games System	267,865	0.10	89,123	Marks & Spencer	401,379	0.14
16,000	Lotes	765,239	0.27	7,100	MONY	20,328	0.01
277,000	Merry Electronics	1,181,948	0.42	6,625	Morgan Sindall*	262,573	0.09
58,000	Phison Electronics	964,552	0.34	8,653	Paragon Banking	88,098	0.03
523,000	Primax Electronics	1,466,493	0.52	175,053	Quilter	319,631	0.11
2,000	Sercomm	6,971	0.00	337	Rathbones	8,204	0.00
123,000	Tong Yang Industry	368,731	0.13	11,395	Rightmove	83,165	0.03
19,000	Tripod Technology	122,648	0.04	2,538	TBC Bank	106,429	0.04
34,000	Visual Photonics Epitaxy	150,922	0.05	56,833	TechnipFMC	1,510,053	0.54
4,000	Wah Lee Industrial	17,005	0.01	6,478	Telecom Plus*	158,051	0.06
6,000	Wowprime	41,825	0.01	1,504	TORM	55,166	0.02
		9,167,641	3.25	51,709	Vesuvius	279,713	0.10
	Thailand			29,728	Wickes	66,099	0.02
283,600	B Grimm Power	169,263	0.06			10,535,184	3.72
34,000	Ichitan	15,270	0.00		United States		
198,700	Sappe	413,897	0.15	736	1 Automotive	274,889	0.10
		598,430	0.21	41,362	10X Genomics	951,740	0.34
	Turkey			113	1st Source	6,918	0.00
2,903	Anadolu Anonim Turk Sigorta Sirketi	6,553	0.01	2,516	4D Molecular Therapeutics	37,438	0.01
35,208	Mavi Giyim Sanayi Ve Ticaret	109,046	0.04	3,268	Abercrombie & Fitch*	469,056	0.17
688	MLP Saglik Hizmetleri	6,660	0.00	11,848	ACADIA Pharmaceuticals	193,122	0.07
18,618	Turkiye Sinai Kalkinma Bankasi	6,313	0.00	941	ACI Worldwide	47,050	0.02
		128,572	0.05	11,077	Acuity Brands*	2,784,204	0.99
	United Kingdom			177	Addus HomeCare	23,308	0.01
3,989	AJ Bell	22,837	0.01	7,613	Advanced Drainage Systems	1,187,628	0.42
11,293	Bank of Georgia	673,231	0.24	36,792	Alaska Air*	1,329,295	0.47
27,961	Big Yellow	466,068	0.16	17,516	Alector*	90,908	0.03
92,307	British Land	500,172	0.18	3,845	Amalgamated Financial	127,308	0.05
48,311	Chemring	259,745	0.09	27,918	Ambac Financial	327,199	0.12
6,809	ConvaTec	21,518	0.01	1,274	AMERISAFE	63,764	0.02
737	Cranswick*	46,794	0.02	18,267	Amicus Therapeutics*	208,244	0.07
227,597	Currys	239,799	0.08	1,127	AnaptysBio*	41,496	0.02
1,988	CVS	29,478	0.01	50,814	Anywhere Real Estate	253,562	0.09
9,764	Diploma	573,736	0.20	23,439	Apartment Investment and Management	221,264	0.08
1,023	DiscoverIE	8,953	0.00	3,060	Apellis Pharmaceuticals	118,728	0.04
40,334	Dunelm	665,944	0.24	31,581	Apogee Enterprises	2,091,925	0.74
59,276	Firstgroup	123,349	0.04	75,164	Aramark*	2,723,192	0.97
110,790	Forterra	260,694	0.09	19,778	Archrock	393,780	0.14
5,755	Greggs*	240,726	0.08	5,136	Arcturus Therapeutics	107,548	0.04
25,843	Hammerson*	9,709	0.00	739	Arcus Biosciences	12,689	0.00
8,907	Hill & Smith	249,395	0.09	2,236	Arcutis Biotherapeutics	24,596	0.01
30,075	Hunting	175,650	0.06	5,689	Argan	444,595	0.16
15,080	Impax Asset Management	74,041	0.03	1,985	Armada Hoffler Properties	24,435	0.01
89,350	Investec	681,239	0.24	3,639	Arvinas*	94,614	0.03
292,194	ITV*	308,243	0.11	9,101	AtriCure*	237,946	0.08
55,401	Johnson Matthey	1,192,913	0.42	1,463	Avid Bioservices	15,098	0.01
4,378	Jupiter Fund Management*	4,978	0.00	2,165	Avista	83,050	0.03
3,646	Kainos*	53,392	0.02	3,206	Avnet	177,164	0.06
981	Keller	21,317	0.01	1,381	Axcelis Technologies*	154,051	0.05
6,452	Kiniksa Pharmaceuticals International	171,881	0.06	27,550	AZEK*	1,164,263	0.41
				2,776	Azenta	137,773	0.05

*All or a portion of this security represents a security on loan.

Systematic Sustainable Global SmallCap Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
150	Badger Meter	30,793	0.01	2,215	Dycom Industries	379,009	0.13
1,073	BancFirst	115,541	0.04	3,396	Dynavax Technologies	37,882	0.01
13,899	Bank OZK*	604,745	0.21	3,791	EastGroup Properties	699,667	0.25
10,727	BellRing Brands*	598,459	0.21	2,439	Elanco Animal Health	37,926	0.01
23,161	BioCryst Pharmaceuticals	199,764	0.07	13,427	Encompass Health	1,224,005	0.43
3,292	BlueLinx	331,834	0.12	4,094	Energy Recovery	67,592	0.02
3,171	Blueprint Medicines	297,059	0.11	1,196	EnerSys	120,844	0.04
15,754	BorgWarner*	533,824	0.19	6,630	Enovis*	307,831	0.11
19,378	Box	640,055	0.23	5,930	Equity Commonwealth	120,260	0.04
588	Brady	43,289	0.02	2,932	Euronet Worldwide*	314,838	0.11
1,889	Bright Horizons Family Solutions*	263,100	0.09	4,358	European Wax Center	30,375	0.01
13,735	Brightsphere Investment	333,623	0.12	6,781	EverQuote	160,913	0.06
48,372	Brixmor Property	1,320,072	0.47	1,962	Excelerate Energy	35,728	0.01
2,197	Bruker	147,397	0.05	12,693	Exelixis	327,479	0.12
285	C3.ai*	6,672	0.00	38,853	ExlService	1,407,256	0.50
264	Cable One	94,639	0.03	7,407	Exponent	800,252	0.28
11,945	Cabot*	1,248,372	0.44	78,735	EZCORP*	943,245	0.34
5,971	CACI International	2,887,635	1.02	427	Federated Hermes	14,509	0.01
575	Carvana	84,864	0.03	208	First Industrial Realty Trust	11,739	0.00
799	Castle Biosciences	24,066	0.01	3,499	Five Below	264,874	0.09
9,918	Catalyst Pharmaceuticals	198,162	0.07	36,309	Flowserve	1,795,843	0.64
8,479	CBL & Associates Properties	226,050	0.08	6,208	Franklin Covey	246,582	0.09
1,873	Celldex Therapeutics*	75,407	0.03	6,022	Freshpet	817,607	0.29
5,939	Centerspace	446,494	0.16	7,425	Frontdoor	354,692	0.13
2,185	Central Garden & Pet*	86,723	0.03	2,719	FTI Consulting	611,449	0.22
3	Central Garden & Pet	103	0.00	16,710	Fulgent Genetics	382,325	0.14
5,789	ChampionX	178,706	0.06	24,080	Gap	533,372	0.19
62,048	Chegg	135,265	0.05	80	Generac	12,470	0.00
1,646	Chemed	956,359	0.34	442	Glaukos	58,764	0.02
6,545	Chewy	188,562	0.07	1,423	Globus Medical*	102,591	0.04
5,316	Cirrus Logic*	774,488	0.27	4,930	GRAIL	71,214	0.03
541	CNO Financial	18,800	0.01	772	Great Lakes Dredge & Dock	7,766	0.00
8,122	Comfort Systems USA	2,883,960	1.02	6,846	Griffon	455,259	0.16
5,794	Commerce Bancshares	369,744	0.13	9,213	Guardant Health*	237,972	0.08
140	Community Trust Bancorp	7,031	0.00	11,158	Guidewire Software*	1,653,058	0.59
8,107	CommVault Systems	1,248,883	0.44	10,741	H&R Block*	683,450	0.24
98,119	COPT Defense Properties	2,932,777	1.04	662	Hagerty	7,951	0.00
8,311	Corcept Therapeutics	292,963	0.10	1,486	Halozyme Therapeutics*	94,569	0.03
124,735	Coursera*	1,006,611	0.36	2,585	Hancock Whitney	138,634	0.05
182	CRA International	30,145	0.01	1,679	Hasbro	113,702	0.04
12,753	CSG Systems International*	612,782	0.22	265	Haverty Furniture	7,163	0.00
238	Cullen/Frost Bankers	26,646	0.01	538	Heartland Express	6,601	0.00
6,626	Curtiss-Wright	2,083,214	0.74	1,407	Helmerich & Payne*	46,178	0.02
642	Cytokinetics	36,883	0.01	18,206	Howard Hughes*	1,365,450	0.48
14,339	Darling Ingredients	598,438	0.21	8,190	Hub*	381,654	0.14
526	Day One Biopharmaceuticals	7,322	0.00	71,014	Huntsman	1,569,409	0.56
1,633	Delek US*	32,513	0.01	2,104	Impinj*	353,640	0.13
9,004	Denali Therapeutics*	220,688	0.08	55	Ingredion	7,324	0.00
1,062	Dillard's*	364,510	0.13	184	Innospec	21,077	0.01
31,134	Donaldson	2,235,110	0.79	2,434	Insmed*	183,572	0.07
773	Dril-Quip	12,623	0.00	3,424	Insperty	320,658	0.11
22,426	Dropbox	564,462	0.20	1,537	Installed Building Products*	342,736	0.12
2,227	DXC Technology	46,166	0.02	7,123	Intellia Therapeutics	162,262	0.06

* All or a portion of this security represents a security on loan.

Systematic Sustainable Global SmallCap Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
10,182	Interactive Brokers*	1,298,052	0.46	4,289	Nurix Therapeutics	106,796	0.04
420	Interface	7,980	0.00	20,514	Nutanix	1,313,101	0.47
3,657	Intra-Cellular Therapies	265,133	0.09	156	Omega Flex	7,226	0.00
6,770	Ionis Pharmaceuticals*	330,241	0.12	22,136	Omniceil*	1,002,539	0.36
163	iRadimed	7,659	0.00	459	OneMain	22,551	0.01
48,388	Iridium Communications	1,258,088	0.45	463	OneSpan	7,491	0.00
24,562	Ironwood Pharmaceuticals	123,670	0.04	6,062	Onto Innovation	1,289,448	0.46
1,300	iTeos Therapeutics	21,931	0.01	58,378	OraSure Technologies	261,242	0.09
17,219	ITT*	2,383,110	0.85	721	ORIC Pharmaceuticals	7,318	0.00
1,799	John B Sanfilippo & Son	170,257	0.06	27,780	Oshkosh	2,979,127	1.06
97	KB Home	8,080	0.00	27,601	Outfront Media*	473,081	0.17
38,835	Kennedy-Wilson	436,117	0.16	154	Palomar	15,308	0.01
798	Keros Therapeutics	36,086	0.01	31,943	Park Hotels & Resorts	487,450	0.17
1,959	Kilroy Realty	72,013	0.03	79	Parsons	7,475	0.00
13,644	Korn Ferry	988,371	0.35	397	Paymentus	8,885	0.00
2,261	Kura Oncology	46,373	0.02	1,284	PC Connection	93,039	0.03
2,253	Kyndryl	53,283	0.02	2,941	Pebblebrook Hotel Trust*	38,704	0.01
19,660	Lamar Advertising*	2,444,328	0.87	9,910	Pegasystems	697,466	0.25
690	Lantheus*	72,968	0.03	2,861	Penske Automotive	489,231	0.17
3,750	Lazard*	183,375	0.07	429	Penumbra*	86,787	0.03
1,323	Life Time	31,289	0.01	20,204	Petco Health & Wellness	64,754	0.02
1,445	Lindblad Expeditions	14,609	0.01	1,033	Pilgrim's Pride	48,892	0.02
20,829	LiveRamp	533,847	0.19	58	PJT Partners	7,159	0.00
20,794	Louisiana-Pacific	2,034,485	0.72	1,351	Pliant Therapeutics	17,617	0.01
12,607	Lyft	147,754	0.05	25,074	Power Integrations*	1,689,988	0.60
679	M/I Homes	106,603	0.04	1,563	PRA	36,621	0.01
16,262	MannKind	102,776	0.04	8,337	Primoris Services	464,871	0.17
2,986	Marcus	42,252	0.01	3,548	Privia Health	71,989	0.03
3,195	Masimo	375,221	0.13	12,606	PROG	591,347	0.21
2,121	MasTec	236,598	0.08	1,777	Progress Software	103,812	0.04
5,165	Matson*	708,328	0.25	27,219	PROS*	548,735	0.19
7,797	Maximus	725,901	0.26	5,950	PTC Therapeutics*	210,868	0.08
29,228	MediaAlpha	504,475	0.18	4,492	PVH*	435,454	0.15
475	Medpace	168,245	0.06	16,389	Qualys*	2,063,703	0.73
287	Merit Medical Systems	27,632	0.01	3,323	QuinStreet	62,472	0.02
53,056	MGIC Investment*	1,336,481	0.47	4,642	Radius Recycling	70,837	0.02
6,435	Midland States Bancorp	146,654	0.05	5,327	Ralph Lauren	907,028	0.32
6,664	MiMedx	44,449	0.02	230	Rambus*	10,362	0.00
1,720	Minerals Technologies	130,376	0.05	1,886	REGENXBIO	22,632	0.01
1,447	Movado	34,974	0.01	8,031	Reinsurance of America	1,741,281	0.62
14,203	Mueller Water Products	300,677	0.11	17,068	Relay Therapeutics*	115,124	0.04
14,327	Murphy Oil	531,388	0.19	56,641	Remitly Global*	782,778	0.27
7,325	Myriad Genetics	210,374	0.08	282	REVOLUTION Medicines	11,779	0.00
2,092	Napco Security Technologies	96,483	0.03	19,860	RingCentral*	680,602	0.24
4,487	Natera	529,197	0.19	4,441	RLI	681,205	0.24
38,011	National Vision*	402,537	0.14	5,407	RLJ Lodging Trust*	51,204	0.02
1,487	Nelnet*	170,916	0.06	26,892	Robert Half	1,680,481	0.60
42,695	NetScout Systems	910,257	0.32	148	Royal Gold*	20,924	0.01
3,287	NETSTREIT	55,090	0.02	11,904	Sage Therapeutics	95,827	0.03
9,797	New York Times*	535,602	0.19	3,462	Sarepta Therapeutics*	476,752	0.17
762	NextEra Energy Partners	19,317	0.01	1,940	Saul Centers	79,385	0.03
41,284	NMI	1,671,176	0.59	761	Scholar Rock	7,009	0.00
2,281	Northfield Bancorp	27,623	0.01	22	Seaboard	68,398	0.02

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

Systematic Sustainable Global SmallCap Fund continued

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets		
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets		
2,104	Seaport Entertainment*	63,309	0.02	4,230	Vital Farms*	131,045	0.05		
72	Silicon Laboratories	8,704	0.00	15,256	Warby Parker	228,687	0.08		
3,557	Skechers USA	241,698	0.09	4,991	Watts Water Technologies	973,894	0.35		
6,085	Sonos	74,602	0.03	146	Webster Financial	6,931	0.00		
17,171	Spectrum Brands	1,614,246	0.57	1,979	Whirlpool*	199,998	0.07		
750	Squarespace	33,938	0.01	5,806	Wingstop	2,270,436	0.81		
6,447	Steelcase	89,871	0.03	1,693	Winmark	611,139	0.22		
863	Sterling Infrastructure	103,569	0.04	1,164	Wintrust Financial	125,444	0.04		
3,599	Steven Madden	160,084	0.06	16,594	Workiva	1,321,380	0.47		
1,173	Stoneridge*	16,833	0.01	65	World Acceptance	7,826	0.00		
1,270	Stride*	104,178	0.04	9,673	Xencor	165,698	0.06		
1,596	Surgery Partners	50,386	0.02	3,884	Xperi	34,801	0.01		
8,264	Synaptics	685,912	0.24	2,040	XPO*	230,214	0.08		
3,283	Tanger*	99,541	0.04	30,458	Yelp	1,066,030	0.38		
17,248	Taylor Morrison Home	1,148,544	0.41	624	Y-mAbs Therapeutics	8,667	0.00		
146,660	Teladoc Health*	1,050,819	0.37	35,317	ZipRecruiter	335,511	0.12		
5,484	Tenet Healthcare	900,144	0.32	46,172	Zurn Elkay Water Solutions*	1,490,432	0.53		
1,965	Tetra Tech*	463,347	0.16			136,802,452	48.52		
6,345	Texas Roadhouse	1,071,290	0.38	Total Common / Preferred Stocks (Shares)			276,539,989	98.07	
287	TG Therapeutics	6,693	0.00	Total Transferable Securities and Money					
556	Thryv	10,408	0.00	Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				276,539,989	98.07
15,585	Toll Brothers	2,222,265	0.79						
180	TransMedics	30,224	0.01	Other Transferable Securities					
17,082	Traverse Therapeutics	162,450	0.06	COMMON STOCKS (SHARES)					
39,539	Tri Pointe Homes	1,747,624	0.62	Canada					
8,381	TriNet	866,847	0.31	1,272,764	Diagnocure**	-	0.00		
384	Trinity Industries	12,568	0.01	United States					
45,966	UGI*	1,135,360	0.40	262	Gci Liberty Escrow Share**	-	0.00		
181	Ultra Clean	6,878	0.00	Total Common Stocks (Shares)				-	0.00
4,586	Ultragenyx Pharmaceutical	260,760	0.09	RIGHTS					
370	Universal Insurance	7,933	0.00	Taiwan					
221	Upbound	7,349	0.00	4,180	Merry Electronics Rts (1/10/2024)**	5,423	0.00		
894	Varonis Systems*	50,359	0.02	Total Rights				5,423	0.00
994	Vaxcyte*	78,596	0.03	Total Other Transferable Securities				5,423	0.00
91	Veeco Instruments*	3,271	0.00	Total Portfolio				276,545,412	98.08
6,460	VeracYTE	204,136	0.07	Other Net Assets				5,424,000	1.92
2,016	Vericel*	104,308	0.04	Total Net Assets (USD)				281,969,412	100.00
8,171	Verint Systems	258,612	0.09						
8,111	Viavi Solutions*	69,430	0.03						
867	Viking Therapeutics	55,055	0.02						
5,201	Vir Biotechnology	42,908	0.02						
251	Virtu Financial	7,653	0.00						
111	Virtus Investment Partners	23,310	0.01						

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Systematic Sustainable Global SmallCap Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	955,792	USD	652,084	BNY Mellon	13/9/2024	(3,656)
Net unrealised depreciation						(3,656)
GBP Hedged Share Class						
GBP	151,870	USD	193,151	BNY Mellon	13/9/2024	6,510
USD	3,242	GBP	2,509	BNY Mellon	13/9/2024	(58)
Net unrealised appreciation						6,452
Total net unrealised appreciation (USD underlying exposure - USD 851,203)						2,796

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation USD
16	USD	MSCI EAFE Index	September 2024	1,969,760	65,030
10	USD	MSCI Emerging Markets Index	September 2024	551,550	6,100
25	USD	Russell 2000 E-Mini Index	September 2024	2,768,375	98,439
Total				5,289,685	169,569

Sector Breakdown as at 31 August 2024

	% of Net Assets
Industrial	20.83
Financials	18.88
Consumer Non-cyclical	18.32
Consumer Cyclical	13.44
Technology	12.83
Basic Materials	4.77
Energy	3.41
Communications	2.94
Utilities	2.30
Diversified	0.36
Other Net Assets	1.92
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

United Kingdom Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (GBP)	% of Net Assets	Holding	Description	Market Value (GBP)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				907,340	Rightmove*	5,037,552	2.65
COMMON STOCKS (SHARES)				124,723	Rio Tinto*	5,969,866	3.14
Jersey				344,729	Segro	3,019,826	1.59
74,385	Rosebank Industries	512,885	0.27	1,612,552	Serco*	2,825,191	1.48
United Kingdom				1,407,133	Shaftesbury Capital	2,069,892	1.09
329,754	3i	10,551,990	5.55	448,952	Shell	12,000,487	6.31
133,776	Anglo American	2,973,172	1.56	248,908	Smith & Nephew*	2,919,691	1.54
28,001	Ashtead*	1,520,454	0.80	32,139	Spirax	2,477,917	1.30
137,737	AstraZeneca	18,302,492	9.62	798,289	Standard Chartered	6,236,234	3.28
620,000	Auto Trader	5,284,880	2.78	730,000	Trainline	2,208,980	1.16
986,232	Baltic Classifieds	2,810,761	1.48	113,300	Travis Perkins*	1,032,163	0.54
646,679	BP	2,778,133	1.46			177,575,266	93.33
1,186,550	Coats	1,174,684	0.62	United States			
446,752	Compass	10,730,983	5.64	10,426	Mastercard	3,828,247	2.01
119,012	Diageo	2,955,068	1.55	11,306	Microsoft	3,583,380	1.89
60,535	Diploma	2,705,915	1.42	10,068	S&P Global	3,923,345	2.06
19,516	Games Workshop*	2,043,325	1.07			11,334,972	5.96
588,400	GlobalData	1,345,377	0.70	Total Common Stocks (Shares)			189,423,123 99.56
236,600	Halma	6,196,554	3.26	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			189,423,123 99.56
198,930	Hargreaves Lansdown*	2,197,182	1.15	Other Transferable Securities			
258,196	Howden Joinery	2,472,227	1.30	COMMON STOCKS (SHARES)			
700,617	HSBC	4,666,109	2.45	United Kingdom			
106,463	Indivior*	997,558	0.52	217,967	Patisserie Hld Npv**	-	0.00
94,000	Johnson Matthey	1,539,720	0.81	Total Common Stocks (Shares)			- 0.00
101,678	London Stock Exchange	10,416,911	5.47	Total Other Transferable Securities			- 0.00
455,800	Melrose Industries*	2,217,503	1.17	Total Portfolio			189,423,123 99.55
91,836	Next	9,353,497	4.92	Other Net Assets			848,114 0.45
598,871	Pearson	6,312,100	3.32	Total Net Assets (GBP)			190,271,237 100.00
94,260	Reckitt Benckiser	4,136,129	2.17				
373,722	RELX	13,278,343	6.98				
582,021	Rentokil Initial	2,816,400	1.48				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Sector Breakdown as at 31 August 2024

	% of Net Assets
Consumer Non-cyclical	26.71
Financials	22.86
Consumer Cyclical	14.09
Communications	12.09
Energy	7.77
Industrial	7.15
Basic Materials	5.51
Technology	3.37
Other Net Assets	0.45
	100.00

US Basic Value Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				United States			
				14,538	Air Products and Chemicals	4,027,026	0.48
				52,466	Albemarle*	4,843,661	0.57
				63,635	American Electric Power	6,400,409	0.76
				220,850	American International	16,786,809	1.98
				229,385	AT&T	4,530,354	0.54
				141,585	Bank of America	5,707,291	0.68
				437,983	Baxter International*	16,757,230	1.98
				37,972	Bristol-Myers Squibb	1,898,600	0.23
				174,262	Cardinal Health	19,667,210	2.33
				23,575	Cigna	8,515,761	1.01
				119,822	Cisco Systems	6,055,804	0.71
				396,129	Citigroup	24,643,185	2.91
				7,475	Citizens Financial	320,528	0.04
				144,371	Cognizant Technology Solutions	11,196,693	1.32
				373,205	Comcast	14,730,401	1.75
				78,127	Crown Castle	8,754,912	1.04
				355,129	CVS Health	20,242,353	2.40
				7,806	Discover Financial Services	1,082,770	0.13
				80,383	Dollar General	6,909,723	0.82
				74,620	Dominion Energy*	4,169,766	0.49
				63,857	Electronic Arts	9,570,887	1.13
				20,834	Elevance Health	11,509,119	1.37
				6,280	Eli Lilly	5,923,610	0.70
				47,124	Entergy	5,680,798	0.67
				179,400	Exelon	6,842,315	0.81
				166,921	Fidelity National Financial	9,905,092	1.17
					Fidelity National Information Services	12,926,626	1.53
				4,460	First American Financial*	282,586	0.03
				11,798	First Citizens BancShares	23,525,684	2.79
				120,268	Fortrea*	2,756,543	0.32
				143,330	Fox	5,896,596	0.70
				285,356	General Motors	14,130,829	1.67
				99,081	Hasbro*	6,709,765	0.80
				70,477	Hess	9,662,397	1.14
				51,580	Hewlett Packard Enterprise	1,005,810	0.12
				505,982	HP*	18,028,139	2.13
				21,724	Humana	7,634,791	0.90
				68,066	Huntington Ingalls Industries*	19,148,327	2.27
				202,167	Intel	4,382,981	0.52
				70,863	Intercontinental Exchange	11,404,691	1.35
					International Flavors & Fragrances	5,381,044	0.64
				52,152	JPMorgan Chase	12,312,471	1.45
				55,255	JPMorgan Chase	12,312,471	1.45
				142,340	Keurig Dr Pepper	5,178,329	0.61
				37,059	Kimberly-Clark	5,341,684	0.63
				193,426	Kinder Morgan	4,143,184	0.49
				483,229	Kraft Heinz	17,057,984	2.02
				50,161	Labcorp	11,536,528	1.36
				34,468	Lamb Weston*	2,117,369	0.25
				37,941	Lear*	4,395,085	0.52
				57,642	Leidos	9,089,567	1.08
COMMON / PREFERRED STOCKS (SHARES)							
Canada							
240,234	Suncor Energy*	9,719,867	1.15				
106,401	Teck Resources*	5,075,328	0.60				
		14,795,195	1.75				
Cayman Islands							
413,700	Alibaba	4,320,884	0.51				
France							
16,213	Pernod Ricard	2,303,043	0.27				
304,263	Sanofi ADR*	17,130,007	2.03				
		19,433,050	2.30				
Germany							
202,385	Bayer	6,260,810	0.74				
45,354	Henkel	4,163,386	0.49				
		10,424,196	1.23				
Ireland							
29,783	Allegion	4,095,460	0.48				
128,106	Johnson Controls International	9,163,422	1.09				
197,571	Medtronic	17,459,349	2.07				
44,582	Willis Towers Watson	13,012,148	1.54				
		43,730,379	5.18				
Japan							
80,100	Komatsu*	2,231,970	0.27				
90,900	Sony	8,867,684	1.05				
		11,099,654	1.32				
Jersey							
667,666	WPP*	6,368,449	0.75				
Netherlands							
60,451	Airbus	9,324,191	1.10				
352,901	CNH Industrial	3,627,822	0.43				
279,725	Koninklijke Philips*	8,458,884	1.00				
		21,410,897	2.53				
South Korea							
13,435	Samsung Electronics GDR*	18,768,695	2.22				
Switzerland							
19,797	Swatch*	4,174,256	0.49				
136,027	UBS	4,178,577	0.50				
		8,352,833	0.99				
Taiwan							
25,538	Taiwan Semiconductor Manufacturing ADR	4,385,641	0.52				
United Kingdom							
27,470	AstraZeneca	4,798,388	0.57				
561,660	BP ADR*	18,967,258	2.25				
343,460	British American Tobacco ADR*	12,845,404	1.52				
52,647	Diageo	1,718,413	0.20				
379,182	Prudential*	3,275,838	0.39				
408,845	Shell	14,365,964	1.70				
		55,971,265	6.63				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

[1000] BlackRock Global Funds (BGF)

US Basic Value Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
26,224	Microsoft	10,925,967	1.29	492,811	Wells Fargo	28,410,554	3.37
28,700	Mid-America Apartment Communities	4,637,633	0.55	38,985	Westinghouse Air Brake Technologies	6,542,463	0.77
305,133	Newell Brands	2,213,740	0.26	93,331	Williams	4,234,428	0.51
451,022	PG&E	8,849,051	1.05			586,573,905	69.41
37,453	PPG Industries	4,848,665	0.57		Total Common / Preferred Stocks (Shares)	805,635,043	95.34
281,674	Sealed Air*	9,858,590	1.16		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	805,635,043	95.34
151,767	Sempra*	12,416,059	1.47				
234,086	SS&C Technologies	17,465,156	2.07		Total Portfolio	805,635,043	95.34
34,994	Stanley Black & Decker	3,567,288	0.42		Other Net Assets	39,408,952	4.66
4,248	Thermo Fisher Scientific	2,610,778	0.31		Total Net Assets (USD)	845,043,995	100.00
251,631	Verizon Communications	10,372,230	1.22				
32,251	Visa	8,899,986	1.05				

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	4,751,371	USD	664,614	BNY Mellon	13/9/2024	7,314
USD	179,546	CNY	1,283,431	BNY Mellon	13/9/2024	(1,954)
Net unrealised appreciation						5,360
EUR Hedged Share Class						
EUR	27,804,630	USD	30,444,545	BNY Mellon	13/9/2024	365,723
USD	492,999	EUR	447,044	BNY Mellon	13/9/2024	(2,370)
Net unrealised appreciation						363,353
SGD Hedged Share Class						
SGD	278,767	USD	210,895	BNY Mellon	13/9/2024	3,082
USD	3,250	SGD	4,254	BNY Mellon	13/9/2024	(16)
Net unrealised appreciation						3,066
Total net unrealised appreciation (USD underlying exposure - USD 32,358,422)						371,779

Sector Breakdown as at 31 August 2024

	% of Net Assets
Consumer Non-cyclical	25.31
Financials	20.97
Technology	13.93
Industrial	7.99
Energy	7.84
Communications	6.18
Consumer Cyclical	5.61
Utilities	5.25
Basic Materials	2.26
Other Net Assets	4.66
	100.00

US Dollar Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 500,000	AGL Core CLO 4 0% 20/10/2037	500,000	0.09
BONDS				USD 500,000	AGL Core CLO 4 6.614% 20/4/2033	499,406	0.09
Argentina				USD 250,000	AIMCO CLO Series 2015-A 7.147% 17/10/2034	251,020	0.05
USD 9,000	Argentine Republic Government International Bond 1% 9/7/2029	5,389	0.00	USD 250,000	AIMCO CLO Series 2017-A 6.594% 20/4/2034	249,808	0.04
USD 15,300	Argentine Republic Government International Bond 3.5% 9/7/2041	6,401	0.00	USD 250,000	AIMCO CLO Series 2017-A 7.644% 20/4/2034	251,138	0.05
USD 17,750	Argentine Republic Government International Bond 4.125% 9/7/2035*	7,911	0.00	USD 56,970	AMMC CLO 21 6.753% 2/11/2030	56,992	0.01
USD 11,700	Argentine Republic Government International Bond 5% 9/1/2038	5,710	0.00	USD 250,000	Apidos CLO XXXI 7.113% 15/4/2031	250,695	0.05
USD 12,000	YPF 6.95% 21/7/2027	11,640	0.00	USD 94,701	Arbor Realty Commercial Real Estate Notes 2022-FL2 7.187% 15/5/2037	94,238	0.02
USD 60,000	YPF 9.5% 17/1/2031	62,850	0.01	USD 630,000	AREIT 2024-CRE9 7.028% 17/5/2041	628,655	0.11
		99,901	0.01	USD 250,000	Bain Capital Credit CLO 2021-3 8.645% 24/7/2034	249,035	0.04
Belgium				USD 250,000	Bardot CLO 8.544% 22/10/2032	250,425	0.05
EUR 2,267,600	Kingdom of Belgium Government Bond 3.3% 22/6/2054	2,448,485	0.44	USD 69,826	BlueMountain CLO 2013-2 6.724% 22/10/2030	69,919	0.01
Bermuda				USD 480,710	BlueMountain CLO 2015-3 6.544% 20/4/2031	481,030	0.09
USD 500,000	OHA Credit Funding 19 6.994% 20/7/2037	502,373	0.09	USD 155,274	Carbone CLO 6.684% 20/1/2031	155,313	0.03
USD 1,236,049	PFP 2022-9 7.613% 19/8/2035	1,238,987	0.22	USD 78,933	Carlyle Global Market Strategies CLO 2013-3 6.663% 15/10/2030	79,015	0.01
USD 636,000	PFP 2024-11 7.172% 17/9/2039	635,013	0.12	USD 250,000	CBAM 2017-1 7.944% 20/7/2030	250,953	0.05
		2,376,373	0.43	USD 250,000	CIFC Funding 2014-II-R 8.345% 24/4/2030	250,013	0.04
Brazil				USD 250,000	CIFC Funding 2015-III 6.691% 19/4/2029	250,273	0.05
BRL 35,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	589,153	0.11	USD 571,741	CIFC Funding 2018-I 6.541% 18/4/2031	572,449	0.10
BRL 25,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	405,902	0.08	USD 55,533	Clear Creek CLO 6.744% 20/10/2030	55,591	0.01
BRL 221,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2035	3,535,684	0.64	USD 110,906	Deer Creek CLO 2017-1 6.724% 20/10/2030	110,980	0.02
USD 1,350,000	Brazilian Government International Bond 6.125% 15/3/2034*	1,374,233	0.25	USD 1,229,724	Dryden 53 CLO 6.683% 15/1/2031	1,231,077	0.22
USD 81,087	Samarco Mineracao 9% 30/6/2031*	75,572	0.01	USD 145,095	Dryden XXVI Senior Loan Fund 6.463% 15/4/2029	145,282	0.03
		5,980,544	1.09	USD 200,000	Fantasia 7.95% 5/7/2022***	3,500	0.00
Bulgaria				USD 225,628	Flatiron CLO 18 6.497% 17/4/2031	225,865	0.04
USD 6,000	Bulgaria Government International Bond 5% 5/3/2037	5,970	0.00	USD 760,000	Flatiron CLO 20 7.048% 20/5/2036	762,213	0.14
Canada				USD 245,000	FWD 8.4% 5/4/2029	253,820	0.05
USD 116,000	Algonquin Power & Utilities 5.365% 15/6/2026	116,884	0.02	USD 250,000	Galaxy XXII CLO 6.748% 16/4/2034	250,173	0.05
USD 22,000	Enbridge 3.4% 1/8/2051	15,829	0.00	USD 740,000	Goldentree Loan Management US CLO 11 6.674% 20/10/2034	740,999	0.13
USD 314,000	Rogers Communications 5.3% 15/2/2034*	318,156	0.06	USD 810,000	Golub Capital Partners CLO 52B 7.282% 20/4/2037	813,644	0.15
		450,869	0.08	USD 23,490	Grippen Park CLO 6.804% 20/1/2030	23,548	0.00
Cayman Islands				USD 129,936	LCM XIV 6.584% 20/7/2031	130,033	0.02
USD 250,000	ACAS CLO 2015-1 7.141% 18/10/2028	250,254	0.05	USD 216,587	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	177,551	0.03
USD 320,000	AGL CLO 12 6.704% 20/7/2034	320,388	0.06				
USD 270,000	AGL CLO 14 6.694% 2/12/2034	270,760	0.05				
USD 250,000	AGL CLO 3 8.863% 15/1/2033	252,271	0.05				
USD 250,000	AGL CLO 7 6.763% 15/7/2034	250,463	0.05				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 498,000	MF1 2024-FL15 7.03% 18/8/2041	496,226	0.09		Egypt		
USD 80,559	MP CLO III 6.794% 20/10/2030	80,735	0.01	EGP 2,000,000	Egypt Treasury Bills 0% 18/2/2025	36,411	0.01
USD 398,944	Neuberger Berman Loan Advisers CLO 26 6.461% 18/10/2030	399,482	0.07	EGP 3,375,000	Egypt Treasury Bills 0% 18/3/2025	60,373	0.01
USD 250,000	Neuberger Berman Loan Advisers CLO 26 6.941% 18/10/2030	250,133	0.05			96,784	0.02
USD 770,000	OCP CLO 2020-20 7.229% 18/4/2037	774,072	0.14		France		
USD 674,260	OHA Loan Funding 2013-2 6.403% 23/5/2031	676,169	0.12	EUR 1,164,600	French Republic Government Bond OAT 3% 25/5/2054	1,166,407	0.21
USD 281,049	OZLM XVIII 6.583% 15/4/2031	281,161	0.05		Germany		
USD 127,441	Palmer Square CLO 2014-1 6.677% 17/1/2031	128,565	0.02	USD 203,000	Deutsche Bank 3.742% 7/1/2033	174,511	0.03
USD 179,219	Pikes Peak CLO 1 6.725% 24/7/2031	179,486	0.03		Hungary		
USD 600,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	579,787	0.11	EUR 200,000	Hungary Government International Bond 4% 25/7/2029*	223,930	0.04
USD 260,000	Riserva CLO 6.601% 18/1/2034	259,773	0.05	EUR 10,000	Hungary Government International Bond 5.375% 12/9/2033	11,831	0.00
USD 840,984	Rockford Tower CLO 2017-3 6.734% 20/10/2030	841,376	0.15			235,761	0.04
USD 440,508	Rockford Tower CLO 2018-1 6.49% 20/5/2031	441,147	0.08		Indonesia		
USD 500,000	Rockford Tower CLO 2018-1 7.11% 20/5/2031	500,756	0.09	USD 200,000	Indonesia Government International Bond 2.85% 14/2/2030	184,782	0.04
USD 177,266	Rockford Tower CLO 2018-2 6.704% 20/10/2031	177,206	0.03	USD 401,000	Indonesia Government International Bond 3.05% 12/3/2051	288,780	0.05
USD 314,349	Romark WM-R 6.574% 20/4/2031	315,060	0.06			473,562	0.09
USD 250,000	RR 19 12.063% 15/10/2035	250,837	0.05		International		
USD 101,426	RR 3 6.653% 15/1/2030	101,568	0.02	EUR 335,000	European Union 2.5% 4/10/2052*	315,776	0.06
USD 250,000	RR 5 7.273% 15/7/2039	251,209	0.05	EUR 2,691,839	European Union 3% 4/3/2053	2,799,842	0.51
USD 234,528	Symphony CLO XXVI 6.624% 20/4/2033	234,880	0.04			3,115,618	0.57
USD 119,893	Tiaa CLO III 6.698% 16/1/2031	119,999	0.02		Ireland		
USD 150,000	TRINITAS CLO IV 6.941% 18/10/2031	149,762	0.03	EUR 297,000	Ares European CLO XII 5.388% 20/4/2032	328,665	0.06
USD 500,000	Trinitas CLO XIV 7.235% 25/1/2034	501,224	0.09	EUR 100,000	Avoca CLO XV 4.735% 15/4/2031	110,142	0.02
USD 394,467	Voya CLO 2014-4 6.663% 14/7/2031	394,675	0.07	EUR 500,000	Avoca CLO XVIII 5.435% 15/4/2031	554,432	0.11
USD 250,000	Wellfleet CLO 2017-3 7.497% 17/1/2031	250,547	0.05	EUR 100,000	Avoca CLO XXII 4.985% 15/4/2035	109,463	0.02
		20,294,624	3.70	EUR 250,000	Avoca CLO XXII 6.585% 15/4/2035	276,067	0.05
	Colombia			EUR 250,000	Avoca CLO XXIII 6.735% 15/4/2034	277,026	0.05
COP 398,200,000	Colombian TES 5.75% 3/11/2027	88,041	0.02	EUR 250,000	Bluemountain Euro 2021-2 CLO 5.435% 15/10/2035	277,070	0.05
COP 537,500,000	Colombian TES 6% 28/4/2028	117,637	0.02	EUR 300,000	BlueMountain Fuji CLO III 6.585% 15/1/2031	332,856	0.06
COP 215,200,000	Colombian TES 7% 26/3/2031	45,589	0.01	EUR 100,000	CIFC European Funding CLO II 5.285% 15/4/2033	110,493	0.02
USD 10,000	Ecopetrol 8.375% 19/1/2036	10,150	0.00	EUR 250,000	CVC Cordatus Loan Fund IV 4.838% 22/2/2034	273,936	0.05
		261,417	0.05	EUR 250,000	CVC Cordatus Loan Fund V 5.188% 21/7/2030	276,559	0.05
	Czech Republic			EUR 250,000	Euro-Galaxy III CLO 6.955% 24/4/2034	277,487	0.05
CZK 3,120,000	Czech Republic Government Bond 2.75% 23/7/2029	132,969	0.02	EUR 250,000	Fidelity Grand Harbour CLO 2021-1 7.285% 15/10/2034	277,280	0.05
	Dominican Republic			EUR 100,000	Henley CLO IV 5.035% 25/4/2034	110,116	0.02
USD 100,000	Dominican Republic International Bond 4.875% 23/9/2032	94,100	0.02	EUR 250,000	Henley CLO IV 6.685% 25/4/2034	279,656	0.05

*All or a portion of this security represents a security on loan.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 250,000	Madison Park Euro Funding XVI 6.885% 25/5/2034	277,985	0.05	USD 331,000	Petroleos Mexicanos 6.5% 13/3/2027	320,891	0.06
EUR 250,000	Man GLG Euro CLO VI 7.185% 15/10/2032	276,362	0.05	MXN 8,068	Petroleos Mexicanos 7.19% 12/9/2024	40,894	0.00
EUR 100,000	OCF Euro CLO 2017-2 5.035% 15/1/2032	110,876	0.02			6,817,794	1.24
EUR 350,000	Penta CLO 17 5.353% 15/8/2038	387,533	0.07		Netherlands		
EUR 350,000	Penta CLO 17 5.703% 15/8/2038	387,531	0.07	USD 119,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	103,053	0.02
EUR 350,000	Penta CLO 17 6.703% 15/8/2038	387,522	0.07	USD 30,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	25,835	0.01
EUR 100,000	St Paul's CLO XII 5.285% 15/4/2033	110,437	0.02	USD 68,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	63,627	0.01
		5,809,494	1.06			192,515	0.04
	Israel				Oman		
USD 270,000	Israel Government International Bond 5.75% 12/3/2054*	259,867	0.05	USD 200,000	Oman Government International Bond 6.5% 8/3/2047	212,048	0.04
	Italy				Panama		
EUR 196,549	Cassia 2022-1 6.038% 22/5/2034	217,684	0.04	USD 352,000	Panama Government International Bond 3.875% 17/3/2028*	333,168	0.06
	Japan			USD 445,000	Panama Government International Bond 4.5% 1/4/2056	311,667	0.06
JPY 211,500,000	Japan Government Thirty Year Bond 1.8% 20/3/2054	1,358,890	0.25			644,835	0.12
JPY 90,300,000	Japan Government Thirty Year Bond 2.2% 20/6/2054	633,093	0.11		Peru		
	Takeda Pharmaceutical 2.05% 31/3/2030	384,394	0.07	USD 324,000	Peruvian Government International Bond 3.55% 10/3/2051	243,199	0.04
		2,376,377	0.43	PEN 435,000	Peruvian Government International Bond 6.95% 12/8/2031	122,993	0.02
	Jersey			PEN 129,000	Peruvian Government International Bond 7.6% 12/8/2039	36,583	0.01
USD 790,000	Canyon CLO 2023-2 7.37% 15/5/2037	794,382	0.14			402,775	0.07
USD 250,000	Golub Capital Partners CLO 66B 7.235% 25/4/2036	250,258	0.05		Philippines		
USD 500,000	Invesco US CLO 2023-1 7.332% 22/4/2037	503,300	0.09	USD 552,000	Philippine Government International Bond 3% 1/2/2028	528,311	0.09
GBP 108,000	Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	144,101	0.03	USD 282,000	Philippine Government International Bond 3.2% 6/7/2046	211,242	0.04
		1,692,041	0.31			739,553	0.13
	Luxembourg				Poland		
USD 24,801	Gol Finance 15.701% 29/1/2025	26,661	0.01	PLN 109,000	Republic of Poland Government Bond 2% 25/8/2036	26,200	0.01
USD 27,000	Kenbourne Invest 6.875% 26/11/2024***	14,985	0.00	PLN 542,000	Republic of Poland Government Bond 2.75% 25/10/2029*	125,729	0.02
USD 27,000	MHP Lux 6.25% 19/9/2029	19,710	0.00	PLN 467,000	Republic of Poland Government Bond 4.75% 25/7/2029	118,468	0.02
		61,356	0.01	PLN 323,000	Republic of Poland Government Bond 5% 25/10/2034*	80,931	0.01
	Mexico			PLN 935,000	Republic of Poland Government Bond 5.75% 25/4/2029	248,457	0.05
USD 38,703	Grupo Posadas 7% 30/12/2027*	35,123	0.01			599,785	0.11
MXN 418,500	Mexican Bonos 7.75% 23/11/2034	1,854,664	0.34		Singapore		
MXN 18,000	Mexican Bonos 8% 7/11/2047	74,603	0.01	USD 79,000	Pfizer Investment Enterprises 4.75% 19/5/2033	79,678	0.02
MXN 115,000	Mexican Bonos 8.5% 1/3/2029	557,234	0.10		South Africa		
MXN 245,920	Mexican Bonos 8.5% 31/5/2029	1,191,110	0.22	ZAR 2,433,000	Republic of South Africa Government Bond 7% 28/2/2031*	120,436	0.02
MXN 426,000	Mexico Cetes 0% 28/11/2024	210,850	0.04				
USD 544,000	Mexico Government International Bond 2.659% 24/5/2031	463,766	0.09				
USD 409,000	Mexico Government International Bond 3.5% 12/2/2034	345,593	0.06				
USD 719,000	Mexico Government International Bond 4.5% 31/1/2050*	566,723	0.10				
USD 1,109,000	Mexico Government International Bond 6.35% 9/2/2035*	1,156,343	0.21				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
ZAR 1,139,000	Republic of South Africa Government Bond 8% 31/1/2030	61,158	0.01	USD 200,000	280 Park Avenue 2017-280P Mortgage Trust 7.162% 15/9/2034	183,098	0.03
ZAR 780,000	Republic of South Africa Government Bond 8.75% 31/1/2044	35,319	0.01	USD 210,000	280 Park Avenue 2017-280P Mortgage Trust 7.745% 15/9/2034	195,774	0.04
ZAR 1,572,000	Republic of South Africa Government Bond 8.75% 28/2/2048	70,947	0.01	USD 145,000	6297782 4.911% 1/9/2027	145,410	0.03
		287,860	0.05	USD 85,000	6297782 5.026% 1/10/2029	84,940	0.02
Switzerland				USD 168,000	AbbVie 4.3% 14/5/2036	161,774	0.03
USD 1,139,000	UBS 7.95% 9/1/2025	1,148,402	0.21	USD 1,492,000	AbbVie 5.05% 15/3/2034	1,543,334	0.28
Turkey				USD 219,000	Advanced Micro Devices 4.393% 1/6/2052*	202,812	0.04
USD 54,542	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/3/2027	52,850	0.01	USD 206,000	AEP Texas 3.45% 15/1/2050	146,279	0.03
TRY 2,113,000	Turkiye Government Bond 26.2% 5/10/2033	60,830	0.01	USD 175,000	AEP Texas 5.4% 1/6/2033	177,543	0.03
TRY 556,000	Turkiye Government Bond 31.08% 8/11/2028	16,618	0.00	USD 772,000	AEP Transmission 3.15% 15/9/2049	546,766	0.10
TRY 1,434,000	Turkiye Government Bond 37% 18/2/2026	41,435	0.01	USD 59,000	AEP Transmission 4.5% 15/6/2052	52,295	0.01
		171,733	0.03	USD 41,000	AEP Transmission 5.4% 15/3/2053	41,789	0.01
Ukraine				USD 29,000	Agilent Technologies 2.3% 12/3/2031	25,225	0.00
USD 131,000	Ukraine Government International Bond 7.75% 1/8/2041	90,717	0.02	USD 920,432	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	910,719	0.17
USD 14,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	12,530	0.00	USD 145,000	Alabama Power 3.75% 1/3/2045	117,809	0.02
		103,247	0.02	USD 219,000	Alabama Power 4.15% 15/8/2044	189,592	0.03
United Kingdom				USD 61,000	Alabama Power 4.3% 2/1/2046	53,409	0.01
USD 205,000	Anglo American Capital 4.5% 15/3/2028	203,331	0.04	USD 221,883	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	229,332	0.04
USD 366,000	Anglo American Capital 5.625% 1/4/2030	377,300	0.07	USD 1,313,932	Alternative Loan Trust 2005-42CB 5.5% 25/10/2035	770,785	0.14
USD 34,368	Avianca Midco 2 9% 1/12/2028	33,507	0.01	USD 18,044	Alternative Loan Trust 2005-59 6.11% 20/11/2035	17,036	0.00
USD 215,000	BAE Systems 1.9% 15/2/2031	182,060	0.03	USD 281,418	Alternative Loan Trust 2006-OA14 6.892% 25/11/2046	228,280	0.04
USD 1,159,000	BAE Systems 3.4% 15/4/2030	1,090,569	0.20	USD 346,218	Alternative Loan Trust 2006-OA16 5.772% 25/10/2046	319,637	0.06
USD 1,064,000	BAE Systems 5.25% 26/3/2031	1,099,365	0.20	USD 60,447	Alternative Loan Trust 2006-OA9 5.65% 20/7/2046	50,085	0.01
GBP 100,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	131,935	0.02	USD 30,911	Alternative Loan Trust 2006-OC1 5.852% 25/3/2036	29,674	0.01
USD 87,421	SCC Power 4% 17/5/2032	13,113	0.00	USD 64,829	Alternative Loan Trust 2006-OC10 5.852% 25/11/2036	55,014	0.01
USD 73,297	SCC Power 8% 31/12/2028	29,942	0.01	USD 487,720	Alternative Loan Trust 2007-14T2 6% 25/7/2037	248,358	0.05
GBP 2,277,500	United Kingdom Gilt 4.375% 31/7/2054	2,926,750	0.53	USD 129,186	Alternative Loan Trust 2007-9T1 6% 25/5/2037	63,820	0.01
		6,087,872	1.11	USD 521,000	Altria 3.4% 4/2/2041	398,398	0.07
United States				USD 157,000	Altria 3.7% 4/2/2051	114,558	0.02
USD 552,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	527,951	0.10	USD 66,000	Altria 3.875% 16/9/2046	50,967	0.01
USD 200,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	185,337	0.03	USD 294,000	Altria 4.25% 9/8/2042	248,872	0.05
USD 100,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	96,232	0.02	USD 73,000	Altria 4.45% 6/5/2050*	60,349	0.01
USD 100,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	89,961	0.02	USD 195,000	Altria 6.875% 1/11/2033	219,235	0.04
USD 210,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	178,013	0.03	USD 134,000	Amazon.com 2.5% 3/6/2050	86,757	0.02
USD 112,000	280 Park Avenue 2017-280P Mortgage Trust 6.706% 15/9/2034	105,772	0.02	USD 41,000	Amazon.com 2.7% 3/6/2060	25,860	0.00
				USD 37,000	Amazon.com 3.1% 12/5/2051	26,972	0.00
				USD 30,000	Amazon.com 3.95% 13/4/2052	25,505	0.00
				USD 45,652	Ambac Assurance 5.1% 7/6/2172	63,114	0.01

*All or a portion of this security represents a security on loan.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 190,000	American Express 5.043% 26/7/2028	192,868	0.04	USD 300,000	BAMLL Commercial Mortgage Trust 2017-SCH 7.384% 15/11/2032	298,251	0.05
USD 35,618	American Home Mortgage Assets Trust 2007-1 5.862% 25/2/2047	12,767	0.00	USD 91,512	Banc of America Alternative Loan Trust 2006-7 6.498% 25/10/2036	27,622	0.01
USD 167,801	American Home Mortgage Investment Trust 2007-1 5.582% 25/5/2047	94,317	0.02	USD 545	Banc of America Funding 2007-1 Trust 5.75% 25/1/2037	457	0.00
USD 95,000	American International 4.375% 30/6/2050	83,545	0.02	USD 125,000	Bank of America 1.898% 23/7/2031	107,227	0.02
USD 70,000	American Municipal Power 8.084% 15/2/2050	95,388	0.02	USD 40,000	Bank of America 2.676% 19/6/2041	29,469	0.01
USD 407,000	American Tower 2.7% 15/4/2031	359,579	0.07	USD 495,000	Bank of America 2.831% 24/10/2051	336,646	0.06
USD 572,000	Amgen 4.4% 22/2/2062	480,246	0.09	USD 207,000	Bank of America 2.972% 4/2/2033	183,119	0.03
USD 1,136,000	Amgen 5.25% 2/3/2030	1,178,820	0.21	USD 38,000	Bank of America 2.972% 21/7/2052	26,667	0.01
USD 440,000	Amgen 5.75% 2/3/2063	454,823	0.08	USD 69,000	Bank of America 4.083% 20/3/2051	58,712	0.01
USD 302,000	Antero Resources 5.375% 1/3/2030	298,882	0.05	USD 25,000	Bank of America 5% 21/1/2044	25,091	0.00
USD 252,000	Antero Resources 7.625% 1/2/2029	261,200	0.05	USD 688,000	Bank of America 5.468% 23/1/2035	714,930	0.13
USD 374,000	Apache 4.75% 15/4/2043	307,099	0.06	USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.733% 15/2/2050	12,893	0.00
USD 1,955,535	APS Resecuritization Trust 2016-1 1.951% 31/7/2057	664,850	0.12	USD 600,000	BankAmerica Manufactured Housing Contract Trust 7.241% 10/12/2025	82,011	0.02
USD 649,974	AREIT 2022-CRE7 7.584% 17/6/2039	651,469	0.12	USD 414,000	BAT Capital 4.54% 15/8/2047	341,889	0.06
USD 122,738	Argent Mortgage Loan Trust 2005-W1 5.872% 25/5/2035	97,312	0.02	USD 363,000	BAT Capital 4.758% 6/9/2049	307,150	0.06
USD 101,300	Argent Trust 2006-M1 5.692% 25/7/2036	27,424	0.01	USD 57,000	BAT Capital 5.282% 2/4/2050	52,386	0.01
USD 90,000	Ashford Hospitality Trust 2018-ASHF 6.759% 15/4/2035	89,310	0.02	USD 742,000	BAT Capital 5.65% 16/3/2052	708,046	0.13
USD 95,000	Ashford Hospitality Trust 2018-ASHF 7.609% 15/4/2035	93,064	0.02	USD 184,000	BAT Capital 7.081% 2/8/2053	211,030	0.04
USD 227,000	Ashford Hospitality Trust 2018-ASHF 8.609% 15/4/2035	222,097	0.04	USD 100,000	Bay Area Toll Authority 7.043% 1/4/2050	125,230	0.02
USD 230,000	Associated Banc-Corp. 6.455% 29/8/2030	231,850	0.04	USD 60,211	Bayview Commercial Asset Trust 2005-3 5.872% 25/11/2035	58,700	0.01
USD 157,000	AT&T 3.65% 1/6/2051	117,645	0.02	USD 119,519	Bayview Commercial Asset Trust 2005-4 5.842% 25/1/2036	114,464	0.02
USD 1,088,000	AT&T 3.65% 15/9/2059	774,048	0.15	USD 5,638	Bayview Commercial Asset Trust 2005-4 6.067% 25/1/2036	5,377	0.00
USD 1,085,000	AT&T 3.8% 1/12/2057	804,896	0.15	USD 21,545	Bayview Commercial Asset Trust 2006-2 5.812% 25/7/2036	20,909	0.00
USD 73,000	AT&T 3.85% 1/6/2060	54,036	0.01	USD 7,825	Bayview Commercial Asset Trust 2006-3 5.767% 25/10/2036	7,600	0.00
USD 80,000	AT&T 4.5% 9/3/2048	69,739	0.01	USD 244,154	Bayview Commercial Asset Trust 2006-4 5.737% 25/12/2036	235,195	0.04
USD 165,000	AT&T 5.45% 1/3/2047	166,647	0.03	USD 128,297	Bayview Commercial Asset Trust 2007-1 5.797% 25/3/2037	122,124	0.02
USD 208,000	Baltimore Gas and Electric 3.2% 15/9/2049	147,252	0.03	USD 521,225	Bayview Commercial Asset Trust 2007-2 5.797% 25/7/2037	489,279	0.09
USD 99,000	Baltimore Gas and Electric 3.75% 15/8/2047	78,685	0.01	USD 397,706	Bayview Commercial Asset Trust 2007-6 6.892% 25/12/2037	350,443	0.06
USD 31,000	Baltimore Gas and Electric 4.55% 1/6/2052	27,649	0.00	USD 140,918	Bayview Commercial Asset Trust 2008-2 7.892% 25/4/2038	139,853	0.03
USD 27,000	Baltimore Gas and Electric 5.65% 1/6/2054	28,552	0.01	USD 475,438	Bayview Financial Revolving Asset Trust 2004-B 6.366% 28/5/2039	385,766	0.07
USD 150,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	143,048	0.03				
USD 900,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.784% 15/11/2033	899,131	0.16				
USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.884% 15/11/2032	99,627	0.02				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 44,700	Bayview Financial Revolving Asset Trust 2004-B 6.666% 28/5/2039	23,507	0.00	USD 629,000	BHMS 2018-ATLS 6.884% 15/7/2035	629,009	0.11
USD 17,260	Bayview Financial Revolving Asset Trust 2005-E 6.366% 28/12/2040	17,191	0.00	USD 360,000	BHMS 2018-ATLS 7.534% 15/7/2035	357,917	0.07
USD 100,000	BBCMS 2018-TALL Mortgage Trust 6.505% 15/3/2037	91,748	0.02	USD 171,000	Boeing 3.95% 1/8/2059	116,794	0.02
USD 74,764	BBCMS Trust 2015-SRCH 3.312% 10/8/2035	71,779	0.01	USD 312,000	Boeing 7.008% 1/5/2064*	339,754	0.06
USD 126,219	BCAP Trust 2007-AA4 4.472% 25/6/2047	51,450	0.01	USD 94,000	BP Capital Markets America 2.772% 10/11/2050	61,774	0.01
USD 118,927	BCMSC Trust 2000-A 7.575% 15/6/2030	11,149	0.00	USD 85,000	BP Capital Markets America 2.939% 4/6/2051	57,683	0.01
USD 110,398	BCMSC Trust 2000-A 7.83% 15/6/2030	10,699	0.00	USD 229,000	Bristol-Myers Squibb 2.55% 13/11/2050	143,951	0.03
USD 79,834	BCMSC Trust 2000-A 8.29% 15/6/2030	8,192	0.00	USD 141,000	Broadcom 3.137% 15/11/2035	118,226	0.02
USD 369,997	BDS 2022-FL12 7.472% 19/8/2038	370,786	0.07	USD 517,000	Broadcom 3.187% 15/11/2036	429,549	0.08
USD 27,765	Bear Stearns ALT-A Trust 2006-6 5.712% 25/11/2036	23,390	0.00	USD 266,000	Broadcom 3.469% 15/4/2034	236,155	0.04
USD 131,017	Bear Stearns ALT-A Trust 2007-1 5.712% 25/1/2047	107,649	0.02	USD 280,000	Broadcom 5.05% 12/7/2029	285,920	0.05
USD 76,999	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	74,903	0.01	USD 210,000	Burlington Northern Santa Fe 3.05% 15/2/2051	148,637	0.03
USD 92,732	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	94,739	0.02	USD 117,000	Burlington Northern Santa Fe 3.3% 15/9/2051	86,746	0.02
USD 86,723	Bear Stearns Asset Backed I Trust 2006-AC2 5.742% 25/3/2036	23,931	0.00	USD 198,000	Burlington Northern Santa Fe 3.9% 1/8/2046	166,034	0.03
USD 78,505	Bear Stearns Asset Backed I Trust 2006-HE1 4.984% 25/12/2035	120,897	0.02	USD 105,000	Burlington Northern Santa Fe 5.5% 15/3/2055	111,031	0.02
USD 46,343	Bear Stearns Asset Backed I Trust 2006-HE7 5.732% 25/9/2036	46,324	0.01	USD 290,000	BWAY 2013-1515 Mortgage Trust 3.446% 10/3/2033	264,997	0.05
USD 2,151	Bear Stearns Asset Backed I Trust 2007-FS1 5.732% 25/5/2035	2,143	0.00	USD 521,933	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	501,967	0.09
USD 34,278	Bear Stearns Asset Backed I Trust 2007-HE2 5.672% 25/3/2037	32,415	0.01	USD 500,000	BWAY 2013-1515 Mortgage Trust 4.058% 10/3/2033	433,029	0.08
USD 22,994	Bear Stearns Asset Backed I Trust 2007-HE3 5.642% 25/4/2037	37,106	0.01	USD 490,000	BX Commercial Mortgage Trust 2024-BIO2 5.594% 13/8/2041	497,906	0.09
USD 461,573	Bear Stearns Asset Backed I Trust 2007-HE3 5.742% 25/4/2037	494,780	0.09	USD 744,000	BX Trust 2018-GW 6.434% 15/5/2035	742,516	0.14
USD 12,690	Bear Stearns Mortgage Funding Trust 2007-AR2 5.732% 25/3/2037	11,638	0.00	USD 30,000	BXP Trust 2017-CC 3.67% 13/8/2037	23,830	0.00
USD 22,854	Bear Stearns Mortgage Funding Trust 2007-AR3 5.532% 25/3/2037	20,924	0.00	USD 60,000	BXP Trust 2017-CC 3.67% 13/8/2037	47,524	0.01
USD 68,000	Becton Dickinson 3.794% 20/5/2050	54,296	0.01	USD 140,000	BXP Trust 2017-GM 3.379% 13/6/2039	133,609	0.02
USD 49,000	Becton Dickinson 5.11% 8/2/2034	50,010	0.01	USD 185,000	BXP Trust 2017-GM 3.539% 13/6/2039	171,048	0.03
USD 44,000	Berry Global 1.65% 15/1/2027	41,019	0.01	USD 50,000	BXP Trust 2017-GM 3.539% 13/6/2039	45,030	0.01
USD 37,000	Berry Global 5.5% 15/4/2028	37,595	0.01	USD 916,000	Cameron LNG 3.402% 15/1/2038	770,203	0.14
				USD 68,301	Carrington Mortgage Loan Trust Series 2006-NC3 5.542% 25/8/2036	66,116	0.01
				USD 201,356	Carrington Mortgage Loan Trust Series 2007-FRE1 5.652% 25/2/2037	189,808	0.03
				USD 190,000	Caterpillar 3.25% 19/9/2049	142,864	0.03
				USD 40,000	CD 2017-CD3 Mortgage Trust 3.631% 10/2/2050	37,738	0.01
				USD 100,000	CD 2017-CD5 Mortgage Trust 3.956% 15/8/2050	93,083	0.02
				USD 66,000	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	59,380	0.01

*All or a portion of this security represents a security on loan.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 81,000	CenterPoint Energy Resources 4.4% 1/7/2032	78,701	0.01	USD 250,000	Citigroup Commercial Mortgage Trust 2015-GC27 3.772% 10/2/2048	246,589	0.05
USD 330,000	CFCRE Commercial Mortgage Trust 2016-C4 0.852% 10/5/2058	3,289	0.00	USD 50,000	Citigroup Commercial Mortgage Trust 2016-C1 5.105% 10/5/2049	48,070	0.01
	Charter Communications Operating / Charter Communications Operating Capital 3.9% 1/6/2052	496,488	0.09	USD 51,774	Citigroup Mortgage Loan Trust 2007-6 5.892% 25/5/2037	46,602	0.01
USD 751,000	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	322,917	0.06	USD 193,902	Citigroup Mortgage Loan Trust 2007-AHL2 5.592% 25/5/2037	128,974	0.02
USD 760,130	Cheniere Corpus Christi 2.742% 31/12/2039	519,486	0.09	USD 88,171	Citigroup Mortgage Loan Trust 2007-AHL2 5.662% 25/5/2037	58,644	0.01
USD 638,000	Cheniere Corpus Christi 5.125% 30/6/2027	684,190	0.13	USD 345,751	Citigroup Mortgage Loan Trust 2007-AHL3 5.562% 25/7/2045	239,631	0.04
USD 677,000	Cheniere Energy 5.65% 15/4/2034	835,723	0.15	USD 21,618	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	18,660	0.00
USD 809,000	Cheniere Energy Partners 3.25% 31/1/2032	251,367	0.05	USD 100,000	City of San Antonio Electric & Gas Systems Revenue 5.808% 1/2/2041	107,493	0.02
USD 283,000	Cheniere Energy Partners 4% 1/3/2031	602,194	0.11	USD 244,000	CNH Industrial Capital 5.45% 14/10/2025	245,794	0.04
USD 638,000	Cheniere Energy Partners 4.5% 1/10/2029	142,014	0.03	USD 187,000	Coca-Cola 2.5% 15/3/2051	121,133	0.02
USD 145,000	Cheniere Energy Partners 5.75% 15/8/2034	347,955	0.06	USD 157,000	Coca-Cola 2.6% 1/6/2050	104,076	0.02
USD 335,000	Cheniere Energy Partners 5.95% 30/6/2033	230,696	0.04	USD 119,000	Comcast 1.95% 15/1/2031	101,991	0.02
USD 219,000	Chevron USA 2.343% 12/8/2050	71,980	0.01	USD 499,000	Comcast 2.65% 15/8/2062	291,984	0.05
USD 116,000	CHL Mortgage Pass-Through Trust 2004-29 5.932% 25/2/2035	3,437	0.00	USD 123,000	Comcast 2.887% 1/11/2051	81,660	0.01
USD 3,677	CHL Mortgage Pass-Through Trust 2006-OA4 6.122% 25/4/2046	380,754	0.07	USD 296,000	Comcast 2.937% 1/11/2056	190,664	0.03
USD 1,221,131	CHL Mortgage Pass-Through Trust 2006-OA5 5.792% 25/4/2046	14,331	0.00	USD 267,000	Comcast 2.987% 1/11/2063	167,051	0.03
USD 15,086	CHL Mortgage Pass-Through Trust 2007-15 6.5% 25/9/2037	128,037	0.02	USD 10,000,000	COMM 2015-3BP Mortgage Trust 0.168% 10/2/2035	839	0.00
USD 338,858	CHL Mortgage Pass-Through Trust 2007-9 5.75% 25/7/2037	17,724	0.00	USD 1,175,943	COMM 2015-CCRE25 Mortgage Trust 0.934% 10/8/2048	5,320	0.00
USD 35,882	CHL Mortgage Pass-Through Trust 2007-9 5.75% 25/7/2037	9,684	0.00	USD 72,000	COMM 2015-CCRE25 Mortgage Trust 4.667% 10/8/2048	67,826	0.01
USD 19,606	CIT Mortgage Loan Trust 2007-1 7.142% 25/10/2037	194,829	0.04	USD 100,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	95,983	0.02
USD 201,000	Citicorp Mortgage Trust Series 2008-2 6.5% 25/6/2038	97,844	0.02	USD 55,000	ConocoPhillips 5.55% 15/3/2054	57,103	0.01
USD 121,895	Citigroup 1.122% 28/1/2027	24,685	0.00	USD 134,000	ConocoPhillips 5.7% 15/9/2063	141,661	0.03
USD 26,000	Citigroup 2.561% 1/5/2032	46,949	0.01	USD 217,340	Conseco Finance 6.83% 1/4/2030	208,292	0.04
USD 54,000	Citigroup 2.976% 5/11/2030	385,509	0.07	USD 50,226	Conseco Finance 7.5% 1/3/2030	15,728	0.00
USD 418,000	Citigroup 3.057% 25/1/2033	25,625	0.00	USD 26,993	Conseco Finance 7.53% 15/3/2028	26,705	0.01
USD 29,000	Citigroup 3.07% 24/2/2028	237,522	0.04	USD 47,171	Conseco Finance 7.86% 1/3/2030	15,439	0.00
USD 246,000	Citigroup 3.98% 20/3/2030	25,287	0.00	USD 108,833	Conseco Finance Securitizations 8.31% 1/5/2032	18,601	0.00
USD 26,000	Citigroup 4.91% 24/5/2033	592,552	0.11	USD 126,000	Consumers Energy 3.1% 15/8/2050	92,785	0.02
USD 594,000	Citigroup 5.174% 13/2/2030	49,002	0.01	USD 690	Countrywide Asset-Backed Certificates 5.612% 25/12/2025	3,277	0.00
USD 48,000	Citigroup 5.449% 11/6/2035*	760,297	0.14	USD 282,877	Countrywide Asset-Backed Certificates 5.892% 25/1/2046	268,995	0.05
USD 737,000	Citigroup Commercial Mortgage Trust 2013-375P 3.635% 10/5/2035	95,863	0.02	USD 15,569	Credit Suisse First Boston Mortgage 6% 25/1/2043	12,117	0.00
USD 100,000				USD 1,556,866	Credit Suisse First Boston Mortgage 6.5% 25/1/2036	900,918	0.16
				USD 585,343	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	235,636	0.04
				USD 20,206	Credit-Based Asset Servicing and Securitization 3.032% 25/12/2036	16,912	0.00

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 193,136	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	7,381	0.00	USD 27,551	CWHEQ Revolving Home Equity Loan Trust Series 2006-I 5.591% 15/1/2037	25,687	0.01
USD 860,000	Crown Castle 2.25% 15/1/2031	736,464	0.13	USD 900,000	DBGS 2018-5BP Mortgage Trust 6.414% 15/6/2033	760,378	0.14
USD 53,000	Crown Castle 2.5% 15/7/2031	45,493	0.01	USD 223,373	DBGS 2018-BIOD Mortgage Trust 6.436% 15/5/2035	222,633	0.04
USD 70,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.808% 15/11/2048	68,834	0.01	USD 135,000	DBGS 2018-BIOD Mortgage Trust 6.521% 15/5/2035	134,004	0.02
USD 800,000	CSAIL 2016-C5 Commercial Mortgage Trust 4.463% 15/11/2048	776,721	0.14	USD 290,250	DBGS 2018-BIOD Mortgage Trust 7.333% 15/5/2035	286,281	0.05
USD 1,910,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.259% 15/11/2050	15,348	0.00	USD 180,000	DBGS 2018-BIOD Mortgage Trust 7.633% 15/5/2035	177,593	0.03
USD 30,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.877% 15/8/2051	27,152	0.01	USD 70,000	DBJPM 16-C1 Mortgage Trust 3.276% 10/5/2049	67,785	0.01
USD 51,532	CSFB Mortgage-Backed Pass-Through Certificates Series 2005-10 6.25% 25/11/2035	11,213	0.00	USD 102,000	DBJPM 2017-C6 Mortgage Trust 3.328% 10/6/2050	97,351	0.02
USD 100,000	CSMC 2017-TIME 3.646% 13/11/2039	82,577	0.02	USD 450,000	DBJPM 2017-C6 Mortgage Trust 3.561% 10/6/2050	415,867	0.08
USD 1,543,340	CSMC Mortgage-Backed Trust 2006-6 6% 25/7/2036	770,826	0.14	USD 290,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	278,753	0.05
USD 79,785	CSMC Mortgage-Backed Trust 2007-5 7% 25/8/2037	40,601	0.01	USD 100,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	96,019	0.02
USD 29,588	CSMC Series 2014-4R 6.128% 27/2/2036	29,462	0.01	USD 526,000	Dell International / EMC 4.9% 1/10/2026	528,894	0.10
USD 41,842	CSMC Series 2015-6R 3.821% 27/3/2036	32,467	0.01	USD 76,000	Dell International / EMC 5.25% 1/2/2028	77,986	0.01
USD 100,000	CSMC Trust 2017-CALI 3.904% 10/11/2032	46,540	0.01	USD 885,269	Deutsche Alt-A Mortgage Loan Trust Series 2006-AR5 5.652% 25/10/2036	269,620	0.05
USD 422,000	CVS Health 4.25% 1/4/2050	335,123	0.06	USD 429,515	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.732% 25/8/2047	381,707	0.07
USD 44,000	CVS Health 6% 1/6/2044	44,599	0.01	USD 280,000	Devon Energy 5.25% 15/10/2027	281,921	0.05
USD 45,815	CWABS Asset Backed Notes Trust 2007-Sea2 6.892% 25/6/2047	36,068	0.01	USD 109,000	Devon Energy 5.875% 15/6/2028	110,158	0.02
USD 183,901	CWABS Asset-backed Certificates Series 2007-12 6.232% 25/8/2047	178,311	0.03	USD 733,000	Diamondback Energy 3.125% 24/3/2031	663,525	0.12
USD 8,789	CWABS Asset-Backed Certificates Trust 2004-5 6.292% 25/10/2034	8,667	0.00	USD 2,530,000	Diamondback Energy 3.25% 1/12/2026	2,462,812	0.45
USD 986,097	CWABS Asset-Backed Certificates Trust 2006-11 6.3% 25/12/2035	951,992	0.17	USD 2,479,000	Diamondback Energy 3.5% 1/12/2029	2,347,554	0.43
USD 493,634	CWABS Asset-Backed Certificates Trust 2006-18 5.842% 25/3/2037	404,785	0.07	USD 573,000	Diamondback Energy 4.25% 15/3/2052	465,861	0.08
USD 90,480	CWABS Asset-Backed Certificates Trust 2006-22 5.737% 25/5/2047	77,136	0.01	USD 249,000	Diamondback Energy 4.4% 24/3/2051	208,275	0.04
USD 2,734	CWHEQ Home Equity Loan Trust Series 2006-S3 5.469% 25/1/2029	6,800	0.00	USD 971,000	Diamondback Energy 5.9% 18/4/2064	984,953	0.18
USD 3,366	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	5,867	0.00	USD 45,000	Dominion Energy South Carolina 6.25% 15/10/2053	51,550	0.01
USD 11,679	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 5.601% 15/11/2036	11,591	0.00	USD 87,000	Duke Energy Carolinas 3.2% 15/8/2049	62,012	0.01
				USD 219,000	Duke Energy Carolinas 3.7% 1/12/2047	170,958	0.03
				USD 393,000	Duke Energy Carolinas 3.875% 15/3/2046	320,875	0.06
				USD 62,000	Duke Energy Carolinas 3.95% 15/3/2048	51,172	0.01
				USD 493,000	Duke Energy Florida 3% 15/12/2051	332,142	0.06

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 151,000	Duke Energy Florida 4.2% 15/7/2048	128,917	0.02	USD 21,999	Fannie Mae Pool 1.5% 1/9/2051	17,280	0.00
USD 35,000	Duke Energy Ohio 5.55% 15/3/2054	36,026	0.01	USD 9,649	Fannie Mae Pool 2% 1/10/2031	9,093	0.00
USD 759,000	Duke Energy Progress 2.5% 15/8/2050	468,036	0.09	USD 49,384	Fannie Mae Pool 2% 1/11/2031	46,516	0.01
USD 102,000	Ecolab 2.125% 15/8/2050	61,180	0.01	USD 3,019	Fannie Mae Pool 2% 1/11/2031	2,842	0.00
USD 54,000	Edison International 4.125% 15/3/2028	52,992	0.01	USD 16,172	Fannie Mae Pool 2% 1/11/2031	15,223	0.00
USD 270,000	Edison International 5.75% 15/6/2027	276,859	0.05	USD 55,811	Fannie Mae Pool 2% 1/11/2031	52,520	0.01
USD 375,000	Edison International 6.95% 15/11/2029*	410,892	0.07	USD 13,463	Fannie Mae Pool 2% 1/12/2031	12,674	0.00
USD 230,000	Elevance Health 3.6% 15/3/2051	173,880	0.03	USD 89,156	Fannie Mae Pool 2% 1/3/2032	83,738	0.02
USD 66,000	Elevance Health 3.7% 15/9/2049	51,303	0.01	USD 39,382	Fannie Mae Pool 2% 1/6/2035	36,081	0.01
USD 69,000	Elevance Health 4.55% 15/5/2052	60,812	0.01	USD 82,492	Fannie Mae Pool 2% 1/6/2035	75,520	0.01
USD 55,000	Eli Lilly 2.25% 15/5/2050	34,292	0.01	USD 42,446	Fannie Mae Pool 2% 1/9/2035	38,763	0.01
USD 30,000	Eli Lilly 5.2% 14/8/2064	30,711	0.01	USD 48,153	Fannie Mae Pool 2% 1/2/2036	43,974	0.01
USD 171,000	Energy Transfer 5% 15/5/2050	153,303	0.03	USD 74,801	Fannie Mae Pool 2% 1/3/2036	68,308	0.01
USD 136,000	Energy Transfer 5.15% 1/2/2043	126,114	0.02	USD 101,071	Fannie Mae Pool 2% 1/4/2036	92,594	0.02
USD 93,000	Energy Transfer 5.35% 15/5/2045	87,359	0.02	USD 68,873	Fannie Mae Pool 2% 1/5/2036	63,096	0.01
USD 386,000	Energy Transfer 5.4% 1/10/2047	364,402	0.07	USD 115,099	Fannie Mae Pool 2% 1/7/2036	105,108	0.02
USD 537,000	Energy Transfer 6.05% 1/9/2054	552,775	0.10	USD 109,982	Fannie Mae Pool 2% 1/9/2036	99,924	0.02
USD 653,000	Energy Transfer 7.375% 1/2/2031	697,093	0.13	USD 121,285	Fannie Mae Pool 2% 1/9/2036	110,242	0.02
USD 240,000	EnLink Midstream 5.65% 1/9/2034	244,863	0.04	USD 52,281	Fannie Mae Pool 2% 1/11/2036	47,858	0.01
USD 61,000	EnLink Midstream Partners 5.05% 1/4/2045	53,804	0.01	USD 51,223	Fannie Mae Pool 2% 1/1/2037	46,889	0.01
USD 471,000	EQT 3.125% 15/5/2026	457,239	0.08	USD 113,072	Fannie Mae Pool 2% 1/2/2037	102,967	0.02
USD 1,079,000	EQT 3.625% 15/5/2031	982,693	0.18	USD 22,182	Fannie Mae Pool 2% 1/2/2037	20,221	0.00
USD 991,000	EQT 5% 15/1/2029	996,920	0.18	USD 51,365	Fannie Mae Pool 2% 1/2/2037	46,838	0.01
USD 45,000	EQT 5.7% 1/4/2028	46,247	0.01	USD 190,479	Fannie Mae Pool 2% 1/3/2037	173,699	0.03
USD 706,000	EQT 7% 1/2/2030	770,170	0.14	USD 62,030	Fannie Mae Pool 2% 1/3/2037	56,547	0.01
USD 36,000	Equinix 3.2% 18/11/2029	33,666	0.01	USD 266,683	Fannie Mae Pool 2% 1/3/2037	243,521	0.04
USD 1,058,000	Equinix 3.9% 15/4/2032	1,000,620	0.18	USD 157,447	Fannie Mae Pool 2% 1/4/2037	143,572	0.03
USD 73,000	Extra Space Storage 2.35% 15/3/2032	60,816	0.01	USD 228,697	Fannie Mae Pool 2% 1/12/2040	199,176	0.04
USD 50,000	Extra Space Storage 5.5% 1/7/2030	51,990	0.01	USD 188,028	Fannie Mae Pool 2% 1/12/2041	162,869	0.03
USD 45,000	Exxon Mobil 2.995% 16/8/2039	36,459	0.01	USD 125,129	Fannie Mae Pool 2% 1/2/2042	108,359	0.02
USD 525,000	Exxon Mobil 3.452% 15/4/2051	403,311	0.07	USD 1,241,940	Fannie Mae Pool 2% 1/3/2042	1,075,233	0.20
USD 63,000	Exxon Mobil 4.227% 19/3/2040	58,433	0.01	USD 193,391	Fannie Mae Pool 2% 1/4/2042	167,432	0.03
USD 40,000	FactSet Research Systems 3.45% 1/3/2032	36,093	0.01	USD 550,537	Fannie Mae Pool 2% 1/8/2042	476,871	0.09
USD 927,280	Fannie Mae Interest Strip 3% 25/7/2052	161,869	0.03	USD 94,623	Fannie Mae Pool 2% 1/8/2050	78,401	0.01
USD 49,843	Fannie Mae Pool 1.5% 1/3/2036	44,463	0.01	USD 90,364	Fannie Mae Pool 2% 1/9/2050	74,844	0.01
USD 81,319	Fannie Mae Pool 1.5% 1/5/2036	72,539	0.01	USD 173,133	Fannie Mae Pool 2% 1/9/2050	143,076	0.03
USD 288,781	Fannie Mae Pool 1.5% 1/6/2036	257,073	0.05	USD 311,273	Fannie Mae Pool 2% 1/10/2050	257,627	0.05
USD 135,339	Fannie Mae Pool 1.5% 1/12/2036	120,387	0.02	USD 66,273	Fannie Mae Pool 2% 1/11/2050	54,834	0.01
USD 83,879	Fannie Mae Pool 1.5% 1/2/2037	74,818	0.01	USD 97,834	Fannie Mae Pool 2% 1/12/2050	81,776	0.02
USD 3,544,101	Fannie Mae Pool 1.5% 1/11/2041	2,932,363	0.53	USD 311,520	Fannie Mae Pool 2% 1/12/2050	260,301	0.05
USD 1,798,431	Fannie Mae Pool 1.5% 1/12/2041	1,499,671	0.27	USD 1,643,104	Fannie Mae Pool 2% 1/1/2051	1,356,321	0.25
USD 400,692	Fannie Mae Pool 1.5% 1/10/2050	313,883	0.06	USD 232,085	Fannie Mae Pool 2% 1/2/2051	191,869	0.04
USD 348,656	Fannie Mae Pool 1.5% 1/11/2050	273,883	0.05	USD 206,945	Fannie Mae Pool 2% 1/3/2051	172,973	0.03
USD 469,070	Fannie Mae Pool 1.5% 1/3/2051	368,400	0.07	USD 115,015	Fannie Mae Pool 2% 1/3/2051	96,101	0.02
				USD 126,314	Fannie Mae Pool 2% 1/4/2051	105,781	0.02
				USD 177,912	Fannie Mae Pool 2% 1/4/2051	148,705	0.03
				USD 171,020	Fannie Mae Pool 2% 1/4/2051	142,946	0.03
				USD 63,354	Fannie Mae Pool 2% 1/4/2051	52,929	0.01
				USD 529,367	Fannie Mae Pool 2% 1/8/2051	435,900	0.08
				USD 868,506	Fannie Mae Pool 2% 1/8/2051	716,265	0.13
				USD 536,741	Fannie Mae Pool 2% 1/8/2051	446,938	0.08
				USD 347,790	Fannie Mae Pool 2% 1/11/2051	290,686	0.05
				USD 526,777	Fannie Mae Pool 2% 1/11/2051	437,454	0.08

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

[1010] BlackRock Global Funds (BGF)

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 100,594	Fannie Mae Pool 2% 1/11/2051	84,321	0.02	USD 59,700	Fannie Mae Pool 2.5% 1/10/2031	56,998	0.01
USD 105,306	Fannie Mae Pool 2% 1/11/2051	88,186	0.02	USD 31,048	Fannie Mae Pool 2.5% 1/11/2031	29,642	0.01
USD 184,572	Fannie Mae Pool 2% 1/11/2051	154,507	0.03	USD 6,520	Fannie Mae Pool 2.5% 1/11/2031	6,230	0.00
USD 350,095	Fannie Mae Pool 2% 1/11/2051	288,063	0.05	USD 3,575	Fannie Mae Pool 2.5% 1/11/2031	3,413	0.00
USD 156,733	Fannie Mae Pool 2% 1/12/2051	130,955	0.02	USD 5,272	Fannie Mae Pool 2.5% 1/11/2031	5,035	0.00
USD 239,902	Fannie Mae Pool 2% 1/12/2051	200,669	0.04	USD 1,221	Fannie Mae Pool 2.5% 1/11/2031	1,165	0.00
USD 359,705	Fannie Mae Pool 2% 1/12/2051	299,407	0.05	USD 2,919	Fannie Mae Pool 2.5% 1/11/2031	2,786	0.00
USD 365,655	Fannie Mae Pool 2% 1/12/2051	305,515	0.06	USD 5,510	Fannie Mae Pool 2.5% 1/2/2032	5,260	0.00
USD 63,938	Fannie Mae Pool 2% 1/12/2051	54,258	0.01	USD 22,984	Fannie Mae Pool 2.5% 1/3/2032	21,859	0.00
USD 335,012	Fannie Mae Pool 2% 1/1/2052	280,442	0.05	USD 124,251	Fannie Mae Pool 2.5% 1/8/2032	118,606	0.02
USD 255,925	Fannie Mae Pool 2% 1/1/2052	214,156	0.04	USD 219,301	Fannie Mae Pool 2.5% 1/2/2033	210,180	0.04
USD 285,435	Fannie Mae Pool 2% 1/1/2052	238,844	0.04	USD 217,473	Fannie Mae Pool 2.5% 1/10/2035	204,048	0.04
USD 410,961	Fannie Mae Pool 2% 1/1/2052	344,765	0.06	USD 208,747	Fannie Mae Pool 2.5% 1/10/2035	195,478	0.04
USD 168,331	Fannie Mae Pool 2% 1/2/2052	140,970	0.03	USD 472,008	Fannie Mae Pool 2.5% 1/11/2035	442,006	0.08
USD 386,132	Fannie Mae Pool 2% 1/2/2052	323,069	0.06	USD 616,892	Fannie Mae Pool 2.5% 1/12/2035	577,699	0.11
USD 861,689	Fannie Mae Pool 2% 1/2/2052	719,155	0.13	USD 702,276	Fannie Mae Pool 2.5% 1/12/2035	657,656	0.12
USD 197,680	Fannie Mae Pool 2% 1/2/2052	165,394	0.03	USD 245,480	Fannie Mae Pool 2.5% 1/7/2050	214,726	0.04
USD 324,238	Fannie Mae Pool 2% 1/2/2052	266,700	0.05	USD 421,398	Fannie Mae Pool 2.5% 1/7/2050	367,121	0.07
USD 177,938	Fannie Mae Pool 2% 1/3/2052	148,602	0.03	USD 415,983	Fannie Mae Pool 2.5% 1/7/2050	362,403	0.07
USD 327,560	Fannie Mae Pool 2% 1/3/2052	272,425	0.05	USD 428,279	Fannie Mae Pool 2.5% 1/7/2050	373,116	0.07
USD 123,537	Fannie Mae Pool 2% 1/3/2052	103,322	0.02	USD 489,920	Fannie Mae Pool 2.5% 1/8/2050	426,816	0.08
USD 6,405	Fannie Mae Pool 2.5% 1/9/2027	6,232	0.00	USD 405,420	Fannie Mae Pool 2.5% 1/8/2050	353,200	0.06
USD 9,142	Fannie Mae Pool 2.5% 1/9/2027	8,894	0.00	USD 282,472	Fannie Mae Pool 2.5% 1/11/2050	247,839	0.05
USD 2,970	Fannie Mae Pool 2.5% 1/2/2028	2,882	0.00	USD 74,846	Fannie Mae Pool 2.5% 1/11/2050	65,669	0.01
USD 5,946	Fannie Mae Pool 2.5% 1/4/2028	5,766	0.00	USD 688,254	Fannie Mae Pool 2.5% 1/9/2051	597,260	0.11
USD 18,926	Fannie Mae Pool 2.5% 1/8/2028	18,327	0.00	USD 205,459	Fannie Mae Pool 2.5% 1/11/2051	179,545	0.03
USD 2,137	Fannie Mae Pool 2.5% 1/2/2030	2,054	0.00	USD 4,055,416	Fannie Mae Pool 2.5% 1/11/2051	3,513,004	0.64
USD 2,622	Fannie Mae Pool 2.5% 1/2/2030	2,519	0.00	USD 444,449	Fannie Mae Pool 2.5% 1/1/2052	386,929	0.07
USD 7,502	Fannie Mae Pool 2.5% 1/2/2030	7,263	0.00	USD 533,821	Fannie Mae Pool 2.5% 1/1/2052	465,857	0.09
USD 18,984	Fannie Mae Pool 2.5% 1/3/2030	18,218	0.00	USD 813,403	Fannie Mae Pool 2.5% 1/1/2052	707,635	0.13
USD 15,180	Fannie Mae Pool 2.5% 1/4/2030	14,599	0.00	USD 249,408	Fannie Mae Pool 2.5% 1/1/2052	217,248	0.04
USD 7,584	Fannie Mae Pool 2.5% 1/5/2030	7,255	0.00	USD 221,501	Fannie Mae Pool 2.5% 1/1/2052	192,192	0.04
USD 18,275	Fannie Mae Pool 2.5% 1/7/2030	17,515	0.00	USD 420,062	Fannie Mae Pool 2.5% 1/1/2052	364,024	0.07
USD 3,320	Fannie Mae Pool 2.5% 1/7/2030	3,182	0.00	USD 603,590	Fannie Mae Pool 2.5% 1/1/2052	526,573	0.10
USD 9,458	Fannie Mae Pool 2.5% 1/7/2030	9,085	0.00	USD 122,702	Fannie Mae Pool 2.5% 1/2/2052	107,276	0.02
USD 15,469	Fannie Mae Pool 2.5% 1/8/2030	14,822	0.00	USD 444,931	Fannie Mae Pool 2.5% 1/2/2052	387,326	0.07
USD 31,428	Fannie Mae Pool 2.5% 1/8/2030	30,124	0.01	USD 82,248	Fannie Mae Pool 2.5% 1/2/2052	72,127	0.01
USD 18,919	Fannie Mae Pool 2.5% 1/8/2030	18,132	0.00	USD 7,214	Fannie Mae Pool 3% 1/4/2028	7,016	0.00
USD 23,042	Fannie Mae Pool 2.5% 1/8/2030	22,236	0.00	USD 8,490	Fannie Mae Pool 3% 1/5/2028	8,294	0.00
USD 25,302	Fannie Mae Pool 2.5% 1/9/2030	24,242	0.00	USD 18,689	Fannie Mae Pool 3% 1/10/2028	18,217	0.00
USD 30,812	Fannie Mae Pool 2.5% 1/9/2030	29,482	0.01	USD 19,452	Fannie Mae Pool 3% 1/4/2029	18,962	0.00
USD 1,836	Fannie Mae Pool 2.5% 1/11/2030	1,761	0.00	USD 21,942	Fannie Mae Pool 3% 1/5/2029	21,373	0.00
USD 25,656	Fannie Mae Pool 2.5% 1/11/2030	24,579	0.00	USD 32,488	Fannie Mae Pool 3% 1/6/2029	31,658	0.01
USD 23,314	Fannie Mae Pool 2.5% 1/11/2030	22,299	0.00	USD 19,665	Fannie Mae Pool 3% 1/9/2029	19,158	0.00
USD 29,917	Fannie Mae Pool 2.5% 1/11/2030	28,641	0.01	USD 27,975	Fannie Mae Pool 3% 1/10/2029	27,223	0.01
USD 22,854	Fannie Mae Pool 2.5% 1/11/2030	21,876	0.00	USD 137,250	Fannie Mae Pool 3% 1/1/2030	133,526	0.02
USD 11,426	Fannie Mae Pool 2.5% 1/3/2031	11,083	0.00	USD 30,576	Fannie Mae Pool 3% 1/3/2030	29,740	0.01
USD 32,048	Fannie Mae Pool 2.5% 1/6/2031	30,613	0.01	USD 25,219	Fannie Mae Pool 3% 1/4/2030	24,527	0.00
USD 22,473	Fannie Mae Pool 2.5% 1/7/2031	21,481	0.00	USD 13,262	Fannie Mae Pool 3% 1/5/2030	12,898	0.00
USD 2,970	Fannie Mae Pool 2.5% 1/8/2031	2,836	0.00	USD 20,754	Fannie Mae Pool 3% 1/7/2030	20,145	0.00
USD 16,248	Fannie Mae Pool 2.5% 1/10/2031	15,529	0.00	USD 5,607	Fannie Mae Pool 3% 1/7/2030	5,456	0.00
USD 37,891	Fannie Mae Pool 2.5% 1/10/2031	36,175	0.01	USD 27,850	Fannie Mae Pool 3% 1/7/2030	27,042	0.01
USD 17,689	Fannie Mae Pool 2.5% 1/10/2031	16,911	0.00	USD 4,105	Fannie Mae Pool 3% 1/7/2030	3,964	0.00

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 38,868	Fannie Mae Pool 3% 1/8/2030	37,727	0.01	USD 322,990	Fannie Mae Pool 3.5% 1/2/2045	306,623	0.06
USD 31,094	Fannie Mae Pool 3% 1/8/2030	30,196	0.01	USD 14,941	Fannie Mae Pool 3.5% 1/11/2046	14,054	0.00
USD 23,986	Fannie Mae Pool 3% 1/8/2030	23,293	0.00	USD 77,967	Fannie Mae Pool 3.5% 1/5/2047	73,498	0.01
USD 29,988	Fannie Mae Pool 3% 1/8/2030	29,115	0.01	USD 75,586	Fannie Mae Pool 3.5% 1/11/2047	71,097	0.01
USD 5,179	Fannie Mae Pool 3% 1/8/2030	5,037	0.00	USD 75,491	Fannie Mae Pool 3.5% 1/12/2047	70,799	0.01
USD 4,837	Fannie Mae Pool 3% 1/8/2030	4,679	0.00	USD 45,620	Fannie Mae Pool 3.5% 1/1/2048	42,911	0.01
USD 1,757	Fannie Mae Pool 3% 1/8/2030	1,710	0.00	USD 34,591	Fannie Mae Pool 3.5% 1/2/2048	32,536	0.01
USD 23,293	Fannie Mae Pool 3% 1/9/2030	22,613	0.00	USD 65,805	Fannie Mae Pool 3.5% 1/4/2048	62,362	0.01
USD 26,615	Fannie Mae Pool 3% 1/9/2030	25,844	0.01	USD 490,169	Fannie Mae Pool 3.5% 1/8/2050	461,514	0.08
USD 10,788	Fannie Mae Pool 3% 1/9/2030	10,477	0.00	USD 93,534	Fannie Mae Pool 3.5% 1/8/2050	87,368	0.02
USD 16,559	Fannie Mae Pool 3% 1/3/2031	16,077	0.00	USD 683,790	Fannie Mae Pool 3.5% 1/1/2051	638,873	0.12
USD 137,006	Fannie Mae Pool 3% 1/8/2031	132,871	0.02	USD 40,669	Fannie Mae Pool 4% 1/10/2033	40,710	0.01
USD 34,598	Fannie Mae Pool 3% 1/9/2031	33,589	0.01	USD 72,415	Fannie Mae Pool 4% 1/1/2036	71,418	0.01
USD 55,875	Fannie Mae Pool 3% 1/9/2032	54,235	0.01	USD 11,946	Fannie Mae Pool 4% 1/1/2041	11,706	0.00
USD 140,340	Fannie Mae Pool 3% 1/8/2035	134,412	0.02	USD 53,025	Fannie Mae Pool 4% 1/1/2042	51,885	0.01
USD 130,882	Fannie Mae Pool 3% 1/8/2035	125,069	0.02	USD 17,582	Fannie Mae Pool 4% 1/5/2042	17,138	0.00
USD 192,403	Fannie Mae Pool 3% 1/12/2035	183,866	0.03	USD 77,568	Fannie Mae Pool 4% 1/5/2042	75,805	0.01
USD 92,985	Fannie Mae Pool 3% 1/12/2035	88,844	0.02	USD 214,097	Fannie Mae Pool 4% 1/1/2044	210,018	0.04
USD 13,594	Fannie Mae Pool 3% 1/5/2036	13,017	0.00	USD 38,204	Fannie Mae Pool 4% 1/11/2046	36,965	0.01
USD 27,788	Fannie Mae Pool 3% 1/5/2036	26,551	0.01	USD 19,287	Fannie Mae Pool 4% 1/4/2047	18,672	0.00
USD 21,300	Fannie Mae Pool 3% 1/5/2036	20,397	0.00	USD 126,599	Fannie Mae Pool 4% 1/6/2047	122,658	0.02
USD 38,240	Fannie Mae Pool 3% 1/5/2036	36,699	0.01	USD 47,374	Fannie Mae Pool 4% 1/8/2047	45,770	0.01
USD 4,876	Fannie Mae Pool 3% 1/10/2036	4,607	0.00	USD 9,793	Fannie Mae Pool 4% 1/9/2047	9,429	0.00
USD 35,947	Fannie Mae Pool 3% 1/11/2036	34,008	0.01	USD 11,375	Fannie Mae Pool 4% 1/10/2047	10,978	0.00
USD 15,390	Fannie Mae Pool 3% 1/11/2036	14,557	0.00	USD 45,369	Fannie Mae Pool 4% 1/10/2047	43,632	0.01
USD 48,988	Fannie Mae Pool 3% 1/12/2036	46,360	0.01	USD 56,283	Fannie Mae Pool 4% 1/1/2048	54,318	0.01
USD 36,551	Fannie Mae Pool 3% 1/12/2036	34,593	0.01	USD 750,910	Fannie Mae Pool 4% 1/1/2048	725,374	0.13
USD 135,269	Fannie Mae Pool 3% 1/5/2043	124,418	0.02	USD 17,381	Fannie Mae Pool 4% 1/4/2048	16,776	0.00
USD 282,876	Fannie Mae Pool 3% 1/7/2043	260,166	0.05	USD 20,456	Fannie Mae Pool 4% 1/5/2048	19,647	0.00
USD 6,711	Fannie Mae Pool 3% 1/6/2046	6,137	0.00	USD 14,475	Fannie Mae Pool 4% 1/6/2048	13,907	0.00
USD 31,942	Fannie Mae Pool 3% 1/6/2046	29,236	0.01	USD 14,365	Fannie Mae Pool 4% 1/7/2048	13,864	0.00
USD 5,584	Fannie Mae Pool 3% 1/11/2046	5,111	0.00	USD 105,466	Fannie Mae Pool 4% 1/8/2048	101,802	0.02
USD 196,776	Fannie Mae Pool 3% 1/12/2046	180,110	0.03	USD 85,040	Fannie Mae Pool 4% 1/8/2048	82,502	0.02
USD 118,176	Fannie Mae Pool 3% 1/2/2047	108,154	0.02	USD 15,635	Fannie Mae Pool 4% 1/8/2048	15,193	0.00
USD 604,901	Fannie Mae Pool 3% 1/8/2050	547,148	0.10	USD 26,102	Fannie Mae Pool 4% 1/8/2048	25,220	0.01
USD 418,286	Fannie Mae Pool 3% 1/11/2051	374,821	0.07	USD 87,154	Fannie Mae Pool 4% 1/9/2048	84,017	0.02
USD 186,228	Fannie Mae Pool 3% 1/12/2051	167,983	0.03	USD 42,136	Fannie Mae Pool 4% 1/10/2048	40,678	0.01
USD 616,268	Fannie Mae Pool 3% 1/3/2052	555,368	0.10	USD 117,712	Fannie Mae Pool 4% 1/1/2049	114,184	0.02
USD 47,613	Fannie Mae Pool 3% 1/4/2052	43,047	0.01	USD 383,265	Fannie Mae Pool 4% 1/9/2049	367,668	0.07
USD 77,460	Fannie Mae Pool 3% 1/5/2052	69,667	0.01	USD 167,787	Fannie Mae Pool 4% 1/3/2050	161,549	0.03
USD 24,245	Fannie Mae Pool 3.5% 1/3/2029	23,859	0.00	USD 15,048	Fannie Mae Pool 4% 1/4/2050	14,519	0.00
USD 19,901	Fannie Mae Pool 3.5% 1/8/2030	19,564	0.00	USD 84,299	Fannie Mae Pool 4% 1/4/2050	81,299	0.02
USD 20,156	Fannie Mae Pool 3.5% 1/11/2032	19,785	0.00	USD 154,419	Fannie Mae Pool 4% 1/5/2050	148,184	0.03
USD 11,495	Fannie Mae Pool 3.5% 1/1/2033	11,265	0.00	USD 199,999	Fannie Mae Pool 4% 1/6/2050	192,508	0.04
USD 37,957	Fannie Mae Pool 3.5% 1/1/2042	36,041	0.01	USD 186,829	Fannie Mae Pool 4% 1/9/2050	181,443	0.03
USD 4,361	Fannie Mae Pool 3.5% 1/4/2042	4,139	0.00	USD 45,399	Fannie Mae Pool 4% 1/9/2050	43,518	0.01
USD 12,450	Fannie Mae Pool 3.5% 1/4/2042	11,818	0.00	USD 20,135	Fannie Mae Pool 4% 1/11/2050	19,416	0.00
USD 1,633	Fannie Mae Pool 3.5% 1/5/2042	1,551	0.00	USD 31,364	Fannie Mae Pool 4% 1/4/2052	30,239	0.01
USD 2,445	Fannie Mae Pool 3.5% 1/6/2042	2,321	0.00	USD 191,459	Fannie Mae Pool 4% 1/5/2052	184,776	0.03
USD 1,814	Fannie Mae Pool 3.5% 1/6/2042	1,722	0.00	USD 352	Fannie Mae Pool 4.5% 1/2/2025	351	0.00
USD 5,747	Fannie Mae Pool 3.5% 1/7/2042	5,455	0.00	USD 166	Fannie Mae Pool 4.5% 1/4/2025	165	0.00
USD 317,389	Fannie Mae Pool 3.5% 1/6/2044	301,306	0.06	USD 406	Fannie Mae Pool 4.5% 1/7/2025	405	0.00
USD 44,329	Fannie Mae Pool 3.5% 1/2/2045	42,082	0.01	USD 1,956	Fannie Mae Pool 4.5% 1/6/2026	1,952	0.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 14,152	Fannie Mae Pool 4.5% 1/7/2040	14,203	0.00	USD 84,672	Fannie Mae Pool 5.5% 1/5/2053	85,617	0.02
USD 15,186	Fannie Mae Pool 4.5% 1/7/2040	15,241	0.00	USD 395,553	Fannie Mae Pool 5.5% 1/5/2053	400,202	0.07
USD 15,954	Fannie Mae Pool 4.5% 1/3/2041	16,013	0.00	USD 334,769	Fannie Mae Pool 5.5% 1/5/2053	338,701	0.06
USD 6,008	Fannie Mae Pool 4.5% 1/7/2041	6,030	0.00	USD 291,337	Fannie Mae Pool 5.5% 1/6/2053	294,847	0.05
USD 21,380	Fannie Mae Pool 4.5% 1/9/2041	21,460	0.00	USD 2,283,467	Fannie Mae Pool 5.5% 1/6/2053	2,303,620	0.42
USD 42,477	Fannie Mae Pool 4.5% 1/9/2042	42,632	0.01	USD 16,750	Fannie Mae Pool 6% 1/2/2038	17,587	0.00
USD 25,270	Fannie Mae Pool 4.5% 1/9/2043	25,043	0.01	USD 7,840	Fannie Mae Pool 6% 1/3/2038	8,236	0.00
USD 19,481	Fannie Mae Pool 4.5% 1/10/2043	19,316	0.00	USD 20,795	Fannie Mae Pool 6% 1/5/2038	21,842	0.00
USD 197,675	Fannie Mae Pool 4.5% 1/11/2043	197,628	0.04	USD 5,938	Fannie Mae Pool 6% 1/10/2038	6,220	0.00
USD 176,581	Fannie Mae Pool 4.5% 1/6/2044	175,856	0.03	USD 4,714	Fannie Mae Pool 6% 1/10/2038	4,953	0.00
USD 273,019	Fannie Mae Pool 4.5% 1/12/2044	273,658	0.05	USD 13,518	Fannie Mae Pool 6% 1/10/2038	14,201	0.00
USD 82,319	Fannie Mae Pool 4.5% 1/7/2045	82,271	0.02	USD 8,667	Fannie Mae Pool 6% 1/12/2038	9,106	0.00
USD 26,569	Fannie Mae Pool 4.5% 1/9/2045	26,631	0.01	USD 146,825	Fannie Mae Pool 6% 1/7/2039	151,817	0.03
USD 118,574	Fannie Mae Pool 4.5% 1/11/2045	118,086	0.02	USD 33,168	Fannie Mae Pool 6% 1/4/2040	34,836	0.01
USD 19,046	Fannie Mae Pool 4.5% 1/11/2045	19,080	0.00	USD 4,309	Fannie Mae Pool 6% 1/9/2040	4,518	0.00
USD 2,315	Fannie Mae Pool 4.5% 1/11/2045	2,304	0.00	USD 8,160	Fannie Mae Pool 6% 1/6/2041	8,575	0.00
USD 44,088	Fannie Mae Pool 4.5% 1/12/2045	43,873	0.01	USD 39,086	Fannie Mae Pool 6% 1/11/2052	39,884	0.01
USD 259,979	Fannie Mae Pool 4.5% 1/7/2046	261,501	0.05	USD 293,702	Fannie Mae Pool 6% 1/1/2053	300,118	0.06
USD 18,020	Fannie Mae Pool 4.5% 1/10/2047	17,848	0.00	USD 132,345	Fannie Mae Pool 6% 1/4/2053	135,433	0.03
USD 69,862	Fannie Mae Pool 4.5% 1/11/2047	69,434	0.01	USD 46,373	Fannie Mae Pool 6% 1/5/2053	47,453	0.01
USD 91,093	Fannie Mae Pool 4.5% 1/11/2047	90,648	0.02	USD 273,454	Fannie Mae Pool 6% 1/5/2053	279,818	0.05
USD 160,329	Fannie Mae Pool 4.5% 1/1/2048	159,382	0.03	USD 102,670	Fannie Mae Pool 6% 1/5/2053	105,058	0.02
USD 68,474	Fannie Mae Pool 4.5% 1/4/2048	68,711	0.01	USD 397,818	Fannie Mae Pool 6% 1/7/2053	407,069	0.07
USD 207,302	Fannie Mae Pool 4.5% 1/5/2048	206,759	0.04	USD 1,011,277	Fannie Mae Pool 6% 1/8/2053	1,033,861	0.19
USD 660,445	Fannie Mae Pool 4.5% 1/5/2048	657,662	0.12	USD 96,019	Fannie Mae Pool 6% 1/1/2054	99,087	0.02
USD 28,787	Fannie Mae Pool 4.5% 1/7/2048	28,846	0.01	USD 107,713	Fannie Mae Pool 6% 1/1/2054	111,006	0.02
USD 125,719	Fannie Mae Pool 4.5% 1/8/2048	124,975	0.02	USD 109,053	Fannie Mae Pool 6% 1/1/2054	112,104	0.02
USD 99,565	Fannie Mae Pool 4.5% 1/11/2048	98,721	0.02	USD 58,258	Fannie Mae Pool 6% 1/1/2054	59,663	0.01
USD 853,627	Fannie Mae Pool 4.5% 1/2/2049	855,433	0.16	USD 56,331	Fannie Mae Pool 6.5% 1/5/2040	58,664	0.01
USD 778,078	Fannie Mae Pool 4.5% 1/5/2049	778,891	0.14	USD 415,201	Fannie Mae Pool 6.5% 1/8/2053	429,827	0.08
USD 63,480	Fannie Mae Pool 4.5% 1/7/2052	61,983	0.01	USD 106,388	Fannie Mae Pool 6.5% 1/9/2053	110,315	0.02
USD 120,075	Fannie Mae Pool 5% 1/2/2035	122,525	0.02	USD 262,240	Fannie Mae Pool 6.5% 1/10/2053	274,115	0.05
USD 7,516	Fannie Mae Pool 5% 1/9/2035	7,671	0.00	USD 284,396	Fannie Mae Pool 6.5% 1/10/2053	294,415	0.05
USD 116,532	Fannie Mae Pool 5% 1/7/2041	119,505	0.02	USD 110,194	Fannie Mae Pool 6.5% 1/1/2054	115,467	0.02
USD 211,748	Fannie Mae Pool 5% 1/12/2043	217,149	0.04	USD 630,182	Fannie Mae Pool 6.5% 1/2/2054	652,188	0.12
USD 13,435	Fannie Mae Pool 5% 1/8/2048	13,607	0.00	USD 635,476	Fannie Mae Pool 6.5% 1/6/2054	654,637	0.12
USD 18,317	Fannie Mae Pool 5% 1/9/2048	18,517	0.00	USD 596,355	Fannie Mae Pool 6.5% 1/9/2054	614,329	0.11
USD 30,110	Fannie Mae Pool 5% 1/9/2048	30,506	0.01	USD 64,763	Fannie Mae Pool 7.5% 1/12/2053	68,936	0.01
USD 128,594	Fannie Mae Pool 5% 1/5/2049	130,197	0.02	USD 70,672	Fannie Mae Pool 7.5% 1/12/2053	75,107	0.01
USD 100,273	Fannie Mae Pool 5% 1/7/2052	101,381	0.02	USD 23,062	Fannie Mae Pool 7.5% 1/1/2054	24,664	0.00
USD 121,627	Fannie Mae Pool 5% 1/7/2052	123,232	0.02	USD 180,467	FBR Securitization Trust 6.097% 25/11/2035	178,134	0.03
USD 153,128	Fannie Mae Pool 5% 1/7/2052	153,679	0.03	USD 41,847	First Franklin Mortgage Loan Trust 2004-FFH3 6.442% 25/10/2034	38,733	0.01
USD 50,497	Fannie Mae Pool 5% 1/1/2053	50,330	0.01	USD 77,651	First Franklin Mortgage Loan Trust 2006-FF13 5.632% 25/10/2036	50,763	0.01
USD 302,853	Fannie Mae Pool 5% 1/1/2053	301,677	0.06	USD 45,496	First Franklin Mortgage Loan Trust 2006-FF13 5.712% 25/10/2036	30,106	0.01
USD 386,480	Fannie Mae Pool 5% 1/4/2053	386,413	0.07	USD 449,578	First Franklin Mortgage Loan Trust 2006-FF16 5.672% 25/12/2036	186,104	0.03
USD 71,944	Fannie Mae Pool 5.5% 1/2/2035	73,519	0.01				
USD 127,896	Fannie Mae Pool 5.5% 1/9/2036	130,651	0.02				
USD 68,439	Fannie Mae Pool 5.5% 1/8/2037	70,333	0.01				
USD 70,796	Fannie Mae Pool 5.5% 1/9/2039	72,588	0.01				
USD 7,144	Fannie Mae Pool 5.5% 1/4/2041	7,324	0.00				
USD 114,420	Fannie Mae Pool 5.5% 1/1/2053	115,701	0.02				
USD 84,290	Fannie Mae Pool 5.5% 1/1/2053	85,279	0.02				
USD 83,367	Fannie Mae Pool 5.5% 1/5/2053	84,346	0.02				

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 168,568	First Franklin Mortgage Loan Trust 2006-FF17 5.542% 25/12/2036	142,484	0.03	USD 10,547	Freddie Mac Gold Pool 3% 1/9/2027	10,335	0.00
USD 124,893	First Franklin Mortgage Loan Trust 2006-FFH1 5.992% 25/1/2036	114,658	0.02	USD 6,378	Freddie Mac Gold Pool 3% 1/7/2028	6,240	0.00
USD 296,275	First Franklin Mortgage Loan Trust Series 2007-FF2 5.672% 25/3/2037	159,381	0.03	USD 9,629	Freddie Mac Gold Pool 3% 1/1/2030	9,377	0.00
USD 885	First Horizon Alternative Mortgage Trust 2005-AA12 5.622% 25/2/2036	570	0.00	USD 11,781	Freddie Mac Gold Pool 3% 1/1/2030	11,469	0.00
USD 672,350	First Horizon Alternative Mortgage Trust 2006-AA7 5.436% 25/1/2037	538,752	0.10	USD 38,652	Freddie Mac Gold Pool 3% 1/5/2030	37,602	0.01
USD 336,000	FirstEnergy 3.4% 1/3/2050	240,717	0.04	USD 77,245	Freddie Mac Gold Pool 3% 1/6/2030	75,196	0.01
USD 394,000	FirstEnergy 3.9% 15/7/2027	387,117	0.07	USD 38,587	Freddie Mac Gold Pool 3% 1/7/2030	37,491	0.01
USD 165,000	FirstEnergy 4.85% 15/7/2047	147,826	0.03	USD 5,542	Freddie Mac Gold Pool 3% 1/7/2030	5,405	0.00
USD 506,000	FirstEnergy Transmission 4.55% 1/4/2049	442,963	0.08	USD 5,164	Freddie Mac Gold Pool 3% 1/8/2030	5,027	0.00
USD 254,624	Flagstar Mortgage Trust 2018-6RR 4.931% 25/10/2048	244,461	0.04	USD 8,929	Freddie Mac Gold Pool 3% 1/8/2030	8,677	0.00
USD 280,000	Florida Power & Light 2.875% 4/12/2051	190,123	0.03	USD 8,302	Freddie Mac Gold Pool 3% 1/10/2032	8,023	0.00
USD 490,000	Florida Power & Light 3.15% 1/10/2049	356,521	0.07	USD 11,731	Freddie Mac Gold Pool 3% 1/11/2032	11,328	0.00
USD 62,000	Florida Power & Light 3.95% 1/3/2048	52,035	0.01	USD 8,659	Freddie Mac Gold Pool 3% 1/12/2032	8,370	0.00
USD 60,000	Florida Power & Light 3.99% 1/3/2049	50,538	0.01	USD 22,926	Freddie Mac Gold Pool 3% 1/1/2043	21,111	0.00
USD 313,000	Ford Motor Credit 6.125% 8/3/2034	318,235	0.06	USD 48,860	Freddie Mac Gold Pool 3% 1/3/2043	44,990	0.01
USD 20,633	Freddie Mac Gold Pool 2.5% 1/1/2029	20,014	0.00	USD 15,002	Freddie Mac Gold Pool 3% 1/3/2043	13,815	0.00
USD 19,790	Freddie Mac Gold Pool 2.5% 1/3/2030	19,022	0.00	USD 151,586	Freddie Mac Gold Pool 3% 1/8/2043	139,798	0.03
USD 20,411	Freddie Mac Gold Pool 2.5% 1/5/2030	19,608	0.00	USD 220,746	Freddie Mac Gold Pool 3% 1/12/2046	202,295	0.04
USD 34,845	Freddie Mac Gold Pool 2.5% 1/5/2030	33,464	0.01	USD 51,561	Freddie Mac Gold Pool 3% 1/12/2046	47,090	0.01
USD 6,484	Freddie Mac Gold Pool 2.5% 1/7/2030	6,224	0.00	USD 25,725	Freddie Mac Gold Pool 3% 1/12/2046	23,575	0.00
USD 8,323	Freddie Mac Gold Pool 2.5% 1/7/2030	7,989	0.00	USD 29,149	Freddie Mac Gold Pool 3% 1/12/2046	26,712	0.01
USD 1,989	Freddie Mac Gold Pool 2.5% 1/7/2030	1,911	0.00	USD 13,235	Freddie Mac Gold Pool 3% 1/12/2046	12,129	0.00
USD 2,597	Freddie Mac Gold Pool 2.5% 1/7/2030	2,500	0.00	USD 5,101	Freddie Mac Gold Pool 3.5% 1/2/2031	4,993	0.00
USD 38,261	Freddie Mac Gold Pool 2.5% 1/8/2030	36,715	0.01	USD 66,152	Freddie Mac Gold Pool 3.5% 1/4/2031	65,081	0.01
USD 31,291	Freddie Mac Gold Pool 2.5% 1/8/2030	30,011	0.01	USD 2,321	Freddie Mac Gold Pool 3.5% 1/4/2031	2,275	0.00
USD 30,910	Freddie Mac Gold Pool 2.5% 1/9/2030	29,621	0.01	USD 183,161	Freddie Mac Gold Pool 3.5% 1/4/2032	180,163	0.03
USD 58,475	Freddie Mac Gold Pool 2.5% 1/9/2030	56,086	0.01	USD 38,872	Freddie Mac Gold Pool 3.5% 1/4/2042	36,944	0.01
USD 956	Freddie Mac Gold Pool 2.5% 1/2/2031	912	0.00	USD 3,858	Freddie Mac Gold Pool 3.5% 1/5/2042	3,667	0.00
USD 83,069	Freddie Mac Gold Pool 2.5% 1/4/2031	79,574	0.01	USD 1,373	Freddie Mac Gold Pool 3.5% 1/5/2042	1,305	0.00
				USD 21,183	Freddie Mac Gold Pool 3.5% 1/8/2042	20,176	0.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 12,081	Freddie Mac Gold Pool 3.5% 1/8/2042	11,481	0.00	USD 103,752	Freddie Mac Gold Pool 4.5% 1/7/2047	103,363	0.02
USD 4,355	Freddie Mac Gold Pool 3.5% 1/10/2042	4,141	0.00	USD 52,908	Freddie Mac Gold Pool 4.5% 1/7/2047	52,709	0.01
USD 14,871	Freddie Mac Gold Pool 3.5% 1/6/2043	14,132	0.00	USD 434,219	Freddie Mac Gold Pool 4.5% 1/7/2048	432,588	0.08
USD 19,907	Freddie Mac Gold Pool 3.5% 1/6/2043	18,960	0.00	USD 654,468	Freddie Mac Gold Pool 4.5% 1/8/2048	651,452	0.12
USD 8,354	Freddie Mac Gold Pool 3.5% 1/7/2043	7,957	0.00	USD 146,162	Freddie Mac Gold Pool 4.5% 1/8/2048	145,357	0.03
USD 9,464	Freddie Mac Gold Pool 3.5% 1/1/2044	9,014	0.00	USD 81,737	Freddie Mac Gold Pool 4.5% 1/4/2049	81,127	0.02
USD 8,649	Freddie Mac Gold Pool 3.5% 1/9/2044	8,238	0.00	USD 11,530	Freddie Mac Gold Pool 5% 1/10/2041	11,831	0.00
USD 9,945	Freddie Mac Gold Pool 3.5% 1/9/2045	9,373	0.00	USD 146,942	Freddie Mac Gold Pool 5% 1/11/2041	150,982	0.03
USD 79,271	Freddie Mac Gold Pool 3.5% 1/3/2047	74,999	0.01	USD 25,882	Freddie Mac Gold Pool 5% 1/11/2048	26,272	0.01
USD 114,612	Freddie Mac Gold Pool 3.5% 1/10/2047	108,725	0.02	USD 99,945	Freddie Mac Gold Pool 5.5% 1/7/2038	102,561	0.02
USD 127,802	Freddie Mac Gold Pool 3.5% 1/12/2047	121,238	0.02	USD 57,215	Freddie Mac Gold Pool 5.5% 1/6/2041	58,758	0.01
USD 16,098	Freddie Mac Gold Pool 3.5% 1/1/2048	15,120	0.00	USD 10	Freddie Mac Gold Pool 6% 1/1/2034	10	0.00
USD 28,330	Freddie Mac Gold Pool 3.5% 1/1/2048	26,766	0.01	USD 39,168	Freddie Mac Gold Pool 6% 1/6/2035	40,333	0.01
USD 10,452	Freddie Mac Gold Pool 4% 1/8/2040	10,250	0.00	USD 3,067,116	Freddie Mac Multifamily Structured Pass Through Certificates 0.939% 25/5/2029	85,103	0.02
USD 110,229	Freddie Mac Gold Pool 4% 1/9/2040	108,107	0.02	USD 2,521,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/6/2029	96,557	0.02
USD 17,095	Freddie Mac Gold Pool 4% 1/9/2040	16,766	0.00	USD 686,122	Freddie Mac Multifamily Structured Pass Through Certificates 1.115% 25/10/2030	33,596	0.01
USD 676	Freddie Mac Gold Pool 4% 1/4/2041	663	0.00	USD 320,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.467% 25/12/2029	15,438	0.00
USD 14,942	Freddie Mac Gold Pool 4% 1/4/2044	14,645	0.00	USD 1,060,000	Freddie Mac Multifamily Structured Pass Through Certificates 4.543% 25/7/2029	1,078,159	0.20
USD 16,204	Freddie Mac Gold Pool 4% 1/7/2044	15,872	0.00	USD 54,941	Freddie Mac Pool 1.5% 1/4/2036	49,010	0.01
USD 52,826	Freddie Mac Gold Pool 4% 1/9/2045	51,960	0.01	USD 394,535	Freddie Mac Pool 1.5% 1/4/2036	353,155	0.06
USD 11,332	Freddie Mac Gold Pool 4% 1/12/2045	11,146	0.00	USD 74,984	Freddie Mac Pool 1.5% 1/5/2036	66,750	0.01
USD 10,268	Freddie Mac Gold Pool 4% 1/12/2045	10,032	0.00	USD 151,152	Freddie Mac Pool 1.5% 1/8/2050	119,077	0.02
USD 22,181	Freddie Mac Gold Pool 4.5% 1/2/2039	22,241	0.00	USD 384,771	Freddie Mac Pool 1.5% 1/10/2050	302,481	0.06
USD 10,377	Freddie Mac Gold Pool 4.5% 1/12/2039	10,427	0.00	USD 125,267	Freddie Mac Pool 2% 1/9/2035	114,425	0.02
USD 23,590	Freddie Mac Gold Pool 4.5% 1/5/2041	23,705	0.00	USD 262,148	Freddie Mac Pool 2% 1/1/2036	239,642	0.04
USD 27,680	Freddie Mac Gold Pool 4.5% 1/5/2041	27,801	0.01	USD 193,503	Freddie Mac Pool 2% 1/2/2036	176,710	0.03
USD 9,535	Freddie Mac Gold Pool 4.5% 1/11/2043	9,500	0.00	USD 133,778	Freddie Mac Pool 2% 1/2/2036	122,560	0.02
USD 60,753	Freddie Mac Gold Pool 4.5% 1/12/2043	60,811	0.01	USD 49,992	Freddie Mac Pool 2% 1/3/2036	45,590	0.01
USD 138,342	Freddie Mac Gold Pool 4.5% 1/4/2047	138,527	0.03	USD 296,056	Freddie Mac Pool 2% 1/5/2036	271,219	0.05
USD 51,373	Freddie Mac Gold Pool 4.5% 1/5/2047	51,180	0.01	USD 307,067	Freddie Mac Pool 2% 1/6/2036	280,311	0.05
				USD 131,184	Freddie Mac Pool 2% 1/7/2036	120,086	0.02
				USD 92,672	Freddie Mac Pool 2% 1/4/2037	84,623	0.02
				USD 77,240	Freddie Mac Pool 2% 1/2/2042	66,876	0.01
				USD 252,405	Freddie Mac Pool 2% 1/3/2042	218,485	0.04
				USD 80,947	Freddie Mac Pool 2% 1/4/2042	69,588	0.01

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 62,399	Freddie Mac Pool 2% 1/8/2050	52,018	0.01	USD 463,908	Freddie Mac Pool 3.5% 1/1/2048	438,945	0.08
USD 54,879	Freddie Mac Pool 2% 1/9/2050	45,450	0.01	USD 183,654	Freddie Mac Pool 3.5% 1/6/2048	173,222	0.03
USD 116,014	Freddie Mac Pool 2% 1/11/2050	97,065	0.02	USD 884,601	Freddie Mac Pool 3.5% 1/8/2049	839,738	0.15
USD 2,106,588	Freddie Mac Pool 2% 1/2/2051	1,738,010	0.32	USD 124,934	Freddie Mac Pool 3.5% 1/1/2050	116,868	0.02
USD 619,155	Freddie Mac Pool 2% 1/3/2051	509,862	0.09	USD 320,995	Freddie Mac Pool 3.5% 1/6/2050	300,303	0.06
USD 276,523	Freddie Mac Pool 2% 1/4/2051	231,384	0.04	USD 439,044	Freddie Mac Pool 3.5% 1/8/2050	410,470	0.08
USD 209,123	Freddie Mac Pool 2% 1/5/2051	174,794	0.03	USD 34,877	Freddie Mac Pool 4% 1/1/2045	34,098	0.01
USD 796,969	Freddie Mac Pool 2% 1/7/2051	671,851	0.12	USD 129,622	Freddie Mac Pool 4% 1/7/2047	125,903	0.02
USD 47,195	Freddie Mac Pool 2% 1/9/2051	39,446	0.01	USD 322,318	Freddie Mac Pool 4% 1/4/2048	310,279	0.06
USD 235,670	Freddie Mac Pool 2% 1/9/2051	196,217	0.04	USD 302,304	Freddie Mac Pool 4% 1/4/2048	296,596	0.05
USD 808,432	Freddie Mac Pool 2% 1/10/2051	671,988	0.12	USD 13,572	Freddie Mac Pool 4% 1/4/2048	13,110	0.00
USD 92,931	Freddie Mac Pool 2% 1/12/2051	77,620	0.01	USD 273,646	Freddie Mac Pool 4% 1/8/2048	267,149	0.05
USD 202,157	Freddie Mac Pool 2% 1/12/2051	168,908	0.03	USD 18,551	Freddie Mac Pool 4% 1/5/2049	17,904	0.00
USD 245,849	Freddie Mac Pool 2% 1/12/2051	205,879	0.04	USD 524,839	Freddie Mac Pool 4% 1/3/2050	506,961	0.09
USD 38,793	Freddie Mac Pool 2% 1/12/2051	32,798	0.01	USD 547,158	Freddie Mac Pool 4% 1/6/2050	527,934	0.10
USD 582,486	Freddie Mac Pool 2% 1/1/2052	487,724	0.09	USD 60,182	Freddie Mac Pool 4.5% 1/7/2052	58,772	0.01
USD 424,631	Freddie Mac Pool 2% 1/1/2052	356,234	0.07	USD 356,449	Freddie Mac Pool 4.5% 1/7/2052	348,091	0.06
USD 1,732,028	Freddie Mac Pool 2% 1/1/2052	1,447,468	0.26	USD 115,767	Freddie Mac Pool 4.5% 1/8/2052	112,993	0.02
USD 242,719	Freddie Mac Pool 2% 1/1/2052	203,153	0.04	USD 11,102	Freddie Mac Pool 5% 1/6/2052	11,147	0.00
USD 81,939	Freddie Mac Pool 2% 1/2/2052	67,498	0.01	USD 171,334	Freddie Mac Pool 5% 1/7/2052	173,174	0.03
USD 66,579	Freddie Mac Pool 2.5% 1/7/2050	57,902	0.01	USD 440,272	Freddie Mac Pool 5% 1/8/2052	441,898	0.08
USD 448,781	Freddie Mac Pool 2.5% 1/2/2051	392,292	0.07	USD 15,954	Freddie Mac Pool 5% 1/9/2052	16,013	0.00
USD 339,141	Freddie Mac Pool 2.5% 1/5/2051	298,498	0.05	USD 51,116	Freddie Mac Pool 5% 1/10/2052	51,234	0.01
USD 1,932,292	Freddie Mac Pool 2.5% 1/5/2051	1,687,619	0.31	USD 83,803	Freddie Mac Pool 5% 1/11/2052	83,534	0.02
USD 1,563,414	Freddie Mac Pool 2.5% 1/11/2051	1,361,023	0.25	USD 173,657	Freddie Mac Pool 5% 1/12/2052	173,081	0.03
USD 331,245	Freddie Mac Pool 2.5% 1/11/2051	289,055	0.05	USD 89,979	Freddie Mac Pool 5% 1/12/2052	89,681	0.02
USD 1,045,339	Freddie Mac Pool 2.5% 1/12/2051	911,899	0.17	USD 106,498	Freddie Mac Pool 5% 1/12/2052	106,186	0.02
USD 1,025,243	Freddie Mac Pool 2.5% 1/1/2052	887,776	0.16	USD 110,390	Freddie Mac Pool 5% 1/1/2053	110,035	0.02
USD 1,257,554	Freddie Mac Pool 2.5% 1/1/2052	1,092,766	0.20	USD 41,695	Freddie Mac Pool 5% 1/2/2053	41,549	0.01
USD 15,376	Freddie Mac Pool 3% 1/9/2037	14,474	0.00	USD 131,779	Freddie Mac Pool 5.5% 1/1/2053	133,340	0.02
USD 301,970	Freddie Mac Pool 3% 1/6/2038	285,295	0.05	USD 44,546	Freddie Mac Pool 5.5% 1/1/2053	45,069	0.01
USD 651,214	Freddie Mac Pool 3% 1/6/2044	599,051	0.11	USD 318,992	Freddie Mac Pool 5.5% 1/3/2053	322,741	0.06
USD 128,499	Freddie Mac Pool 3% 1/2/2047	117,627	0.02	USD 353,660	Freddie Mac Pool 5.5% 1/5/2053	357,811	0.07
USD 5,025	Freddie Mac Pool 3% 1/7/2050	4,582	0.00	USD 394,753	Freddie Mac Pool 5.5% 1/5/2053	399,392	0.07
USD 42,230	Freddie Mac Pool 3% 1/7/2050	38,509	0.01	USD 66,127	Freddie Mac Pool 5.5% 1/8/2053	66,739	0.01
USD 11,189	Freddie Mac Pool 3% 1/7/2050	10,226	0.00	USD 35,228	Freddie Mac Pool 6% 1/11/2052	36,045	0.01
USD 5,415	Freddie Mac Pool 3% 1/7/2050	4,939	0.00	USD 211,278	Freddie Mac Pool 6% 1/1/2053	215,766	0.04
USD 613,866	Freddie Mac Pool 3% 1/8/2050	557,670	0.10	USD 116,539	Freddie Mac Pool 6% 1/2/2053	118,993	0.02
USD 195,153	Freddie Mac Pool 3% 1/8/2050	176,358	0.03	USD 70,674	Freddie Mac Pool 6% 1/3/2053	72,242	0.01
USD 796,984	Freddie Mac Pool 3% 1/8/2050	721,698	0.13	USD 128,476	Freddie Mac Pool 6% 1/4/2053	131,363	0.02
USD 32,460	Freddie Mac Pool 3% 1/8/2050	29,608	0.01	USD 328,266	Freddie Mac Pool 6% 1/5/2053	335,508	0.06
USD 274,754	Freddie Mac Pool 3% 1/9/2050	250,673	0.05	USD 126,130	Freddie Mac Pool 6% 1/5/2053	128,996	0.02
USD 66,285	Freddie Mac Pool 3% 1/7/2051	60,068	0.01	USD 252,614	Freddie Mac Pool 6% 1/6/2053	258,498	0.05
USD 95,864	Freddie Mac Pool 3% 1/10/2051	86,247	0.02	USD 444,732	Freddie Mac Pool 6% 1/11/2053	457,328	0.08
USD 48,840	Freddie Mac Pool 3% 1/2/2052	44,347	0.01	USD 45,489	Freddie Mac Pool 6.5% 1/10/2053	47,549	0.01
USD 1,199,926	Freddie Mac Pool 3% 1/3/2052	1,084,998	0.20	USD 131,239	Freddie Mac Pool 6.5% 1/11/2053	135,862	0.03
USD 1,578,079	Freddie Mac Pool 3% 1/8/2052	1,422,920	0.26	USD 568,618	Freddie Mac Pool 6.5% 1/12/2053	594,369	0.11
USD 114,852	Freddie Mac Pool 3.5% 1/1/2034	111,596	0.02	USD 92,682	Freddie Mac Pool 6.5% 1/1/2054	96,768	0.02
USD 420,440	Freddie Mac Pool 3.5% 1/5/2035	410,330	0.08	USD 762,095	Freddie Mac Pool 6.5% 1/7/2054	785,495	0.14
USD 13,849	Freddie Mac Pool 3.5% 1/9/2044	12,963	0.00	USD 270,482	Freddie Mac Pool 6.5% 1/9/2054	278,547	0.05
USD 278,207	Freddie Mac Pool 3.5% 1/3/2046	264,107	0.05	USD 36,854	Freddie Mac Pool 7.5% 1/12/2053	39,330	0.01
USD 102,324	Freddie Mac Pool 3.5% 1/9/2046	96,565	0.02	USD 39,987	Freddie Mac Pool 7.5% 1/1/2054	42,626	0.01
USD 45,714	Freddie Mac Pool 3.5% 1/1/2048	42,999	0.01				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 170,845	Freddie Mac REMICS 3.5% 25/3/2051	32,172	0.01	USD 168,658	Ginnie Mae II Pool 2% 20/11/2050	142,627	0.03
USD 129,506	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	19,152	0.00	USD 1,713,524	Ginnie Mae II Pool 2% 20/1/2051	1,447,849	0.26
USD 100,000	FREMF 2017-KGS1 Mortgage Trust 3.715% 25/10/2027	92,220	0.02	USD 90,175	Ginnie Mae II Pool 2% 20/2/2051	76,159	0.01
USD 7,566,220	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	24,372	0.00	USD 888,188	Ginnie Mae II Pool 2.5% 20/4/2051	779,594	0.14
USD 916,000	FS Rialto 2022-FL6 Issuer 7.922% 17/8/2037	920,493	0.17	USD 673,268	Ginnie Mae II Pool 2.5% 20/10/2051	590,541	0.11
USD 210,000	Gartner 3.625% 15/6/2029	198,428	0.04	USD 463,884	Ginnie Mae II Pool 2.5% 20/12/2051	407,057	0.07
USD 2,207,000	Gartner 4.5% 1/7/2028	2,168,882	0.40	USD 773,357	Ginnie Mae II Pool 2.5% 20/5/2052	678,332	0.12
USD 53,000	GATX 6.05% 5/6/2054	56,075	0.01	USD 650,672	Ginnie Mae II Pool 2.5% 20/6/2052	570,722	0.10
USD 133,000	General Motors Financial 1.5% 10/6/2026	125,745	0.02	USD 491,457	Ginnie Mae II Pool 2.5% 20/7/2052	431,415	0.08
USD 146,000	General Motors Financial 5.6% 18/6/2031	149,917	0.03	USD 73,482	Ginnie Mae II Pool 2.5% 20/12/2052	64,475	0.01
USD 191,000	General Motors Financial 5.95% 4/4/2034	198,562	0.04	USD 235,291	Ginnie Mae II Pool 2.5% 20/1/2053	206,463	0.04
USD 197,000	Georgia Power 4.95% 17/5/2033	199,919	0.04	USD 347,350	Ginnie Mae II Pool 3% 20/1/2051	316,218	0.06
USD 43,000	Gilead Sciences 1.65% 1/10/2030	36,692	0.01	USD 789,530	Ginnie Mae II Pool 3% 20/6/2051	716,400	0.13
USD 128,000	Gilead Sciences 4% 1/9/2036	118,261	0.02	USD 1,827,168	Ginnie Mae II Pool 3% 20/8/2051	1,657,529	0.30
USD 268,000	Gilead Sciences 4.5% 1/2/2045*	242,694	0.04	USD 258,255	Ginnie Mae II Pool 3% 20/12/2051	234,264	0.04
USD 202,000	Gilead Sciences 4.75% 1/3/2046	188,941	0.03	USD 132,400	Ginnie Mae II Pool 3% 20/1/2052	120,107	0.02
USD 60,177	Ginnie Mae I Pool 3% 15/2/2045	56,021	0.01	USD 79,071	Ginnie Mae II Pool 3.5% 20/4/2043	75,348	0.01
USD 15,871	Ginnie Mae I Pool 3.5% 15/1/2042	15,193	0.00	USD 53,884	Ginnie Mae II Pool 3.5% 20/5/2043	51,349	0.01
USD 27,823	Ginnie Mae I Pool 3.5% 15/5/2042	26,659	0.01	USD 177,199	Ginnie Mae II Pool 3.5% 20/2/2044	168,673	0.03
USD 7,585	Ginnie Mae I Pool 3.5% 15/11/2042	7,244	0.00	USD 21,430	Ginnie Mae II Pool 3.5% 20/5/2045	20,324	0.00
USD 24,874	Ginnie Mae I Pool 3.5% 15/12/2042	23,757	0.00	USD 385,886	Ginnie Mae II Pool 3.5% 20/3/2046	365,503	0.07
USD 24,051	Ginnie Mae I Pool 3.5% 15/12/2042	23,060	0.00	USD 1,190,574	Ginnie Mae II Pool 3.5% 20/4/2046	1,127,158	0.21
USD 16,445	Ginnie Mae I Pool 3.5% 15/1/2043	15,751	0.00	USD 39,993	Ginnie Mae II Pool 3.5% 20/5/2046	37,856	0.01
USD 17,234	Ginnie Mae I Pool 3.5% 15/2/2043	16,476	0.00	USD 513,774	Ginnie Mae II Pool 3.5% 20/6/2046	485,921	0.09
USD 22,192	Ginnie Mae I Pool 3.5% 15/4/2043	21,194	0.00	USD 86,829	Ginnie Mae II Pool 3.5% 20/7/2046	82,141	0.02
USD 23,828	Ginnie Mae I Pool 3.5% 15/4/2043	22,757	0.00	USD 372,981	Ginnie Mae II Pool 3.5% 20/9/2046	352,548	0.06
USD 17,754	Ginnie Mae I Pool 3.5% 15/4/2043	16,956	0.00	USD 13,742	Ginnie Mae II Pool 3.5% 20/10/2046	13,018	0.00
USD 32,507	Ginnie Mae I Pool 3.5% 15/5/2043	31,046	0.01	USD 16,263	Ginnie Mae II Pool 3.5% 20/10/2046	15,384	0.00
USD 6,528	Ginnie Mae I Pool 3.5% 15/5/2043	6,234	0.00	USD 12,462	Ginnie Mae II Pool 3.5% 20/10/2046	11,771	0.00
USD 22,633	Ginnie Mae I Pool 3.5% 15/5/2043	21,616	0.00	USD 32,123	Ginnie Mae II Pool 3.5% 20/10/2046	30,297	0.01
USD 26,983	Ginnie Mae I Pool 3.5% 15/5/2043	25,770	0.01	USD 20,502	Ginnie Mae II Pool 3.5% 20/10/2046	19,322	0.00
USD 19,246	Ginnie Mae I Pool 3.5% 15/6/2043	18,381	0.00	USD 1,716	Ginnie Mae II Pool 4% 20/4/2039	1,689	0.00
USD 55,193	Ginnie Mae I Pool 3.5% 15/7/2043	52,868	0.01	USD 4,591	Ginnie Mae II Pool 4% 20/7/2039	4,518	0.00
USD 16,844	Ginnie Mae I Pool 3.5% 15/7/2043	16,150	0.00	USD 1,319	Ginnie Mae II Pool 4% 20/9/2040	1,298	0.00
USD 27,322	Ginnie Mae I Pool 4% 15/3/2041	26,751	0.01	USD 32,220	Ginnie Mae II Pool 4% 20/10/2040	31,700	0.01
USD 23,405	Ginnie Mae I Pool 4.5% 15/3/2047	23,257	0.00				
USD 29,445	Ginnie Mae I Pool 4.5% 15/4/2047	29,260	0.01				
USD 18,948	Ginnie Mae I Pool 4.5% 15/4/2047	18,858	0.00				
USD 17,271	Ginnie Mae I Pool 4.5% 15/5/2047	17,241	0.00				
USD 13,385	Ginnie Mae I Pool 5% 15/12/2038	13,775	0.00				
USD 17,509	Ginnie Mae I Pool 5% 15/7/2039	17,957	0.00				
USD 6,325	Ginnie Mae I Pool 5% 15/7/2039	6,422	0.00				
USD 31,433	Ginnie Mae I Pool 5% 15/12/2040	32,247	0.01				
USD 1,301,482	Ginnie Mae II Pool 2% 20/8/2050	1,101,185	0.20				

*All or a portion of this security represents a security on loan.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 130,769	Ginnie Mae II Pool 4% 20/11/2040	128,678	0.02	USD 305,000	Goldman Sachs 1.431% 9/3/2027	289,547	0.05
USD 29,415	Ginnie Mae II Pool 4% 20/12/2040	28,941	0.01	USD 167,000	Goldman Sachs 1.542% 10/9/2027	156,847	0.03
USD 25,418	Ginnie Mae II Pool 4% 20/1/2041	25,008	0.00	USD 60,000	Goldman Sachs 1.948% 21/10/2027	56,696	0.01
USD 3,615	Ginnie Mae II Pool 4% 20/10/2046	3,480	0.00	USD 202,000	Goldman Sachs 2.615% 22/4/2032	176,282	0.03
USD 301,422	Ginnie Mae II Pool 4% 20/3/2047	293,170	0.05	USD 337,000	Goldman Sachs 2.64% 24/2/2028	321,772	0.06
USD 69,160	Ginnie Mae II Pool 4% 20/5/2047	66,854	0.01	USD 1,532,000	Goldman Sachs 2.65% 21/10/2032	1,326,495	0.24
USD 107,743	Ginnie Mae II Pool 4% 20/6/2047	104,283	0.02	USD 165,000	Goldman Sachs 2.908% 21/7/2042	122,737	0.02
USD 128,129	Ginnie Mae II Pool 4% 20/11/2047	124,499	0.02	USD 280,000	Goldman Sachs 3.102% 24/2/2033	248,497	0.05
USD 63,316	Ginnie Mae II Pool 4% 20/12/2047	61,424	0.01	USD 69,000	Goldman Sachs 3.21% 22/4/2042	53,865	0.01
USD 51,627	Ginnie Mae II Pool 4% 20/5/2050	49,857	0.01	USD 229,000	Goldman Sachs 3.691% 5/6/2028	223,647	0.04
USD 658,420	Ginnie Mae II Pool 4% 20/12/2052	630,913	0.12	USD 521,000	Goldman Sachs 3.8% 15/3/2030	503,230	0.09
USD 3,017	Ginnie Mae II Pool 4.5% 20/12/2039	3,035	0.00	USD 2,105,000	Goldman Sachs 5.049% 23/7/2030	2,140,505	0.39
USD 3,646	Ginnie Mae II Pool 4.5% 20/1/2040	3,668	0.00	USD 1,453,000	Goldman Sachs 5.33% 23/7/2035	1,485,371	0.27
USD 3,018	Ginnie Mae II Pool 4.5% 20/2/2040	3,036	0.00	USD 969,000	Goldman Sachs 5.727% 25/4/2030	1,011,427	0.18
USD 199	Ginnie Mae II Pool 4.5% 20/5/2040	200	0.00	USD 221,000	Goldman Sachs 5.851% 25/4/2035	234,157	0.05
USD 1,159	Ginnie Mae II Pool 4.5% 20/7/2040	1,166	0.00	USD 86,793	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	71,534	0.01
USD 2,153	Ginnie Mae II Pool 4.5% 20/10/2040	2,164	0.00	USD 1,056,582	Government National Mortgage Association 3% 20/8/2050	168,928	0.03
USD 1,904	Ginnie Mae II Pool 4.5% 20/7/2041	1,895	0.00	USD 941,098	Government National Mortgage Association 3% 20/2/2051	150,372	0.03
USD 23,059	Ginnie Mae II Pool 4.5% 20/7/2041	23,179	0.00	USD 899,643	Government National Mortgage Association 3% 20/5/2051	143,058	0.03
USD 53,114	Ginnie Mae II Pool 4.5% 20/9/2048	52,690	0.01	USD 1,016,417	Government National Mortgage Association 3% 20/5/2051	161,416	0.03
USD 204,039	Ginnie Mae II Pool 4.5% 20/3/2049	202,593	0.04	USD 681,872	Government National Mortgage Association 3% 20/5/2051	108,492	0.02
USD 79,735	Ginnie Mae II Pool 4.5% 20/4/2049	79,166	0.01	USD 671,337	Government National Mortgage Association 3% 20/8/2051	109,101	0.02
USD 172,016	Ginnie Mae II Pool 4.5% 20/5/2049	170,500	0.03	USD 16,768	Greenpoint Manufactured Housing 9.23% 15/12/2029	16,819	0.00
USD 54,469	Ginnie Mae II Pool 4.5% 20/8/2050	54,040	0.01	USD 11,626	GreenPoint Mortgage Funding Trust 2006-AR2 7.162% 25/3/2036	10,606	0.00
USD 6,723	Ginnie Mae II Pool 5% 20/10/2039	6,875	0.00	USD 5,000,000	GS Mortgage II Series 2005-ROCK 0.395% 3/5/2032	5,056	0.00
USD 16,731	Ginnie Mae II Pool 5% 20/7/2042	17,080	0.00	USD 205,000	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	202,520	0.04
USD 1,039	Ginnie Mae II Pool 5% 20/7/2044	1,064	0.00	USD 100,000	GS Mortgage Trust 2015-590M 3.932% 10/10/2035	87,881	0.02
USD 51,000	Glencore Funding 2.625% 23/9/2031	43,680	0.01	USD 100,000	GS Mortgage Trust 2015-GC32 4.547% 10/7/2048	95,977	0.02
USD 182,000	Glencore Funding 2.85% 27/4/2031	160,239	0.03	USD 93,339	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	76,157	0.01
USD 135,000	Glencore Funding 5.4% 8/5/2028*	137,722	0.02	USD 118,615	GSAA Home Equity Trust 2006-18 5.772% 25/11/2036	35,678	0.01
USD 762,000	Glencore Funding 6.375% 6/10/2030	816,130	0.15	USD 64,716	GSAA Home Equity Trust 2006-4 4.122% 25/3/2036	43,863	0.01
USD 109,000	Global Payments 2.9% 15/5/2030	98,250	0.02				
USD 90,000	Global Payments 3.2% 15/8/2029	83,509	0.02				
USD 1,377,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	1,203,563	0.22				
USD 77,000	GLP Capital / GLP Financing II 5.3% 15/1/2029	77,729	0.01				
USD 847,000	GLP Capital / GLP Financing II 5.75% 1/6/2028	865,744	0.16				
USD 463,000	GLP Capital / GLP Financing II 6.25% 15/9/2054	477,518	0.09				

*All or a portion of this security represents a security on loan.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 559,323	GSAA Home Equity Trust 2006-5 5.752% 25/3/2036	168,517	0.03	USD 33,564	IndyMac INDX Mortgage Loan Trust 2006-AR15 5.632% 25/7/2036	32,196	0.01
USD 29,034	GSAA Home Equity Trust 2007-2 5.917% 25/3/2037	5,624	0.00	USD 352,639	IndyMac INDX Mortgage Loan Trust 2006-AR35 5.752% 25/1/2037	314,393	0.06
USD 50,000	GSAMP Trust 2007-HSBC1 8.767% 25/2/2047	48,970	0.01	USD 834,464	IXIS Real Estate Capital Trust 2007-HE1 5.622% 25/5/2037	198,427	0.04
USD 102,504	GSMPS Mortgage Loan Trust 2005-RP2 5.742% 25/3/2035	93,740	0.02	USD 206,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.949% 6/9/2038	193,559	0.04
USD 317,675	GSMPS Mortgage Loan Trust 2005-RP3 4.069% 25/9/2035	270,618	0.05	USD 138,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	125,753	0.02
USD 1,219,076	GSR Mortgage Loan Trust 2006-2F 6% 25/2/2036	553,863	0.10	USD 145,363	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 6.594% 15/6/2035	127,748	0.02
USD 123,511	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	41,651	0.01	USD 131,150	JP Morgan Alternative Loan Trust 2007-A1 5.812% 25/3/2037	124,214	0.02
USD 20,864	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	32,321	0.01	USD 20,079	JP Morgan Alternative Loan Trust 2007-A2 4.875% 25/5/2037	17,826	0.00
USD 291,462	GSR Mortgage Loan Trust 2007-OA2 3.046% 25/6/2047	178,222	0.03	USD 1,030,000	JP Morgan Chase Commercial Mortgage Trust 2013-LC11 0.862% 15/4/2046	40	0.00
USD 463,070	HarborView Mortgage Loan Trust 2006-12 5.866% 19/12/2036	356,402	0.07	USD 1,800,000	JPMDDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	24,373	0.00
USD 225,000	HCA 5.25% 15/6/2026	225,874	0.04	USD 22,000	JPMDDB Commercial Mortgage Trust 2018-C8 4.421% 15/6/2051	20,686	0.00
USD 156,000	HCA 5.375% 1/9/2026	157,112	0.03	USD 703,000	JPMorgan Chase 1.764% 19/11/2031*	596,390	0.11
USD 1,676,000	HCA 5.45% 1/4/2031	1,722,879	0.31	USD 1,111,000	JPMorgan Chase 1.953% 4/2/2032	942,052	0.17
USD 633,000	HCA 7.69% 15/6/2025	644,866	0.12	USD 94,000	JPMorgan Chase 2.522% 22/4/2031	84,521	0.02
USD 167,000	Hess 7.3% 15/8/2031	191,245	0.03	USD 256,000	JPMorgan Chase 2.963% 25/1/2033	227,352	0.04
USD 164,000	Hewlett Packard Enterprise 5.25% 1/7/2028	168,037	0.03	USD 258,000	JPMorgan Chase 3.109% 22/4/2051	187,664	0.03
USD 81,000	Home Depot 2.375% 15/3/2051	49,954	0.01	USD 65,000	JPMorgan Chase 3.328% 22/4/2052	48,998	0.01
USD 58,000	Home Depot 5.4% 25/6/2064	60,459	0.01	USD 65,000	JPMorgan Chase 3.964% 15/11/2048	54,872	0.01
USD 110,000	Home Equity Asset Trust 2006-3 5.992% 25/7/2036	103,595	0.02	USD 77,000	JPMorgan Chase 4.493% 24/3/2031	76,873	0.01
USD 77,058	Home Equity Asset Trust 2007-1 5.692% 25/5/2037	61,413	0.01	USD 333,000	JPMorgan Chase 4.979% 22/7/2028	337,557	0.06
USD 410,920	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 5.632% 25/4/2037	279,979	0.05	USD 2,120,000	JPMorgan Chase 4.995% 22/7/2030	2,161,593	0.39
USD 15,468	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.53% 25/7/2034	14,979	0.00	USD 409,000	JPMorgan Chase 5.294% 22/7/2035	421,673	0.08
USD 220,000	Honeywell International 5.25% 1/3/2054	225,662	0.04	USD 211,000	JPMorgan Chase 5.571% 22/4/2028	216,417	0.03
USD 149,000	Honeywell International 5.35% 1/3/2064	154,605	0.03	USD 731,000	JPMorgan Chase 5.581% 22/4/2030	762,100	0.14
USD 109,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	105,085	0.02	USD 1,210,000	JPMorgan Chase 5.766% 22/4/2035	1,290,686	0.23
USD 160,000	Humana 5.875% 1/3/2033	168,657	0.03	USD 382,175	KeyCorp Student Loan Trust 2004-A 6.775% 28/7/2042	358,543	0.07
USD 53,000	Humana 5.95% 15/3/2034	56,267	0.01	USD 30,000	Kinder Morgan 5.05% 15/2/2046	27,487	0.00
USD 398,000	Huntington Ingalls Industries 3.483% 1/12/2027	384,670	0.07	USD 303,000	Kinder Morgan 5.3% 1/12/2034	305,848	0.06
USD 146,000	Huntington Ingalls Industries 4.2% 1/5/2030	141,876	0.03				
USD 33,887	Impac Secured Assets Trust 2006-3 5.732% 25/11/2036	29,971	0.01				
USD 100,000	Independence Plaza Trust 2018-INDP 3.763% 10/7/2035	95,795	0.02				
USD 110,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	103,882	0.02				
USD 100,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	93,551	0.02				

*All or a portion of this security represents a security on loan.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 26,000	Kinder Morgan 5.55% 1/6/2045	25,424	0.00	USD 135,000	Metropolitan Transportation Authority 6.668% 15/11/2039	151,531	0.03
USD 127,000	Kinder Morgan Energy Partners 4.7% 1/11/2042	111,578	0.02	USD 60,000	Metropolitan Transportation Authority 6.814% 15/11/2040	67,524	0.01
USD 96,000	KLA 3.3% 1/3/2050	72,102	0.01		MF1 2024-FL14 7.079%		
USD 197,000	KLA 4.7% 1/2/2034	198,968	0.04	USD 508,000	19/3/2039	506,191	0.09
USD 86,000	KLA 5% 15/3/2049	84,454	0.02	USD 85,000	MidAmerican Energy 3.15% 15/4/2050	60,799	0.01
USD 902,482	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.313% 15/2/2036	29,266	0.01	USD 144,000	MidAmerican Energy 3.65% 1/8/2048	113,837	0.02
USD 50,000	Lam Research 3.125% 15/6/2060	33,890	0.01	USD 127,000	MidAmerican Energy 5.3% 1/2/2055	128,092	0.02
USD 74,000	Las Vegas Sands 5.9% 1/6/2027	75,564	0.01	USD 30,000	MidAmerican Energy 5.85% 15/9/2054	32,656	0.01
USD 150,150	Lehman ABS Manufactured Housing Contract Trust 2001-B 6.63% 15/4/2040	151,632	0.03	USD 85,000	Moody's 2% 19/8/2031	72,391	0.01
USD 97,867	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.842% 25/9/2036	87,095	0.02	USD 56,000	Moody's 4.25% 1/2/2029	55,831	0.01
USD 77,957	Lehman XS Trust Series 2007-16N 7.292% 25/9/2047	107,391	0.02	USD 519,000	Morgan Stanley 1.794% 13/2/2032*	433,125	0.08
USD 55,863	Long Beach Mortgage Loan Trust 2006-5 5.692% 25/6/2036	26,665	0.01		Morgan Stanley 2.239%		
USD 586,017	Long Beach Mortgage Loan Trust 2006-7 5.712% 25/8/2036	235,117	0.04	USD 313,000	21/7/2032	265,642	0.05
USD 110,000	Los Angeles Community College District 6.6% 1/8/2042	127,422	0.02	USD 173,000	Morgan Stanley 2.511% 20/10/2032	148,823	0.03
USD 80,000	Louisiana Local Government Environmental Facilities & Community Development Auth 4.145% 1/2/2033	79,395	0.01	USD 72,000	Morgan Stanley 2.699% 22/1/2031	65,286	0.01
USD 139,000	Lowe's 2.8% 15/9/2041	99,906	0.01	USD 1,025,000	Morgan Stanley 2.943% 21/1/2033	904,646	0.16
USD 152,000	Lowe's 3% 15/10/2050	101,222	0.02	USD 1,015,000	Morgan Stanley 5.042% 19/7/2030	1,034,077	0.19
USD 92,000	Lowe's 4.25% 1/4/2052	76,297	0.01	USD 1,609,000	Morgan Stanley 5.32% 19/7/2035*	1,649,086	0.30
USD 111,000	Lowe's 5.625% 15/4/2053	113,308	0.02	USD 49,000	Morgan Stanley 5.449% 20/7/2029	50,549	0.01
USD 185,000	Lowe's 5.75% 1/7/2053	192,564	0.04		Morgan Stanley 5.656%		
USD 114,000	Marriott International 5.3% 15/5/2034	116,321	0.02	USD 1,844,000	18/4/2030	1,922,383	0.35
USD 349,000	Marriott International 5.35% 15/3/2035	353,886	0.06		Morgan Stanley 5.831%		
USD 77,000	Marsh & McLennan 2.9% 15/12/2051	51,624	0.01	USD 91,000	19/4/2035	96,586	0.02
USD 92,000	Marsh & McLennan 4.9% 15/3/2049	88,075	0.02	USD 759,000	Morgan Stanley 6.407% 1/1/2029	810,085	0.15
USD 94,000	Marsh & McLennan 5.45% 15/3/2054	97,829	0.02	USD 24,414	Morgan Stanley ABS Capital I Trust 2005-HE1 5.992% 25/12/2034	22,584	0.00
USD 109,000	Marsh & McLennan 5.7% 15/9/2053	117,074	0.02	USD 125,171	Morgan Stanley ABS Capital I Trust 2005-HE5 6.262% 25/9/2035	103,992	0.02
USD 56,000	Mastercard 3.85% 26/3/2050	47,099	0.01	USD 19,701	Morgan Stanley ABS Capital I Trust 2007-SEA1 9.192% 25/2/2047	18,335	0.00
USD 84,000	Mastercard 3.95% 26/2/2048	72,659	0.01	USD 260,000	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.269% 15/12/2047	3,011	0.00
USD 44,543	MASTR Resecuritization Trust 2008-3 4.886% 25/8/2037	15,230	0.00	USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.465% 15/5/2048	123,464	0.02
USD 45,153	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 5.872% 25/5/2037	32,403	0.01	USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.668% 15/10/2048	123,922	0.02
USD 84,505	Merrill Lynch Mortgage Investors Trust Series 2006-A3 5.018% 25/5/2036	76,881	0.01	USD 328,947	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	320,112	0.06
USD 497,000	Meta Platforms 4.65% 15/8/2062	452,677	0.08	USD 37,000	Morgan Stanley Capital I Trust 2017-ASHF 12.534% 15/11/2034	36,728	0.01
USD 333,000	Meta Platforms 5.55% 15/8/2064	345,542	0.06				
USD 85,000	Meta Platforms 5.75% 15/5/2063	91,503	0.02				

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 90,000	Morgan Stanley Capital I Trust 2018-H3 4.177% 15/7/2051	88,233	0.02	USD 150,000	New York City Municipal Water Finance Authority 6.011% 15/6/2042	164,672	0.03
USD 107,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	68,042	0.01	USD 100,000	New York State Dormitory Authority 5.389% 15/3/2040	103,377	0.02
USD 100,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	90,376	0.02	USD 897,000	NGPL PipeCo 3.25% 15/7/2031	789,034	0.14
USD 62,510	Morgan Stanley Home Equity Loan Trust 2006-3 5.712% 25/4/2036	44,289	0.01	USD 49,000	NGPL PipeCo 4.875% 15/8/2027	48,947	0.01
USD 203,885	Morgan Stanley Mortgage Loan Trust 2006-12XS 6.512% 25/10/2036	47,831	0.01	USD 64,000	NGPL PipeCo 7.768% 15/12/2037	75,978	0.01
USD 162,501	Morgan Stanley Mortgage Loan Trust 2006-16AX 5.732% 25/11/2036	28,316	0.01	USD 67,000	NIKE 3.375% 1/11/2046	52,734	0.01
USD 53,455	Morgan Stanley Resecuritization Trust 2013-R7 5.784% 26/12/2046	49,896	0.01	USD 273,000	NIKE 3.375% 27/3/2050	210,221	0.04
USD 454,884	Morgan Stanley Residential Mortgage Loan Trust 2014-1 6.949% 25/6/2044	455,249	0.08	USD 70,000	NiSource 2.95% 1/9/2029	64,996	0.01
USD 207,230	Mortgage Loan Resecuritization Trust 5.797% 16/4/2036	200,413	0.04	USD 65,000	NiSource 5.35% 1/4/2034	66,566	0.01
USD 115,214	MortgageIT Trust 2004-1 6.172% 25/11/2034	110,140	0.02	USD 96,000	NiSource 5.4% 30/6/2033	99,000	0.02
USD 97,166	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	91,624	0.02	USD 232,000	NNN REIT 3% 15/4/2052	151,478	0.03
USD 419,887	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	394,409	0.07	USD 183,000	NNN REIT 3.5% 15/4/2051	133,818	0.03
USD 198,239	Mosaic Solar Loan Trust 2019-2 2.88% 20/9/2040	178,359	0.03	USD 98,862	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	96,740	0.02
USD 39,689	Mosaic Solar Loan Trust 2020-1 2.1% 20/4/2046	35,207	0.01	USD 2,231,424	Nomura Asset Acceptance Alternative Loan Trust Series 2006-AF1 6.408% 25/5/2036	461,817	0.08
USD 106,000	Motorola Solutions 5.6% 1/6/2032	111,001	0.02	USD 34,000	Norfolk Southern 3.05% 15/5/2050	23,618	0.00
USD 140,000	Municipal Electric Authority of Georgia 6.637% 1/4/2057	158,814	0.03	USD 518,000	Norfolk Southern 3.155% 15/5/2055	352,595	0.06
USD 133,670	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	119,236	0.02	USD 25,000	Norfolk Southern 5.35% 1/8/2054	25,378	0.00
USD 30,693	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	28,295	0.01	USD 65,000	Northern States Power 3.2% 1/4/2052	46,733	0.01
USD 150,000	Nationstar Home Equity Loan Trust 2007-B 5.802% 25/4/2037	142,448	0.03	USD 37,000	Northern States Power 3.4% 15/8/2042	29,581	0.01
USD 120,000	Natixis Commercial Mortgage Trust 2018-SOX 4.404% 17/6/2038	116,615	0.02	USD 44,000	Northern States Power 4% 15/8/2045	36,939	0.01
USD 121,830	Navient Private Education Loan Trust 2014-A 7.051% 15/10/2031	122,168	0.02	USD 1,101,000	Northwest Pipeline 4% 1/4/2027	1,083,858	0.20
USD 96,010	Navient Private Education Loan Trust 2015-A 7.151% 15/11/2030	96,314	0.02	USD 20,691	Oakwood Mortgage Investors 6.93% 15/9/2031	10,138	0.00
USD 58,986	Navient Private Education Loan Trust 2020-A 2.46% 15/11/2068	56,609	0.01	USD 137,863	Oakwood Mortgage Investors 7.475% 15/8/2027	108,975	0.02
USD 58,986	Navient Private Education Loan Trust 2020-A 6.351% 15/11/2068	58,764	0.01	USD 87,538	Oakwood Mortgage Investors 7.62% 15/6/2032	79,754	0.01
USD 238,580	New Century Home Equity Loan Trust Series 2005-C 6.067% 25/12/2035	199,064	0.04	USD 164,000	Ohio Power 2.6% 1/4/2030	147,773	0.03
USD 161,000	New Jersey Turnpike Authority 7.414% 1/1/2040	197,583	0.04	USD 249,000	Ohio Power 4% 1/6/2049	198,964	0.04
USD 115,000	New York City Municipal Water Finance Authority 5.882% 15/6/2044	123,906	0.02	USD 197,000	Olympic Tower 2017-OT Mortgage Trust 3.566% 10/5/2039	176,096	0.03
				USD 55,000	ONE Gas 5.1% 1/4/2029	56,506	0.01
				USD 2,035,521	One Market Plaza Trust 2017-1MKT 0% 10/2/2032	6,453	0.00
				USD 407,104	One Market Plaza Trust 2017-1MKT 0.219% 10/2/2032	1,085	0.00
				USD 500,000	OneMain Financial Issuance Trust 2018-2 5.77% 14/3/2033	498,409	0.09
				USD 120,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	112,361	0.02
				USD 310,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	289,775	0.05
				USD 246,000	OneMain Financial Issuance Trust 2021-1 6.114% 16/6/2036	246,058	0.05

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 190,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 6.127% 25/11/2035	160,213	0.03	USD 90,000	PPL Capital Funding 5.25% 1/9/2034	91,489	0.02
USD 334,889	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	288,906	0.05	USD 60,000	Prologis Targeted US Logistics Fund 5.25% 15/1/2035	60,825	0.01
USD 225,112	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	195,172	0.04	USD 241,427	PRPM 2020-4 5.61% 25/10/2025	241,486	0.04
USD 89,113	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	80,443	0.02	USD 673,000	PRPM 2024-4 6.414% 25/8/2029	672,999	0.12
USD 211,000	Oracle 3.6% 1/4/2050	155,531	0.03	USD 136,000	Public Service Electric and Gas 2.05% 1/8/2050	79,246	0.01
USD 183,000	Oracle 3.85% 1/4/2060	133,216	0.02	USD 61,000	Public Service Electric and Gas 4.05% 1/5/2045	51,329	0.01
USD 494,000	Oracle 3.95% 25/3/2051	385,886	0.07	USD 69,886	RALI Series 2006-QA10 Trust 5.752% 25/12/2036	59,690	0.01
USD 99,000	Oracle 4% 15/11/2047	78,995	0.01	USD 115,382	RAMP Series 2004-RS7 Trust 5.15% 25/7/2034	90,672	0.02
USD 239,000	Oracle 4.125% 15/5/2045	196,912	0.04	USD 178,513	RASC Series 2006-EMX9 Trust 5.872% 25/11/2036	147,230	0.03
USD 141,000	Oracle 4.5% 8/7/2044	123,156	0.02	USD 854,416	Ready Capital Mortgage Financing 2022-FL10 7.83% 25/10/2039	856,290	0.16
USD 187,000	Oracle 5.55% 6/2/2053	187,068	0.03	USD 121,900	Ready Capital Mortgage Financing 2022-FL9 7.745% 25/6/2037	122,162	0.02
USD 303,000	Oracle 6.9% 9/11/2052	356,612	0.06	USD 30,000	Realty Income 5.375% 1/9/2054	29,902	0.01
USD 377,000	Ovintiv 5.65% 15/5/2025	377,651	0.07	USD 11,656	Reperforming Loan REMIC Trust 2005-R2 5.732% 25/6/2035	11,018	0.00
USD 71,943	Ownit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	65,724	0.01	USD 205,785	RFMSI Series 2006-SA2 Trust 5.695% 25/8/2036	146,526	0.03
USD 234,000	Pacific Gas and Electric 3.5% 1/8/2050	163,020	0.03	USD 426,000	Sabine Pass Liquefaction 4.5% 15/5/2030	422,444	0.08
USD 200,000	Pacific Gas and Electric 3.95% 1/12/2047	152,214	0.03	USD 671,000	Sabine Pass Liquefaction 5% 15/3/2027	676,124	0.12
USD 30,000	Pacific Gas and Electric 4.95% 1/7/2050	26,383	0.00	USD 801,000	Sabine Pass Liquefaction 5.625% 1/3/2025	801,489	0.15
USD 62,000	Pacific Gas and Electric 5.25% 1/3/2052	56,662	0.01	USD 609,000	Sabine Pass Liquefaction 5.875% 30/6/2026	617,327	0.11
USD 98,000	Pacific Gas and Electric 6.7% 1/4/2053	108,265	0.02	USD 493,000	Sabine Pass Liquefaction 5.9% 15/9/2037	521,427	0.09
USD 75,000	Pacific Gas and Electric 6.75% 15/1/2053	82,946	0.01	USD 80,000	San Diego Gas & Electric 5.35% 1/4/2053	80,779	0.01
USD 47,000	Paramount Global 4.6% 15/1/2045	34,028	0.01	USD 14,000	San Diego Gas & Electric 5.55% 15/4/2054	14,532	0.00
USD 29,000	Paramount Global 4.9% 15/8/2044	21,875	0.00	USD 41,828	Securitized Asset Backed Receivables Trust 2007-BR1 5.612% 25/2/2037	18,325	0.00
USD 37,000	Paramount Global 5.25% 1/4/2044	28,873	0.01	USD 445,687	Securitized Asset Backed Receivables Trust 2007-BR1 5.932% 25/2/2037	195,196	0.04
USD 101,000	Paramount Global 5.85% 1/9/2043	86,689	0.02	USD 68,809	Sequoia Mortgage Trust 2007-3 4.664% 20/7/2037	52,363	0.01
USD 45,000	Paramount Global 6.375% 30/3/2062	41,329	0.01	USD 36,902	SG Mortgage Trust 2006-FRE2 5.712% 25/7/2036	8,014	0.00
USD 100,000	PECO Energy 2.8% 15/6/2050	66,241	0.01	USD 112,048	SLM Private Credit Student Loan Trust 2005-B 5.931% 15/6/2039	109,956	0.02
USD 78,000	PECO Energy 2.85% 15/9/2051	51,720	0.01	USD 548,824	SLM Private Education Loan Trust 2010-C 10.201% 15/10/2041	573,596	0.10
USD 253,000	PECO Energy 3.05% 15/3/2051	175,329	0.03	USD 100,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	89,902	0.02
USD 125,000	Pfizer 2.7% 28/5/2050	84,861	0.02	USD 107,000	SMB Private Education Loan Trust 2015-A 4.5% 15/10/2048	103,675	0.02
USD 76,000	Pfizer 4% 15/12/2036	71,419	0.01				
USD 288,000	Pfizer 4.125% 15/12/2046	251,115	0.05				
USD 45,000	Pfizer 4.2% 15/9/2048	39,411	0.01				
USD 43,000	Piedmont Natural Gas 2.5% 15/3/2031	37,582	0.01				
USD 37,000	Piedmont Natural Gas 4.1% 18/9/2034	34,495	0.01				
USD 80,000	Port Authority of New York & New Jersey 4.926% 1/10/2051	80,831	0.01				
USD 145,000	Port Authority of New York & New Jersey 4.96% 1/8/2046	142,898	0.03				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 71,961	SMB Private Education Loan Trust 2017-A 2.88% 15/9/2034	70,852	0.01	USD 706,000	Targa Resources Partners / Targa Resources Partners Finance 4.875% 1/2/2031	694,771	0.13
USD 413,365	SMB Private Education Loan Trust 2020-PT-A 1.6% 15/9/2054	384,501	0.07	USD 241,000	Targa Resources Partners / Targa Resources Partners Finance 5% 15/1/2028	241,450	0.04
USD 320,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	274,553	0.05	USD 151,000	Targa Resources Partners / Targa Resources Partners Finance 5.5% 1/3/2030	153,217	0.03
USD 389,546	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	332,456	0.06	USD 55,000	Texas Eastern Transmission 3.5% 15/1/2028	53,049	0.01
USD 75,348	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	67,400	0.01	USD 164,000	Texas Instruments 4.1% 16/8/2052	143,609	0.03
USD 62,790	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	55,327	0.01	USD 198,000	Thermo Fisher Scientific 5.086% 10/8/2033	205,227	0.04
USD 254,000	Solventum 6% 15/5/2064	257,141	0.05	USD 304,000	T-Mobile USA 2.7% 15/3/2032	264,815	0.05
USD 21,359	Soundview Home Loan Trust 2007-NS1 5.742% 25/1/2037	20,342	0.00	USD 1,205,000	T-Mobile USA 3.875% 15/4/2030	1,161,062	0.21
USD 257,000	Southern California Edison 2.25% 1/6/2030	227,416	0.04	USD 418,000	T-Mobile USA 5.05% 15/7/2033	424,773	0.08
USD 180,000	Southern California Edison 2.5% 1/6/2031	158,349	0.03	USD 70,000	T-Mobile USA 5.15% 15/4/2034	71,441	0.01
USD 41,000	Southern California Edison 2.85% 1/8/2029	37,973	0.01	USD 28,000	T-Mobile USA 5.2% 15/1/2033	28,778	0.01
USD 73,000	Southern California Edison 5.15% 1/6/2029	75,169	0.01	USD 51,000	T-Mobile USA 5.75% 15/1/2034	54,268	0.01
USD 26,000	Southern California Edison 5.2% 1/6/2034	26,526	0.00	USD 210,000	Toyota Motor Credit 4.55% 9/8/2029	212,108	0.04
USD 83,000	Southern California Edison 5.3% 1/3/2028	85,183	0.02	USD 252,000	Toyota Motor Credit 5.05% 16/5/2029	260,049	0.05
USD 124,000	Southern California Edison 5.45% 1/6/2031	129,651	0.02	USD 267,000	Transcontinental Gas Pipe Line 3.95% 15/5/2050	212,138	0.04
USD 153,000	Southern California Edison 5.55% 15/1/2036	159,421	0.03	USD 52,000	Transcontinental Gas Pipe Line 4% 15/3/2028	51,017	0.01
USD 116,000	Southern California Edison 5.625% 1/2/2036	121,824	0.02	USD 310,000	Transcontinental Gas Pipe Line 4.6% 15/3/2048	271,991	0.05
USD 102,000	Southern California Edison 5.65% 1/10/2028	106,618	0.02	USD 254,000	Transcontinental Gas Pipe Line 7.85% 1/2/2026	262,752	0.05
USD 1,500,000	Sprint 7.625% 15/2/2025	1,507,281	0.27	USD 200,000	UBS Commercial Mortgage Trust 2017-C7 3.679% 15/12/2050	193,139	0.04
USD 300,000	State of California 4.6% 1/4/2038	300,173	0.05	USD 81,000	Union Pacific 2.973% 16/9/2062	51,607	0.01
USD 210,000	State of California 7.55% 1/4/2039	263,076	0.05	USD 208,000	Union Pacific 3.55% 20/5/2061	153,284	0.03
USD 338,824	State of Illinois 5.1% 1/6/2033	341,626	0.06	USD 136,000	Union Pacific 3.839% 20/3/2060	106,690	0.02
USD 155,000	State of Texas 5.517% 1/4/2039	166,549	0.03	USD 104,960	Union Pacific Railroad 2014-1 Pass Through Trust 3.227% 14/5/2026	102,337	0.02
USD 163,928	Structured Adjustable Rate Mortgage Loan Trust Series 2007-3 4.792% 25/4/2047	76,872	0.01	USD 304,000	United Airlines 2024-1 Class A Pass Through Trust 5.875% 15/2/2037	311,076	0.06
USD 1,087,992	Structured Adjustable Rate Mortgage Loan Trust Series 2007-6 4.631% 25/7/2037	688,892	0.13	USD 886,500	United States Treasury Note/Bond 0.375% 30/9/2027	800,118	0.15
USD 224,569	Structured Asset Mortgage Loan Trust 2007-GEL2 6.442% 25/5/2037	173,091	0.03	USD 1,631,400	United States Treasury Note/Bond 0.5% 31/5/2027	1,492,731	0.27
USD 758,820	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	427,930	0.08	USD 2,401,100	United States Treasury Note/Bond 0.5% 31/8/2027	2,181,296	0.40
USD 382,000	Targa Resources 4.2% 1/2/2033	356,291	0.06	USD 1,137,600	United States Treasury Note/Bond 0.625% 31/7/2026	1,068,589	0.19
USD 155,000	Targa Resources 5.5% 15/2/2035	158,098	0.03	USD 877,000	United States Treasury Note/Bond 0.75% 30/4/2026	831,232	0.15
USD 192,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032*	178,502	0.03	USD 250,900	United States Treasury Note/Bond 0.75% 31/5/2026*	237,282	0.04
				USD 12,831,600	United States Treasury Note/Bond 0.875% 30/6/2026	12,137,892	2.21

*All or a portion of this security represents a security on loan.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,259,000	United States Treasury Note/Bond 1% 31/7/2028	5,640,068	1.03	USD 2,097,300	United States Treasury Note/Bond 2.75% 15/11/2047*	1,620,656	0.29
USD 517,700	United States Treasury Note/Bond 1.125% 15/5/2040	338,487	0.06	USD 1,691,000	United States Treasury Note/Bond 2.875% 15/6/2025*	1,669,210	0.30
USD 517,700	United States Treasury Note/Bond 1.125% 15/8/2040	335,241	0.06	USD 177,100	United States Treasury Note/Bond 2.875% 15/5/2032	166,204	0.03
USD 2,676,000	United States Treasury Note/Bond 1.25% 31/5/2028	2,444,934	0.44	USD 1,848,900	United States Treasury Note/Bond 2.875% 15/5/2043	1,518,048	0.28
USD 2,653,300	United States Treasury Note/Bond 1.25% 30/9/2028*	2,406,056	0.44	USD 1,129,600	United States Treasury Note/Bond 2.875% 15/11/2046*	901,165	0.16
USD 3,533,400	United States Treasury Note/Bond 1.25% 15/8/2031	2,991,244	0.54	USD 796,000	United States Treasury Note/Bond 3% 15/5/2042	675,294	0.12
USD 517,700	United States Treasury Note/Bond 1.375% 15/11/2040	347,021	0.06	USD 911,400	United States Treasury Note/Bond 3% 15/5/2047	740,512	0.13
USD 3,276,200	United States Treasury Note/Bond 1.5% 15/8/2026	3,127,811	0.57	USD 3,053,700	United States Treasury Note/Bond 3% 15/2/2048*	2,466,698	0.45
USD 605,300	United States Treasury Note/Bond 1.5% 15/2/2030	538,953	0.10	USD 2,174,900	United States Treasury Note/Bond 3% 15/2/2049	1,748,033	0.32
USD 2,276,200	United States Treasury Note/Bond 1.625% 30/11/2026	2,167,369	0.39	USD 2,051,700	United States Treasury Note/Bond 3% 15/8/2052	1,646,409	0.30
USD 2,196,000	United States Treasury Note/Bond 1.625% 15/5/2031	1,919,012	0.35	USD 809,000	United States Treasury Note/Bond 3.125% 15/11/2028	789,739	0.14
USD 530,700	United States Treasury Note/Bond 1.625% 15/11/2050	310,698	0.06	USD 1,180,700	United States Treasury Note/Bond 3.125% 15/2/2043	1,010,513	0.18
USD 99,000	United States Treasury Note/Bond 1.875% 28/2/2029	91,502	0.02	USD 886,100	United States Treasury Note/Bond 3.125% 15/8/2044	749,204	0.14
USD 138,000	United States Treasury Note/Bond 1.875% 15/2/2032	120,912	0.02	USD 1,418,200	United States Treasury Note/Bond 3.25% 30/6/2029	1,388,756	0.25
USD 1,500,900	United States Treasury Note/Bond 1.875% 15/2/2041	1,088,856	0.20	USD 2,653,300	United States Treasury Note/Bond 3.625% 31/3/2028	2,643,454	0.48
USD 668,200	United States Treasury Note/Bond 1.875% 15/2/2051	417,273	0.08	USD 4,788,600	United States Treasury Note/Bond 3.625% 31/5/2028*	4,769,707	0.87
USD 848,400	United States Treasury Note/Bond 1.875% 15/11/2051	527,201	0.10	USD 2,022,100	United States Treasury Note/Bond 3.625% 15/8/2043	1,854,724	0.34
USD 583,400	United States Treasury Note/Bond 2% 15/11/2026	560,520	0.10	USD 1,512,500	United States Treasury Note/Bond 3.625% 15/2/2053	1,372,328	0.25
USD 796,000	United States Treasury Note/Bond 2% 15/11/2041	579,774	0.11	USD 569,200	United States Treasury Note/Bond 3.625% 15/5/2053	516,660	0.09
USD 323,900	United States Treasury Note/Bond 2% 15/2/2050	209,706	0.04	USD 1,691,000	United States Treasury Note/Bond 3.75% 31/5/2030	1,691,066	0.31
USD 3,892,800	United States Treasury Note/Bond 2.25% 15/8/2027*	3,728,116	0.68	USD 1,180,700	United States Treasury Note/Bond 3.75% 15/11/2043	1,101,095	0.20
USD 1,137,600	United States Treasury Note/Bond 2.25% 15/8/2049	782,633	0.14	USD 3,376,800	United States Treasury Note/Bond 3.875% 30/11/2027	3,388,276	0.62
USD 2,057,700	United States Treasury Note/Bond 2.25% 15/2/2052	1,401,286	0.25	USD 3,156,400	United States Treasury Note/Bond 3.875% 31/12/2029	3,177,854	0.58
USD 1,047,200	United States Treasury Note/Bond 2.375% 15/5/2027	1,008,687	0.18	USD 330,300	United States Treasury Note/Bond 3.875% 15/8/2040	323,236	0.06
USD 418,200	United States Treasury Note/Bond 2.375% 31/3/2029	394,595	0.07	USD 2,112,000	United States Treasury Note/Bond 3.875% 15/2/2043	2,015,475	0.37
USD 213,000	United States Treasury Note/Bond 2.375% 15/5/2029	200,782	0.04	USD 1,976,700	United States Treasury Note/Bond 4% 15/12/2025	1,971,681	0.36
USD 668,200	United States Treasury Note/Bond 2.375% 15/2/2042	515,010	0.09	USD 2,653,300	United States Treasury Note/Bond 4% 30/6/2028	2,678,745	0.49
USD 443,700	United States Treasury Note/Bond 2.375% 15/5/2051	311,509	0.06	USD 3,613,600	United States Treasury Note/Bond 4% 28/2/2030	3,660,464	0.67
USD 2,097,300	United States Treasury Note/Bond 2.5% 15/2/2045	1,590,097	0.29	USD 1,637,000	United States Treasury Note/Bond 4% 15/2/2034	1,653,754	0.30
USD 213,000	United States Treasury Note/Bond 2.625% 15/2/2029	203,402	0.04	USD 841,400	United States Treasury Note/Bond 4% 15/11/2052	816,191	0.15

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,675,000	United States Treasury Note/Bond 4.125% 31/10/2027	1,692,601	0.31	USD 195,000	Verizon Communications 5.85% 15/9/2035	208,366	0.04
USD 3,954,700	United States Treasury Note/Bond 4.125% 15/8/2053 [†]	3,927,048	0.71	USD 467,000	VICI Properties 4.95% 15/2/2030	467,007	0.09
USD 307,500	United States Treasury Note/Bond 4.25% 15/5/2039	315,956	0.06	USD 690,000	VICI Properties 5.125% 15/5/2032	682,414	0.12
USD 1,022,400	United States Treasury Note/Bond 4.25% 15/11/2040	1,045,244	0.19	USD 318,000	VICI Properties 5.75% 1/4/2034	328,586	0.06
USD 307,500	United States Treasury Note/Bond 4.375% 15/11/2039	319,770	0.06	USD 320,000	VICI Properties / VICI Note 3.75% 15/2/2027	310,568	0.06
USD 886,500	United States Treasury Note/Bond 4.375% 15/5/2040	921,856	0.17	USD 522,000	VICI Properties / VICI Note 3.875% 15/2/2029	497,347	0.09
USD 569,200	United States Treasury Note/Bond 4.375% 15/5/2041	588,655	0.11	USD 390,000	VICI Properties / VICI Note 4.125% 15/8/2030	368,181	0.07
USD 1,418,000	United States Treasury Note/Bond 4.5% 15/11/2025 [*]	1,422,182	0.26	USD 285,000	VICI Properties / VICI Note 4.25% 1/12/2026	281,752	0.05
USD 2,014,700	United States Treasury Note/Bond 4.5% 15/7/2026	2,033,824	0.37	USD 247,000	VICI Properties / VICI Note 4.5% 15/1/2028	243,644	0.04
USD 2,078,000	United States Treasury Note/Bond 4.5% 15/8/2039	2,189,936	0.40	USD 746,000	VICI Properties / VICI Note 4.625% 1/12/2029	728,302	0.13
USD 430,000	United States Treasury Note/Bond 4.5% 15/2/2044	444,445	0.08	USD 1,104,000	Viper Energy 5.375% 1/11/2027	1,096,828	0.20
USD 2,730,000	United States Treasury Note/Bond 4.625% 15/3/2026	2,751,701	0.50	USD 365,000	Viper Energy 7.375% 1/11/2031	388,616	0.07
USD 330,300	United States Treasury Note/Bond 4.625% 15/2/2040	352,995	0.06	USD 197,000	Virginia Electric and Power 5.55% 15/8/2054	202,151	0.04
USD 7,888,700	United States Treasury Note/Bond 4.625% 15/5/2044	8,284,368	1.51	USD 194,000	Visa 4.3% 14/12/2045	177,512	0.03
USD 781,500	United States Treasury Note/Bond 4.75% 15/2/2041 [*]	846,462	0.15	USD 641,000	Vistra Operations 6% 15/4/2034	671,295	0.12
USD 4,788,600	United States Treasury Note/Bond 4.875% 31/10/2028	4,998,195	0.91	USD 106,000	Vistra Operations 6.95% 15/10/2033	117,832	0.02
USD 1,995,400	United States Treasury Note/Bond 4.875% 31/10/2030	2,117,345	0.39	USD 800,000	VNDO Trust 2016-350P 4.033% 10/1/2035	747,774	0.14
USD 1,889,000	United States Treasury Note/Bond 5% 31/8/2025	1,899,623	0.35	USD 848,797	Voyager OPTONE Delaware Trust 7.924% 25/2/2038	193,458	0.04
USD 1,788,600	United States Treasury Note/Bond 5% 30/9/2025 [*]	1,801,071	0.33	USD 42,158	WaMu Asset-Backed Certificates WaMu Series 2007-HE3 Trust 5.632% 25/5/2037	38,100	0.01
USD 37,000	UnitedHealth 2.9% 15/5/2050	25,514	0.00	USD 256,048	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 6.162% 25/2/2046	233,514	0.04
USD 235,000	UnitedHealth 3.125% 15/5/2060	158,572	0.03	USD 23,670	WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust 6.152% 25/6/2046	21,380	0.00
USD 164,000	UnitedHealth 3.875% 15/8/2059	128,718	0.02	USD 95,765	WaMu Mortgage Pass-Through Certificates Series 2006-AR8 Trust 4.887% 25/8/2046	87,770	0.02
USD 71,000	UnitedHealth 4.2% 15/1/2047	61,668	0.01	USD 1,193	WaMu Mortgage Pass-Through Certificates Series 2007-HY3 Trust 5.149% 25/3/2037	1,097	0.00
USD 29,000	UnitedHealth 4.95% 15/5/2062	27,417	0.00	USD 163,442	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.912% 25/6/2047	135,447	0.03
USD 52,000	UnitedHealth 5.05% 15/4/2053	50,898	0.01	USD 56,605	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	39,435	0.01
USD 27,000	UnitedHealth 5.625% 15/7/2054	28,509	0.01	USD 22,403	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	17,741	0.00
USD 297,000	UnitedHealth 5.75% 15/7/2064	314,771	0.05	USD 114,977	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 6.5% 25/2/2036	89,796	0.02
USD 246,000	UnitedHealth 5.875% 15/2/2053	268,637	0.05				
USD 24,000	UnitedHealth 6.05% 15/2/2063	26,628	0.00				
USD 53,000	University of California 4.858% 15/5/2112	49,423	0.01				
USD 386,000	Verizon Communications 1.75% 20/1/2031	325,238	0.06				
USD 1,291,000	Verizon Communications 2.355% 15/3/2032	1,100,456	0.20				
USD 51,000	Verizon Communications 3% 20/11/2060	32,516	0.01				
USD 311,000	Verizon Communications 4.272% 15/1/2036	294,375	0.05				

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

^{*}All or a portion of this security represents a security on loan.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 139,590	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6% 25/4/2036	129,256	0.02	USD 105,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	94,044	0.02
USD 167,626	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 7% 25/5/2036	145,205	0.03	USD 415,000	Wells Fargo Commercial Mortgage Trust 2018-AUS 4.194% 17/8/2036	401,210	0.07
USD 1,547,872	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-7 Trust 3.897% 25/9/2036	405,968	0.07	USD 43,690	Wells Fargo Mortgage Backed 2008-AR1 Trust 5.398% 25/3/2038	36,329	0.01
USD 500,013	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-7 Trust 4.027% 25/9/2036	137,431	0.03	USD 250,000	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	234,480	0.04
USD 255,459	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust 4.275% 25/10/2036	80,664	0.02	USD 280,498	WinWater Mortgage Loan Trust 2015-5 3.755% 20/8/2045	175,814	0.03
USD 188,542	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 6.412% 25/4/2047	160,994	0.03	USD 92,238	Yale Mortgage Loan Trust 2007-1 5.792% 25/6/2037	29,280	0.01
USD 23,976	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OC2 Trust 6.012% 25/6/2037	22,252	0.00			434,881,428	79.17
USD 232,662	Washington Mutural Asset-Backed Certificates WMABS Series 2006-HE4 Trust 5.752% 25/9/2036	63,152	0.01	Uruguay			
USD 116,113	Washington Mutural Asset-Backed Certificates WMABS Series 2006-HE5 Trust 4.073% 25/10/2036	87,422	0.02	USD 137,836	Uruguay Government International Bond 4.375% 27/10/2027*	139,524	0.03
USD 36,000	Wells Fargo 3.068% 30/4/2041	27,740	0.01	USD 163,733	Uruguay Government International Bond 5.1% 18/6/2050*	163,920	0.03
USD 397,000	Wells Fargo 4.611% 25/4/2053	363,404	0.07			303,444	0.06
USD 136,000	Wells Fargo 5.013% 4/4/2051	131,506	0.02	Venezuela			
USD 834,000	Wells Fargo 5.499% 23/1/2035*	863,094	0.16	USD 83,000	Petroleos de Venezuela 9.75% 17/5/2035***	9,918	0.00
USD 24,000	Wells Fargo 5.574% 25/7/2029	24,814	0.00	USD 122,000	Venezuela Government International Bond 11.95% 5/8/2031***	19,337	0.00
USD 650,000	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	629,064	0.11			29,255	0.00
USD 683,000	Wells Fargo Commercial Mortgage Trust 2016-C32 6.873% 15/1/2059	676,384	0.12	Total Bonds		500,526,938	91.12
USD 250,000	Wells Fargo Commercial Mortgage Trust 2016-C34 6.493% 15/6/2049	245,846	0.05	COMMERCIAL PAPER			
USD 178,000	Wells Fargo Commercial Mortgage Trust 2016-C35 3.184% 15/7/2048	170,050	0.03	Egypt			
USD 240,000	Wells Fargo Commercial Mortgage Trust 2016-C35 3.438% 15/7/2048	228,212	0.04	EGP 3,200,000	Egypt Treasury Bills 0% 10/12/2024	61,056	0.01
USD 420,000	Wells Fargo Commercial Mortgage Trust 2016-LC25 3.64% 15/12/2059	409,860	0.08	Total Commercial Paper		61,056	0.01
USD 80,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	72,469	0.01	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
						500,587,994	91.13
				Other Transferable Securities			
				BONDS			
				Cayman Islands			
				USD 1,030,000	Flatiron CLO 25 0% 17/10/2037**	1,030,000	0.19
				USD 250,000	Flatiron CLO 25 0% 17/10/2037**	250,000	0.04
				USD 250,000	Oaktree CLO 2024-27 0% 22/10/2037**	250,000	0.04
				USD 590,000	Palmer Square CLO 2022-3 6.535% 20/7/2037**	590,000	0.11
				USD 250,000	Palmer Square CLO 2022-3 6.785% 20/7/2037**	250,000	0.05
				USD 860,000	Trestles CLO VII 0% 25/10/2037**	860,000	0.16
						3,230,000	0.59

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Jersey				USD 298,557	Lehman Brothers International Europe 0% 31/12/2049**	-	0.00
USD 2,620,000	Benefit Street Partners CLO XXVII 6.555% 20/10/2037**	2,620,000	0.48	USD 560,000	Washington Mutual Bank / Debt not acquired by JPMorgan 0% 6/11/2009**	-	0.00
USD 760,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	760,000	0.14	USD 1,360,000	Washington Mutual Bank / Debt not acquired by JPMorgan 0% 1/5/2009**	-	0.00
USD 250,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	250,000	0.04	USD 250,000	Washington Mutual Bank / Debt not acquired by JPMorgan 5.55% 16/6/2010**	-	0.00
USD 250,000	Golub Capital Partners CLO 76 B 0% 25/10/2037**	250,000	0.05	USD 250,000	Washington Mutual Bank / Debt not acquired by JPMorgan 0% 4/2/2011**	-	0.00
		3,880,000	0.71			561,456	0.10
United States				Total Bonds		7,671,456	1.40
USD 320,000	AP Grange Holdings LLC 6.5% 20/3/2045**	320,000	0.06	Total Other Transferable Securities		7,671,456	1.40
USD 3,961	Conseco Finance 0% 15/11/2032**	-	0.00	Total Portfolio		508,259,450	92.54
USD 237,000	Contium Energy PTE 5% 13/9/2027**	241,456	0.04	Other Net Assets		40,992,366	7.46
USD 475,000	Lehman Brothers 0% 19/7/2017**	-	0.00	Total Net Assets (USD)		549,251,816	100.00
USD 20,000	Lehman Brothers Holdings Capital Trust VII 0% 30/11/2056**	-	0.00				
USD 298,558	Lehman Brothers International Europe 0% 31/12/2049**	-	0.00				

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	29,664	EUR	18,000	State Street	25/9/2024	174
BRL	564,071	USD	99,500	Citigroup	4/9/2024	98
BRL	360,960	USD	64,000	HSBC Bank	4/9/2024	(266)
BRL	774,282	USD	136,500	Morgan Stanley	4/9/2024	215
BRL	448,514	USD	79,000	BNP Paribas	4/9/2024	194
BRL	221,052	USD	39,000	Toronto-Dominion	4/9/2024	31
BRL	999,717	USD	174,776	BNY Mellon	2/10/2024	1,175
BRL	223,553	USD	39,000	Goldman Sachs	4/9/2024	473
BRL	579,721	USD	105,000	Toronto-Dominion	2/10/2024	(2,969)
BRL	231,158	USD	41,000	HSBC Bank	2/10/2024	(316)
CLP	107,108,608	USD	117,000	HSBC Bank	25/9/2024	447
CNY	901,710	USD	129,000	Morgan Stanley	27/1/2025	156
COP	1,035,184,000	USD	248,851	BNP Paribas	23/10/2024	(290)
COP	512,920,000	USD	123,655	HSBC Bank	24/2/2025	(2,523)
COP	328,354,000	USD	82,542	Citigroup	21/2/2025	(4,967)
COP	231,646,800	GBP	44,000	Barclays	25/9/2024	(2,018)
COP	272,355,000	USD	67,000	Citibank	25/9/2024	(1,355)
COP	273,896,000	USD	67,000	Toronto-Dominion	25/9/2024	(983)
COP	441,722,500	USD	109,000	Citigroup	25/9/2024	(2,532)
EUR	85,656	USD	94,061	Goldman Sachs	1/10/2024	933
EUR	97,000	GBP	82,741	Barclays	25/9/2024	(1,244)
EUR	145,000	USD	162,015	Barclays	25/9/2024	(1,252)
GBP	119,000	USD	154,635	UBS	25/9/2024	1,829
HUF	54,806,387	USD	154,000	HSBC Bank	25/9/2024	514
HUF	23,877,460	USD	67,000	Barclays	25/9/2024	317
IDR	5,983,024,462	USD	366,607	Barclays	18/9/2024	19,831
IDR	2,883,657,500	USD	185,000	Bank of America	25/9/2024	1,098
KRW	67,416,541	USD	50,500	UBS	25/9/2024	63
MXN	4,620,030	USD	245,000	UBS	25/9/2024	(11,215)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
MXN	771,576	USD	40,000	Bank of America	25/9/2024	(956)
MXN	525,014	USD	27,000	Goldman Sachs	25/9/2024	(433)
MYR	289,474	USD	67,000	Barclays	25/9/2024	77
NOK	264,029	USD	25,000	Morgan Stanley	25/9/2024	(68)
PEN	134,460	USD	36,000	Deutsche Bank	25/9/2024	(141)
PHP	2,210,637	USD	39,000	JP Morgan	25/9/2024	345
PLN	335,696	USD	87,000	RBS	25/9/2024	(104)
PLN	64,168	EUR	15,000	RBS	25/9/2024	(21)
PLN	254,239	USD	66,000	HSBC Bank	25/9/2024	(190)
THB	1,476,702	USD	43,000	HSBC Bank	25/9/2024	711
TRY	2,176,686	USD	55,980	Goldman Sachs	4/12/2024	1,356
TRY	937,314	USD	23,410	Barclays	4/12/2024	1,279
TRY	927,400	USD	25,000	Barclays	28/10/2024	439
TRY	1,699,000	USD	39,722	BNP Paribas	6/12/2024	4,941
TRY	2,782,000	USD	72,288	UBS	25/9/2024	7,181
TRY	937,322	USD	25,000	BNP Paribas	23/10/2024	870
TRY	1,416,450	USD	38,000	Citigroup	28/10/2024	854
TWD	761,858	USD	24,000	Morgan Stanley	23/9/2024	(104)
USD	129,000	CNH	903,903	Morgan Stanley	27/1/2025	(388)
USD	196,655	BRL	999,717	Morgan Stanley	2/10/2024	20,704
USD	43,207	TRY	1,699,000	Barclays	6/12/2024	(1,455)
USD	78,557	TRY	3,114,000	UBS	4/12/2024	(3,468)
USD	2,195,553	GBP	1,714,500	Deutsche Bank	18/9/2024	(58,560)
USD	1,025,545	JPY	158,452,000	Standard Chartered Bank	18/9/2024	(65,401)
USD	354,198	MXN	6,755,200	Barclays	18/9/2024	11,995
USD	4,871,676	EUR	4,486,900	Standard Chartered Bank	18/9/2024	(101,419)
USD	3,635,385	BRL	19,853,200	Barclays	18/9/2024	135,563
USD	1,243,813	BRL	6,785,000	BNY Mellon	18/9/2024	47,719
USD	507,838	EUR	472,000	Deutsche Bank	18/9/2024	(15,308)
USD	52,485	CAD	72,000	State Street	18/9/2024	(931)
USD	2,954,094	EUR	2,743,933	BNP Paribas	18/9/2024	(87,169)
USD	1,917,929	EUR	1,782,067	Toronto-Dominion	18/9/2024	(57,241)
USD	1,481	JPY	231,000	Deutsche Bank	18/9/2024	(109)
USD	220,681	JPY	34,373,000	Nomura	18/9/2024	(15,978)
USD	1,063,086	EUR	988,000	UBS	18/9/2024	(31,973)
USD	86,047	EUR	79,897	JP Morgan	1/10/2024	(2,560)
USD	230,065	ZAR	4,270,892	Morgan Stanley	3/9/2024	(11,126)
USD	11,599	EUR	10,585	Deutsche Bank	17/10/2024	(149)
USD	216,941	EUR	198,350	Deutsche Bank	25/9/2024	(2,973)
USD	82,434	COP	328,354,000	Standard Chartered Bank	25/9/2024	3,291
USD	23,183	TRY	820,467	Barclays	19/9/2024	(432)
USD	475,654	PLN	1,873,226	HSBC Bank	24/9/2024	(9,244)
USD	91,963	PLN	363,710	Morgan Stanley	24/9/2024	(2,186)
USD	57,765	ZAR	1,069,675	BNP Paribas	3/9/2024	(2,643)
USD	79,000	BRL	445,556	Bank of America	4/9/2024	329
USD	39,000	TWD	1,274,520	BNP Paribas	5/9/2024	(855)
USD	64,000	BRL	365,869	BNP Paribas	4/9/2024	(601)
USD	22,966	TRY	813,198	Barclays	7/10/2024	81
USD	635,278	JPY	93,268,000	BNY Mellon	18/9/2024	(6,874)
USD	249,046	COP	1,035,184,000	Citigroup	13/9/2024	(919)
USD	103,000	BRL	575,522	UBS	4/9/2024	1,380
USD	124,326	COP	512,920,000	Citigroup	16/9/2024	529
USD	850,953	EUR	778,000	Barclays	18/9/2024	(11,350)
USD	122,577	PEN	457,213	Citigroup	13/9/2024	644
USD	40,000	BRL	220,676	Morgan Stanley	4/9/2024	1,035
USD	53,000	BRL	290,416	JP Morgan	4/9/2024	1,721
USD	628,968	GBP	489,000	Goldman Sachs	18/9/2024	(13,937)
USD	44,602	PEN	166,378	Deutsche Bank	13/9/2024	231
USD	48,277	COP	195,117,966	BNY Mellon	16/9/2024	1,184
USD	118,000	BRL	648,964	Toronto-Dominion	4/9/2024	3,413
USD	26,472	PLN	102,942	Morgan Stanley	25/9/2024	(175)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	67,000	MYR	293,627	Goldman Sachs	25/9/2024	(1,040)
USD	43,782	AUD	65,000	HSBC Bank	25/9/2024	(328)
USD	66,000	PLN	254,668	UBS	25/9/2024	78
USD	52,000	SEK	536,295	Barclays	25/9/2024	(283)
USD	49,000	CNH	348,388	State Street	25/9/2024	(339)
USD	165,159	EUR	149,000	Standard Chartered Bank	25/9/2024	(39)
USD	110,000	ZAR	1,956,955	State Street	25/9/2024	(317)
USD	67,000	HUF	23,897,410	Nomura	25/9/2024	(373)
USD	40,000	KRW	53,265,200	Deutsche Bank	25/9/2024	51
USD	40,000	ZAR	713,776	UBS	25/9/2024	(237)
USD	67,000	MXN	1,292,235	Barclays	25/9/2024	1,609
USD	229,000	COP	925,045,500	Bank of America	25/9/2024	6,037
USD	67,000	COP	270,010,000	Société Générale	25/9/2024	1,920
USD	39,000	PHP	2,203,032	HSBC Bank	25/9/2024	(209)
USD	40,000	MXN	771,066	Morgan Stanley	25/9/2024	982
USD	27,000	ZAR	485,824	Morgan Stanley	25/9/2024	(387)
USD	202,820	COP	814,733,197	BNP Paribas	16/9/2024	6,178
USD	67,000	HUF	23,669,726	Morgan Stanley	25/9/2024	269
USD	40,000	MXN	777,778	Goldman Sachs	25/9/2024	642
USD	82,000	THB	2,798,135	JP Morgan	25/9/2024	(826)
USD	40,000	CLP	36,896,000	Citibank	25/9/2024	(457)
USD	40,000	CLP	36,830,000	JP Morgan	25/9/2024	(385)
USD	99,394	TRY	3,500,553	UBS	26/9/2024	(475)
USD	359,001	MXN	7,039,224	State Street	28/10/2024	4,634
USD	27,000	THB	922,520	Morgan Stanley	25/9/2024	(307)
USD	134,809	CZK	3,034,580	Morgan Stanley	27/11/2024	241
USD	40,273	EUR	36,000	Goldman Sachs	25/9/2024	359
USD	40,000	CAD	54,003	Barclays	25/9/2024	(73)
USD	107,000	COP	433,205,550	Goldman Sachs	25/9/2024	2,585
USD	41,000	ZAR	733,167	Goldman Sachs	25/9/2024	(330)
USD	12,051	COP	49,848,961	Citigroup	25/9/2024	36
USD	265,263	ZAR	4,715,273	Toronto-Dominion	25/9/2024	(545)
ZAR	625,294	USD	34,861	Nomura	3/9/2024	452
ZAR	947,047	EUR	48,000	UBS	25/9/2024	168
ZAR	1,202,214	USD	67,000	Bank of America	25/9/2024	771
Net unrealised depreciation						(243,889)
EUR Hedged Share Class						
EUR	36,972,026	USD	40,457,795	BNY Mellon	13/9/2024	510,840
Net unrealised appreciation						510,840
GBP Hedged Share Class						
GBP	1,173,852	USD	1,528,855	BNY Mellon	13/9/2024	14,375
Net unrealised appreciation						14,375
SGD Hedged Share Class						
SGD	1,346,508	USD	1,024,257	BNY Mellon	13/9/2024	9,303
USD	60	SGD	78	BNY Mellon	13/9/2024	-
Net unrealised appreciation						9,303
Total net unrealised appreciation (USD underlying exposure - USD 76,176,066)						290,629

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(3)	EUR	Euro Bund	September 2024	444,755	(964)
(15)	EUR	Euro BUXL	September 2024	2,236,236	(78,152)
5	EUR	Euro-BTP	September 2024	658,133	1,813
3	USD	3 Month SOFR	September 2024	709,725	(544)

US Dollar Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
86	USD	US Long Bond (CBT)	December 2024	10,647,875	(74,187)
152	USD	US Treasury 10 Year Note (CBT)	December 2024	17,301,875	(34,944)
(8)	USD	US Ultra 10 Year Note	December 2024	942,375	3,124
9	USD	US Ultra Bond (CBT)	December 2024	1,197,281	(3,295)
70	USD	US Treasury 2 Year Note (CBT)	December 2024	14,531,016	(6,484)
247	USD	US Treasury 5 Year Note (CBT)	December 2024	27,050,359	(49,350)
2	GBP	3 Month SONIA	March 2025	627,862	(701)
(431)	USD	3 Month SOFR	March 2026	104,350,488	(66,337)
Total				180,697,980	(310,021)

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 109,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(395)	(225)
CDS	USD 110,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(399)	(227)
CDS	USD 110,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(399)	(227)
CDS	USD 107,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(385)	(221)
CDS	USD 150,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(539)	(310)
CDS	USD 66,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(237)	(136)
CDS	USD 39,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(271)	800
CDS	USD 75,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(568)	1,539
CDS	USD 37,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Barclays	20/6/2029	(272)	759
CDS	USD 250,758	Fund receives default protection on American Electric Power; and pays Fixed 1%	Bank of America	20/6/2029	(697)	(7,320)
CDS	USD 314,242	Fund receives default protection on American Electric Power; and pays Fixed 1%	Bank of America	20/6/2029	(873)	(9,173)
CDS	USD 52,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Bank of America	20/6/2029	(381)	1,067
CDS	USD 12,953	Fund receives default protection on Turkey; and pays Fixed 1%	Bank of America	20/6/2029	(130)	940
CDS	USD 324	Fund receives default protection on CMBX.NA.AAA.6; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	0	0
CDS	USD 600,000	Fund receives default protection on American Electric Power; and pays Fixed 1%	Goldman Sachs	20/6/2029	(1,668)	(17,515)
CDS	USD 600,000	Fund receives default protection on American Express; and pays Fixed 1%	Goldman Sachs	20/6/2029	(1,408)	(18,312)
CDS	USD 31,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(141)	636
CDS	USD 32,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(171)	657
CDS	USD 82,000	Fund receives default protection on BrazilUsd Sr 5Y D14; and pays Fixed 1%	Goldman Sachs	20/6/2029	(505)	1,682
CDS	USD 570,000	Fund receives default protection on Dominion Energy; and pays Fixed 1%	Goldman Sachs	20/6/2029	(5,099)	(15,731)
CDS	USD 50,088	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(510)	3,636

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 32,385	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(711)	2,351
CDS	USD 28,499	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2029	(626)	2,069
CDS	USD 137,518	Fund receives default protection on Republic Of Colombia; and pays Fixed 1%	JP Morgan	20/6/2029	197	4,628
CDS	USD (7,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,111)	(1,105)
CDS	USD 4,961	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(57)	1
CDS	USD 7,000	Fund receives default protection on CMBX.NA.9.BBB; and pays Fixed 3%	Morgan Stanley	17/9/2058	754	1,105
CDS	USD (16,586,116)	Fund provides default protection on CDX.NA.HY.42.V1; and receives Fixed 5%	Bank of America	20/6/2029	93,684	1,158,174
CDS	EUR 81,000	Fund receives default protection on ITRAXX.XO.41.V1; and pays Fixed 5%	Bank of America	20/6/2029	(192)	(7,798)
IFS	USD 147,262	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.367%	Bank of America	9/8/2054	(121)	(121)
IFS	USD 148,750	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.3675%	Bank of America	9/8/2054	(139)	(139)
IFS	USD 298,987	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.35875%	Bank of America	12/8/2054	404	404
IFS	GBP 105,750	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.169%	Bank of America	15/8/2054	1,948	1,948
IFS	GBP 105,750	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.176%	Bank of America	15/8/2054	2,186	2,186
IFS	GBP 105,750	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.181%	Bank of America	15/8/2054	2,356	2,356
IFS	GBP 105,750	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.186%	Bank of America	15/8/2054	2,527	2,527
IRS	COP 1,218,597,066	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.81%	JP Morgan	10/5/2025	(121)	(121)
IRS	BRL 2,560,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.97%	Barclays	4/1/2027	4,027	4,027
IRS	BRL 2,346,000	Fund receives Fixed 10.808%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(1,379)	(1,379)
IRS	BRL 1,472,000	Fund receives Fixed 10.975%; and pays Floating BRL BROIS 1 Day	BNP Paribas	1/7/2025	(663)	(663)
IRS	BRL 1,110,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.573%	BNP Paribas	4/1/2027	413	413
IRS	CZK 18,656,000	Fund receives Floating CZK-PRIBOR 3 Month; and pays Fixed 4.675%	Bank of America	20/3/2025	(978)	(978)
IRS	PLN 1,426,000	Fund receives Floating PLN-WIBOR 6 Month; and pays Fixed 5.135%	Bank of America	20/12/2025	739	739
IRS	ZAR 7,676,000	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 8.145%	Bank of America	7/5/2026	(2,290)	(2,290)
IRS	ZAR 5,305,000	Fund receives Floating ZAR-JIBAR 3 Month; and pays Fixed 7.97%	Bank of America	6/6/2026	(1,319)	(1,319)
IRS	MXN 3,164,000	Fund receives Fixed 10.76%; and pays Floating MXN-TIEE 1 Month	Bank of America	11/6/2026	1,328	1,328
IRS	BRL 32,480	Fund receives Fixed 10.315%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(98)	(98)
IRS	MXN 3,616,000	Fund receives Fixed 9.405%; and pays Floating MXN-TIEE 1 Month	Bank of America	24/7/2029	1,000	1,000
IRS	MXN 2,711,154	Fund receives Floating MXN-TIEE 1 Month; and pays Fixed 8.99%	Bank of America	22/8/2029	372	372
IRS	USD 2,192,222	Fund receives Fixed 3.7818%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	18/6/2034	33,827	33,827
IRS	USD 2,192,222	Fund receives Fixed 3.7678%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	15/7/2034	32,718	32,718

US Dollar Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 1,183,796	Fund receives Fixed 3.697%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	2/8/2034	14,317	14,212
IRS	USD 5,919,000	Fund receives Fixed 3.3573%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	5/8/2034	(13,320)	(13,320)
IRS	USD 4,822,888	Fund receives Fixed 3.5528%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	5/8/2034	28,739	28,739
IRS	USD 2,175,824	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.456%	Bank of America	8/8/2034	(4,165)	(4,130)
IRS	USD 2,392,934	Fund receives Fixed 3.507%; and pays Floating USD-SOFR-OIS Compound 1 Day	Bank of America	9/8/2034	9,193	9,667
IRS	USD 1,568,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.40601%	Bank of America	15/11/2049	514	514
IRS	EUR 2,244,660	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.49%	Bank of America	19/2/2054	(36,822)	(36,822)
IRS	EUR 2,244,660	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5055%	Bank of America	20/2/2054	(40,898)	(40,898)
IRS	EUR 2,262,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.513%	Bank of America	20/2/2054	(43,171)	(43,171)
IRS	EUR 1,130,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.5105%	Bank of America	1/3/2054	(21,337)	(21,337)
IRS	EUR 474,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4555%	Bank of America	22/3/2054	(5,956)	(5,956)
IRS	EUR 1,838,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.543%	Bank of America	22/4/2054	(39,781)	(41,687)
IRS	EUR 424,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4277%	Bank of America	19/6/2054	(4,024)	(4,024)
IRS	EUR 412,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.4292%	Bank of America	20/6/2054	(3,998)	(3,998)
IRS	EUR 290,000	Fund receives Fixed 2.4428%; and pays Floating EUR EURIBOR 6 Month	Bank of America	24/6/2054	3,273	3,273
IRS	BRL 779,340	Fund receives Fixed 10.143202%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	(2,467)	(2,467)
IRS	COP 2,586,910,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 8.62%	JP Morgan	5/11/2025	(1,969)	(1,969)
IRS	COP 815,200,934	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 9.73%	Morgan Stanley	10/5/2025	(6)	(6)
IRS	BRL 2,382,000	Fund receives Fixed 9.785%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(10,672)	(10,672)
Total (USD underlying exposure - USD 40,729,004)					(18,923)	1,004,429

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
13,000	Put	OTC BRL/USD	Bank of America	USD 5.25	3/9/2024	(723)	-
121,000	Put	OTC EUR/USD	Bank of America	EUR 1.11	6/9/2024	456	692
40,000	Put	OTC USD/KRW	Bank of America	USD 1,345	12/9/2024	228	462
20,000	Put	OTC CNH/USD	Bank of America	USD 7.5	6/11/2024	(705)	573
6,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	12/11/2024	(535)	232
6,000	Put	OTC EUR/USD	Bank of America	EUR 1.05	19/11/2024	(529)	270
14,539,000	Call	OTC USD/CNH	Bank of America	USD 7.75	6/3/2026	(29,645)	76,490
20,000	Call	OTC USD/CNH	Barclays	USD 7.5	23/10/2024	(1,907)	42

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Bond Fund continued

Purchased Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
9,000	Put	OTC EUR/USD	Barclays	EUR 1.04	9/12/2024	(717)	335
69,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.065	5/9/2024	(220)	-
77,000	Call	OTC USD/BRL	Deutsche Bank	USD 5.75	12/11/2024	(324)	1,863
77,000	Put	OTC USD/BRL	Goldman Sachs	USD 5.45	12/9/2024	(796)	99
121,000	Put	OTC EUR/USD	Goldman Sachs	EUR 1.1	19/9/2024	(54)	432
73,000	Put	OTC USD/TRY	Goldman Sachs	USD 37.5	8/10/2024	3,308	4,050
51,000	Put	OTC USD/TRY	Goldman Sachs	USD 42.5	6/12/2024	3,423	6,136
40,000	Put	OTC USD/BRL	HSBC Bank	USD 5.6	5/9/2024	(334)	151
5,000	Put	OTC EUR/NOK	HSBC Bank	EUR 11.5	26/9/2024	419	965
7,000	Put	OTC PLN/USD	HSBC Bank	USD 4.25	18/10/2024	(578)	175
12,000	Put	OTC EUR/USD	HSBC Bank	EUR 1.06	4/11/2024	(1,046)	564
9,000	Call	OTC USD/CNH	HSBC Bank	USD 7.65	9/12/2024	(376)	96
75,000	Call	OTC USD/CNH	JP Morgan	USD 7.25	24/9/2024	(477)	15
59,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	12/11/2024	(215)	68
59,000	Put	OTC EUR/USD	JP Morgan	EUR 1.06	19/11/2024	(216)	86
47,000	Call	OTC INR/CNH	JP Morgan	CNH 12.5	23/1/2025	661	1,051
77,000	Call	OTC USD/BRL	Morgan Stanley	USD 5.75	12/9/2024	367	596
100,000	Put	OTC USD/ZAR	Morgan Stanley	USD 18	12/9/2024	911	1,996
75,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	9/10/2024	3,962	5,790
13,000	Put	OTC CNH/USD	Morgan Stanley	USD 7.35	18/10/2024	(639)	430
120,000	Call	OTC USD/MXN	Morgan Stanley	USD 18.3	18/10/2024	7,220	9,484
116,000	Call	OTC USD/COP	Morgan Stanley	USD 4,200	12/11/2024	(488)	2,624
102,000	Call	OTC USD/ZAR	Morgan Stanley	USD 19	12/11/2024	(1,390)	615
80,000	Put	OTC USD/CNH	Standard Chartered Bank	USD 7.05	19/9/2024	66	343
95,000	Put	OTC INR/CNH	Standard Chartered Bank	CNH 11.5	23/1/2025	(1,566)	1,036
48,000	Put	OTC USD/TRY	UBS	USD 38.5	27/9/2024	(287)	238
61,000	Put	OTC USD/TRY	UBS	USD 35.5	30/10/2024	20	237
6,000	Put	OTC USD/TRY	UBS	USD 35	21/11/2024	(17)	523
263	Call	3 Month SOFR	Exchange Traded	USD 95.25	15/11/2024	236,171	328,750
263	Call	3 Month SOFR	Exchange Traded	USD 95.75	15/11/2024	78,371	115,062
Total (USD underlying exposure - USD 87,818,998)						291,799	562,571

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(27,000)	Call	OTC USD/TRY	Bank of America	USD 38	27/9/2024	719	(32)
(40,000)	Call	OTC USD/KRW	Bank of America	USD 1,380	17/10/2024	128	(91)
(40,000)	Put	OTC USD/TWD	Barclays	USD 31.75	19/9/2024	135	(209)
(39,000)	Call	OTC USD/BRL	Deutsche Bank	USD 6	12/11/2024	137	(453)
(77,000)	Call	OTC USD/BRL	Goldman Sachs	USD 5.75	12/9/2024	(236)	(596)
(38,000)	Put	OTC USD/BRL	Goldman Sachs	USD 5.35	12/9/2024	188	(11)
(77,000)	Put	OTC USD/TRY	Goldman Sachs	USD 40.5	6/12/2024	(3,412)	(5,712)
(40,000)	Call	OTC USD/BRL	HSBC Bank	USD 5.95	4/10/2024	146	(247)
(112,000)	Call	OTC USD/CNH	JP Morgan	USD 7.35	24/9/2024	290	(2)
(33,300)	Put	OTC INR/CNH	JP Morgan	CNH 11.5	23/1/2025	880	(363)
(71,000)	Call	OTC USD/ZAR	Morgan Stanley	USD 18.5	12/9/2024	534	(54)
(112,000)	Call	OTC USD/MXN	Morgan Stanley	USD 19.1	9/10/2024	(3,575)	(4,932)
(60,000)	Put	OTC USD/MXN	Morgan Stanley	USD 17	18/10/2024	854	(4)

US Dollar Bond Fund continued

Written Options as at 31 August 2024

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(64,000)	Call	OTC USD/COP	Morgan Stanley	USD 4,500	12/11/2024	167	(412)
(51,000)	Call	OTC USD/ZAR	Morgan Stanley	USD 20	12/11/2024	324	(83)
(47,000)	Call	OTC INR/CNH	Standard Chartered Bank	CNH 12.5	23/1/2025	412	(1,051)
(79,000)	Call	OTC USD/TWD	UBS	USD 32.2	11/9/2024	389	(129)
(526)	Call	3 Month SOFR	Exchange Traded	USD 95.5	15/11/2024	(287,070)	(391,212)
Total (USD underlying exposure - USD 93,052,808)						(288,990)	(405,593)

Purchased Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 5,922,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/10/2025; and pays 4.43% Fixed annually from 21/10/2025	Goldman Sachs	17/10/2024	(95,264)	475
USD 2,961,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/10/2025; and pays 4.43% Fixed annually from 21/10/2025	Goldman Sachs	17/10/2024	(43,548)	238
USD 2,630,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/12/2025; and pays 3.93% Fixed annually from 20/12/2025	Citibank	18/12/2024	(34,415)	19,561
USD 110,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 29/10/2025; and pays 4% Fixed annually from 29/10/2025	Bank of America	25/10/2024	(674)	122
USD 28,075,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 17/9/2025; and pays Floating USD SOFR annually from 17/9/2025	Citibank	13/9/2024	(6,264)	38,938
USD 28,075,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed annually from 17/9/2025; and pays Floating USD SOFR annually from 17/9/2025	Citibank	13/9/2024	(6,264)	38,937
Total (USD underlying exposure - USD 22,369,115)				(186,429)	98,271

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (28,075,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 6/9/2025; and pays 3.75% Fixed annually from 6/9/2025	Citibank	4/9/2024	4,370	(25,109)
USD (28,075,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 6/9/2025; and pays 3.75% Fixed annually from 6/9/2025	Citibank	4/9/2024	4,370	(25,109)
USD (5,919,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.858% Fixed annually from 16/9/2025; and pays Floating USD SOFR annually from 16/9/2025	Deutsche Bank	12/9/2024	(138,067)	(228,628)
USD (5,919,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/9/2025; and pays 3.885% Fixed annually from 16/9/2025	Deutsche Bank	12/9/2024	90,275	(286)
USD (2,959,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/9/2025; and pays 3.885% Fixed annually from 17/9/2025	Citibank	13/9/2024	(76,191)	(121,175)
USD (2,959,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/9/2025; and pays 3.885% Fixed annually from 17/9/2025	Citibank	13/9/2024	44,853	(131)
USD (1,480,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/9/2025; and pays 3.825% Fixed annually from 19/9/2025	Bank of America	17/9/2024	(29,294)	(53,492)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Bond Fund continued

Written Swaptions as at 31 August 2024

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (1,480,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/9/2025; and pays 3.825% Fixed annually from 19/9/2025	Bank of America	17/9/2024	23,876	(322)
USD (2,630,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/9/2025; and pays 3.86% Fixed annually from 20/9/2025	Citibank	18/9/2024	32,600	(336)
USD (1,540,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/10/2025; and pays 3.838% Fixed annually from 1/10/2025	Goldman Sachs	27/9/2024	(35,689)	(58,655)
USD (1,540,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/10/2025; and pays 3.838% Fixed annually from 1/10/2025	Goldman Sachs	27/9/2024	22,064	(901)
USD (49,749,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5.1% Fixed annually from 21/10/2025; and pays Floating USD SOFR annually from 21/10/2025	Goldman Sachs	17/10/2024	87,235	(220)
USD (24,874,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5.1% Fixed annually from 21/10/2025; and pays Floating USD SOFR annually from 21/10/2025	Goldman Sachs	17/10/2024	40,741	(110)
USD (321,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 29/10/2025; and pays Floating USD SOFR annually from 29/10/2025	Bank of America	25/10/2024	1,002	(225)
USD (513,019)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/5/2027; and pays 3.9775% Fixed annually from 13/5/2027	Bank of America	11/5/2026	10,423	(11,547)
USD (513,019)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/5/2027; and pays 3.9775% Fixed annually from 13/5/2027	Bank of America	11/5/2026	(15,025)	(36,995)
USD (846,981)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 7/8/2027; and pays 3.28% Fixed annually from 7/8/2027	Deutsche Bank	5/8/2026	(1,923)	(39,318)
USD (846,981)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.28% Fixed annually from 7/8/2027; and pays Floating USD SOFR annually from 7/8/2027	Deutsche Bank	5/8/2026	3,948	(33,446)
USD (447,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/8/2027; and pays 3.29% Fixed annually from 25/8/2027	Deutsche Bank	21/8/2026	1,997	(17,950)
USD (447,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.29% Fixed annually from 25/8/2027; and pays Floating USD SOFR annually from 25/8/2027	Deutsche Bank	21/8/2026	(828)	(20,775)
USD (446,215)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/8/2027; and pays 3.32% Fixed annually from 26/8/2027	Bank of America	24/8/2026	1,104	(18,485)
USD (446,215)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.32% Fixed annually from 26/8/2027; and pays Floating USD SOFR annually from 26/8/2027	Bank of America	24/8/2026	(662)	(20,251)
USD (1,644,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/9/2027; and pays 3.383% Fixed annually from 2/9/2027	Bank of America	31/8/2026	(1,051)	(72,587)
USD (1,644,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/9/2027; and pays 3.383% Fixed annually from 2/9/2027	Bank of America	31/8/2026	509	(71,027)
Total (USD underlying exposure - USD 38,849,697)				70,637	(857,080)

US Dollar Bond Fund continued

To Be Announced Securities Contracts as at 31 August 2024

Holding	Description	Market Value USD	% of Net Assets
TBA			
	United States		
USD 640,851	Fannie Mae or Freddie Mac 2% TBA	581,050	0.11
USD 2,530,344	Fannie Mae or Freddie Mac 3% TBA	2,251,809	0.41
USD 10,997,031	Fannie Mae or Freddie Mac 3.5% TBA	10,159,630	1.85
USD 815,000	Fannie Mae or Freddie Mac 4% TBA	775,095	0.14
USD 11,829,996	Fannie Mae or Freddie Mac 5% TBA	11,764,635	2.14
USD 3,246,100	Ginnie Mae 2% TBA	2,742,866	0.50
USD 2,342,156	Ginnie Mae 2.5% TBA	2,054,526	0.38
USD 1,389,005	Ginnie Mae 3% TBA	1,259,979	0.23
USD 863,500	Ginnie Mae 4% TBA	827,292	0.15
USD 1,576,000	Ginnie Mae 4.5% TBA	1,546,321	0.28
USD 2,243,000	Ginnie Mae 5% TBA	2,240,652	0.41
USD 4,683,308	Fannie Mae or Freddie Mac 2% TBA	3,846,770	0.70
USD 735,100	Fannie Mae or Freddie Mac 2.5% TBA	628,860	0.12
USD 423,181	Ginnie Mae 3.5% TBA	395,122	0.07
USD (867,500)	Fannie Mae or Freddie Mac 2.5% TBA	(806,331)	(0.15)
USD (449,000)	Fannie Mae or Freddie Mac 3% TBA	(426,944)	(0.08)
USD (140,000)	Fannie Mae or Freddie Mac 3.5% TBA	(135,981)	(0.02)
USD 171,000	Fannie Mae or Freddie Mac 4% TBA	168,843	0.03
USD 515,000	Fannie Mae or Freddie Mac 4.5% TBA	514,024	0.09
USD (14,226,000)	Fannie Mae or Freddie Mac 4.5% TBA	(13,876,080)	(2.53)
USD 3,899,634	Fannie Mae or Freddie Mac 5.5% TBA	3,931,452	0.72
USD 4,900	Fannie Mae or Freddie Mac 6% TBA	4,992	0.00
USD 2,361,000	Ginnie Mae 5.5% TBA	2,379,892	0.43
USD 1,867,000	Ginnie Mae 6% TBA	1,895,832	0.35
USD 1,301,000	Ginnie Mae 6.5% TBA	1,327,959	0.24
USD (1,210,600)	Fannie Mae or Freddie Mac 6.5% TBA	(1,246,449)	(0.23)
USD (390,972)	Fannie Mae or Freddie Mac 1.5% TBA	(345,936)	(0.06)
Total TBA			
(USD underlying exposure - USD 68,135,320)		34,459,880	6.28

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar High Yield Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 579,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	561,771	0.03
FUNDS				USD 1,251,000	1375209 BC 9% 30/1/2028	1,218,279	0.06
Ireland				USD 1,553,000	Air Canada 3.875% 15/8/2026	1,500,595	0.07
611,000	iShares USD High Yield Corp Bond UCITS ETF [†]	58,106,100	2.89	USD 738,000	ATS 4.125% 15/12/2028	693,024	0.04
Total Funds		58,106,100	2.89	USD 6,679,000	Bausch + Lomb 8.375% 1/10/2028	7,024,638	0.35
COMMON STOCKS (SHARES)				USD 474,000	Bausch Health 6.125% 1/2/2027	399,845	0.02
France				USD 4,020,000	Bausch Health 11% 30/9/2028	3,728,550	0.18
260,348	Constellium	4,379,053	0.22	USD 839,000	Baytex Energy 8.5% 30/4/2030	895,295	0.05
United States				USD 3,021,000	Bombardier 6% 15/2/2028	3,030,166	0.15
72,232	Avantor [*]	1,867,197	0.09	USD 1,422,000	Bombardier 7% 1/6/2032	1,481,046	0.07
69,813	JELD-WEN [*]	994,835	0.05	USD 1,030,000	Bombardier 7.25% 1/7/2031	1,082,352	0.05
2,730	Nine Energy Service	3,413	0.00	USD 122,000	Bombardier 7.5% 1/2/2029	128,653	0.01
		2,865,445	0.14	USD 66,000	Bombardier 7.875% 15/4/2027	66,294	0.00
Total Common Stocks (Shares)		7,244,498	0.36	USD 2,473,000	Bombardier 8.75% 15/11/2030	2,698,689	0.14
BONDS				USD 2,100,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	1,958,595	0.10
Australia				USD 1,469,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	1,380,673	0.07
USD 175,000	Mineral Resources 9.25% 1/10/2028	185,149	0.01	USD 649,000	Dye & Durham 8.625% 15/4/2029	678,686	0.03
Austria				USD 437,000	Empire Communities 9.75% 1/5/2029	461,004	0.02
EUR 100,000	ams-OSRAM 2.125% 3/11/2027	87,226	0.01	USD 925,000	Enbridge 7.2% 27/6/2054	955,648	0.05
EUR 204,000	ams-OSRAM 10.5% 30/3/2029 [*]	237,735	0.01	USD 1,150,000	Enbridge 7.375% 15/3/2055	1,178,494	0.06
		324,961	0.02	USD 1,119,000	Enbridge 8.5% 15/1/2084	1,227,621	0.06
Belgium				USD 1,798,000	Enerflex 9% 15/10/2027	1,870,536	0.09
EUR 200,000	KBC 8% 5/9/2028	240,459	0.01	USD 1,675,000	ERO Copper 6.5% 15/2/2030	1,640,520	0.08
Bermuda				USD 3,565,000	First Quantum Minerals 9.375% 1/3/2029	3,781,093	0.19
USD 11,807,000	Carnival Bermuda 10.375% 1/5/2028	12,777,195	0.64	USD 2,068,000	Garda World Security 4.625% 15/2/2027	2,023,848	0.10
USD 1,954,000	Nabors Industries 7.5% 15/1/2028 [*]	1,927,103	0.10	USD 584,000	Garda World Security 6% 1/6/2029	552,602	0.03
USD 1,802,000	NCL 5.875% 15/3/2026	1,801,860	0.09	USD 4,630,000	Garda World Security 7.75% 15/2/2028	4,852,652	0.24
USD 277,000	NCL 7.75% 15/2/2029	295,648	0.01	USD 2,879,000	Garda World Security 8.25% 1/8/2032	2,931,982	0.15
USD 678,000	NCL 8.125% 15/1/2029	726,094	0.04	USD 503,000	Garda World Security 9.5% 1/11/2027 [*]	508,020	0.02
USD 1,328,000	NCL Finance 6.125% 15/3/2028	1,343,759	0.07	USD 311,000	GFL Environmental 3.5% 1/9/2028	294,697	0.02
USD 1,500,000	OHA Credit Funding 19 7.294% 20/7/2037	1,507,328	0.07	USD 1,331,000	GFL Environmental 4% 1/8/2028	1,270,717	0.06
USD 1,500,000	OHA Credit Funding 19 8.194% 20/7/2037	1,510,716	0.08	USD 1,483,000	GFL Environmental 4.375% 15/8/2029	1,406,859	0.07
USD 1,373,000	Seadrill Finance 8.375% 1/8/2030	1,453,237	0.07	USD 1,280,000	GFL Environmental 4.75% 15/6/2029	1,239,665	0.06
USD 1,000,000	Trinitas CLO XXIV 8.028% 25/4/2037	1,012,760	0.05	USD 1,616,000	GFL Environmental 6.75% 15/1/2031	1,690,099	0.08
USD 4,780,000	Valaris 8.375% 30/4/2030	4,993,676	0.25	USD 4,745,000	Husky Injection Molding Systems / Titan Co-Borrower 9% 15/2/2029	4,901,841	0.24
USD 2,334,000	Weatherford International 8.625% 30/4/2030	2,429,404	0.12	USD 3,197,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	3,402,887	0.17
		31,778,780	1.59				
Canada							
USD 796,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	762,553	0.04				
USD 1,118,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	1,025,015	0.05				

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,460,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	2,681,843	0.13	USD 2,000,000	Golub Capital Partners CLO 75B 7.235% 25/7/2037	2,010,231	0.10
USD 1,343,000	Mattamy 4.625% 1/3/2030	1,269,960	0.06	USD 2,000,000	Golub Capital Partners CLO 75B 8.235% 25/7/2037	1,985,759	0.10
USD 749,000	Mattamy 5.25% 15/12/2027	741,570	0.04	USD 1,200,000	Melco Resorts Finance 4.875% 6/6/2025*	1,186,344	0.06
USD 5,080,000	New Gold 7.5% 15/7/2027	5,177,541	0.26	USD 3,089,000	Melco Resorts Finance 5.375% 4/12/2029	2,826,883	0.14
USD 1,346,000	Parkland 6.625% 15/8/2032	1,362,369	0.07	USD 400,000	Melco Resorts Finance 5.75% 21/7/2028	381,750	0.02
USD 403,000	Precision Drilling 6.875% 15/1/2029	409,272	0.02	USD 1,669,000	Melco Resorts Finance 7.625% 17/4/2032	1,672,129	0.08
USD 1,018,000	Saturn Oil & Gas 9.625% 15/6/2029	1,060,045	0.05	USD 529,000	MGM China 4.75% 1/2/2027*	512,091	0.02
USD 2,135,000	Toronto-Dominion Bank 7.25% 31/7/2084	2,182,460	0.11	USD 200,000	MGM China 5.25% 18/6/2025	198,675	0.01
USD 274,000	TransAlta 7.75% 15/11/2029	290,210	0.02	USD 512,000	MGM China 7.125% 26/6/2031	525,794	0.03
USD 609,000	Vermilion Energy 6.875% 1/5/2030*	614,343	0.03	USD 3,000,000	Oaktree CLO 2024-26 7.734% 20/4/2037	3,035,882	0.15
		82,295,117	4.09	USD 1,330,000	Oaktree CLO 2024-26 8.784% 20/4/2037	1,326,754	0.07
Cayman Islands				USD 2,000,000	OCP CLO 2020-20 7.729% 18/4/2037	2,026,102	0.10
USD 1,100,000	AGL CLO 33 7.109% 21/7/2037	1,103,372	0.05	USD 4,000,000	OCP CLO 2020-20 8.879% 18/4/2037	4,009,095	0.20
USD 3,000,000	AGL CLO 9 7.732% 20/4/2037	3,039,161	0.15	USD 1,000,000	RR 5 7.823% 15/7/2039	1,018,420	0.05
USD 3,500,000	AGL CLO 9 8.832% 20/4/2037	3,509,565	0.17	USD 800,000	Sable International Finance 5.75% 7/9/2027	789,532	0.04
USD 2,000,000	AIMCO CLO 16 8.221% 17/7/2037	2,019,438	0.10	USD 1,806,000	Seagate HDD Cayman 8.25% 15/12/2029	1,961,601	0.09
USD 4,500,000	Apidos Loan Fund 2024-1 7.52% 25/4/2035	4,518,637	0.22	USD 1,810,000	Seagate HDD Cayman 8.5% 15/7/2031	1,973,081	0.10
USD 1,750,000	Apidos Loan Fund 2024-1 8.52% 25/4/2035	1,755,917	0.09	USD 2,500,000	Symphony CLO 41 7.116% 20/7/2037	2,507,657	0.12
USD 2,000,000	Bain Capital Credit CLO 2024-3 8.443% 16/7/2037	1,994,932	0.10	USD 1,000,000	Symphony CLO 41 8.166% 20/7/2037	1,009,860	0.05
USD 3,500,000	Flatiron CLO 20 7.478% 20/5/2036	3,521,682	0.18	USD 2,000,000	Symphony CLO 43 7.877% 15/4/2037	2,033,737	0.10
USD 3,500,000	Flatiron CLO 20 8.578% 20/5/2036	3,500,897	0.17	USD 2,000,000	Symphony CLO 43 9.127% 15/4/2037	2,032,543	0.10
USD 4,150,000	Flatiron CLO 28 7.367% 15/7/2036	4,164,308	0.21	USD 1,695,000	Transocean 8% 1/2/2027	1,694,433	0.08
USD 4,000,000	Flatiron CLO 28 8.267% 15/7/2036	4,006,835	0.20	USD 3,802,000	Transocean 8.25% 15/5/2029	3,852,456	0.19
USD 548,000	FWD 8.4% 5/4/2029	567,728	0.03	USD 5,214,000	Transocean 8.5% 15/5/2031	5,292,543	0.26
USD 1,451,000	GGAM Finance 6.875% 15/4/2029	1,500,553	0.07	USD 5,377,100	Transocean 8.75% 15/2/2030	5,682,567	0.28
USD 153,000	GGAM Finance 7.75% 15/5/2026	157,381	0.01	USD 726,000	Transocean Aquila 8% 30/9/2028	749,048	0.04
USD 1,728,000	GGAM Finance 8% 15/2/2027	1,799,000	0.09	USD 174,000	Transocean Titan Financing 8.375% 1/2/2028	180,489	0.01
USD 655,000	GGAM Finance 8% 15/6/2028	700,739	0.04	USD 844,000	Wynn Macau 5.125% 15/12/2029*	777,417	0.04
USD 722,000	Global Aircraft Leasing 8.75% 1/9/2027	730,696	0.04	USD 1,235,000	Wynn Macau 5.5% 15/1/2026	1,221,847	0.06
USD 3,000,000	Goldentree Loan Management US CLO 9 7.682% 20/4/2037	3,036,446	0.15	USD 4,799,000	Wynn Macau 5.625% 26/8/2028*	4,597,394	0.23
USD 3,000,000	Goldentree Loan Management US CLO 9 8.632% 20/4/2037	3,018,450	0.15			112,474,181	5.58
USD 3,500,000	Golub Capital Partners CLO 52B 7.732% 20/4/2037	3,545,688	0.18	Cyprus			
USD 1,200,000	Golub Capital Partners CLO 52B 9.032% 20/4/2037	1,213,794	0.06	EUR 100,000	Bank of Cyprus 2.5% 24/6/2027	107,601	0.00
USD 2,000,000	Golub Capital Partners CLO 60B 7.335% 25/10/2034	2,007,666	0.10	Denmark			
USD 2,000,000	Golub Capital Partners CLO 60B 8.245% 25/10/2034	1,989,182	0.10	GBP 114,000	Orsted 2.5% 18/2/3021	110,446	0.01
				EUR 237,000	SGL ApS 8.438% 22/4/2030	264,141	0.01
						374,587	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Finland				EUR 165,000	Loxam 6.375% 31/5/2029*	192,150	0.01
EUR 100,000	Ahlstrom 3 Oy 3.625% 4/2/2028*	106,023	0.00	EUR 129,000	Nova Alexandre III 8.914% 15/7/2029	144,914	0.01
USD 200,000	Ahlstrom 3 Oy 4.875% 4/2/2028	188,614	0.01	EUR 100,000	Paprec 7.25% 17/11/2029	117,259	0.00
EUR 200,000	Finnair 4.75% 24/5/2029	219,705	0.01	EUR 100,000	Picard Groupe 6.375% 1/7/2029*	114,507	0.00
		514,342	0.02	EUR 900,000	RCI Banque 2.625% 18/2/2030*	993,098	0.05
France				EUR 200,000	RCI Banque 5.5% 9/10/2034	226,381	0.01
EUR 100,000	Accor 2.625% 30/1/2025	110,318	0.00	EUR 100,000	Societe Generale 7.875% 18/1/2029*	114,951	0.01
EUR 100,000	Accor 4.875% 6/6/2030	111,256	0.00	EUR 150,000	Tereos Finance Groupe I 7.25% 15/4/2028	175,141	0.01
EUR 205,000	Afflelou 6% 25/7/2029	233,279	0.01	USD 1,766,000	Vallourec SACA 7.5% 15/4/2032*	1,861,417	0.09
USD 1,495,000	Altice France 5.125% 15/1/2029	1,040,858	0.05	EUR 3,125	Worldline 0% 30/7/2026	323,994	0.02
USD 3,492,000	Altice France 5.125% 15/7/2029	2,452,079	0.12			31,116,437	1.55
USD 3,795,000	Altice France 5.5% 15/10/2029	2,648,937	0.13	Germany			
EUR 100,000	Altice France 11.5% 1/2/2027	90,684	0.00	EUR 200,000	Bayer 4.5% 25/3/2082	219,647	0.01
EUR 100,000	Atos 0% 6/11/2024	9,138	0.00	EUR 100,000	Bayer 6.625% 25/9/2083	115,629	0.01
EUR 200,000	Atos 1% 12/11/2029	18,973	0.00	EUR 200,000	Bayer 7% 25/9/2083*	238,385	0.01
EUR 100,000	Atos 1.75% 7/5/2025	9,414	0.00	EUR 232,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	268,842	0.01
EUR 100,000	Atos 2.5% 7/11/2028	9,358	0.00	EUR 200,000	Commerzbank 4.25% 9/10/2027	202,003	0.01
EUR 150,000	AXA 6.375% 16/7/2033	173,493	0.01	EUR 400,000	Commerzbank 6.125% 9/10/2025	444,478	0.02
EUR 158,000	Banijay Entertainment 7% 1/5/2029	184,681	0.01	EUR 200,000	Commerzbank 7.875% 9/10/2031*	231,151	0.01
USD 519,000	Banijay Entertainment 8.125% 1/5/2029	540,246	0.03	EUR 200,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	186,103	0.01
EUR 100,000	Bertrand Franchise Finance 6.5% 18/7/2030*	113,792	0.01	EUR 200,000	Deutsche Bank 4.5% 30/11/2026	203,864	0.01
EUR 166,000	Bertrand Franchise Finance 7.489% 18/7/2030	185,902	0.01	USD 200,000	Deutsche Bank 4.789% 30/4/2025	191,999	0.01
GBP 300,000	Clariane 13.168% 15/6/2025	380,893	0.02	EUR 200,000	Deutsche Bank 8.125% 30/10/2029	227,430	0.01
USD 3,235,000	Constellium 3.75% 15/4/2029	2,991,145	0.15	EUR 100,000	Gruenenthal 6.75% 15/5/2030	117,591	0.01
EUR 159,000	Constellium 5.375% 15/8/2032*	177,999	0.01	EUR 177,000	HT Troplast 9.375% 15/7/2028*	198,642	0.01
USD 1,639,000	Constellium 5.625% 15/6/2028	1,624,896	0.08	EUR 152,000	IHO Verwaltungs 3.875% 15/5/2027*	165,880	0.01
USD 2,514,000	Constellium 6.375% 15/8/2032	2,557,264	0.13	EUR 100,000	IHO Verwaltungs 8.75% 15/5/2028	118,463	0.01
EUR 111,000	Crown European SACA 3.375% 15/5/2025	122,582	0.01	EUR 100,000	INEOS Styrolution Ludwigshafen 2.25% 16/1/2027	105,588	0.01
EUR 115,000	Crown European SACA 4.5% 15/1/2030	129,862	0.01	EUR 100,000	Mahle 2.375% 14/5/2028	98,843	0.00
EUR 100,000	Crown European SACA 5% 15/5/2028	114,867	0.00	EUR 200,000	Mahle 6.5% 2/5/2031	225,063	0.01
EUR 200,000	Electricite de France 3% 3/9/2027	210,776	0.01	EUR 293,000	Nidda Healthcare 7% 21/2/2030*	333,914	0.02
EUR 600,000	Electricite de France 3.375% 15/6/2030	606,076	0.03	EUR 1,700,000	Novelis Sheet Ingot 3.375% 15/4/2029	1,803,661	0.09
EUR 200,000	Elior 3.75% 15/7/2026	218,070	0.01	EUR 231,290	PCF 4.75% 15/4/2029	223,432	0.01
EUR 200,000	Forvia 2.75% 15/2/2027	214,455	0.01	EUR 100,000	PrestigeBidCo 7.459% 1/7/2029	112,282	0.00
EUR 275,000	Forvia 5.5% 15/6/2031	311,443	0.02	EUR 100,000	ProGroup 5.125% 15/4/2029	108,986	0.00
EUR 100,000	Goldstory 6.75% 1/2/2030	112,617	0.01	EUR 111,000	ProGroup 5.375% 15/4/2031	120,084	0.01
EUR 100,000	Goldstory 7.631% 1/2/2030	111,008	0.00	EUR 175,839	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026*	195,468	0.01
EUR 100,000	iliad 1.875% 11/2/2028	103,473	0.01	EUR 101,000	Techem Verwaltungsgesellschaft 675 mbH 5.375% 15/7/2029	114,210	0.00
EUR 200,000	iliad 5.375% 14/6/2027	229,709	0.01	EUR 371,090	Tele Columbus 10% 1/1/2029	324,840	0.02
EUR 300,000	iliad 5.375% 15/2/2029	346,937	0.02	EUR 737,100	TK Elevator Holdco 6.625% 15/7/2028	802,497	0.04
EUR 100,000	iliad 5.625% 15/2/2030*	116,116	0.01				
USD 1,858,000	Iliad 6.5% 15/10/2026	1,877,510	0.09				
EUR 238,000	Iliad 6.875% 15/4/2031*	274,998	0.01				
USD 1,539,000	Iliad 7% 15/10/2028	1,562,036	0.08				
USD 4,135,000	Iliad 8.5% 15/4/2031*	4,392,619	0.22				
EUR 115,000	Loxam 6.375% 15/5/2028*	132,866	0.01				

*All or a portion of this security represents a security on loan.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,313,000	TK Elevator Holdco 7.625% 15/7/2028	5,324,832	0.26	EUR 100,000	Banca Monte dei Paschi di Siena 4.75% 15/3/2029	113,238	0.00
EUR 1,570,000	TK Elevator Midco 4.375% 15/7/2027	1,712,737	0.09	EUR 125,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026*	139,722	0.01
EUR 100,000	TUI 1.95% 26/7/2031	110,887	0.00	EUR 100,000	Banca Monte dei Paschi di Siena 7.708% 18/1/2028*	120,313	0.01
EUR 165,000	TUI 5.875% 15/3/2029	186,036	0.01	EUR 150,000	Banco BPM 2.875% 29/6/2031*	161,496	0.01
EUR 110,348	TUI Cruises 6.5% 15/5/2026	123,494	0.01	EUR 125,000	Cedacri Mergeco 8.167% 15/5/2028*	138,533	0.01
EUR 300,000	ZF Finance 2% 6/5/2027	313,631	0.01	EUR 100,000	Cedacri Mergeco 9.042% 15/5/2028*	111,395	0.00
EUR 300,000	ZF Finance 2.75% 25/5/2027	319,642	0.02	EUR 210,000	Duomo Bidco 7.803% 15/7/2031	235,684	0.01
EUR 100,000	ZF Finance 5.75% 3/8/2026	113,453	0.01	EUR 120,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028*	134,292	0.01
		15,903,687	0.79	USD 3,268,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	3,275,271	0.16
Greece				EUR 134,000	Fiber Bidco 6.125% 15/6/2031	147,423	0.01
EUR 175,000	Alpha Bank 5% 12/5/2030*	200,085	0.01	EUR 100,000	Fiber Bidco 7.695% 15/1/2030	111,586	0.01
EUR 125,000	Eurobank 4.875% 30/4/2031	143,288	0.01	EUR 100,000	Fiber Midco 10% 15/6/2029	111,247	0.00
EUR 250,000	National Bank of Greece 5.875% 28/6/2035	288,744	0.01	EUR 249,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	272,110	0.01
		632,117	0.03	EUR 140,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	149,847	0.01
Ireland				EUR 231,000	IMA Industria Macchine Automatiche 7.435% 15/4/2029	258,928	0.01
EUR 328,000	AIB 5.25% 9/10/2024*	363,019	0.02	EUR 347,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	357,807	0.02
EUR 1,387,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	1,269,998	0.06	EUR 228,020	Inter Media and Communication 6.75% 9/2/2027*	252,963	0.01
USD 3,272,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	2,802,552	0.14	USD 1,585,000	Intesa Sanpaolo 4.198% 1/6/2032	1,392,685	0.07
EUR 5,880,000	Aurium CLO II 5.85% 22/6/2034	6,494,152	0.32	USD 1,160,000	Intesa Sanpaolo 4.95% 1/6/2042	918,730	0.04
EUR 5,100,000	Aurium CLO II 6.8% 22/6/2034	5,637,009	0.28	GBP 150,000	Intesa Sanpaolo 5.148% 10/6/2030	188,085	0.01
EUR 440,000	Avoca CLO XV 7.815% 15/4/2031	482,964	0.02	USD 400,000	Intesa Sanpaolo 5.71% 15/1/2026	401,459	0.02
EUR 227,000	Bank of Ireland 7.5% 19/5/2025	255,580	0.01	EUR 100,000	Lottomatica 5.375% 1/6/2030*	113,106	0.01
EUR 200,000	Bridgepoint CLO 1 7.935% 15/1/2034	222,022	0.01	EUR 100,000	Lottomatica 6.755% 1/6/2031*	111,951	0.00
EUR 2,700,000	Contego CLO V 5.485% 15/1/2031	2,973,716	0.15	EUR 123,000	Lottomatica 7.505% 15/12/2030	137,447	0.01
EUR 1,920,000	Contego CLO V 6.335% 15/1/2031	2,115,774	0.10	EUR 400,000	Nexi 0% 24/2/2028	382,962	0.02
USD 818,000	Flutter Treasury Designated Activity 6.375% 29/4/2029	844,564	0.04	USD 2,488,000	Optics Bidco 6% 30/9/2034*	2,438,177	0.12
USD 621,000	Jazz 4.375% 15/1/2029	592,139	0.03	USD 200,000	Optics Bidco 7.2% 18/7/2036	209,923	0.01
USD 3,008,000	LCPR Senior Secured Financing 6.75% 15/10/2027	2,751,611	0.14	USD 1,291,000	Optics Bidco 7.721% 4/6/2038	1,401,232	0.07
EUR 2,810,000	Madison Park Euro Funding XI Designated Activity 5.392% 15/2/2031	3,096,314	0.15	EUR 2,444,000	Optics Bidco 7.875% 31/7/2028*	3,065,420	0.15
EUR 6,000,000	Madison Park Euro Funding XI Designated Activity 6.342% 15/2/2031	6,619,719	0.33	EUR 101,000	Pachelbel Bidco 7.125% 17/5/2031*	117,768	0.01
EUR 100,000	Margay CLO I 10.085% 15/7/2036	112,600	0.01	EUR 100,000	Pachelbel Bidco 8.066% 17/5/2031	111,222	0.00
EUR 100,000	Palmer Square European CLO 2023-1 9.885% 15/7/2036	112,306	0.01	EUR 153,000	TeamSystem 7.127% 31/7/2031	170,107	0.01
EUR 100,000	Penta CLO 17 6.703% 15/8/2038	111,228	0.01	EUR 100,000	Telecom Italia 3% 30/9/2025	110,023	0.01
EUR 100,000	Tikehau CLO XII 6.62% 20/10/2038	111,109	0.00	EUR 150,000	Terna - Rete Elettrica Nazionale 4.75% 11/1/2030	167,801	0.01
USD 2,094,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,991,147	0.10	EUR 200,000	UniCredit 2.731% 15/1/2032	213,965	0.01
		38,959,523	1.93	EUR 200,000	UnipolSai Assicurazioni 4.9% 23/5/2034	223,082	0.01
Italy						18,162,303	0.90
EUR 175,000	A2A 5% 11/6/2029	195,303	0.01				

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

[1040] BlackRock Global Funds (BGF)

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Jamaica				USD 1,000,000	Golub Capital Partners CLO 74 B 7.515% 25/7/2037	1,009,913	0.05
USD 2,137,990	Digicel Intermediate / Digicel International Finance / Difi US 12% 25/5/2027	2,139,311	0.11	USD 2,500,000	Golub Capital Partners CLO 74 B 8.515% 25/7/2037	2,490,053	0.12
Japan				USD 3,000,000	MidOcean Credit CLO XII 7.729% 18/4/2036	3,012,938	0.15
USD 2,033,000	Rakuten 9.75% 15/4/2029	2,192,845	0.11	USD 5,000,000	MidOcean Credit CLO XII 9.029% 18/4/2036	5,030,356	0.25
USD 1,156,000	Rakuten 11.25% 15/2/2027	1,254,711	0.06	USD 1,000,000	MidOcean Credit CLO XV 7.597% 21/7/2037	1,006,350	0.05
EUR 224,000	SoftBank 3.125% 19/9/2025	244,925	0.01	USD 1,000,000	MidOcean Credit CLO XV 8.647% 21/7/2037	1,002,176	0.05
EUR 100,000	SoftBank 3.375% 6/7/2029	102,873	0.00	USD 3,000,000	Neuberger Berman Loan Advisers CLO 55 7.673% 22/4/2038	3,033,060	0.15
EUR 300,000	SoftBank 3.875% 6/7/2032	302,651	0.01	USD 2,600,000	Neuberger Berman Loan Advisers CLO 55 8.823% 22/4/2038	2,640,948	0.13
EUR 100,000	SoftBank 4.5% 20/4/2025	110,748	0.01	USD 2,000,000	OCP CLO 2024-34 7.2% 15/10/2037	2,006,361	0.10
EUR 283,000	SoftBank 5.375% 8/1/2029*	314,909	0.02	USD 1,000,000	OCP CLO 2024-34 8.22% 15/10/2037	1,004,058	0.05
EUR 178,000	SoftBank 5.75% 8/7/2032	197,406	0.01	USD 1,000,000	Pikes Peak CLO 16 7.415% 25/7/2037	1,005,422	0.05
		4,721,068	0.23	USD 1,500,000	Pikes Peak CLO 16 8.515% 25/7/2037	1,499,783	0.07
Jersey				USD 1,500,000	Wellington Management CLO 3 8.227% 18/7/2037	1,506,157	0.08
USD 1,000,000	AIMCO CLO 17 8.182% 20/7/2037	1,006,195	0.05			62,466,490	3.10
USD 1,600,000	AIMCO CLO 18 7.182% 20/7/2037	1,608,141	0.08	Liberia			
USD 1,500,000	AIMCO CLO 18 8.132% 20/7/2037	1,479,209	0.07	USD 554,000	Royal Caribbean Cruises 4.25% 1/7/2026	544,967	0.03
USD 2,000,000	APIDOS CLO XLVIII 7.365% 25/7/2037	2,009,402	0.10	USD 325,000	Royal Caribbean Cruises 5.5% 1/4/2028	327,266	0.02
USD 2,000,000	APIDOS CLO XLVIII 8.315% 25/7/2037	2,017,624	0.10	USD 5,056,000	Royal Caribbean Cruises 6% 1/2/2033	5,178,608	0.26
	Ardonagh Finance 8.875% 15/2/2032*	4,086,824	0.20	USD 819,000	Royal Caribbean Cruises 6.25% 15/3/2032	845,852	0.04
USD 3,945,000	Ardonagh Finco 6.875% 15/2/2031	572,000	0.03			6,896,693	0.35
EUR 514,000	Ardonagh Finco 7.75% 15/2/2031*	3,582,072	0.18	Luxembourg			
USD 3,465,000	Aston Martin Capital 10% 31/3/2029	852,785	0.04	EUR 100,000	ADLER 21% 31/7/2025	131,302	0.01
GBP 170,000	Aston Martin Capital 10.375% 31/3/2029	224,805	0.01	USD 1,721,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026*	1,713,794	0.09
USD 2,000,000	Canyon CLO 2023-2 7.82% 15/5/2037	2,027,070	0.10	EUR 150,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028*	155,535	0.01
USD 3,000,000	Canyon CLO 2023-2 8.92% 15/5/2037	3,022,676	0.15	USD 4,923,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	4,558,013	0.23
USD 2,000,000	Captree Park CLO 7.633% 20/7/2037	2,022,549	0.10	USD 2,888,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,677,259	0.13
USD 1,500,000	Captree Park CLO 8.583% 20/7/2037	1,515,260	0.08	GBP 214,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	258,457	0.01
USD 1,250,000	CarVal CLO VII-C 7.432% 20/7/2037	1,254,323	0.06	EUR 373,000	Altice Financing 4.25% 15/8/2029	321,096	0.02
USD 2,000,000	CarVal CLO VII-C 8.432% 20/7/2037	1,982,245	0.10	USD 379,000	Altice Financing 5% 15/1/2028	305,687	0.01
USD 1,000,000	Carval CLO X-C 7.288% 20/7/2037	1,003,274	0.05	USD 4,814,000	Altice Financing 5.75% 15/8/2029	3,713,488	0.18
GBP 100,000	CPUK Finance 7.875% 28/8/2029	133,452	0.01				
GBP 205,000	Galaxy Bidco 6.5% 31/7/2026	267,618	0.01				
USD 2,000,000	GoldenTree Loan Management US CLO 20 7.533% 20/7/2037	2,018,775	0.10				
USD 2,000,000	GoldenTree Loan Management US CLO 21 7.425% 20/7/2037	2,019,835	0.10				
USD 1,500,000	GoldenTree Loan Management US CLO 21 8.375% 20/7/2037	1,512,781	0.08				

*All or a portion of this security represents a security on loan.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,334,000	Alice Financing 9.625% 15/7/2027	2,236,529	0.11		Netherlands		
EUR 2,880,000	Aramark International Finance 3.125% 1/4/2025	3,170,354	0.16	EUR 200,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	217,576	0.01
EUR 100,000	Aroundtown 0% 16/7/2026	102,519	0.00	USD 1,612,000	Axalta Coating Systems Dutch B 7.25% 15/2/2031	1,708,177	0.08
GBP 281,000	Aroundtown Finance 8.625% 7/5/2029	306,685	0.01	EUR 111,000	Boels Topholding 5.75% 15/5/2030	126,542	0.01
USD 772,000	Camelot Finance 4.5% 1/11/2026	756,174	0.04	EUR 151,000	Boels Topholding 6.25% 15/2/2029*	174,067	0.01
GBP 190,000	Cidron Aida Finco 6.25% 1/4/2028	234,466	0.01	EUR 100,000	Citycon Treasury 2.375% 15/1/2027*	104,262	0.00
EUR 100,000	Cirsa Finance International 6.5% 15/3/2029*	114,774	0.00	EUR 200,000	Cooperatieve Rabobank 4.375% 29/6/2027	215,870	0.01
EUR 200,000	Cirsa Finance International 8.136% 31/7/2028*	224,067	0.01	EUR 542,000	Darling Global Finance 3.625% 15/5/2026	599,302	0.03
GBP 200,000	CK Hutchison Telecom Finance 2.625% 17/10/2034	195,933	0.01	USD 2,769,000	Elastic 4.125% 15/7/2029	2,584,487	0.13
USD 2,000,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	1,987,367	0.10	EUR 166,000	Global Switch Finance 1.375% 7/10/2030	167,102	0.01
EUR 100,000	Dana Financing Luxembourg 8.5% 15/7/2031*	119,686	0.01	EUR 106,000	Goodyear Europe 2.75% 15/8/2028	107,758	0.01
EUR 159,000	Ephios Subco 3 7.875% 31/1/2031	188,934	0.01	USD 200,000	ING Groep 5.75% 16/11/2026	197,023	0.01
EUR 300,000	European TopSoho 4% 21/9/2021****	106,061	0.00	USD 200,000	ING Groep 8% 16/5/2030*	213,500	0.01
EUR 187,000	Garfunkelux Holdco 3 6.75% 1/11/2025	142,724	0.01	EUR 100,000	LEG Properties 1% 4/9/2030	112,870	0.01
USD 3,102,000	Herens Holdco 4.75% 15/5/2028	2,712,207	0.13	EUR 126,000	Nobian Finance 3.625% 15/7/2026	137,815	0.01
EUR 158,000	Herens Midco 5.25% 15/5/2029	135,604	0.01	EUR 156,000	Odido 5.5% 15/1/2030	166,136	0.01
USD 564,000	ION Trading Technologies 9.5% 30/5/2029	598,993	0.03	EUR 100,000	OI European 5.25% 1/6/2029*	112,767	0.00
EUR 100,000	Kleopatra 2 6.5% 1/9/2026	82,216	0.00	EUR 680,000	OI European 6.25% 15/5/2028	782,237	0.04
EUR 186,000	Kleopatra Finco 4.25% 1/3/2026*	192,490	0.01	EUR 130,000	OI European 6.25% 15/5/2028*	149,242	0.01
EUR 116,000	Lion/Polaris Lux 4 7.334% 1/7/2029	129,526	0.01	EUR 130,000	Q-Park I 5.125% 1/3/2029	147,897	0.01
EUR 140,000	Lune 5.625% 15/11/2028	134,285	0.01	EUR 167,000	Q-Park I 5.125% 15/2/2030	188,192	0.01
EUR 100,000	Monitchem HoldCo 3 8.75% 1/5/2028*	111,035	0.00	EUR 242,000	Repsol International Finance 4.247% 11/9/2028	268,775	0.01
EUR 137,000	Motion Finco 7.375% 15/6/2030	153,115	0.01	USD 858,000	Sensata Technologies 4% 15/4/2029	810,457	0.04
EUR 162,000	Rossini 6.75% 31/12/2029	186,249	0.01	EUR 102,986	Summer BidCo 10% 15/2/2029*	117,275	0.01
EUR 230,000	Rossini 7.549% 31/12/2029	256,709	0.01	USD 1,909,000	Sunrise FinCo I 4.875% 15/7/2031	1,780,782	0.09
EUR 350,000	SES 2.875% 27/5/2026*	370,078	0.02	EUR 200,000	Telefonica Europe 5.752% 15/1/2032	230,654	0.01
USD 4,864,000	SK Invictus Intermediate II 5% 30/10/2029*	4,600,667	0.23	EUR 500,000	Telefonica Europe 6.135% 3/2/2030	588,100	0.03
USD 225,000	Stena International 7.25% 15/1/2031	232,082	0.01	EUR 100,000	Telefonica Europe 6.75% 7/6/2031	122,173	0.01
USD 450,000	Stena International 7.625% 15/2/2031*	465,919	0.03	EUR 100,000	Telefonica Europe 7.125% 23/8/2028	121,631	0.01
USD 400,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	388,275	0.02	EUR 176,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	192,561	0.01
		34,470,354	1.71	EUR 295,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	367,175	0.02
	Marshall Islands			EUR 100,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031*	130,004	0.01
USD 183,000	Danaos 8.5% 1/3/2028*	188,606	0.01	USD 2,838,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	2,725,672	0.13
	Mauritius			USD 1,089,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	1,069,039	0.05
USD 5,103,000	CA Magnum 5.375% 31/10/2026*	4,983,386	0.25				

*All or a portion of this security represents a security on loan.

****This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

[1042] BlackRock Global Funds (BGF)

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	208,144	0.01	EUR 100,000	Banco de Credito Social Cooperativo 4.125% 3/9/2030	111,005	0.01
USD 432,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	433,693	0.02	EUR 300,000	Banco de Credito Social Cooperativo 7.5% 14/9/2029	375,791	0.02
USD 713,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029	787,644	0.04	EUR 400,000	Banco de Sabadell 2.5% 15/4/2031	435,332	0.02
USD 1,418,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	1,625,397	0.08	EUR 100,000	Banco de Sabadell 6% 16/8/2033	117,688	0.01
EUR 138,000	Titan II 5.125% 15/7/2029	155,141	0.01	USD 800,000	Banco Santander 6.921% 8/8/2033	871,258	0.04
EUR 102,000	Trivium Packaging Finance 7.292% 15/8/2026	113,372	0.00	EUR 200,000	Bankinter 7.375% 15/8/2028	232,081	0.01
USD 200,000	Trivium Packaging Finance 8.5% 15/8/2027	200,180	0.01	EUR 200,000	CaixaBank 5.875% 9/10/2027	222,084	0.01
EUR 100,000	United 3.125% 15/2/2026	109,260	0.00	EUR 200,000	Cellnex Telecom 0.75% 20/11/2031	191,113	0.01
EUR 100,000	United 4% 15/11/2027	108,798	0.00	EUR 300,000	Cellnex Telecom 2.125% 11/8/2030	348,097	0.02
EUR 100,000	United 7.792% 15/2/2031	111,729	0.00	EUR 124,000	Kaixo Bondco Telecom 5.125% 30/9/2029	138,447	0.01
EUR 170,000	VZ Secured Financing 3.5% 15/1/2032*	171,473	0.01	EUR 214,000	Lorca Telecom Bondco 4% 18/9/2027	236,611	0.01
EUR 100,000	ZF Europe Finance 2.5% 23/10/2027*	105,184	0.00	EUR 402,000	Lorca Telecom Bondco 5.75% 30/4/2029	465,250	0.02
EUR 100,000	ZF Europe Finance 4.75% 31/1/2029*	111,334	0.01	EUR 400,000	Naturgy Finance Iberia 2.374% 23/11/2026	423,545	0.02
USD 1,007,000	Ziggo 4.875% 15/1/2030*	942,715	0.05			4,633,981	0.23
USD 732,000	Ziggo Bond 5.125% 28/2/2030*	661,728	0.03		Sweden		
		22,582,912	1.12	EUR 100,000	Heimstaden Bostad 1.125% 21/1/2026*	105,220	0.01
	Norway			EUR 850,000	Heimstaden Bostad 2.625% 1/2/2027	705,669	0.04
EUR 100,000	Var Energi 7.862% 15/11/2083	121,946	0.01	EUR 369,000	Intrum 3% 15/9/2027	284,510	0.01
	Panama			EUR 104,000	Intrum 9.25% 15/3/2028	81,140	0.00
USD 872,000	Carnival 4% 1/8/2028	833,850	0.04	EUR 100,000	Verisure 9.25% 15/10/2027	116,901	0.00
USD 5,520,000	Carnival 6% 1/5/2029*	5,550,349	0.28			1,293,440	0.06
USD 681,000	Carnival 7% 15/8/2029*	719,997	0.04		Switzerland		
		7,104,196	0.36	EUR 200,000	Julius Baer 6.625% 15/8/2029	223,313	0.01
	Poland			USD 1,820,000	UBS 4.375% 10/2/2031*	1,560,450	0.08
USD 983,000	Canpack / Canpack US 3.125% 1/11/2025	954,628	0.05	USD 200,000	UBS 7% 19/2/2025	200,304	0.01
	Portugal			USD 2,765,000	UBS 7.75% 12/4/2031*	2,916,375	0.14
EUR 3,100,000	Banco Espirito Santo 2.625% 8/5/2017***	995,729	0.05	USD 2,576,000	UBS 9.25% 13/11/2028	2,844,471	0.14
EUR 4,400,000	Banco Espirito Santo 4.75% 15/1/2018***	1,413,292	0.07	USD 2,713,000	UBS 9.25% 13/11/2033	3,142,397	0.16
EUR 100,000	EDP 1.7% 20/7/2080	108,627	0.00			10,887,310	0.54
EUR 200,000	EDP 1.875% 2/8/2081	212,880	0.01		United Kingdom		
EUR 100,000	EDP 4.75% 29/5/2054	111,525	0.01	EUR 100,000	Agps Bondco 5% 14/1/2029	35,687	0.00
EUR 100,000	EDP 5.943% 23/4/2083*	116,547	0.01	EUR 400,000	Agps Bondco 5.5% 13/11/2026	143,757	0.01
		2,958,600	0.15	EUR 311,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	365,345	0.02
	Romania			USD 1,000,000	Allwyn Entertainment Financing UK 7.875% 30/4/2029*	1,030,475	0.05
EUR 100,000	RCS & RDS 2.5% 5/2/2025	109,929	0.01	EUR 222,000	Amber Finco 6.625% 15/7/2029	255,439	0.01
EUR 100,000	RCS & RDS 3.25% 5/2/2028	106,398	0.00	USD 4,605,000	Barclays 4.375% 15/3/2028*	4,074,604	0.20
		216,327	0.01	USD 1,345,000	Barclays 8% 15/3/2029*	1,402,645	0.07
	Spain			USD 3,515,000	Barclays 9.625% 15/12/2029	3,876,532	0.19
EUR 200,000	Banco Bilbao Vizcaya Argentaria 6.875% 13/12/2030	224,744	0.01	GBP 300,000	BCP V Modular Services Finance II 6.125% 30/11/2028	370,849	0.02
EUR 200,000	Banco Bilbao Vizcaya Argentaria 8.375% 21/6/2028	240,935	0.01	GBP 460,000	Bellis Acquisition 8.125% 14/5/2030	588,811	0.03

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 100,000	Boparan Finance 7.625% 30/11/2025*	126,775	0.00	USD 1,204,000	Macquarie Airfinance 8.125% 30/3/2029	1,281,959	0.07
EUR 150,000	British Telecommunications 5.125% 3/10/2054	170,500	0.01	GBP 110,000	Market Bidco Finco 5.5% 4/11/2027	135,291	0.01
GBP 150,000	British Telecommunications 8.375% 20/12/2083	213,697	0.01	USD 554,000	Merlin Entertainments 5.75% 15/6/2026	548,057	0.03
GBP 200,000	BUPA Finance 4% 24/9/2031	196,604	0.01	GBP 250,000	Mobico 4.25% 26/11/2025	304,023	0.02
EUR 120,000	Carnival 1% 28/10/2029	112,077	0.01	GBP 200,000	Nationwide Building Society 5.75% 20/6/2027	252,579	0.01
GBP 145,000	CD&R Firefly Bidco 8.625% 30/4/2029	193,471	0.01	USD 1,295,000	NatWest 8.125% 10/11/2033*	1,377,436	0.07
GBP 100,000	Centrica 6.5% 21/5/2055	134,364	0.01	USD 1,230,000	Odeon Finco 12.75% 1/11/2027	1,284,137	0.06
EUR 107,710	Codere New Topco 7.5% 30/11/2027	1,452	0.00	USD 200,000	Phoenix 8.5% 12/12/2029	205,347	0.01
GBP 100,000	Deuce Finco 5.5% 15/6/2027	127,468	0.01	GBP 100,000	Pinewood Finco 3.625% 15/11/2027	124,007	0.01
USD 1,882,000	eG Global Finance 12% 30/11/2028	2,056,776	0.10	GBP 250,000	Pinewood Finco 6% 27/3/2030	329,219	0.02
USD 252,000	EnQuest 11.625% 1/11/2027	261,283	0.01	EUR 100,000	Pinnacle Bidco 8.25% 11/10/2028	118,860	0.01
GBP 100,000	Gatwick Airport Finance 4.375% 7/4/2026*	127,902	0.01	GBP 100,000	Pinnacle Bidco 10% 11/10/2028*	141,235	0.01
GBP 100,000	Greene King Finance 7.044% 15/12/2034	116,809	0.00	GBP 190,000	Premier Foods Finance 3.5% 15/10/2026	242,696	0.01
GBP 100,000	Greene King Finance 7.324% 15/3/2036	109,019	0.00	EUR 100,000	Stonegate Pub Financing 2019 10.173% 31/7/2029	112,726	0.00
USD 773,000	Harbour Energy 5.5% 15/10/2026	765,935	0.04	GBP 166,000	Stonegate Pub Financing 2019 10.75% 31/7/2029*	226,398	0.01
GBP 186,000	Heathrow Finance 4.125% 1/9/2029	222,753	0.01	EUR 100,000	Thames Water Utilities Finance 4% 18/4/2027	84,459	0.00
GBP 206,000	Heathrow Finance 6.625% 1/3/2031	269,642	0.01	GBP 142,000	Unique Pub Finance 6.464% 30/3/2032	194,686	0.01
USD 9,811,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	10,118,516	0.50	GBP 117,000	Virgin Media Secured Finance 4.125% 15/8/2030	133,133	0.01
USD 4,532,000	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 8.125% 15/2/2032	4,631,110	0.23	USD 669,000	Virgin Media Secured Finance 4.5% 15/8/2030	591,246	0.03
USD 965,000	HSBC 4.6% 17/12/2030	863,551	0.04	GBP 200,000	Virgin Media Secured Finance 5.25% 15/5/2029	245,250	0.01
EUR 400,000	HSBC 4.75% 4/7/2029	424,659	0.02	GBP 200,000	Vmed O2 UK Financing I 4% 31/1/2029	234,116	0.01
EUR 173,000	INEOS Finance 6.375% 15/4/2029	198,681	0.01	GBP 469,000	Vmed O2 UK Financing I 4.5% 15/7/2031	530,041	0.03
EUR 100,000	INEOS Quattro Finance 2 2.5% 15/1/2026	108,469	0.01	USD 1,271,000	Vmed O2 UK Financing I 4.75% 15/7/2031	1,117,595	0.06
EUR 204,000	INEOS Quattro Finance 2 8.5% 15/3/2029*	240,368	0.01	EUR 106,000	Vmed O2 UK Financing I 5.625% 15/4/2032	117,573	0.01
USD 200,000	International Game Technology 5.25% 15/1/2029	198,185	0.01	USD 1,075,000	Vmed O2 UK Financing I 7.75% 15/4/2032	1,094,301	0.05
GBP 120,000	Iron Mountain UK 3.875% 15/11/2025	155,481	0.01	EUR 300,000	Vodafone 2.625% 27/8/2080	324,437	0.02
GBP 149,000	Jerrold Finco 5.25% 15/1/2027	190,465	0.01	EUR 100,000	Vodafone 3% 27/8/2080	103,195	0.00
GBP 165,000	Kier 9% 15/2/2029*	230,338	0.01	EUR 100,000	Vodafone 4.2% 3/10/2078*	110,760	0.00
GBP 221,000	Lloyds Banking 5.125% 27/12/2024	288,697	0.02	GBP 189,000	Vodafone 4.875% 3/10/2078	247,531	0.01
USD 1,535,000	Lloyds Banking 8% 27/9/2029*	1,626,724	0.08	EUR 100,000	Vodafone 6.5% 30/8/2084	120,925	0.01
USD 310,000	Macquarie Airfinance 6.4% 26/3/2029	322,673	0.02	GBP 100,000	Vodafone 8% 30/8/2086	143,749	0.01
USD 815,000	Macquarie Airfinance 6.5% 26/3/2031	862,226	0.04	EUR 225,000	Zegona Finance 6.75% 15/7/2029	255,688	0.01
						50,143,469	2.50
				United States			
				USD 1,187,000	1 Automotive 6.375% 15/1/2030	1,206,879	0.06
				USD 498,000	Acadia Healthcare 5% 15/4/2029	485,093	0.02
				USD 69,000	Acadia Healthcare 5.5% 1/7/2028	68,598	0.00

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,735,000	Acrisure / Acrisure Finance 7.5% 6/11/2030	1,783,776	0.09	USD 870,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	860,305	0.04
USD 2,917,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	2,623,530	0.13	USD 1,575,000	Antero Midstream Partners / Antero Midstream Finance 6.625% 1/2/2032	1,627,756	0.08
USD 629,000	Acuris Finance US / Acuris Finance 9% 1/8/2029	631,359	0.03	USD 2,120,000	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	1,888,975	0.09
USD 188,000	Acushnet 7.375% 15/10/2028	197,616	0.01	USD 501,523	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	446,870	0.02
USD 846,000	ADT Security 4.875% 15/7/2032	806,147	0.04	USD 1,237,000	API DE 4.125% 15/7/2029*	1,164,555	0.06
USD 579,000	Advanced Drainage Systems 5% 30/9/2027	569,806	0.03	USD 997,000	API DE 4.75% 15/10/2029	960,865	0.05
USD 1,281,000	Advanced Drainage Systems 6.375% 15/6/2030	1,303,948	0.06	USD 1,873,000	APX 5.75% 15/7/2029	1,861,758	0.09
USD 3,260,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	3,306,334	0.16	USD 594,000	APX 6.75% 15/2/2027	596,292	0.03
USD 3,436,000	AHP Health Partners 5.75% 15/7/2029	3,343,557	0.17	USD 1,504,000	Aramark Services 5% 1/2/2028	1,479,142	0.07
USD 2,633,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	2,448,041	0.12	USD 5,927,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	5,962,568	0.30
USD 1,924,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	1,878,711	0.09	USD 2,603,000	Archrock Partners / Archrock Partners Finance 6.625% 1/9/2032	2,646,697	0.13
USD 507,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	497,327	0.03	USD 1,682,000	Arcosa 4.375% 15/4/2029	1,597,477	0.08
USD 442,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	441,361	0.02	USD 4,174,000	Arcosa 6.875% 15/8/2032	4,354,427	0.22
USD 688,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	697,612	0.04	EUR 568,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	519,004	0.03
USD 7,045,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	6,800,279	0.34	USD 716,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	650,459	0.03
USD 5,357,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	5,228,673	0.26	USD 7,400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029*	6,395,885	0.32
USD 13,576,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	13,542,982	0.67	USD 2,317,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	2,318,893	0.12
USD 2,381,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	2,434,918	0.12	USD 680,000	Ares Capital 5.875% 1/3/2029	692,417	0.03
USD 4,320,000	Alliant Intermediate / Alliant Co-Issuer 7% 15/1/2031	4,466,929	0.22	USD 1,525,000	Ares Capital 5.95% 15/7/2029	1,556,059	0.08
USD 9,573,000	Allied Universal Holdco 7.875% 15/2/2031	9,740,346	0.48	USD 1,056,000	Arsenal AIC Parent 8% 1/10/2030	1,136,265	0.06
USD 5,434,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	4,841,282	0.24	USD 5,102,000	Arsenal AIC Parent 11.5% 1/10/2031	5,781,158	0.29
USD 1,509,000	Amentum Escrow 7.25% 1/8/2032	1,581,127	0.08	USD 31,000	Asbury Automotive 4.75% 1/3/2030	29,750	0.00
USD 2,358,000	American Airlines 8.5% 15/5/2029	2,450,914	0.12	USD 1,034,000	Asbury Automotive 5% 15/2/2032	976,326	0.05
USD 110,360	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	108,152	0.00	USD 1,288,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,288,832	0.06
USD 857,000	American Builders & Contractors Supply 3.875% 15/11/2029	795,197	0.04	USD 1,648,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	2,014,771	0.10
USD 1,760,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	1,851,740	0.09	USD 839,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	796,463	0.04
USD 2,095,000	AmWINS 4.875% 30/6/2029	2,001,960	0.10	USD 1,135,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	1,068,523	0.05
USD 760,000	AmWINS 6.375% 15/2/2029	778,948	0.04				
USD 1,224,000	ANGI 3.875% 15/8/2028	1,114,302	0.06				

*All or a portion of this security represents a security on loan.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,060,000	AssuredPartners 7.5% 15/2/2032	2,111,811	0.11	USD 4,991,000	Boost Newco Borrower 7.5% 15/1/2031	5,324,304	0.26
USD 14,283,000	AthenaHealth 6.5% 15/2/2030*	13,679,573	0.68	USD 1,468,244	Borr IHC / Borr Finance 10% 15/11/2028	1,542,119	0.08
USD 2,749,000	ATI 5.125% 1/10/2031	2,642,988	0.13	USD 1,037,199	Borr IHC / Borr Finance 10.375% 15/11/2030*	1,113,444	0.05
USD 832,000	ATI 5.875% 1/12/2027	835,542	0.04	USD 434,000	Boyd Gaming 4.75% 1/12/2027	427,020	0.02
USD 1,416,000	ATI 7.25% 15/8/2030	1,508,175	0.07	USD 2,095,000	Boyne USA 4.75% 15/5/2029	2,011,258	0.10
EUR 300,000	Avantor Funding 2.625% 1/11/2025	328,448	0.02	USD 10,456,000	Brand Industrial Services 10.375% 1/8/2030	11,397,416	0.57
EUR 165,000	Avantor Funding 3.875% 15/7/2028	181,737	0.01	USD 746,000	Bread Financial 9.75% 15/3/2029	807,460	0.04
USD 528,000	Avantor Funding 3.875% 1/11/2029	494,970	0.02	USD 1,214,000	Brightline East 11% 31/1/2030	1,109,570	0.06
USD 2,514,000	Avantor Funding 4.625% 15/7/2028*	2,452,467	0.12	USD 869,000	Brink's 6.5% 15/6/2029	900,721	0.05
USD 2,003,000	Axalta Coating Systems 3.375% 15/2/2029	1,858,835	0.09	USD 1,310,000	Brink's 6.75% 15/6/2032	1,363,591	0.07
USD 658,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	648,141	0.03	USD 1,163,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco LL 4.5% 1/4/2027	1,128,323	0.06
USD 488,000	B&G Foods 8% 15/9/2028	507,751	0.03	USD 261,000	Buckeye Partners 4.125% 1/3/2025	259,646	0.01
USD 438,000	Baldwin Insurance Group / Baldwin Insurance Finance 7.125% 15/5/2031	457,516	0.02	USD 663,000	Buckeye Partners 5.6% 15/10/2044	563,222	0.03
USD 2,964,000	BCPE Empire 7.625% 1/5/2027	2,908,826	0.15	USD 602,000	Buckeye Partners 5.85% 15/11/2043	548,631	0.03
USD 938,000	Beacon Roofing Supply 4.125% 15/5/2029	879,755	0.04	USD 535,000	Buckeye Partners 6.875% 1/7/2029	549,241	0.03
USD 1,536,000	Beacon Roofing Supply 6.5% 1/8/2030	1,580,561	0.08	USD 1,066,000	Builders FirstSource 6.375% 1/3/2034	1,098,340	0.05
USD 493,000	Beazer Homes USA 7.5% 15/3/2031	502,844	0.02	USD 569,000	Cable One 0% 15/3/2026	517,152	0.03
USD 3,640,000	Big River Steel / BRS Finance 6.625% 31/1/2029	3,688,485	0.19	USD 2,826,000	Cable One 1.125% 15/3/2028	2,172,916	0.11
USD 504,000	Blackstone Private Credit Fund 3.25% 15/3/2027	477,632	0.02	USD 907,000	Cable One 4% 15/11/2030	704,779	0.04
USD 743,000	Blackstone Private Credit Fund 5.95% 16/7/2029	750,054	0.04	USD 1,000,000	Cablevision Lightpath 3.875% 15/9/2027	941,907	0.05
USD 640,000	Blackstone Private Credit Fund 6.25% 25/1/2031	656,259	0.03	USD 1,109,000	Cablevision Lightpath 5.625% 15/9/2028	1,005,577	0.05
USD 3,830,000	Block 2.75% 1/6/2026	3,686,019	0.18	USD 1,344,000	Caesars Entertainment 4.625% 15/10/2029	1,272,121	0.06
USD 579,000	Block 3.5% 1/6/2031	523,331	0.03	USD 3,628,000	Caesars Entertainment 6.5% 15/2/2032	3,730,919	0.19
USD 8,862,000	Block 6.5% 15/5/2032	9,214,034	0.46	USD 6,517,000	Caesars Entertainment 7% 15/2/2030	6,759,643	0.34
USD 105,000	Blue Owl Capital 3.4% 15/7/2026	101,120	0.01	USD 2,692,000	Caesars Entertainment 8.125% 1/7/2027	2,750,198	0.14
USD 1,199,000	Blue Owl Capital 3.75% 22/7/2025	1,181,585	0.06	USD 236,000	Calpine 4.625% 1/2/2029	225,191	0.01
USD 799,000	Blue Owl Capital II 8.45% 15/11/2026	838,109	0.04	USD 587,000	Calpine 5% 1/2/2031	564,209	0.03
USD 500,000	Blue Owl Credit Income 6.6% 15/9/2029	509,933	0.03	USD 1,002,000	Calpine 5.125% 15/3/2028*	979,960	0.05
USD 1,585,000	Blue Owl Credit Income 6.65% 15/3/2031	1,616,022	0.08	USD 1,565,000	Camelot Return Merger Sub 8.75% 1/8/2028*	1,558,280	0.08
USD 2,191,000	Blue Owl Credit Income 7.75% 16/9/2027	2,305,996	0.11	USD 2,874,000	Capstone Borrower 8% 15/6/2030	3,028,294	0.15
USD 563,000	Blue Owl Technology Finance II 6.75% 4/4/2029	559,729	0.03		Carpenter Technology 7.625% 15/3/2030*	1,523,856	0.08
USD 1,256,000	Blue Racer Midstream / Blue Racer Finance 7% 15/7/2029	1,307,690	0.06	USD 2,128,136	Carvana 13% 1/6/2030	2,283,315	0.11
USD 1,011,000	Blue Racer Midstream / Blue Racer Finance 7.25% 15/7/2032	1,061,131	0.05	USD 4,902,505	Carvana 14% 1/6/2031	5,586,468	0.28
				USD 2,345,000	Catalent Pharma Solutions 3.125% 15/2/2029	2,289,463	0.11
				USD 1,194,000	Catalent Pharma Solutions 3.5% 1/4/2030	1,167,724	0.06

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,109,000	Catalent Pharma Solutions 5% 15/7/2027	2,104,938	0.10	USD 2,064,000	Civitas Resources 8.375% 1/7/2028	2,178,919	0.11
USD 1,934,000	CCO / CCO Capital 4.25% 1/2/2031	1,682,422	0.08	USD 1,588,000	Civitas Resources 8.625% 1/11/2030	1,727,855	0.09
USD 1,098,000	CCO / CCO Capital 4.25% 15/1/2034*	888,609	0.04	USD 2,978,000	Civitas Resources 8.75% 1/7/2031	3,216,325	0.16
USD 568,000	CCO / CCO Capital 4.5% 15/8/2030	508,269	0.03	EUR 1,586,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	1,758,491	0.09
USD 1,214,000	CCO / CCO Capital 5.125% 1/5/2027	1,192,519	0.06	USD 2,578,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	2,660,339	0.13
USD 1,158,000	CCO / CCO Capital 5.375% 1/6/2029	1,098,669	0.05	USD 9,355,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	9,462,629	0.47
USD 5,576,000	CCO / CCO Capital 6.375% 1/9/2029	5,511,675	0.27	USD 6,274,000	Clarivate Science 3.875% 1/7/2028	5,999,667	0.30
USD 7,621,000	CCO / CCO Capital 7.375% 1/3/2031	7,754,375	0.39		Clarivate Science 4.875% 1/7/2029	5,284,145	0.26
USD 961,000	CDW / CDW Finance 5.55% 22/8/2034	969,660	0.05	USD 147,000	Clean Harbors 4.875% 15/7/2027	145,454	0.01
USD 538,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.25% 15/7/2029*	530,861	0.03	USD 895,000	Clean Harbors 5.125% 15/7/2029	882,289	0.04
USD 91,000	Central Garden & Pet 4.125% 15/10/2030	83,786	0.00	USD 478,000	Clean Harbors 6.375% 1/2/2031	488,303	0.02
USD 1,592,000	Central Garden & Pet 4.125% 30/4/2031	1,448,350	0.07		Clear Channel Outdoor 5.125% 15/8/2027	2,126,520	0.10
USD 2,975,000	Central Parent / CDK Global 7.25% 15/6/2029	2,994,005	0.15	USD 4,200,000	Clear Channel Outdoor 7.5% 1/6/2029	3,551,637	0.18
USD 2,668,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	2,730,124	0.13	USD 1,178,000	Clear Channel Outdoor 7.75% 15/4/2028	1,027,587	0.05
USD 1,856,000	Champions Financing 8.75% 15/2/2029	1,896,082	0.09		Clear Channel Outdoor 7.875% 1/4/2030	5,409,653	0.27
USD 3,429,000	Chart Industries 7.5% 1/1/2030	3,609,787	0.18	USD 5,192,000	Clear Channel Outdoor 9% 15/9/2028	8,319,237	0.41
USD 666,000	Chart Industries 9.5% 1/1/2031	724,323	0.04	USD 1,667,000	Clearway Energy Operating 3.75% 15/1/2032	1,479,855	0.07
EUR 243,000	Chemours 4% 15/5/2026*	266,042	0.01	USD 211,000	Clearway Energy Operating 4.75% 15/3/2028	205,208	0.01
USD 859,000	Chemours 4.625% 15/11/2029	761,355	0.04	USD 22,637,000	Cloud Software 6.5% 31/3/2029	22,337,748	1.11
USD 1,285,000	Chemours 5.375% 15/5/2027	1,250,433	0.06	USD 11,835,000	Cloud Software 8.25% 30/6/2032	12,402,184	0.62
USD 1,603,000	Chemours 5.75% 15/11/2028	1,517,614	0.08	USD 10,175,000	Cloud Software 9% 30/9/2029	10,259,188	0.51
USD 3,989,000	Chobani / Chobani Finance 4.625% 15/11/2028	3,853,133	0.19	USD 3,202,000	Clydesdale Acquisition 6.625% 15/4/2029	3,199,214	0.16
USD 7,452,000	Chobani / Chobani Finance 7.625% 1/7/2029	7,813,206	0.39	USD 3,560,000	Clydesdale Acquisition 6.875% 15/1/2030	3,568,815	0.18
	CHS/Community Health Systems 4.75% 15/2/2031	2,232,511	0.11	USD 3,693,000	Clydesdale Acquisition 8.75% 15/4/2030	3,688,844	0.18
USD 2,624,000	CHS/Community Health Systems 5.25% 15/5/2030	2,991,389	0.15	USD 1,113,000	CMG Media 8.875% 15/12/2027	601,068	0.03
USD 3,333,000	CHS/Community Health Systems 5.625% 15/3/2027	3,928,641	0.20	USD 1,061,000	CNX Midstream Partners 4.75% 15/4/2030	991,449	0.05
USD 4,056,000	CHS/Community Health Systems 6% 15/1/2029	3,033,984	0.15	USD 418,000	CNX Resources 7.375% 15/1/2031	437,711	0.02
USD 3,191,000	CHS/Community Health Systems 10.875% 15/1/2032	3,461,678	0.17	USD 2,342,000	Coherent 5% 15/12/2029*	2,269,179	0.11
USD 1,889,000	Churchill Downs 4.75% 15/1/2028	1,849,326	0.09	USD 1,199,000	CommScope 4.75% 1/9/2029	962,197	0.05
USD 4,412,000	Churchill Downs 5.75% 1/4/2030	4,385,921	0.22	USD 1,594,000	Compass Diversified 5.25% 15/4/2029	1,547,236	0.08
USD 2,490,000	Churchill Downs 6.75% 1/5/2031	2,561,139	0.13	USD 7,697,000	CoreLogic 4.5% 1/5/2028	7,197,264	0.36
USD 606,000	Cinemark USA 7% 1/8/2032	629,906	0.03	USD 1,015,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	1,054,128	0.05
USD 547,000	Citigroup 7.625% 15/11/2028	580,929	0.03				

*All or a portion of this security represents a security on loan.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,209,000	Cougar JV Subsidiary 8% 15/5/2032	1,277,666	0.06	USD 1,874,000	EQM Midstream Partners 6.375% 1/4/2029	1,928,723	0.10
USD 4,626,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	4,539,331	0.23	USD 677,000	EQM Midstream Partners 7.5% 1/6/2030	739,747	0.04
USD 2,109,000	Crescent Energy Finance 7.375% 15/1/2033	2,166,664	0.11	USD 289,000	EquipmentShare.com 8.625% 15/5/2032	302,291	0.02
USD 2,403,000	Crescent Energy Finance 7.625% 1/4/2032	2,480,496	0.12	USD 1,487,000	Esab 6.25% 15/4/2029	1,528,513	0.08
USD 1,243,000	Crocs 4.125% 15/8/2031	1,121,226	0.06	USD 1,068,000	Fair Isaac 4% 15/6/2028	1,025,999	0.05
USD 129,000	Crocs 4.25% 15/3/2029	122,177	0.01	USD 1,027,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	963,084	0.05
USD 318,000	Crown Americas 5.25% 1/4/2030	317,755	0.02	USD 891,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030*	801,828	0.04
USD 3,044,000	CSC 5.5% 15/4/2027	2,494,208	0.12	USD 555,000	Fiesta Purchaser 7.875% 1/3/2031	585,741	0.03
USD 200,000	CSC 6.5% 1/2/2029	151,806	0.01	USD 6,125,000	First-Citizens Bank & Trust 6% 1/4/2036	6,190,085	0.31
USD 5,000,000	CSC 11.25% 15/5/2028	4,443,314	0.22	USD 1,035,000	Fortrea 7.5% 1/7/2030*	1,056,186	0.05
USD 4,773,000	CSC 11.75% 31/1/2029	4,216,483	0.21	USD 3,846,000	Fortress Intermediate 3 7.5% 1/6/2031*	3,993,467	0.20
USD 2,170,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028*	2,201,035	0.11	USD 88,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	87,505	0.00
USD 854,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	924,862	0.05	USD 6,914,000	Fortress Transportation and Infrastructure Investors 7% 1/5/2031	7,255,697	0.36
USD 1,891,000	Darling Ingredients 6% 15/6/2030*	1,906,864	0.10		Fortress Transportation and Infrastructure Investors 7% 15/6/2032	3,808,011	0.19
USD 963,000	DaVita 6.875% 1/9/2032	988,330	0.05	USD 3,635,000	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	8,199,802	0.41
USD 1,022,000	Dealer Tire / DT Issuer 8% 1/2/2028*	1,027,943	0.05	USD 813,000	Foundation Building Materials 6% 1/3/2029	731,231	0.04
USD 5,420,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	5,252,413	0.26	USD 1,202,000	Foundry JV Holdco 6.25% 25/1/2035	1,239,129	0.06
USD 660,000	Dream Finders Homes 8.25% 15/8/2028	700,366	0.03	USD 730,000	Foundry JV Holdco 6.4% 25/1/2038	759,746	0.04
USD 1,676,000	DT Midstream 4.125% 15/6/2029	1,593,822	0.08	USD 2,067,000	Freedom Mortgage 9.125% 15/5/2031	2,084,149	0.10
USD 1,523,000	DT Midstream 4.375% 15/6/2031	1,430,663	0.07		Freedom Mortgage 9.25% 1/2/2029	1,595,791	0.08
USD 2,590,000	Dun & Bradstreet 5% 15/12/2029*	2,565,351	0.13	USD 1,554,000	Frontier Communications 5% 1/5/2028	2,844,532	0.14
USD 1,019,000	Dycom Industries 4.5% 15/4/2029	980,163	0.05	USD 2,923,000	Frontier Communications 5.875% 15/10/2027	983,858	0.05
USD 8,319,000	Element Solutions 3.875% 1/9/2028*	7,884,004	0.39	USD 2,420,000	Frontier Communications 8.625% 15/3/2031	2,565,953	0.13
EUR 935,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	1,084,451	0.05	USD 7,799,000	Frontier Communications 8.75% 15/5/2030	8,244,019	0.41
EUR 200,000	EMRLD Borrower / Emerald Co-Issuer 6.375% 15/12/2030	232,056	0.02	USD 1,820,000	Garrett Motion / Garrett LX I 7.75% 31/5/2032	1,883,033	0.09
USD 13,283,000	EMRLD Borrower / Emerald Co-Issuer 6.625% 15/12/2030	13,619,312	0.68	USD 1,651,000	Gates 6.875% 1/7/2029	1,701,212	0.08
USD 2,193,000	EMRLD Borrower / Emerald Co-Issuer 6.75% 15/7/2031	2,263,235	0.11	USD 1,707,000	GCI 4.75% 15/10/2028	1,618,443	0.08
USD 469,000	Enact 6.25% 28/5/2029	483,984	0.02	USD 2,431,000	Genesee & Wyoming 6.25% 15/4/2032	2,485,732	0.12
USD 1,272,000	Encino Acquisition Partners 8.75% 1/5/2031	1,355,572	0.07		Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	724,730	0.04
USD 1,728,000	Encompass Health 4.625% 1/4/2031	1,637,008	0.08				
GBP 100,000	Encore Capital 5.375% 15/2/2026	130,710	0.01				
USD 3,674,000	Entegris 4.75% 15/4/2029	3,607,313	0.18				
USD 150,000	EQM Midstream Partners 4.5% 15/1/2029	145,489	0.01				
USD 1,018,000	EQM Midstream Partners 4.75% 15/1/2031	981,730	0.05				

*All or a portion of this security represents a security on loan.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,156,000	Genesis Energy / Genesis Energy Finance 7.875% 15/5/2032	2,211,220	0.10	USD 97,000	Hilton Domestic Operating 4% 1/5/2031	89,773	0.00
USD 1,778,000	Genesis Energy / Genesis Energy Finance 8.25% 15/1/2029	1,848,892	0.09	USD 1,100,000	Hilton Domestic Operating 4.875% 15/1/2030	1,080,978	0.05
USD 636,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	675,380	0.03	USD 130,000	Hilton Domestic Operating 6.125% 1/4/2032	133,533	0.01
USD 2,967,000	Global Payments 1.5% 1/3/2031	2,937,815	0.15	USD 1,197,000	Host Hotels & Resorts 5.5% 15/4/2035	1,188,631	0.06
USD 989,000	GN Bondco 9.5% 15/10/2031*	1,008,318	0.05	USD 1,475,000	Howard Hughes 4.125% 1/2/2029	1,364,030	0.07
USD 496,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	462,272	0.02	USD 216,000	Howard Hughes 4.375% 1/2/2031	194,489	0.01
USD 837,000	Goodyear Tire & Rubber 5% 15/7/2029	778,190	0.04	USD 2,113,000	Howard Midstream Energy Partners 7.375% 15/7/2032	2,189,265	0.11
USD 327,000	Goodyear Tire & Rubber 5.625% 30/4/2033	288,833	0.01	USD 1,421,000	Howard Midstream Energy Partners 8.875% 15/7/2028	1,519,167	0.08
USD 738,000	GrafTech Global Enterprises 9.875% 15/12/2028	595,069	0.03	USD 1,035,000	HPS Corporate Lending Fund 6.75% 30/1/2029	1,073,488	0.05
EUR 596,000	Graphic Packaging International 2.625% 1/2/2029	622,949	0.03	USD 18,092,000	HUB International 7.25% 15/6/2030	18,937,439	0.94
USD 3,323,000	Gray Television 10.5% 15/7/2029	3,415,104	0.17	USD 22,483,000	HUB International 7.375% 31/1/2032	23,327,911	1.16
USD 1,974,000	GYP III 4.625% 1/5/2029	1,848,970	0.09	USD 3,450,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028*	3,496,465	0.17
USD 285,000	H&E Equipment Services 3.875% 15/12/2028	264,232	0.01	USD 1,562,000	Imola Merger 4.75% 15/5/2029	1,504,288	0.07
USD 779,000	HA Sustainable Infrastructure Capital 6.375% 1/7/2034	787,601	0.04	USD 664,000	Ingevity 3.875% 1/11/2028	616,483	0.03
USD 1,019,000	Hanesbrands 4.875% 15/5/2026	1,013,366	0.05	USD 890,000	Insight Enterprises 6.625% 15/5/2032	924,331	0.05
USD 81,000	Hanesbrands 9% 15/2/2031	87,499	0.00	EUR 336,000	IQVIA 1.75% 15/3/2026	362,080	0.02
USD 1,809,000	HAT I / HAT II 3.375% 15/6/2026	1,733,929	0.09	EUR 100,000	IQVIA 2.25% 15/3/2029	103,161	0.01
USD 1,097,000	HAT I / HAT II 8% 15/6/2027	1,150,064	0.06	USD 400,000	IQVIA 6.5% 15/5/2030	416,144	0.02
USD 798,000	HB Fuller 4.25% 15/10/2028	761,004	0.04	USD 1,466,000	IRB 7% 15/6/2025	1,467,834	0.07
USD 375,000	HCA 5.45% 15/9/2034	381,450	0.02	USD 124,000	Iron Mountain 5.25% 15/7/2030	121,291	0.01
USD 2,777,000	HealthEquity 4.5% 1/10/2029	2,654,104	0.13	USD 211,000	Iron Mountain 5.625% 15/7/2032	208,037	0.01
USD 1,065,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	974,749	0.05	USD 3,094,000	Iron Mountain 7% 15/2/2029	3,211,065	0.16
EUR 291,000	Helios Software / ION Corporate Solutions Finance 7.875% 1/5/2029*	331,217	0.02	USD 1,507,000	Iron Mountain Information Management Services 5% 15/7/2032	1,436,893	0.07
USD 864,000	Helios Software / ION Corporate Solutions Finance 8.75% 1/5/2029	900,167	0.04	USD 3,297,000	ITT 6.5% 1/8/2029	3,110,387	0.15
USD 2,641,000	Herc 5.5% 15/7/2027	2,623,107	0.13	USD 2,269,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	2,161,489	0.11
USD 1,527,000	Herc 6.625% 15/6/2029	1,570,999	0.08	USD 2,559,000	JELD-WEN 7% 1/9/2032	2,573,870	0.13
USD 1,440,000	Hess Midstream Operations 6.5% 1/6/2029	1,486,679	0.07	USD 1,795,000	K Hovnanian Enterprises 11.75% 30/9/2029	1,981,409	0.10
USD 1,413,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	1,403,282	0.07	USD 4,281,000	Kaiser Aluminum 4.5% 1/6/2031*	3,849,390	0.19
USD 126,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	125,517	0.01	USD 1,178,000	Kaiser Aluminum 4.625% 1/3/2028	1,127,156	0.06
USD 716,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	720,551	0.04	USD 943,000	Ken Garff Automotive 4.875% 15/9/2028	917,843	0.05
USD 1,896,000	Hilcorp Energy I / Hilcorp Finance 6.875% 15/5/2034	1,916,683	0.09	USD 744,000	Kinetik 5.875% 15/6/2030	748,125	0.04
USD 3,123,000	Hilcorp Energy I / Hilcorp Finance 8.375% 1/11/2033	3,424,804	0.17	USD 308,000	Kinetik 6.625% 15/12/2028	317,863	0.02
USD 260,000	Hilton Domestic Operating 3.625% 15/2/2032	233,478	0.01	USD 2,677,972	Kobe US Midco 2 9.25% 1/11/2026	2,205,979	0.11
				USD 546,000	Kontoor Brands 4.125% 15/11/2029	515,007	0.03
				USD 456,000	Kraken Oil & Gas Partners 7.625% 15/8/2029	470,229	0.02

*All or a portion of this security represents a security on loan.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 320,000	Kronos Acquisition 8.25% 30/6/2031	329,639	0.02	USD 1,077,375	Lumen Technologies 4.125% 15/4/2030	808,972	0.04
EUR 113,000	Kronos International 9.5% 15/3/2029*	136,047	0.01	USD 3,251,000	Madison IAQ 5.875% 30/6/2029	3,104,039	0.15
EUR 100,000	Kronos International 9.5% 15/3/2029	120,301	0.01	USD 570,000	Masterbrand 7% 15/7/2032	587,371	0.03
USD 1,394,000	LABL 5.875% 1/11/2028	1,290,763	0.06	USD 1,702,000	Matador Resources 6.5% 15/4/2032	1,729,046	0.09
USD 451,000	LABL 6.75% 15/7/2026	450,126	0.02	USD 916,000	Matador Resources 6.875% 15/4/2028	942,288	0.05
USD 2,682,000	LABL 9.5% 1/11/2028	2,744,534	0.14	USD 1,037,000	Match II 4.625% 1/6/2028	998,069	0.05
USD 920,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	893,848	0.04	USD 39,000	Match II 5.625% 15/2/2029	38,940	0.00
USD 480,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	463,207	0.02	USD 19,180,000	Mauser Packaging Solutions 7.875% 15/4/2027	19,803,572	0.98
USD 1,232,000	Ladder Capital Finance LLLP / Ladder Capital Finance 7% 15/7/2031	1,285,201	0.06	USD 385,000	Mauser Packaging Solutions 9.25% 15/4/2027*	391,496	0.02
USD 956,000	Lamb Weston 4.375% 31/1/2032	879,498	0.04	USD 1,547,000	Mavis Tire Express Services Topco 6.5% 15/5/2029*	1,494,903	0.07
USD 1,159,000	Lamb Weston 4.875% 15/5/2028	1,141,581	0.06	USD 3,725,000	McAfee 7.375% 15/2/2030	3,575,274	0.18
USD 2,804,000	LCM Investments II 4.875% 1/5/2029	2,671,891	0.13	USD 2,211,000	Medline Borrower 3.875% 1/4/2029	2,093,214	0.10
USD 2,075,000	LCM Investments II 8.25% 1/8/2031	2,209,892	0.11	USD 8,114,000	Medline Borrower 5.25% 1/10/2029	7,973,664	0.39
EUR 7,932,823	Lehman Brothers 0% 5/2/2014***	36,024	0.00	USD 2,731,000	Medline Borrower/Medline Co-Issuer 6.25% 1/4/2029	2,819,632	0.14
EUR 3,716,329	Lehman Brothers 4.75% 16/1/2014***	16,876	0.00	USD 143,000	Meritage Homes 1.75% 15/5/2028	157,863	0.01
EUR 638,114	Lehman Brothers 5.375% 17/10/2012***	2,898	0.00	USD 1,989,000	Merlin Entertainments US 7.375% 15/2/2031*	1,984,741	0.10
USD 2,534,000	Level 3 Financing 4.875% 15/6/2029	1,982,982	0.10	USD 3,718,000	MicroStrategy 6.125% 15/6/2028	3,623,054	0.18
USD 5,601,000	Level 3 Financing 10.5% 15/4/2029	6,033,397	0.30	USD 2,613,000	Midcontinent Communications 8% 15/8/2032	2,614,013	0.13
USD 7,203,000	Level 3 Financing 10.5% 15/5/2030	7,743,200	0.39	USD 1,181,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,125,544	0.06
USD 33,000	Level 3 Financing 10.75% 15/12/2030	35,567	0.00	USD 2,802,000	Minerals Technologies 5% 1/7/2028	2,723,586	0.13
USD 6,780,944	Level 3 Financing 11% 15/11/2029	7,445,917	0.37	USD 1,631,000	MKS Instruments 1.25% 1/6/2030	1,693,501	0.08
USD 1,188,000	Levi Strauss 3.5% 1/3/2031	1,072,149	0.05	USD 404,000	Molina Healthcare 3.875% 15/11/2030	371,577	0.02
USD 475,000	LGI Homes 8.75% 15/12/2028	506,838	0.02	USD 462,000	Molina Healthcare 4.375% 15/6/2028	444,730	0.02
USD 1,256,000	LifePoint Health 9.875% 15/8/2030	1,379,116	0.07	USD 959,000	Moss Creek Resources 8.25% 1/9/2031	972,986	0.05
USD 1,526,000	LifePoint Health 10% 1/6/2032	1,660,262	0.08	GBP 1,336,000	MPT Operating Partnership / MPT Finance 2.5% 24/3/2026*	1,522,448	0.08
USD 4,174,000	LifePoint Health 11% 15/10/2030	4,715,080	0.23	USD 1,851,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	1,264,280	0.06
USD 132,000	Light & Wonder International 7.25% 15/11/2029	137,072	0.01	USD 2,989,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029*	2,301,049	0.11
USD 1,188,000	Light & Wonder International 7.5% 1/9/2031	1,252,967	0.06	USD 238,000	MPT Operating Partnership / MPT Finance 5% 15/10/2027	202,670	0.01
USD 1,947,000	Lindblad Expeditions 6.75% 15/2/2027	1,942,959	0.10	USD 593,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026*	557,459	0.03
USD 800,000	Lindblad Expeditions 9% 15/5/2028	832,481	0.04	USD 653,000	Mueller Water Products 4% 15/6/2029	618,355	0.03
USD 1,720,000	Lions Gate Capital 1 5.5% 15/4/2029	1,555,597	0.08	USD 196,000	Murphy Oil 5.875% 1/12/2042	179,460	0.01
USD 1,265,000	LSF11 A5 HoldCo 6.625% 15/10/2029*	1,216,283	0.06	USD 934,000	Nabors Industries 7.375% 15/5/2027	949,403	0.05
USD 1,077,375	Lumen Technologies 4.125% 15/4/2029	845,739	0.04				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 488,000	Nabors Industries 8.875% 15/8/2031	489,450	0.02	USD 884,000	ON Semiconductor 0.5% 1/3/2029	914,118	0.04
USD 1,000,000	Nabors Industries 9.125% 31/1/2030	1,073,037	0.05	USD 797,000	OneMain Finance 3.5% 15/1/2027	756,334	0.04
USD 7,891,000	Nationstar Mortgage 5% 1/2/2026	7,804,983	0.39	USD 436,000	OneMain Finance 4% 15/9/2030	386,891	0.02
USD 807,000	Nationstar Mortgage 5.125% 15/12/2030	766,934	0.04	USD 310,000	OneMain Finance 5.375% 15/11/2029	298,607	0.02
USD 906,000	Nationstar Mortgage 5.75% 15/11/2031	881,776	0.05	USD 576,000	OneMain Finance 6.625% 15/1/2028	588,688	0.03
USD 3,000	Nationstar Mortgage 6% 15/1/2027	3,001	0.00	USD 2,000,000	OneMain Finance 7.125% 15/11/2031	2,023,610	0.10
USD 3,439,000	Nationstar Mortgage 6.5% 1/8/2029	3,484,731	0.17	USD 602,000	OneMain Finance 7.5% 15/5/2031	623,250	0.03
USD 3,852,000	Nationstar Mortgage 7.125% 1/2/2032	3,999,819	0.20	USD 3,005,000	OneMain Finance 7.875% 15/3/2030	3,152,642	0.16
USD 518,000	Navient 5.5% 15/3/2029	492,707	0.02	USD 1,524,000	OneMain Finance 9% 15/1/2029	1,619,887	0.08
USD 994,000	Navient 9.375% 25/7/2030	1,078,394	0.05	USD 1,210,000	Option Care Health 4.375% 31/10/2029	1,149,270	0.06
USD 1,530,000	Neogen Food Safety 8.625% 20/7/2030	1,668,254	0.08	USD 1,467,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,402,420	0.07
USD 3,981,000	Neptune Bidco US 9.29% 15/4/2029	3,979,125	0.20	USD 1,200,000	Organon & Co / Organon Foreign Debt Co-Issuer 7.875% 15/5/2034	1,267,454	0.06
USD 1,689,000	NESCO II 5.5% 15/4/2029	1,561,755	0.08	USD 1,144,000	OT Merger 7.875% 15/10/2029	519,073	0.03
USD 812,000	New Enterprise Stone & Lime 5.25% 15/7/2028	787,069	0.04	USD 1,568,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,483,303	0.07
USD 1,163,000	New Enterprise Stone & Lime 9.75% 15/7/2028	1,187,679	0.06	USD 1,242,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	1,167,233	0.06
USD 341,000	New Fortress Energy 6.75% 15/9/2025	333,108	0.02	USD 956,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	947,845	0.05
USD 1,261,000	New Home 9.25% 1/10/2029	1,316,480	0.07	USD 1,582,000	Outfront Media Capital / Outfront Media Capital 7.375% 15/2/2031	1,682,859	0.08
USD 1,635,000	NextEra Energy Capital 6.75% 15/6/2054	1,716,165	0.08	USD 1,134,000	Owens Corning 3.5% 15/2/2030	1,068,537	0.05
USD 65,000	NextEra Energy Operating Partners 4.25% 15/9/2024	64,768	0.00	USD 231,000	Owens-Brockway Glass Container 6.625% 13/5/2027	231,961	0.01
USD 4,709,000	NextEra Energy Partners 0.00% 15/11/2025	4,318,139	0.22	USD 692,000	Owens-Brockway Glass Container 7.25% 15/5/2031	701,175	0.03
USD 1,104,000	NextEra Energy Partners 2.5% 15/6/2026	1,023,634	0.05	USD 1,614,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 7% 1/2/2030	1,656,489	0.08
USD 2,747,000	NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029	2,806,338	0.14	USD 736,000	PBF / PBF Finance 7.875% 15/9/2030	767,051	0.04
USD 6,139,000	NGL Energy Operating / NGL Energy Finance 8.375% 15/2/2032	6,319,210	0.31	USD 1,935,000	PennyMac Financial Services 7.125% 15/11/2030	1,968,059	0.10
USD 3,402,000	Noble Finance II 8% 15/4/2030	3,553,832	0.17	USD 1,502,000	PennyMac Financial Services 7.875% 15/12/2029	1,592,114	0.08
USD 4,478,000	Novelis 3.25% 15/11/2026	4,319,272	0.21	USD 1,143,000	Penske Automotive 3.5% 1/9/2025	1,128,708	0.06
USD 1,339,000	Novelis 3.875% 15/8/2031	1,202,465	0.06	USD 3,328,000	Permian Resources Operating 5.875% 1/7/2029	3,337,625	0.17
USD 3,959,000	Novelis 4.75% 30/1/2030	3,790,360	0.19	USD 2,640,000	Permian Resources Operating 6.25% 1/2/2033	2,721,891	0.13
USD 566,000	NRG Energy 7% 15/3/2033	623,369	0.03	USD 1,818,000	Permian Resources Operating 7% 15/1/2032	1,908,596	0.09
USD 604,000	NuStar Logistics 6% 1/6/2026	610,007	0.03	USD 4,323,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	4,265,913	0.21
EUR 100,000	Olympus Water US 5.375% 1/10/2029	102,416	0.00	USD 3,365,000	PG&E 4.25% 1/12/2027	3,581,623	0.18
USD 3,875,000	Olympus Water US 7.25% 15/6/2031	3,990,010	0.20	USD 394,000	Phinia 6.75% 15/4/2029	404,041	0.02
EUR 260,000	Olympus Water US 9.625% 15/11/2028	309,003	0.01				
USD 6,944,000	Olympus Water US 9.75% 15/11/2028	7,407,548	0.37				

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 480,000	Pike 8.625% 31/1/2031	518,749	0.03	USD 1,129,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	1,120,516	0.06
USD 445,000	Playtika 4.25% 15/3/2029	400,879	0.02	EUR 100,000	SCIL IV / SCIL USA 8.006% 1/11/2026	111,498	0.01
USD 1,461,000	Post 6.25% 15/2/2032	1,501,300	0.07	EUR 104,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	124,994	0.01
USD 1,314,000	Post 6.375% 1/3/2033	1,321,950	0.07	USD 882,000	Scotts Miracle-Gro 4% 1/4/2031	792,769	0.04
USD 1,047,000	Prairie Acquiror 9% 1/8/2029	1,098,216	0.05	USD 268,000	Scotts Miracle-Gro 4.375% 1/2/2032	242,524	0.01
USD 1,047,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	779,905	0.04	USD 174,000	Scotts Miracle-Gro 4.5% 15/10/2029	165,454	0.01
USD 1,402,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	983,169	0.04	USD 796,000	Sealed Air 4% 1/12/2027	767,575	0.04
USD 990,000	Prestige Brands 3.75% 1/4/2031	899,567	0.05	USD 341,000	Sealed Air 5% 15/4/2029	336,275	0.02
USD 2,170,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,164,890	0.11	USD 1,028,000	Sealed Air 6.5% 15/7/2032	1,054,720	0.05
USD 1,885,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,494,506	0.07	USD 108,000	Sensata Technologies 3.75% 15/2/2031	97,649	0.00
USD 754,000	Raising Cane's Restaurants 9.375% 1/5/2029	815,248	0.04	USD 3,243,000	Sensata Technologies 4.375% 15/2/2030	3,063,809	0.15
USD 1,326,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	1,283,977	0.06	USD 2,821,000	Sensata Technologies 6.625% 15/7/2032	2,924,477	0.15
USD 445,000	Resideo Funding 4% 1/9/2029	412,858	0.02	USD 478,000	Service International 3.375% 15/8/2030	431,200	0.02
USD 2,204,000	Resideo Funding 6.5% 15/7/2032	2,245,656	0.11	USD 2,048,000	Service International 4% 15/5/2031	1,876,553	0.09
USD 1,379,000	Reworld 4.875% 1/12/2029*	1,280,647	0.06	USD 2,625,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	2,598,821	0.13
USD 497,000	Reworld 5% 1/9/2030	455,074	0.02	USD 4,951,000	Shift4 Payments / Shift4 Payments Finance Sub 6.75% 15/8/2032	5,124,879	0.26
USD 1,489,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	1,432,730	0.07	USD 1,296,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	1,220,635	0.06
USD 1,577,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,548,218	0.08	USD 2,449,000	Sirius XM Radio 3.125% 1/9/2026	2,343,343	0.12
USD 3,587,000	RHP Hotel Properties / RHP Finance 6.5% 1/4/2032	3,686,948	0.18	USD 519,000	Sirius XM Radio 4% 15/7/2028	486,691	0.02
USD 869,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	904,019	0.05	USD 4,820,000	Sirius XM Radio 5% 1/8/2027	4,731,573	0.24
USD 1,250,000	RLJ Lodging Trust 3.75% 1/7/2026	1,208,322	0.06	USD 4,996,000	Six Flags Entertainment 7.25% 15/5/2031	5,183,875	0.26
USD 167,000	RLJ Lodging Trust 4% 15/9/2029	152,146	0.01	USD 525,000	Six Flags Entertainment / Six Flags Theme Parks 6.625% 1/5/2032	542,226	0.03
USD 6,007,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	5,719,710	0.28	USD 1,548,000	SLM 3.125% 2/11/2026	1,482,967	0.07
USD 745,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	680,154	0.03	USD 317,000	SM Energy 6.5% 15/7/2028	319,744	0.02
USD 459,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	405,491	0.02	USD 719,000	SM Energy 6.75% 15/9/2026	720,144	0.04
USD 380,000	Rockies Express Pipeline 4.95% 15/7/2029	363,441	0.02	USD 901,000	SM Energy 7% 1/8/2032	922,725	0.05
USD 1,852,000	RR Donnelley & Sons 9.5% 1/8/2029	1,842,413	0.09	USD 2,394,000	Smyrna Ready Mix Concrete 6% 1/11/2028	2,390,655	0.12
USD 1,090,000	Ryan Specialty 4.375% 1/2/2030	1,046,218	0.05	USD 5,635,000	Smyrna Ready Mix Concrete 8.875% 15/11/2031	6,061,868	0.30
USD 2,084,000	Sabre GLBL 8.625% 1/6/2027	2,006,997	0.10	USD 1,096,000	Sotera Health 7.375% 1/6/2031	1,147,146	0.06
USD 138,000	Sabre GLBL 11.25% 15/12/2027	139,349	0.01	USD 4,700,000	Sotheby's 7.375% 15/10/2027*	4,534,884	0.23
USD 2,676,000	SBA Communications 3.125% 1/2/2029	2,462,816	0.12	USD 1,695,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,502,947	0.08
USD 3,045,000	SBA Communications 3.875% 15/2/2027	2,951,035	0.15	USD 5,000	Southwestern Energy 4.75% 1/2/2032	4,747	0.00
USD 2,501,000	Science Applications International 4.875% 1/4/2028	2,430,268	0.12	USD 1,391,000	Southwestern Energy 5.375% 1/2/2029	1,374,218	0.07

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 141,000	Southwestern Energy 5.7% 23/1/2025	140,817	0.01	USD 280,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	267,065	0.01
USD 1,025,000	Spectrum Brands 3.375% 1/6/2029	1,053,724	0.05	USD 2,554,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	2,609,925	0.13
USD 2,819,000	SS&C Technologies 5.5% 30/9/2027	2,816,086	0.14	USD 985,000	Talos Production 9% 1/2/2029	1,053,261	0.05
USD 3,932,000	SS&C Technologies 6.5% 1/6/2032	4,061,548	0.20	USD 822,000	Talos Production 9.375% 1/2/2031	879,173	0.04
USD 546,000	Stagwell Global 5.625% 15/8/2029	521,920	0.03	USD 305,000	Taylor Morrison Communities 5.125% 1/8/2030	301,054	0.01
USD 1,876,000	Standard Building Solutions 6.5% 15/8/2032	1,933,213	0.10	USD 744,000	Teleflex 4.25% 1/6/2028	719,442	0.04
EUR 660,000	Standard Industries 2.25% 21/11/2026	699,258	0.03	USD 177,000	Tempur Sealy International 3.875% 15/10/2031	156,559	0.01
USD 742,000	Standard Industries 3.375% 15/1/2031	650,218	0.03	USD 196,000	Tempur Sealy International 4% 15/4/2029*	182,038	0.01
USD 1,304,000	Standard Industries 4.375% 15/7/2030	1,220,255	0.06	USD 529,000	Tenet Healthcare 6.125% 15/6/2030	537,045	0.03
USD 14,000	Standard Industries 4.75% 15/1/2028	13,669	0.00	USD 4,230,000	Tenet Healthcare 6.75% 15/5/2031	4,400,071	0.22
USD 1,774,000	Standard Industries 5% 15/2/2027	1,754,408	0.09	USD 1,883,000	Tenneco 8% 17/11/2028	1,766,489	0.09
USD 1,199,000	Staples 10.75% 1/9/2029	1,139,863	0.06	USD 1,825,000	Terex 5% 15/5/2029	1,772,247	0.09
USD 1,390,000	Star 8.75% 1/8/2031	1,362,126	0.07	USD 2,870,000	TGNR Intermediate 5.5% 15/10/2029	2,786,232	0.14
USD 5,480,000	Star Parent 9% 1/10/2030	5,852,859	0.29	USD 10,029,000	TK Elevator US Newco 5.25% 15/7/2027	9,871,694	0.49
USD 355,000	Starwood Property Trust 4.375% 15/1/2027	345,497	0.02	USD 15,000	Tri Pointe Homes 5.25% 1/6/2027	15,024	0.00
USD 960,000	Starwood Property Trust 7.25% 1/4/2029	1,000,752	0.05	USD 461,000	Tri Pointe Homes 5.7% 15/6/2028	466,112	0.02
USD 1,247,000	Station Casinos 4.5% 15/2/2028	1,200,290	0.06	USD 627,000	Trident TPI 12.75% 31/12/2028	688,581	0.03
USD 410,000	Station Casinos 4.625% 1/12/2031	381,601	0.02	USD 5,679,000	Triumph 9% 15/3/2028	6,005,429	0.30
USD 1,454,000	Station Casinos 6.625% 15/3/2032	1,485,354	0.07	USD 869,000	Twilio 3.625% 15/3/2029	805,792	0.04
USD 161,000	Stericycle 3.875% 15/1/2029	156,835	0.01	USD 2,204,000	Twilio 3.875% 15/3/2031	2,022,467	0.10
USD 645,000	STL 8.75% 15/2/2029	683,361	0.03	USD 777,000	Uber Technologies 0% 15/12/2025	844,987	0.04
USD 686,000	Suburban Propane Partners/Suburban Energy Finance 5% 1/6/2031	630,037	0.03	USD 2,737,000	Uber Technologies 0.875% 1/12/2028	3,319,655	0.17
USD 386,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	381,571	0.02	EUR 137,000	UGI International 2.5% 1/12/2029*	137,143	0.01
USD 2,502,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	2,653,604	0.13	USD 16,033,000	UKG 6.875% 1/2/2031	16,579,902	0.82
USD 759,000	Summit Midstream 8.625% 31/10/2029	789,647	0.04	USD 2,494,000	United Airlines 4.625% 15/4/2029	2,376,810	0.12
USD 4,066,000	Surgery Center 7.25% 15/4/2032	4,275,469	0.21	USD 479,000	United Natural Foods 6.75% 15/10/2028*	450,464	0.02
USD 1,455,000	Synaptics 4% 15/6/2029*	1,360,461	0.07	USD 976,000	United Rentals North America 6.125% 15/3/2034	997,860	0.05
USD 686,000	Talen Energy Supply 8.625% 1/6/2030	743,651	0.04	USD 8,372,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	8,555,467	0.42
USD 582,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	563,798	0.03	USD 1,638,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	1,673,896	0.08
USD 49,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	46,788	0.00	USD 2,907,000	Univision Communications 6.625% 1/6/2027	2,881,278	0.14
				USD 3,476,000	Univision Communications 8% 15/8/2028	3,512,393	0.17
				USD 1,582,000	Univision Communications 8.5% 31/7/2031	1,579,857	0.08
				USD 306,000	US Foods 4.625% 1/6/2030	293,062	0.01
				USD 570,000	US Foods 4.75% 15/2/2029	556,384	0.03

* All or a portion of this security represents a security on loan.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 574,000	US Foods 7.25% 15/1/2032	606,309	0.03	USD 7,455,000	WR Grace 5.625% 15/8/2029	6,915,403	0.34
USD 551,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	556,289	0.03	USD 1,234,000	WR Grace 7.375% 1/3/2031	1,282,849	0.06
USD 2,712,000	USA Compression Partners / USA Compression Finance 7.125% 15/3/2029	2,789,212	0.14	USD 628,000	Wrangler Holdco 6.625% 1/4/2032	649,578	0.03
USD 2,036,000	Vail Resorts 6.5% 15/5/2032	2,117,338	0.10	USD 1,059,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	1,018,304	0.05
USD 4,828,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	4,569,489	0.23	USD 386,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	383,235	0.02
USD 556,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	495,951	0.02	USD 3,429,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	3,366,910	0.17
USD 2,581,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	2,396,700	0.12	USD 2,545,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	2,700,255	0.13
USD 3,503,000	Venture Global LNG 7% 15/1/2030	3,586,732	0.18	USD 16,386,000	Zayo 4% 1/3/2027*	14,315,705	0.71
USD 7,288,000	Venture Global LNG 8.375% 1/6/2031	7,750,375	0.38	USD 3,640,000	Zayo 6.125% 1/3/2028*	2,850,312	0.14
USD 12,461,000	Venture Global LNG 9.5% 1/2/2029	14,053,055	0.69	USD 651,000	Zebra Technologies 6.5% 1/6/2032	673,920	0.03
USD 8,406,000	Venture Global LNG 9.875% 1/2/2032	9,363,221	0.47	USD 2,004,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029*	1,846,117	0.09
USD 1,900,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,743,449	0.09			1,338,229,214	66.49
USD 3,550,000	Vertiv 4.125% 15/11/2028	3,409,090	0.17	Total Bonds		1,888,061,175	93.82
USD 782,000	Viavi Solutions 3.75% 1/10/2029	695,269	0.03	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,953,411,773	97.07
USD 252,000	VICI Properties 5.625% 15/5/2052	241,156	0.01				
USD 605,000	VICI Properties 6.125% 1/4/2054	621,167	0.03	Other Transferable Securities			
USD 3,316,000	Vital Energy 7.875% 15/4/2032	3,397,660	0.17	COMMON / PREFERRED STOCKS (SHARES) & WARRANTS			
USD 1,825,000	Vital Energy 9.75% 15/10/2030	2,006,400	0.10	United Kingdom			
USD 1,785,000	Wabash National 4.5% 15/10/2028	1,645,223	0.08	3,743	New Topco**	1	0.00
USD 517,000	Walgreens Boots Alliance 8.125% 15/8/2029	517,530	0.03	United States			
USD 3,383,000	Wand NewCo 3 7.625% 30/1/2032	3,547,190	0.17	974	Archibald Candy**	-	0.00
USD 7,554,000	Waste Pro USA 5.5% 15/2/2026	7,552,839	0.38	8,000	Australis Media (Wts 15/5/2003)**	-	0.00
USD 723,000	Watco / Watco Finance 7.125% 1/8/2032	749,203	0.04	65,370	Critical Care Systems International**	-	0.00
USD 971,000	WESCO Distribution 6.375% 15/3/2029	1,000,544	0.05	26	Marsico Superholdco SPV PFD**	-	0.00
USD 1,224,000	WESCO Distribution 6.625% 15/3/2032	1,265,560	0.06	240,000	Southern Energy Homes**	-	0.00
USD 11,565,000	White Cap Buyer 6.875% 15/10/2028*	11,489,514	0.57			-	0.00
USD 3,077,000	White Cap Parent 8.25% 15/3/2026	3,086,759	0.15	Total Common / Preferred Stocks (Shares) & Warrants		1	0.00
USD 844,000	Williams Scotsman 4.625% 15/8/2028	817,389	0.04	BONDS			
USD 1,068,000	Williams Scotsman 6.625% 15/6/2029	1,103,706	0.06	Ireland			
USD 1,719,000	Williams Scotsman 7.375% 1/10/2031	1,807,283	0.09	EUR 130,000	Sona Fios CLO III 0% 20/4/2037**	143,988	0.01
USD 1,659,000	Wilsonart 11% 15/8/2032	1,614,042	0.08	Luxembourg			
USD 2,706,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	2,643,420	0.13	EUR 110,000	Opus-Chartered Issuances 2.5% 4/7/2025**	121,835	0.01
USD 812,000	WR Grace 4.875% 15/6/2027	795,483	0.04	United States			
				USD 197,801	Archibald Candy 10% 1/11/2007**,*	-	0.00
				USD 4,000,000	Consolidated Hydro 0% 31/12/2049**	-	0.00
				USD 850,000	Erscrew Adelphia 0% 31/12/2049**	-	0.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,610,000	Lehman Brothers 0% 1/3/2015***	1,207	0.00
USD 5,760,000	Lehman Brothers 5.75% 17/5/2013**	4,320	0.00
USD 290,000	Mirant Escrow 0% 15/7/2049**	-	0.00
USD 115,000	Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014**	-	0.00
USD 4,000,000	Wheeling Pittsburgh Steel Escrow 0% 31/12/2049**	-	0.00
		5,527	0.00
Total Bonds		271,350	0.02
Total Other Transferable Securities		271,351	0.02
Total Portfolio		1,953,683,124	97.09
Other Net Assets		58,566,468	2.91
Total Net Assets (USD)		2,012,249,592	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	3,328,316	GBP	2,625,000	JP Morgan	18/9/2024	(122,862)
USD	2,828,797	GBP	2,230,000	Goldman Sachs	18/9/2024	(103,062)
USD	794,047	GBP	626,000	Citibank	18/9/2024	(28,977)
USD	2,873,880	GBP	2,265,000	HSBC Bank	18/9/2024	(103,995)
USD	91,401,499	EUR	84,899,000	BNP Paribas	18/9/2024	(2,697,068)
USD	122,090	GBP	94,000	State Street	18/9/2024	(1,495)
USD	245,128	EUR	224,000	JP Morgan	18/9/2024	(3,144)
USD	151,749	EUR	140,000	State Street	18/9/2024	(3,421)
Net unrealised depreciation						(3,064,024)
AUD Hedged Share Class						
AUD	71,572,719	USD	46,964,599	BNY Mellon	13/9/2024	1,591,262
USD	194,802	AUD	292,522	BNY Mellon	13/9/2024	(3,648)
Net unrealised appreciation						1,587,614
CAD Hedged Share Class						
CAD	6,774,662	USD	4,932,774	BNY Mellon	13/9/2024	92,429
Net unrealised appreciation						92,429
CHF Hedged Share Class						
CHF	3,679,302	USD	4,308,310	BNY Mellon	13/9/2024	27,156
Net unrealised appreciation						27,156
CNH Hedged Share Class						
CNY	5,191,159	USD	726,085	BNY Mellon	13/9/2024	8,037
USD	30,243	CNY	215,807	BNY Mellon	13/9/2024	(276)
Net unrealised appreciation						7,761
EUR Hedged Share Class						
EUR	43,847,764	USD	47,975,567	BNY Mellon	13/9/2024	612,056
USD	286,449	EUR	260,339	BNY Mellon	13/9/2024	(2,031)
Net unrealised appreciation						610,025
GBP Hedged Share Class						
GBP	22,323,552	USD	28,354,622	BNY Mellon	13/9/2024	993,460
USD	93,914	GBP	72,097	BNY Mellon	13/9/2024	(871)
Net unrealised appreciation						992,589

US Dollar High Yield Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedged Share Class						
HKD	145,591,972	USD	18,709,979	BNY Mellon	13/9/2024	(32,290)
USD	742,160	HKD	5,779,726	BNY Mellon	13/9/2024	692
Net unrealised depreciation						(31,598)
JPY Hedged Share Class						
JPY	2,802,038,258	USD	19,271,126	BNY Mellon	13/9/2024	6,948
USD	27,943	JPY	4,089,578	BNY Mellon	13/9/2024	(193)
Net unrealised appreciation						6,755
NZD Hedged Share Class						
NZD	3,387,102	USD	2,031,004	BNY Mellon	13/9/2024	87,525
USD	211,730	NZD	349,308	BNY Mellon	13/9/2024	(6,752)
Net unrealised appreciation						80,773
SGD Hedged Share Class						
SGD	24,533,675	USD	18,560,725	BNY Mellon	13/9/2024	270,920
USD	53,430	SGD	70,134	BNY Mellon	13/9/2024	(405)
Net unrealised appreciation						270,515
ZAR Hedged Share Class						
USD	116,101	ZAR	2,087,026	BNY Mellon	13/9/2024	(1,666)
ZAR	134,050,279	USD	7,272,362	BNY Mellon	13/9/2024	291,949
Net unrealised appreciation						290,283
Total net unrealised appreciation (USD underlying exposure - USD 309,477,687)						870,278

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation USD
(3)	USD	US Ultra Bond (CBT)	December 2024	399,094	960
Total				399,094	960

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (40,611)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	8,657	(1,314)
CDS	EUR (114,152)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	24,334	(3,693)
CDS	EUR (110,000)	Fund provides default protection on Forvia SE; and receives Fixed 5%	Barclays	20/6/2029	(2,229)	12,973
CDS	EUR (67,564)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	14,633	(2,186)
CDS	EUR (59,443)	Fund provides default protection on Sunrise Holdco; and receives Fixed 5%	Bank of America	20/6/2029	2,492	8,483
CDS	EUR (33,123)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	7,300	(1,072)
CDS	EUR (37,557)	Fund provides default protection on Sunrise Holdco; and receives Fixed 5%	Deutsche Bank	20/6/2029	1,669	5,360
CDS	EUR (80,000)	Fund provides default protection on Forvia SE; and receives Fixed 5%	Goldman Sachs	20/6/2029	131	9,435
CDS	EUR 188,000	Fund receives default protection on Matterhorn Telecom; and pays Fixed 5%	Goldman Sachs	20/6/2029	(3,208)	(25,343)
CDS	EUR (57,750)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	811	2,914
CDS	EUR (41,250)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2029	635	2,081

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (120,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(9,844)	5,905
CDS	EUR (190,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Morgan Stanley	20/6/2027	(13,990)	20,972
CDS	EUR (50,260)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	10,762	(1,626)
CDS	USD (53,577,272)	Fund provides default protection on CDX.NA.HY.42.V1; and receives Fixed 5%	Goldman Sachs	20/6/2029	51,616	3,741,190
TRS	USD 8,198,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/9/2024	701,041	693,080
TRS	USD 2,275,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/9/2024	108,119	104,647
TRS	USD 9,300,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	JP Morgan	20/3/2025	293,958	284,328
TRS	USD 1,049,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	59,878	58,637
TRS	USD 1,050,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	52,205	50,763
TRS	USD 1,049,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/9/2024	49,309	47,824
TRS	USD 3,805,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/12/2024	186,227	168,100
TRS	USD 3,804,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/12/2024	200,076	181,207
TRS	USD 8,423,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/12/2024	443,017	401,238
TRS	USD 3,105,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/12/2024	159,697	143,998
TRS	USD 525,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/12/2024	27,002	24,348
TRS	USD 19,137,500	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/3/2025	308,490	206,873
TRS	USD 19,137,500	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1D Overnight + 0bps	Morgan Stanley	20/3/2025	249,779	145,228
Total (USD underlying exposure - USD 139,134,730)					2,932,567	6,284,350

CDS: Credit Default Swaps

TRS: Total Return Swaps

US Dollar Reserve Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 2,000,000	Federation des Caisses Desjardins du Quebec 0% 18/9/2024	1,994,113	0.36
BONDS				USD 1,500,000	National Bank of Canada (New York Branch) 0% 16/4/2025	1,455,390	0.26
	Netherlands			USD 2,000,000	Ontario Teachers Finance Trust 0% 1/5/2025	1,938,342	0.35
USD 2,000,000	BNG Bank 5.15% 28/2/2025	1,999,400	0.36	USD 1,500,000	Province Of British Columbia 0% 10/2/2025	1,467,275	0.27
	United States			USD 1,600,000	Royal Bank of Canada 0% 6/11/2024	1,584,317	0.29
USD 2,500,000	United States Treasury Bill 0% 20/2/2025	2,444,603	0.44	USD 1,000,000	Royal Bank Of Canada 5.69% 21/1/2025	1,000,670	0.18
Total Bonds		4,444,003	0.80	USD 2,000,000	Royal Bank of Canada (New York Branch) 0% 9/4/2025	1,942,813	0.35
COMMERCIAL PAPER				USD 2,000,000	Royal Bank of Canada (New York Branch) 5.57% 18/2/2025	2,000,571	0.36
	Australia					34,675,486	6.28
USD 2,000,000	Australia & New Zealand Banking 0% 16/12/2024	1,970,216	0.36		France		
USD 3,000,000	Australia & New Zealand Banking 5.9% 11/10/2024	3,001,487	0.54	USD 10,000,000	Agence Centrale des Organismes de Securite Sociale 0% 19/9/2024	9,969,376	1.80
USD 3,000,000	Commonwealth Bank of Australia 5.48% 23/12/2024	3,000,465	0.54	USD 4,500,000	BPCE 0% 9/9/2024	4,492,710	0.81
USD 2,000,000	Commonwealth Bank of Australia 5.51% 21/1/2025	2,000,335	0.36	USD 2,000,000	BPCE 0% 31/1/2025	1,958,279	0.35
USD 750,000	Commonwealth Bank of Australia 5.53% 7/11/2024	750,141	0.14	USD 5,000,000	Dexia SA 0% 4/4/2025	4,858,573	0.88
USD 1,500,000	Commonwealth Bank of Australia 5.65% 31/1/2025	1,500,863	0.27	USD 4,000,000	LMA SA 0% 24/10/2024	3,967,543	0.72
USD 1,500,000	Macquarie Bank 0% 17/10/2024	1,489,239	0.27			25,246,481	4.56
USD 5,500,000	Macquarie Bank 0% 21/1/2025	5,390,251	0.97		Germany		
USD 1,500,000	Macquarie Bank 0% 12/2/2025	1,466,173	0.27	USD 17,189,000	Bayerische Landesbank 0% 3/9/2024	17,176,310	3.10
USD 1,500,000	Macquarie Bank 0% 3/3/2025	1,462,870	0.26		Ireland		
USD 1,500,000	Macquarie Bank 5.59% 18/2/2025	1,500,340	0.27	USD 1,000,000	Accenture 0% 24/9/2024	996,192	0.18
USD 1,000,000	Macquarie Bank 5.59% 28/3/2025	1,000,000	0.18	USD 2,000,000	Mainbeach Funding 0% 3/9/2024	1,998,510	0.36
USD 2,000,000	Macquarie Bank 5.63% 3/3/2025	2,000,463	0.36	USD 2,000,000	Mainbeach Funding 0% 4/9/2024	1,998,212	0.36
USD 3,000,000	National Australia Bank 0% 4/10/2024	2,984,283	0.54			4,992,914	0.90
USD 2,000,000	National Australia Bank 5.51% 21/10/2024	2,000,271	0.36		Japan		
USD 3,000,000	National Australia Bank 5.54% 15/10/2024	3,000,450	0.54	USD 3,000,000	Mizuho Bank 0% 10/9/2024	2,994,661	0.54
USD 1,500,000	Westpac Banking 0% 12/9/2024	1,496,949	0.27	USD 1,000,000	Sumitomo Mitsui Trust Bank 0% 17/10/2024	992,867	0.18
USD 1,434,000	Westpac Banking 0% 13/9/2024	1,430,875	0.26			3,987,528	0.72
USD 1,500,000	Westpac Banking 0% 7/11/2024	1,485,202	0.27		Luxembourg		
USD 1,900,000	Westpac Banking 0% 14/11/2024	1,879,431	0.34	USD 7,000,000	Nestle Finance International 0% 18/9/2024	6,979,767	1.26
		40,810,304	7.37		Netherlands		
	Canada			USD 9,000,000	ABN AMRO Funding USA LLC 0% 4/10/2024	8,952,183	1.62
USD 1,500,000	Bank of Montreal 0% 6/11/2024	1,485,192	0.27	USD 1,000,000	ABN AMRO Funding USA LLC 0% 13/1/2025	981,199	0.18
USD 3,000,000	Bank of Montreal 0% 7/11/2024	2,969,978	0.54			9,933,382	1.80
USD 2,000,000	Bank of Montreal 0% 31/3/2025	1,945,006	0.35		New Zealand		
USD 3,000,000	CDP Financial 0% 28/4/2025	2,907,455	0.53	USD 2,000,000	ANZ New Zealand Int'l 0% 28/2/2025	1,951,546	0.35
USD 10,000,000	Federation des Caisses Desjardins du Quebec 0% 5/9/2024	9,989,665	1.81	USD 2,500,000	Westpac NZ 0% 15/11/2024	2,472,218	0.45
USD 2,000,000	Federation des Caisses Desjardins du Quebec 0% 16/9/2024	1,994,699	0.36	USD 1,500,000	Westpac NZ 0% 16/5/2025	1,450,257	0.26
						5,874,021	1.06
					Norway		
				USD 2,000,000	DNB Bank 0% 22/1/2025	1,961,083	0.35

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Reserve Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,822,000	DNB Bank ASA 0% 24/2/2025	5,683,463	1.03	USD 3,000,000	Ridgefield Funding 5.51% 3/9/2024	3,000,016	0.54
USD 1,500,000	DNB Bank ASA 0% 1/4/2025	1,458,068	0.26	USD 2,000,000	Starbird Funding 5.52% 7/10/2024	2,000,196	0.36
		9,102,614	1.64	USD 2,000,000	Versailles 0% 11/10/2024	1,987,427	0.36
	Singapore					64,406,626	11.64
USD 3,000,000	DBS 0% 19/9/2024	2,990,748	0.54	Total Commercial Paper		257,395,734	46.51
USD 2,000,000	Oversea-Chinese Banking 0% 22/10/2024	1,984,436	0.36		CERTIFICATES OF DEPOSIT		
USD 3,000,000	Oversea-Chinese Banking 5.55% 21/1/2025	3,000,025	0.54		Australia		
USD 1,500,000	United Overseas Bank 5.51% 22/1/2025	1,500,158	0.27	USD 1,500,000	Commonwealth Bank of Australia 5.7% 27/11/2024	1,501,571	0.27
USD 5,000,000	United Overseas Bank 5.537% 24/10/2024	5,000,920	0.90	USD 1,500,000	Westpac Banking 5.25% 22/1/2025	1,500,900	0.27
		14,476,287	2.61	USD 2,000,000	Westpac Banking 5.4% 6/6/2025	2,011,810	0.37
	South Korea			USD 1,000,000	Westpac Banking 5.63% 31/1/2025	1,000,608	0.18
USD 5,000,000	Korea Development Bank/The (New York Branch) 0% 29/10/2024	4,956,187	0.90			6,014,889	1.09
	Sweden				Canada		
USD 1,300,000	Skandinaviska Enskilda Banken 5.48% 4/9/2024	1,300,015	0.23	USD 1,000,000	Bank of Montreal 5.5% 11/6/2025	1,006,214	0.18
USD 2,000,000	Svenska Handelsbanken 0% 21/10/2024	1,984,877	0.36	USD 1,750,000	Bank Of Montreal (Chicago Branch) 5.6% 29/11/2024	1,750,999	0.32
		3,284,892	0.59	USD 1,500,000	Bank of Nova Scotia (Houston Branch) 5.8% 8/11/2024	1,501,074	0.27
	Switzerland			USD 2,000,000	Canadian Imperial Bank of Commerce 5.17% 7/2/2025	2,000,905	0.36
USD 1,500,000	UBS (London Branch) 5.657% 5/2/2025	1,500,327	0.27	USD 1,000,000	Royal Bank of Canada (New York Branch) 5.96% 19/9/2024	1,000,222	0.18
	United Kingdom			USD 2,000,000	Toronto Dominion Bank (New York Branch) 5.1% 25/8/2025	2,009,917	0.37
USD 10,000,000	Bedford Row Funding 0% 3/9/2024	9,992,608	1.81	USD 2,000,000	Toronto Dominion Bank (New York Branch) 6% 2/10/2024	2,000,802	0.36
	United States					11,270,133	2.04
USD 3,000,000	Alinghi Funding 0% 20/11/2024	2,964,651	0.54		Finland		
USD 2,000,000	Aquitaine Funding 0% 4/9/2024	1,998,212	0.36	USD 2,000,000	Nordea Bank 5.53% 14/2/2025	2,000,274	0.36
USD 3,000,000	Aquitaine Funding Company 0% 17/9/2024	2,991,506	0.54		France		
USD 1,000,000	Aquitaine Funding Company 0% 1/11/2024	990,677	0.18	USD 1,000,000	BNP Paribas (New York Branch) 0% 31/12/2024	1,000,059	0.18
USD 1,500,000	Bank of New York Mellon 5.69% 9/5/2025	1,501,088	0.27	USD 1,500,000	BNP Paribas (New York Branch) 5.23% 18/12/2024	1,499,759	0.27
USD 4,500,000	Barton Capital 0% 18/10/2024	4,467,198	0.81	USD 3,000,000	Natixis 5.51% 10/9/2024	3,000,114	0.54
USD 2,000,000	Britannia Funding 0% 3/10/2024	1,989,646	0.36			5,499,932	0.99
USD 1,000,000	Columbia Funding 0% 12/9/2024	997,928	0.18		Japan		
USD 3,000,000	Columbia Funding 0% 9/12/2024	2,956,472	0.53	USD 1,500,000	Mitsubishi UFJ Trust & Banking 5.51% 5/9/2024	1,500,015	0.27
USD 5,000,000	Columbia Funding 0% 16/1/2025	4,903,134	0.89	USD 3,000,000	Mitsubishi UFJ Trust & Banking 5.53% 1/10/2024	3,000,243	0.54
USD 1,000,000	Gotham Funding 0% 14/11/2024	988,985	0.18	USD 2,000,000	MUFG Bank 5.57% 20/2/2025	2,000,496	0.36
USD 1,000,000	ING US Funding 0% 3/9/2024	999,262	0.18	USD 13,000,000	MUFG Bank (New York Branch) 0% 3/9/2024	12,999,985	2.35
USD 3,000,000	ING US Funding 0% 2/10/2024	2,984,948	0.54	USD 2,500,000	Sumitomo Mitsui Banking 5.56% 5/3/2025	2,500,000	0.45
USD 5,500,000	ING US Funding 0% 18/2/2025	5,372,552	0.97	USD 3,000,000	Sumitomo Mitsui Banking 5.57% 5/2/2025	3,000,561	0.55
USD 1,500,000	Ionic Funding Series III 0% 7/10/2024	1,491,228	0.27	USD 3,000,000	Sumitomo Mitsui Banking 5.58% 27/9/2024	3,000,330	0.55
USD 2,000,000	Manhattan Asset Funding 0% 27/9/2024	1,991,436	0.36				
USD 2,000,000	National Clearing. 0% 3/2/2025	1,957,764	0.35				
USD 2,000,000	Natl Sec Clearing 0% 31/1/2025	1,958,523	0.35				
USD 10,000,000	Overwatch Alpha Funding 0% 3/9/2024	9,992,590	1.81				
USD 4,000,000	Psp Capital 0% 24/1/2025	3,921,187	0.71				

US Dollar Reserve Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,000,000	Sumitomo Mitsui Trust Bank/ New York 5.21% 5/2/2025	3,003,233	0.55	United States			
USD 1,500,000	Sumitomo Mitsui Trust Bank/ New York 5.41% 21/10/2024	1,500,203	0.27	USD 3,000,000	Bank of America 0% 14/11/2024	3,000,618	0.54
USD 2,500,000	Sumitomo Mitsui Trust Bank/ New York 5.5% 5/9/2024	2,500,039	0.45	USD 1,300,000	Bank of America 5.15% 22/1/2025	1,300,145	0.24
		35,005,105	6.34	USD 1,839,000	Bank of America 5.22% 6/2/2025	1,840,038	0.33
Netherlands				USD 2,000,000	Bank of America 5.75% 14/11/2024	2,001,564	0.36
USD 1,300,000	Cooperatieve Rabobank 5.27% 5/2/2025	1,301,152	0.24	USD 1,000,000	Northern Trust 5.4% 20/9/2024	1,000,007	0.18
USD 1,500,000	Cooperatieve Rabobank (New York Branch) 5.17% 24/6/2025	1,506,313	0.27	USD 2,000,000	Wells Fargo Bank 5.18% 7/2/2025	2,001,795	0.36
		2,807,465	0.51			11,144,167	2.01
South Korea				Total Certificates of Deposit			
USD 5,000,000	Korea Development Bank 5.57% 17/10/2024	5,000,979	0.90			88,254,751	15.95
Sweden				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 3,000,000	Skandinaviska Enskilda Banken 5.45% 19/9/2024	3,000,096	0.54			350,094,488	63.26
USD 1,000,000	Svenska Handelsbanken 5.4% 16/10/2024	1,000,210	0.18	Total Portfolio			
USD 2,000,000	Svenska Handelsbanken 5.6% 5/2/2025	2,000,602	0.36			350,094,488	63.26
USD 2,000,000	Svenska Handelsbanken/New York NY 5.345% 9/4/2025	2,006,127	0.36	Other Net Assets			
USD 1,500,000	Swedbank AB 5.34% 9/4/2025	1,504,772	0.27			203,312,272	36.74
		9,511,807	1.71	Total Net Assets (USD)			
						553,406,760	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	20,285,049	USD	25,767,967	BNY Mellon	13/9/2024	900,158
USD	363,218	GBP	282,106	BNY Mellon	13/9/2024	(7,659)
Net unrealised appreciation						892,499
Total net unrealised appreciation (USD underlying exposure - USD 27,037,144)						892,499

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 41,000	Dye & Durham 8.625% 15/4/2029	42,875	0.00
BONDS				USD 9,000	Empire Communities 9.75% 1/5/2029	9,494	0.00
Australia				USD 2,682,000	Enbridge 2.5% 14/2/2025	2,650,798	0.17
AUD 2,970,000	La Trobe Financial Capital Markets Trust 2024-3 0% 13/11/2055	2,014,402	0.12	USD 1,275,000	Enbridge 5.25% 5/4/2027	1,299,663	0.08
USD 5,000	Mineral Resources 9.25% 1/10/2028	5,290	0.00	USD 1,171,000	Enbridge 6% 15/11/2028	1,238,182	0.08
AUD 3,020,000	Pepper Residential Trust No. 40 Mtge 5.622% 12/11/2065	2,048,704	0.13	USD 26,000	Enerflex 9% 15/10/2027	27,049	0.00
AUD 3,005,000	Resimac Bastille Trust Series 2024-2NC 5.662% 6/3/2056	2,038,426	0.13	USD 59,000	Garda World Security 4.625% 15/2/2027	57,740	0.00
USD 5,165,000	Westpac Banking 4.184% 22/5/2028*	5,183,160	0.33		Garda World Security 7.75% 15/2/2028	173,983	0.02
		11,289,982	0.71	USD 27,000	GFL Environmental 3.5% 1/9/2028	25,585	0.00
Belgium				USD 15,000	GFL Environmental 3.75% 1/8/2025	14,855	0.00
EUR 800,000	KBC 4.25% 28/11/2029	915,825	0.06	USD 134,000	GFL Environmental 4% 1/8/2028	127,931	0.01
Bermuda				USD 9,000	GFL Environmental 4.375% 15/8/2029	8,538	0.00
USD 337,000	Carnival Bermuda 10.375% 1/5/2028	364,692	0.02	USD 103,000	GFL Environmental 5.125% 15/12/2026	102,768	0.01
USD 12,000	NCL 8.125% 15/1/2029	12,851	0.00	USD 47,000	GFL Environmental 6.75% 15/1/2031	49,155	0.00
USD 15,000	NCL 8.375% 1/2/2028	15,840	0.00		Husky Injection Molding Systems / Titan Co-Borrower 9% 15/2/2029	212,809	0.01
USD 124,000	Valaris 8.375% 30/4/2030	129,543	0.01	USD 206,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	65,993	0.00
USD 72,000	Viking Cruises 9.125% 15/7/2031	79,109	0.01	USD 62,000	Mattamy 4.625% 1/3/2030	9,456	0.00
USD 8,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	7,930	0.00	USD 51,000	New Gold 7.5% 15/7/2027	51,979	0.00
USD 42,000	Weatherford International 8.625% 30/4/2030	43,717	0.00	USD 3,975,000	OMERS Finance Trust 1.1% 26/3/2026	3,784,795	0.24
		653,682	0.04	USD 2,115,000	OMERS Finance Trust 4% 20/4/2028	2,111,624	0.13
Canada				USD 16,000	Ontario Gaming GTA/OTG Co-Issuer 8% 1/8/2030	16,509	0.00
USD 4,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	3,832	0.00	USD 3,985,000	Ontario Teachers' Finance Trust 4.25% 25/4/2028	4,018,109	0.25
USD 9,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	8,252	0.00	USD 2,000	Precision Drilling 6.875% 15/1/2029	2,031	0.00
USD 161,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	156,210	0.01	USD 121,000	Rogers Communications 2.9% 15/11/2026	116,698	0.01
USD 39,000	1011778 BC ULC / New Red Finance 6.125% 15/6/2029	39,914	0.00	USD 3,587,000	Rogers Communications 3.2% 15/3/2027	3,472,203	0.22
USD 112,000	Air Canada 3.875% 15/8/2026	108,220	0.01	USD 1,575,000	Rogers Communications 5% 15/2/2029	1,595,151	0.10
USD 239,000	Bausch + Lomb 8.375% 1/10/2028	251,368	0.01	USD 338,000	Royal Bank of Canada 1.2% 27/4/2026	320,989	0.02
USD 21,000	Baytex Energy 8.5% 30/4/2030	22,409	0.00	USD 418,000	Royal Bank of Canada 4.875% 19/1/2027	423,076	0.03
USD 177,000	Bombardier 6% 15/2/2028	177,537	0.01	USD 231,000	Royal Bank of Canada 6% 1/11/2027	242,310	0.02
USD 23,000	Bombardier 7.25% 1/7/2031	24,169	0.00	USD 22,000	Saturn Oil & Gas 9.625% 15/6/2029	22,909	0.00
USD 2,000	Bombardier 7.5% 1/2/2029	2,109	0.00	USD 1,711,000	Toronto-Dominion Bank 5.156% 10/1/2028	1,749,810	0.11
USD 20,000	Bombardier 7.875% 15/4/2027	20,089	0.00	USD 166,000	TransCanada PipeLines 4.25% 15/5/2028	164,414	0.01
USD 90,000	Bombardier 8.75% 15/11/2030	98,213	0.01				
USD 90,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	84,589	0.01				
USD 17,000	Clarios Global 6.75% 15/5/2025	17,065	0.00				
USD 5,030,000	CPPIB Capital 0.5% 16/9/2024	5,021,207	0.32				

*All or a portion of this security represents a security on loan.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 88,000	TransCanada PipeLines 4.875% 15/1/2026	88,129	0.01	USD 850,000	Neuberger Berman Loan Advisers CLO 33 6.628% 16/10/2033	850,587	0.05
USD 188,000	TransCanada PipeLines 6.203% 9/3/2026	188,022	0.01	USD 750,000	Neuberger Berman Loan Advisers CLO 34 7.032% 20/1/2035	748,817	0.05
		30,520,815	1.92	USD 1,515,000	Park Blue CLO 2024-V 6.798% 25/7/2037	1,518,485	0.10
	Cayman Islands			USD 8,600,000	Peace Park CLO 6.674% 20/10/2034	8,611,352	0.54
USD 3,250,000	Apidos CLO XXIX 7.096% 25/7/2030	3,249,577	0.20	USD 2,810,159	Pikes Peak CLO 1 6.725% 24/7/2031	2,814,339	0.18
USD 607,715	ASSURANT CLO II 6.584% 20/4/2031	607,958	0.04	USD 1,750,000	Regatta XVI Funding 7.613% 15/1/2033	1,753,356	0.11
USD 1,398,698	Bean Creek CLO 6.564% 20/4/2031	1,400,069	0.09	USD 132,155	Rockford Tower CLO 2017-3 6.734% 20/10/2030	132,216	0.01
USD 455,262	Canyon CLO 2018-1 6.633% 15/7/2031	455,801	0.03	USD 525,000	RR 19 6.703% 15/10/2035	525,918	0.03
USD 1,086,916	Carbone CLO 6.684% 20/1/2031	1,087,190	0.07	USD 1,014,265	RR 3 6.653% 15/1/2030	1,015,685	0.06
USD 250,000	Carlyle Global Market Strategies CLO 2014-4-R 6.913% 15/7/2030	250,416	0.02	USD 115,000	Seagate HDD Cayman 8.25% 15/12/2029	124,908	0.01
USD 1,586,929	Carlyle Global Market Strategies CLO 2014-5 6.703% 15/7/2031	1,589,367	0.10	USD 1,000,000	Symphony CLO XXIII 7.163% 15/1/2034	1,001,675	0.06
USD 1,250,000	CARLYLE US CLO 2018-4 7.614% 20/1/2031	1,256,269	0.08	USD 112,200	Transocean 8.75% 15/2/2030	118,574	0.01
USD 7,000,000	CIFC Funding 2019-I 6.644% 20/4/2032	7,002,540	0.44	USD 15,000	Transocean Aquila 8% 30/9/2028	15,476	0.00
USD 222,133	Clear Creek CLO 6.744% 20/10/2030	222,366	0.01	USD 21,000	Transocean Titan Financing 8.375% 1/2/2028	21,783	0.00
USD 1,387,433	Deer Creek CLO 2017-1 6.724% 20/10/2030	1,388,358	0.09	USD 2,000,000	Trinitas CLO XII 7.285% 25/4/2033	2,002,123	0.13
USD 25,000	Diamond Foreign Asset / Diamond Finance 8.5% 1/10/2030	26,442	0.00	USD 900,000	Trinitas CLO XVIII 6.714% 20/1/2035	899,874	0.06
USD 222,000	Fantasia 10.875% 9/1/2023***	3,885	0.00	USD 200,000	Wynn Macau 5.625% 26/8/2028	191,598	0.01
USD 200,000	Fantasia 11.875% 1/6/2023***	3,800	0.00			52,754,282	3.32
USD 300,000	FWD 8.4% 5/4/2029	310,800	0.02		France		
USD 2,150,000	Galaxy XXII CLO 6.748% 16/4/2034	2,151,488	0.13	EUR 1,700,000	Auto ABS French Loans 2024 4.158% 24/7/2036	1,886,908	0.12
	GGAM Finance 6.875% 15/4/2029	37,230	0.00	EUR 100,000	Banque Stellantis France SACA 0% 22/1/2025	109,250	0.01
USD 36,000				EUR 1,300,000	BPCE Consumer Loans FCT 2024 4.292% 31/10/2042	1,446,282	0.09
USD 5,000	GGAM Finance 7.75% 15/5/2026	5,143	0.00	EUR 1,000,000	Engie 3.625% 6/12/2026	1,120,067	0.07
USD 63,000	GGAM Finance 8% 15/2/2027	65,589	0.01	EUR 297,389	FCT Noria 2021 4.308% 25/10/2049	329,240	0.02
USD 9,000	GGAM Finance 8% 15/6/2028	9,628	0.00	EUR 185,868	FCT Noria 2021 4.708% 25/10/2049	205,984	0.01
USD 20,000	Global Aircraft Leasing 8.75% 1/9/2027	20,241	0.00	EUR 260,216	FCT Noria 2021 5.108% 25/10/2049	288,750	0.02
USD 2,500,000	Goldentree Loan Management US CLO 3 6.844% 20/4/2030	2,505,585	0.16	EUR 95,123	FCT Pixel 2021 5.291% 25/2/2038	105,639	0.00
USD 219,146	LCM Loan Income Fund I Income Note Issuer 6.628% 16/7/2031	219,466	0.01	EUR 1,000,000	Harmony French Home Loans FCT 2020-2 4.875% 27/8/2061	1,114,365	0.07
USD 250,000	Marble Point CLO XXII 7.396% 25/7/2034	249,699	0.02	EUR 400,000	Harmony French Home Loans FCT 2021-1 4.475% 27/5/2061	443,596	0.03
USD 255,000	Melco Resorts Finance 5.375% 4/12/2029	233,362	0.01	USD 200,000	Iliad 8.5% 15/4/2031*	212,460	0.01
USD 2,000,000	MidOcean Credit CLO XI 7.929% 18/10/2033	2,012,148	0.13	EUR 100,000	Noria DE 2024 5.258% 25/2/2043	110,962	0.01
USD 151,853	Milos CLO 6.614% 20/10/2030	152,144	0.01	EUR 100,000	Noria DE 2024 7.158% 25/2/2043	111,036	0.01
USD 3,885,710	Neuberger Berman Loan Advisers CLO 26 6.461% 18/10/2030	3,890,955	0.24	EUR 200,000	Schneider Electric 0.25% 9/9/2024	221,381	0.01

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 500,000	Teleperformance 5.25% 22/11/2028*	574,897	0.04	EUR 164,361	SCF Rahoituspalvelut IX 4.575% 25/10/2030	182,333	0.01
		8,280,817	0.52	EUR 100,000	SCF Rahoituspalvelut XIII 5.008% 25/6/2034	110,898	0.01
	Germany			GBP 321,638	Taurus 2021-1 UK 6.63% 17/5/2031	419,788	0.03
EUR 600,000	Bayer 0.05% 12/1/2025	655,792	0.04	GBP 262,075	Taurus 2021-1 UK 7.58% 17/5/2031	345,073	0.02
EUR 1,240,000	Bayer 4% 26/8/2026	1,395,647	0.09	GBP 195,024	Taurus 2021-4 UK 7.08% 17/8/2031	255,973	0.02
EUR 208,000	E.ON 0.875% 8/1/2025	228,156	0.02	GBP 246,000	UK Logistics 2024-1 6.63% 17/5/2034	324,428	0.02
EUR 1,900,000	Jefferies 4.558% 22/7/2026	2,109,693	0.13	USD 200,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	190,176	0.01
EUR 138,004	Red & Black Auto Germany 8 UG 4.385% 15/9/2030	153,043	0.01	EUR 1,476,663	Vita Scientia 2022-1 4.841% 27/2/2033	1,616,299	0.10
EUR 184,005	Red & Black Auto Germany 8 UG 4.585% 15/9/2030	203,898	0.01			20,887,315	1.32
EUR 923,889	RevoCar 2024-1 UG 4.144% 21/2/2037	1,026,300	0.07		Italy		
EUR 600,000	Volkswagen Bank 2.5% 31/7/2026	654,092	0.04	EUR 100,000	Auto ABS Italian Stella Loans 2024-1 5.284% 29/12/2036	111,120	0.01
EUR 330,000	Volkswagen Leasing 0.375% 20/7/2026	346,791	0.02	EUR 100,000	Auto ABS Italian Stella Loans 2024-1 5.884% 29/12/2036	111,353	0.01
		6,773,412	0.43	EUR 100,000	Auto ABS Italian Stella Loans 2024-1 8.084% 29/12/2036	111,393	0.01
	Ireland			EUR 244,604	AutoFlorence 2 4.358% 24/12/2044	269,677	0.02
GBP 799,701	Agora UK 2021 6.227% 22/7/2031	1,046,833	0.07	EUR 166,556	AutoFlorence 2 4.758% 24/12/2044	183,995	0.01
USD 2,000	Castlelake Aviation Finance 5% 15/4/2027	1,957	0.00	EUR 89,312	AutoFlorence 2 5.958% 24/12/2044	99,447	0.00
EUR 1,716,479	Dilosk Rmbs No 8 Sts 4.21% 20/5/2062	1,902,044	0.12	EUR 155,554	AutoFlorence 3 5.968% 25/12/2046	174,899	0.01
EUR 453,000	Dilosk Rmbs No 8 Sts 4.46% 20/5/2062	500,075	0.03	EUR 92,752	Brignole 5.608% 24/2/2042	103,352	0.01
EUR 551,000	Dilosk Rmbs NO 9 4.47% 25/1/2063	611,413	0.04	EUR 92,752	Brignole 7.608% 24/2/2042	103,250	0.00
GBP 717,921	Frost CMBS 2021-1 6.33% 20/11/2033	939,041	0.06	EUR 979,765	Cassia 2022-1 6.038% 22/5/2034	1,085,124	0.07
EUR 627,819	Haus European Loan Conduit No 39 4.286% 28/7/2051	654,421	0.04	EUR 468,531	Cassia 2022-1 7.038% 22/5/2034	508,633	0.03
EUR 796,770	Haus European Loan Conduit No 39 4.736% 28/7/2051	810,089	0.05	EUR 1,040,000	Eni 3.625% 19/5/2027	1,167,237	0.07
EUR 987,744	Last Mile Logistics Pan Euro Finance 4.299% 17/8/2033	1,088,426	0.07	EUR 676,455	Marzio Finance 4.475% 28/5/2049	753,807	0.05
EUR 906,253	Last Mile Logistics Pan Euro Finance 4.949% 17/8/2033	990,966	0.06	EUR 223,000	Miltonia Mortgage Finance 4.986% 28/4/2062	242,824	0.02
EUR 320,085	Last Mile Logistics Pan Euro Finance 5.449% 17/8/2033	350,659	0.02	EUR 100,126	Progetto Quinto 4.204% 27/10/2036	110,999	0.01
EUR 1,000,794	Last Mile PE 2021 4.449% 17/8/2031	1,106,158	0.07	EUR 100,000	Quarzo 6% 15/6/2041	111,945	0.01
EUR 1,316,723	Last Mile PE 2021 4.599% 17/8/2031	1,450,534	0.09	EUR 100,000	Quarzo 7.4% 15/6/2041	111,192	0.01
EUR 678,857	Last Mile PE 2021 4.749% 17/8/2031	745,703	0.05	EUR 283,070	Red & Black Auto Italy 6.445% 28/12/2031	314,777	0.02
EUR 918,807	Last Mile PE 2021 5.149% 17/8/2031	1,009,319	0.06	EUR 600,000	Sunrise Spv 95 4.395% 27/3/2049	667,213	0.04
USD 264,000	LCPR Senior Secured Financing 6.75% 15/10/2027*	241,498	0.02	EUR 992,519	Youni Italy 2024-1 4.488% 20/4/2034	1,104,671	0.07
EUR 1,659,171	LT Autorahoitus V 4.186% 18/5/2035	1,844,353	0.12	EUR 90,229	Youni Italy 2024-1 5.308% 20/4/2034	100,845	0.00
EUR 1,500,000	LT Autorahoitus V 4.506% 18/5/2035	1,650,868	0.10			7,547,753	0.48
USD 500,395	Prodigy Finance CM2021-1 6.64% 25/7/2051	497,990	0.03				

*All or a portion of this security represents a security on loan.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Japan				USD 200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	194,138	0.01
USD 391,000	NTT Finance 1.591% 3/4/2028	354,660	0.02	EUR 500,000	Traton Finance Luxembourg 0.125% 10/11/2024	549,985	0.04
USD 910,000	NTT Finance 4.372% 27/7/2027	908,475	0.06	EUR 1,200,000	Traton Finance Luxembourg 3.75% 27/3/2027*	1,341,030	0.08
		1,263,135	0.08	EUR 200,000	Traton Finance Luxembourg 4.125% 22/11/2025	222,909	0.01
Jersey						18,709,398	1.18
USD 1,342,000	Aptiv / Aptiv 2.396% 18/2/2025	1,322,997	0.08	Netherlands			
USD 240,000	Ardonagh Finco 7.75% 15/2/2031	248,109	0.02	EUR 600,000	Bayer Capital 1.5% 26/6/2026	644,770	0.04
USD 1,850,000	Pikes Peak CLO 15 2023 7.032% 20/10/2036	1,858,953	0.12	EUR 489,000	Conti-Gummi Finance 1.125% 25/9/2024	540,610	0.04
GBP 538,000	Vantage Data Centers Jersey Borrower Spv 6.172% 28/5/2039	717,835	0.04	EUR 397,764	Domi 2021-1 4.349% 15/6/2053	440,770	0.03
		4,147,894	0.26	EUR 1,481,149	Domi 2022-1 4.535% 15/4/2054	1,648,205	0.10
Liberia				EUR 524,800	Dutch Property Finance 2020-2 4.476% 28/1/2058	582,563	0.04
USD 5,000	Royal Caribbean Cruises 5.5% 1/4/2028	5,035	0.00	EUR 290,000	Dutch Property Finance 2020-2 5.036% 28/1/2058	321,815	0.02
USD 26,000	Royal Caribbean Cruises 7.25% 15/1/2030	27,519	0.00	EUR 881,482	Dutch Property Finance 2021-1 4.336% 28/7/2058	977,556	0.06
		32,554	0.00	EUR 740,000	Dutch Property Finance 2021-1 4.786% 28/7/2058	818,729	0.05
Luxembourg				EUR 758,789	Dutch Property Finance 2021-2 4.386% 28/4/2059	841,886	0.05
USD 200,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	185,172	0.01	EUR 820,000	Dutch Property Finance 2021-2 4.486% 28/4/2059	902,058	0.06
EUR 100,000	Auto1 Car Funding 7.135% 15/12/2033	113,653	0.01	EUR 504,000	Dutch Property Finance 2021-2 4.736% 28/4/2059	553,559	0.04
EUR 1,900,000	Bavarian Sky - Compartment German Auto Loans 13 4.025% 20/3/2032	2,108,210	0.13	EUR 700,000	Hill FL 2024-1BV 4.699% 18/2/2032	777,094	0.05
USD 66,000	Camelot Finance 4.5% 1/11/2026	64,647	0.01	EUR 51,534	Magoi 2019 4.908% 27/7/2039	57,150	0.00
EUR 3,676,000	Compartment BL Consumer Credit 2024 4.238% 25/9/2041	4,080,683	0.26	USD 367,000	NXP / NXP Funding 5.35% 1/3/2026	369,527	0.02
EUR 1,073,000	Compartment BL Consumer Credit 2024 4.508% 25/9/2041	1,188,440	0.07	USD 1,167,000	NXP / NXP Funding / NXP USA 2.7% 1/5/2025	1,148,964	0.07
GBP 2,900,000	Compartment Driver UK Eight 5.559% 25/9/2031	3,822,078	0.24	USD 590,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	552,057	0.04
EUR 700,000	FACT Master 4.545% 20/7/2028	777,110	0.05	EUR 900,000	Sartorius Finance 4.25% 14/9/2026	1,015,846	0.06
EUR 359,957	Germany Compartment Consumer 2020-1 4.775% 14/11/2034	400,792	0.03	USD 80,000	Sensata Technologies 4% 15/4/2029	75,567	0.01
EUR 191,977	Germany Compartment Consumer 2020-1 5.375% 14/11/2034	214,015	0.01	USD 94,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	90,279	0.01
EUR 143,983	Germany Compartment Consumer 2020-1 6.125% 14/11/2034	160,809	0.01	USD 194,000	Ziggo Bond 6% 15/1/2027	194,255	0.01
EUR 1,600,000	Germany Compartment Consumer 2024-1 4.268% 14/1/2038	1,777,913	0.11			12,553,260	0.80
EUR 800,000	Germany Compartment Consumer 2024-1 4.618% 14/1/2038	889,873	0.06	Panama			
EUR 300,000	Germany Compartment Consumer 2024-1 4.918% 14/1/2038	332,429	0.02	USD 23,000	Carnival 4% 1/8/2028	21,994	0.00
USD 200,000	Herens Holdco 4.75% 15/5/2028	174,868	0.01	USD 151,000	Carnival 5.75% 1/3/2027	151,472	0.01
EUR 100,000	Pony Compartment German Auto Loans 2024-1 4.825% 14/1/2033	110,644	0.01	USD 89,000	Carnival 6% 1/5/2029	89,489	0.01
				USD 17,000	Carnival 7% 15/8/2029	17,974	0.00
				USD 13,000	Carnival 7.625% 1/3/2026	13,140	0.00
						294,069	0.02
				Portugal			
				EUR 110,936	Ares Lusitani-STC / Pelican Finance 2 5.868% 25/1/2035	123,641	0.01
				EUR 480,723	Ares Lusitani-STC / Pelican Finance 2 7.868% 25/1/2035	537,065	0.03

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 440,898	TAGUS - Sociedade de Titularizacao de Creditos/Ulisses Finance No. 2 6.446% 23/9/2038	479,726	0.03	GBP 100,000	Atlas Funding 2024-1 6.751% 20/9/2061	130,536	0.01
EUR 755,974	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 4.295% 28/10/2040	837,514	0.05	USD 1,720,000	BAE Systems 5% 26/3/2027	1,740,244	0.11
EUR 100,796	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 4.545% 28/10/2040	110,281	0.01	USD 1,018,000	Barclays 4.375% 12/1/2026	1,012,394	0.07
EUR 352,788	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 5.145% 28/10/2040	383,631	0.03	USD 1,091,000	Barclays 5.69% 12/3/2030	1,126,287	0.07
		2,471,858	0.16	USD 200,000	Barclays 5.829% 9/5/2027	202,905	0.01
Singapore				USD 32,000	Barclays Bank 1% 16/2/2029	32,090	0.00
USD 1,486,000	Pfizer Investment Enterprises 4.45% 19/5/2028	1,494,933	0.09	GBP 202,000	Barley Hill NO 2 6.36% 27/8/2058	265,494	0.02
Spain				GBP 115,000	Barley Hill NO 2 6.66% 27/8/2058	151,254	0.01
EUR 322,009	Autonomia Spain 2021 FT 4.408% 31/1/2039	357,032	0.02	USD 1,390,000	BAT International Finance 4.448% 16/3/2028	1,381,944	0.09
EUR 80,502	Autonomia Spain 2021 FT 5.158% 31/1/2039	89,390	0.01	USD 4,749,000	BAT International Finance 5.931% 2/2/2029	4,991,052	0.31
EUR 201,256	Autonomia Spain 2021 FT 6.258% 31/1/2039	223,028	0.01	GBP 134,612	Brants Bridge 2022-1 6.387% 12/12/2064	177,803	0.01
EUR 80,503	Autonomia Spain 2021 FT 7.508% 31/1/2039	89,223	0.01	GBP 102,000	Canada Square Funding 2021-2 6.723% 17/6/2058	134,111	0.01
EUR 100,000	Banco de Sabadell 0.625% 7/11/2025	110,204	0.01	GBP 318,000	Canada Square Funding 6 6.491% 17/1/2059	415,730	0.03
EUR 300,000	Banco de Sabadell 4% 15/1/2030	340,227	0.02	GBP 178,000	Canada Square Funding 6 6.891% 17/1/2059	231,228	0.01
EUR 118,835	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	129,070	0.01	GBP 230,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	303,451	0.02
EUR 142,602	FT Santander Consumer Spain Auto 2020-1 4.667% 21/3/2033	157,860	0.01	GBP 175,000	Cardiff Auto Receivables Securitisation 2024-1 0% 20/8/2031	231,199	0.01
EUR 71,301	FT Santander Consumer Spain Auto 2020-1 5.667% 21/3/2033	78,957	0.00	GBP 27,585	Dowson 2021-2 6.56% 20/10/2028	36,331	0.00
		1,574,991	0.10	GBP 172,225	Dowson 2022-1 6.71% 20/1/2029	227,056	0.01
Switzerland				GBP 172,000	Dowson 2022-1 7.21% 20/1/2029	227,707	0.01
EUR 715,000	UBS 0.25% 29/1/2026	781,834	0.05	GBP 100,000	Dowson 2022-1 7.66% 20/1/2029	132,252	0.01
USD 3,220,000	UBS 1.494% 10/8/2027	3,020,342	0.19	GBP 1,459,760	East One 2024-1 6.496% 27/12/2055	1,930,847	0.12
USD 1,857,000	UBS 4.55% 17/4/2026	1,851,866	0.12	GBP 136,000	East One 2024-1 6.796% 27/12/2055	178,055	0.01
USD 1,573,000	UBS 4.703% 5/8/2027	1,570,391	0.10	GBP 235,000	East One 2024-1 7.096% 27/12/2055	305,715	0.02
USD 1,072,000	UBS 5% 9/7/2027	1,087,628	0.07	GBP 220,000	Edenbrook Mortgage Funding 7.15% 22/3/2057	289,426	0.02
		8,312,061	0.53	GBP 126,000	Edenbrook Mortgage Funding 7.75% 22/3/2057	165,489	0.01
United Kingdom				GBP 1,519,207	Elstree Funding No 4 6.08% 21/10/2055	2,011,983	0.13
EUR 1,460,000	Anglo American Capital 3.75% 15/6/2029	1,628,240	0.10	GBP 739,000	Exmoor Funding 2024-1 6.082% 25/3/2094	973,358	0.06
GBP 542,000	Asimi Funding 2024-1 6.201% 16/9/2031	714,101	0.04	GBP 100,000	Exmoor Funding 2024-1 7.1% 25/3/2094	131,504	0.01
GBP 100,000	Asimi Funding 2024-1 6.551% 16/9/2031	131,907	0.01	GBP 100,000	Exmoor Funding 2024-1 8% 25/3/2094	131,521	0.01
GBP 895,000	Atlas Funding 2024-1 6.056% 20/9/2061	1,178,450	0.07	GBP 1,045,000	Finsbury Square 2021-1 Green 6.375% 16/12/2067	1,363,166	0.09
GBP 134,000	Atlas Funding 2024-1 6.501% 20/9/2061	176,349	0.01	GBP 186,518	Finsbury Square 2021-2 5.925% 16/12/2071	245,530	0.02

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 730,000	Finsbury Square 2021-2 6.375% 16/12/2071	961,993	0.06	GBP 600,000	London Cards No 2 6.36% 28/3/2034	794,870	0.05
GBP 371,000	Finsbury Square 2021-2 6.525% 16/12/2071	487,835	0.03	GBP 100,000	London Cards No 2 7.46% 28/3/2034	132,706	0.01
GBP 201,000	Finsbury Square 2021-2 6.825% 16/12/2071	261,278	0.02	GBP 100,000	London Cards No 2 8.41% 28/3/2034	133,001	0.01
GBP 1,023,000	Funding IX 5.86% 16/7/2029	1,347,888	0.08	GBP 100,000	London Cards No 2 10.46% 28/3/2034	134,797	0.01
GBP 100,000	Funding IX 6.26% 16/7/2029	131,957	0.01	GBP 292,014	London Wall Mortgage Capital 5.78% 15/5/2052	384,526	0.02
GBP 213,060	Gemgarto 2021-1 5.715% 16/12/2067	280,218	0.02	USD 10,000	Macquarie Airfinance 6.4% 26/3/2029	10,409	0.00
GBP 668,000	Gemgarto 2021-1 6.225% 16/12/2067	878,694	0.06		Macquarie Airfinance 6.5% 26/3/2031	32,796	0.00
GBP 218,000	Gemgarto 2021-1 6.425% 16/12/2067	286,600	0.02	USD 51,000	Macquarie Airfinance 8.125% 30/3/2029	54,302	0.00
GBP 720,000	Harben Finance 5.991% 28/9/2055	939,227	0.06	USD 12,000	Macquarie Airfinance 8.375% 1/5/2028	12,734	0.00
GBP 730,000	Harben Finance 6.241% 28/9/2055	949,587	0.06	GBP 305,000	Mortimer BTL 2021-1 6.21% 23/6/2053	399,722	0.02
GBP 441,000	Harben Finance 6.591% 28/9/2055	569,464	0.04	GBP 108,000	Mortimer BTL 2021-1 6.56% 23/6/2053	142,011	0.01
GBP 96,595	Hermitage 2024 6.56% 21/4/2033	127,109	0.01	GBP 534,247	Mortimer Btl 2023-1 6.275% 22/12/2056	707,202	0.04
GBP 93,781	Hermitage 2024 7.31% 21/4/2033	123,425	0.01	USD 1,885,000	NatWest 7.472% 10/11/2026	1,935,611	0.12
GBP 102,222	Hermitage 2024 8.86% 21/4/2033	134,592	0.01	USD 290,000	NatWest Markets 1.6% 29/9/2026	272,595	0.02
GBP 136,000	Hops Hill NO 4 6.903% 21/4/2056	178,590	0.01	GBP 818,000	NewDay Funding 6.14% 15/3/2032	1,077,399	0.07
GBP 140,000	Hops Hill NO 4 7.503% 21/4/2056	181,641	0.01	GBP 131,000	NewDay Funding 6.61% 15/3/2032	173,039	0.01
	Howden UK Refinance PLC / Howden UK Refinance 2 / Howden US Refinance 7.25% 15/2/2031	288,776	0.02	GBP 100,000	NewDay Funding 7.36% 15/3/2032	133,009	0.01
USD 280,000	HSBC 2.999% 10/3/2026	197,676	0.01	GBP 735,000	Newday Funding Master Issuer - Series 2021-3 5.86% 15/11/2029	966,835	0.06
USD 200,000	HSBC 4.755% 9/6/2028	200,086	0.01	GBP 404,000	Newday Funding Master Issuer - Series 2021-3 6.31% 15/11/2029	531,571	0.03
USD 2,085,000	HSBC 5.597% 17/5/2028	2,131,346	0.14	GBP 1,156,000	Newday Funding Master Issuer - Series 2022-1 6.26% 15/4/2030	1,525,142	0.10
USD 1,003,000	HSBC 6.161% 9/3/2029	1,049,913	0.07	GBP 100,000	Newday Funding Master Issuer - Series 2024-2 6.351% 15/7/2032	131,263	0.01
USD 323,000	HSBC 7.39% 3/11/2028	347,925	0.02	GBP 104,000	Newday Funding Master Issuer - Series 2024-2 7.1% 15/7/2032	136,339	0.01
EUR 239,000	Informa 2.125% 6/10/2025	260,960	0.02	GBP 221,000	Newday Funding Master Issuer - Series 2024-2 7.85% 15/7/2032	288,615	0.02
GBP 1,385,773	Jupiter Mortgage NO 1 6.027% 20/7/2055	1,828,765	0.12	GBP 1,922,000	Permanent Master Issuer 5.596% 15/7/2073	2,536,264	0.16
GBP 824,000	Jupiter Mortgage NO 1 6.727% 20/7/2055	1,092,356	0.07	GBP 1,393,871	PMF 2024-1 5.94% 16/7/2060	1,841,702	0.12
GBP 260,000	Jupiter Mortgage NO 1 7.277% 20/7/2055	347,104	0.02	GBP 693,000	Polaris 2022-1 6.31% 23/10/2059	913,462	0.06
GBP 177,000	Jupiter Mortgage NO 1 8.027% 20/7/2055	236,032	0.01	GBP 421,000	Polaris 2022-1 6.46% 23/10/2059	554,930	0.03
GBP 1,480,500	Lanark Master Issuer 5.48% 22/12/2069	1,951,414	0.12	GBP 307,000	Polaris 2022-1 6.96% 23/10/2059	401,116	0.03
GBP 167,760	Lanebrook Mortgage Transaction 2020-1 6.237% 12/6/2057	220,822	0.01	GBP 538,000	Polaris 2022-1 8.36% 23/10/2059	701,968	0.04
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 7.387% 12/6/2057	487,070	0.03	GBP 2,214,877	Polaris 2024-1 5.989% 26/2/2061	2,926,936	0.18
GBP 159,000	Lanebrook Mortgage Transaction 2021-1 6.277% 20/7/2058	207,435	0.01				
GBP 103,000	Lanebrook Mortgage Transaction 2021-1 6.677% 20/7/2058	133,455	0.01				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 1,315,000	Polaris 2024-1 6.309% 26/2/2061	1,726,931	0.11	GBP 1,017,594	Together Asset Backed Securitisation 2024-1ST1 5.91% 15/8/2064	1,341,981	0.08
GBP 100,000	Polaris 2024-1 6.659% 26/2/2061	131,412	0.01	GBP 140,000	Tower Bridge Funding 2021-2 6.48% 20/11/2063	184,348	0.01
GBP 100,000	Polaris 2024-1 7.659% 26/2/2061	132,435	0.01	GBP 169,999	Tower Bridge Funding 2021-2 6.78% 20/11/2063	223,530	0.01
GBP 100,000	Polaris 2024-1 8.959% 26/2/2061	132,217	0.01	GBP 293,000	Tower Bridge Funding 2022-1 6.115% 20/12/2063	384,519	0.02
GBP 124,409	Polaris 2024-1 10.609% 26/2/2061	164,232	0.01	GBP 264,000	Tower Bridge Funding 2022-1 6.365% 20/12/2063	345,941	0.02
GBP 115,000	Precise Mortgage Funding 2020-1B 6.41% 16/10/2056	151,505	0.01	GBP 100,000	Tower Bridge Funding 2024-2 6.553% 20/5/2066	131,495	0.01
GBP 100,000	Precise Mortgage Funding 2020-1B 6.66% 16/10/2056	131,600	0.01	GBP 1,154,695	Trinity Square 2021-1 5.946% 15/7/2059	1,520,126	0.10
GBP 100,000	Precise Mortgage Funding 2020-1B 6.91% 16/10/2056	131,618	0.01	GBP 1,100,320	Twin Bridges 2021-1 5.987% 12/3/2055	1,449,762	0.09
GBP 249,779	RMAC No 1 5.406% 12/6/2044	319,586	0.02	GBP 436,000	Twin Bridges 2021-1 6.737% 12/3/2055	576,250	0.04
GBP 905,000	Sage AR Funding No 1 6.23% 17/11/2030	1,191,089	0.08	GBP 220,000	Twin Bridges 2021-1 7.237% 12/3/2055	289,094	0.02
GBP 385,000	Sage AR Funding No 1 6.93% 17/11/2030	507,044	0.03	GBP 338,000	Twin Bridges 2021-2 6.287% 12/9/2055	441,201	0.03
GBP 535,000	Sage AR Funding No 1 7.13% 17/11/2030	702,179	0.04	GBP 188,000	Twin Bridges 2021-2 6.637% 12/9/2055	245,185	0.02
GBP 177,284	Satus 2021-1 6.559% 17/8/2028	233,500	0.01	GBP 685,961	Twin Bridges 2022-1 5.907% 1/12/2055	902,232	0.06
GBP 122,000	Satus 2021-1 6.859% 17/8/2028	160,913	0.01	GBP 891,000	Twin Bridges 2022-1 6.137% 1/12/2055	1,163,678	0.07
GBP 247,000	Satus 2021-1 8.159% 17/8/2028	326,297	0.02	GBP 723,000	Twin Bridges 2022-1 6.437% 1/12/2055	943,593	0.06
GBP 665,554	Satus 2024-1 5.859% 17/1/2031	878,275	0.06	GBP 365,000	Twin Bridges 2022-1 6.837% 1/12/2055	472,023	0.03
GBP 225,000	Satus 2024-1 6.209% 17/1/2031	296,793	0.02			86,733,814	5.47
GBP 100,000	Satus 2024-1 7.009% 17/1/2031	132,574	0.01	United States			
GBP 100,000	Satus 2024-1 10.259% 17/1/2031	135,018	0.01	USD 24,000	1 Automotive 6.375% 15/1/2030	24,402	0.00
GBP 973,000	Silverstone Master Issuer 5.527% 21/1/2070	1,282,170	0.08	USD 4,673,000	1211 Avenue of the Americas Trust 2015-1211 3.901% 10/8/2035	4,560,305	0.29
GBP 120,000	Stanlington No 2 6.887% 12/6/2045	157,934	0.01	USD 2,145,000	225 Liberty Street Trust 2016-225L 3.597% 10/2/2036	2,015,719	0.13
GBP 110,000	Stanlington No 2 7.337% 12/6/2045	144,512	0.01	USD 26,000	AAR Escrow Issuer 6.75% 15/3/2029	26,939	0.00
GBP 303,000	Stanlington No 2 8.437% 12/6/2045	396,722	0.02	USD 1,267,000	AbbVie 4.8% 15/3/2029	1,296,269	0.08
GBP 769,490	Stratton Mortgage Funding 2024-2 6.001% 28/6/2050	1,012,850	0.06		Acrisure / Acrisure Finance 7.5% 6/11/2030	57,575	0.00
GBP 489,000	Stratton Mortgage Funding 2024-2 6.451% 28/6/2050	641,885	0.04	USD 200,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	179,879	0.01
GBP 152,000	Stratton Mortgage Funding 2024-2 6.601% 28/6/2050	198,244	0.01	USD 9,000	Acushnet 7.375% 15/10/2028	9,460	0.00
GBP 304,000	Stratton Mortgage Funding 2024-3 6.369% 25/6/2049	399,847	0.03	USD 83,000	Advanced Drainage Systems 5% 30/9/2027	81,682	0.01
GBP 100,000	Stratton Mortgage Funding 2024-3 6.519% 25/6/2049	131,281	0.01	USD 35,000	Advanced Drainage Systems 6.375% 15/6/2030	35,627	0.00
GBP 234,354	Together Asset Backed Securitisation 2021-1st1 5.754% 12/7/2063	307,870	0.02	USD 394,000	AEP Texas 3.95% 1/6/2028	384,518	0.02
GBP 156,000	Together Asset Backed Securitisation 2021-1st1 6.004% 12/7/2063	204,896	0.01	USD 2,470,000	AEP Texas 5.45% 15/5/2029	2,561,275	0.16
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 6.304% 12/7/2063	140,613	0.01	USD 55,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	55,782	0.00

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	3,867	0.00	USD 1,630,000	Aon North America 5.15% 1/3/2029	1,670,714	0.11
USD 111,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	103,203	0.01	USD 44,000	APX 6.75% 15/2/2027	44,170	0.00
USD 66,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	65,905	0.00	USD 70,000	Aramark Services 5% 1/2/2028	68,843	0.01
USD 15,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	15,210	0.00	USD 167,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	168,002	0.01
USD 384,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	370,661	0.03	USD 24,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	24,266	0.00
USD 58,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	59,313	0.00	USD 75,000	Arcosa 4.375% 15/4/2029	71,231	0.00
USD 76,000	Alliant Intermediate / Alliant Co-Issuer 7% 15/1/2031	78,585	0.01	USD 242,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	242,197	0.01
USD 331,000	Allied Universal Holdco 7.875% 15/2/2031	336,786	0.03	USD 50,000	Arsenal AIC Parent 8% 1/10/2030	53,800	0.00
USD 48,000	Allied Universal Holdco 7.875% 15/2/2031	48,558	0.00	USD 173,000	Arsenal AIC Parent 11.5% 1/10/2031	196,029	0.01
USD 2,140,000	Altria 4.8% 14/2/2029	2,155,634	0.14	USD 3,000	Asbury Automotive 4.75% 1/3/2030	2,879	0.00
USD 4,041,000	Altria 6.2% 1/11/2028	4,287,164	0.27	USD 132,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	132,085	0.01
USD 3,275,000	Amazon.com 3.15% 22/8/2027	3,195,979	0.20	USD 82,000	Ascent Resources Utica / ARU Finance 8.25% 31/12/2028	84,422	0.01
USD 56,000	American Airlines 8.5% 15/5/2029	58,207	0.00	USD 2,585,000	AT&T 1.65% 1/2/2028	2,359,262	0.15
USD 20,450	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	20,041	0.00	USD 41,000	ATI 4.875% 1/10/2029	39,742	0.00
USD 930,000	American Express 5.043% 26/7/2028	944,040	0.06	USD 161,000	ATI 5.875% 1/12/2027	161,685	0.01
EUR 1,400,000	American Tower 0.4% 15/2/2027	1,445,896	0.09	USD 55,000	ATI 7.25% 15/8/2030	58,580	0.00
USD 3,900,000	American Tower 1.45% 15/9/2026	3,660,545	0.23	USD 2,000	Avantor Funding 3.875% 1/11/2029	1,875	0.00
USD 2,692,000	American Tower 3.375% 15/10/2026	2,624,187	0.17	USD 166,000	Avantor Funding 4.625% 15/7/2028*	161,937	0.01
USD 1,675,000	American Tower 3.55% 15/7/2027	1,626,976	0.10	USD 299,000	Axalta Coating Systems 3.375% 15/2/2029	277,480	0.02
USD 2,930,000	American Tower 3.65% 15/3/2027	2,864,337	0.19	USD 11,000	B&G Foods 8% 15/9/2028	11,445	0.00
USD 649,000	American Tower 4.4% 15/2/2026	645,669	0.04	USD 10,000	Baldwin Insurance Group / Baldwin Insurance Finance 7.125% 15/5/2031	10,446	0.00
USD 32,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	33,668	0.00	USD 9,319	Banc of America Mortgage 2003-J Trust 5.071% 25/11/2033	8,464	0.00
USD 2,970,000	Amgen 2.6% 19/8/2026	2,867,645	0.18	USD 1,565,000	Bank of America 1.197% 24/10/2026	1,501,918	0.10
USD 1,735,000	Amgen 4.05% 18/8/2029	1,704,809	0.11	USD 7,797,000	Bank of America 1.319% 19/6/2026	7,568,038	0.48
USD 47,000	AmWINS 4.875% 30/6/2029	44,913	0.00	USD 6,612,000	Bank of America 1.53% 6/12/2025	6,544,121	0.41
USD 28,000	AmWINS 6.375% 15/2/2029	28,698	0.00	USD 1,710,000	Bank of America 2.551% 4/2/2028	1,631,568	0.10
USD 17,000	ANGI 3.875% 15/8/2028	15,476	0.00	USD 1,155,000	Bank of America 3.559% 23/4/2027	1,134,907	0.07
USD 85,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	84,053	0.01	USD 91,000	Bank of America 3.974% 7/2/2030	88,691	0.01
USD 68,236	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	60,800	0.00	USD 4,705,000	Bank of America 5.819% 15/9/2029	4,922,847	0.31
USD 203,000	Aon 3.75% 2/5/2029	197,013	0.01	USD 1,977,000	BAT Capital 2.259% 25/3/2028	1,822,732	0.12
USD 208,000	Aon 4.5% 15/12/2028	208,052	0.01	USD 26,000	Beacon Roofing Supply 6.5% 1/8/2030	26,754	0.00
USD 224,000	Aon North America 5.125% 1/3/2027	228,191	0.01				

*All or a portion of this security represents a security on loan.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 10,000	Beazer Homes USA 7.5% 15/3/2031	10,200	0.00	USD 79,000	Capital One Financial 5.468% 1/2/2029	80,510	0.01
USD 202,000	Big River Steel / BRS Finance 6.625% 31/1/2029	204,691	0.01	USD 1,371,000	Capital One Financial 6.312% 8/6/2029	1,435,860	0.09
USD 2,810,000	Blackstone Secured Lending Fund 5.875% 15/11/2027	2,841,189	0.18	USD 86,000	Capstone Borrower 8% 15/6/2030	90,617	0.01
USD 205,000	Block 2.75% 1/6/2026	197,293	0.01	USD 7,000	Carpenter Technology 6.375% 15/7/2028	7,024	0.00
USD 100,000	Block 3.5% 1/6/2031	90,385	0.01	USD 5,000	Carpenter Technology 7.625% 15/3/2030	5,190	0.00
USD 620,000	Blue Owl Credit Income 6.6% 15/9/2029	632,317	0.04	USD 80,000	Catalent Pharma Solutions 3.125% 15/2/2029	78,105	0.01
USD 58,000	Blue Owl Credit Income 7.75% 16/9/2027	61,044	0.00	USD 26,000	Catalent Pharma Solutions 3.5% 1/4/2030	25,428	0.00
USD 71,000	Blue Racer Midstream / Blue Racer Finance 7% 15/7/2029	73,922	0.00	USD 26,000	Catalent Pharma Solutions 5% 15/7/2027	25,950	0.00
USD 1,610,000	BMW US Capital 4.65% 13/8/2029	1,621,773	0.10	USD 483,000	CCO / CCO Capital 5.125% 1/5/2027	474,454	0.03
USD 1,998,000	Boeing 2.196% 4/2/2026	1,915,780	0.12	USD 150,000	CCO / CCO Capital 5.375% 1/6/2029	142,315	0.01
USD 1,290,000	Boeing 3.25% 1/3/2028	1,215,969	0.08	USD 116,000	CCO / CCO Capital 6.375% 1/9/2029	114,662	0.01
USD 260,000	Boost Newco Borrower 7.5% 15/1/2031	277,363	0.02	USD 48,000	CCO / CCO Capital 7.375% 1/3/2031	48,840	0.00
USD 73,000	Boyne USA 4.75% 15/5/2029	70,082	0.00	USD 1,199,076	CD 2016-CD1 Mortgage Trust 2.622% 10/8/2049	1,171,205	0.07
USD 1,810,000	BP Capital Markets America 3.937% 21/9/2028	1,784,510	0.11	USD 18,000	Central Garden & Pet 4.125% 30/4/2031	16,376	0.00
USD 291,000	Brand Industrial Services 10.375% 1/8/2030	317,200	0.02	USD 105,000	Central Parent / CDK Global 7.25% 15/6/2029	105,671	0.01
USD 13,000	Bread Financial 9.75% 15/3/2029	14,071	0.00	USD 176,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	180,098	0.01
USD 74,000	Brink's 6.5% 15/6/2029	76,701	0.00	USD 3,180,000	CFCRE Commercial Mortgage Trust 2016-C6 3.217% 10/11/2049	3,057,521	0.19
USD 1,775,000	Bristol-Myers Squibb 1.125% 13/11/2027	1,616,002	0.10	USD 56,000	Champions Financing 8.75% 15/2/2029	57,209	0.00
USD 239,000	Broadcom 3.459% 15/9/2026	234,087	0.01	USD 33,000	Charles River Laboratories International 4.25% 1/5/2028	31,936	0.00
USD 2,514,000	Broadcom 4% 15/4/2029	2,456,433	0.16	USD 1,314,000	Charles Schwab 6.196% 17/11/2029	1,392,855	0.09
USD 597,000	Broadcom 4.75% 15/4/2029	602,366	0.04	USD 97,000	Chart Industries 7.5% 1/1/2030	102,114	0.01
USD 37,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco LL 4.5% 1/4/2027	35,897	0.00	USD 92,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	81,427	0.01
USD 5,000	Buckeye Partners 4.125% 1/3/2025	4,974	0.00	USD 288,000	Charter Communications Operating / Charter Communications Operating Capital 3.75% 15/2/2028	275,759	0.02
USD 94,000	Buckeye Partners 4.5% 1/3/2028	90,518	0.01	USD 3,996,000	Charter Communications Operating / Charter Communications Operating Capital 4.2% 15/3/2028	3,872,137	0.24
USD 10,000	Buckeye Partners 6.875% 1/7/2029	10,266	0.00	USD 21,000	Chemours 4.625% 15/11/2029	18,613	0.00
USD 82,000	BWX Technologies 4.125% 30/6/2028	79,474	0.01	USD 41,000	Chemours 5.375% 15/5/2027	39,897	0.00
USD 2,290,000	BX Commercial Mortgage Trust 2024-BIO2 5.594% 13/8/2041	2,326,947	0.15	USD 35,000	Chemours 5.75% 15/11/2028	33,136	0.00
USD 7,000	Cable One 4% 15/11/2030	5,439	0.00	USD 1,014,000	Cheniere Energy Partners 4.5% 1/10/2029	993,115	0.06
USD 99,000	Caesars Entertainment 4.625% 15/10/2029	93,705	0.01				
USD 262,000	Caesars Entertainment 7% 15/2/2030	271,755	0.02				
USD 112,000	Calpine 4.625% 1/2/2029	106,870	0.01				
USD 9,000	Calpine 5.125% 15/3/2028	8,802	0.00				
USD 73,000	Calpine 5.25% 1/6/2026	72,803	0.00				
USD 34,000	Camelot Return Merger Sub 8.75% 1/8/2028	33,854	0.00				
USD 83,000	Capital One Financial 3.8% 31/1/2028	80,639	0.01				

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 108,752	CHL Mortgage Pass-Through Trust 2005-HYB8 4.784% 20/12/2035	98,033	0.01	USD 203,000	Clydesdale Acquisition 6.625% 15/4/2029	202,823	0.01
USD 192,000	Chobani / Chobani Finance 4.625% 15/11/2028	185,460	0.01	USD 93,000	Clydesdale Acquisition 6.875% 15/1/2030	93,230	0.01
USD 29,000	CHS/Community Health Systems 4.75% 15/2/2031	24,673	0.00	USD 1,050,000	Comcast 3.15% 1/3/2026	1,030,513	0.07
USD 111,000	CHS/Community Health Systems 5.25% 15/5/2030	99,623	0.01	USD 2,545,000	Comcast 3.15% 15/2/2028	2,452,416	0.15
USD 162,000	CHS/Community Health Systems 5.625% 15/3/2027	156,913	0.01	USD 120,000	Comcast 3.3% 1/4/2027	117,151	0.01
USD 39,000	CHS/Community Health Systems 6% 15/1/2029	37,081	0.00	USD 195,219	COMM 2013-CCRE8 Mortgage Trust 3.637% 10/6/2046	190,958	0.01
EUR 141,000	Chubb INA 0.3% 15/12/2024	154,577	0.01	USD 2,535,837	COMM 2014-CCRE21 Mortgage Trust 3.528% 10/12/2047	2,504,317	0.16
USD 104,000	Churchill Downs 4.75% 15/1/2028	101,816	0.01	USD 560,000	COMM 2015-3BP Mortgage Trust 3.178% 10/2/2035	527,009	0.03
USD 243,000	Churchill Downs 5.5% 1/4/2027	242,428	0.02	USD 7,417,173	COMM 2015-CCRE23 Mortgage Trust 0.957% 10/5/2048	22,507	0.00
USD 38,000	Churchill Downs 5.75% 1/4/2030	37,775	0.00	USD 238,625	COMM 2015-CCRE24 Mortgage Trust 3.445% 10/8/2048	237,576	0.02
USD 33,000	Churchill Downs 6.75% 1/5/2031	33,943	0.00	USD 3,352,535	COMM 2015-LC21 Mortgage Trust 3.445% 10/7/2048	3,317,069	0.21
USD 67,000	CITGO Petroleum 7% 15/6/2025	67,152	0.01	USD 64,000	Comstock Resources 5.875% 15/1/2030	60,631	0.00
USD 85,000	CITGO Petroleum 8.375% 15/1/2029	88,410	0.01	USD 145,000	Comstock Resources 6.75% 1/3/2029	142,947	0.01
USD 1,575,000	Citibank 4.929% 6/8/2026	1,588,527	0.10	USD 15,000	Comstock Resources 6.75% 1/3/2029	14,749	0.00
USD 4,049,000	Citigroup 3.4% 1/5/2026	3,976,468	0.25	USD 1,045,000	Consumers Energy 4.6% 30/5/2029	1,058,626	0.07
USD 206,000	Citigroup 3.52% 27/10/2028	199,696	0.01	USD 1,145,000	Consumers Energy 4.7% 15/1/2030	1,161,032	0.07
USD 4,320,000	Citigroup 5.174% 13/2/2030	4,410,221	0.28	USD 165,000	CoreLogic 4.5% 1/5/2028	154,287	0.01
USD 538,000	Citigroup 5.61% 29/9/2026	541,727	0.03	USD 22,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	22,848	0.00
USD 1,502,679	Citigroup Commercial Mortgage Trust 2013-375P 3.251% 10/5/2035	1,465,654	0.09	USD 29,000	Crocs 4.25% 15/3/2029	27,466	0.00
USD 4,800,000	Citigroup Commercial Mortgage Trust 2015-GC27 3.137% 10/2/2048	4,777,267	0.30	USD 1,617,000	Crown Castle 1.05% 15/7/2026	1,516,864	0.10
USD 5,406,516	Citigroup Commercial Mortgage Trust 2015-GC29 2.935% 10/4/2048	5,342,726	0.34	USD 709,000	Crown Castle 5% 11/1/2028	716,178	0.05
USD 1,748,999	Citigroup Commercial Mortgage Trust 2016-P4 2.779% 10/7/2049	1,724,394	0.11	USD 1,645,000	CSAIL 2015-C1 Commercial Mortgage Trust 3.505% 15/4/2050	1,632,925	0.10
USD 209,000	Civitas Resources 8.375% 1/7/2028	220,637	0.02	USD 149,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	151,131	0.01
USD 94,000	Civitas Resources 8.625% 1/11/2030	102,279	0.01	USD 55,000	Darling Ingredients 5.25% 15/4/2027	54,888	0.00
USD 311,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	311,810	0.02	USD 1,154,564	DBGS 2018-BIOD Mortgage Trust 6.436% 15/5/2035	1,150,742	0.07
USD 187,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	192,973	0.02	USD 1,064,065	DBJPM 2016-C3 Mortgage Trust 2.632% 10/8/2049	1,023,889	0.07
USD 310,000	Clarivate Science 3.875% 1/7/2028	296,445	0.02	USD 760,000	Dell International / EMC 5.25% 1/2/2028	779,864	0.05
USD 27,000	Clean Harbors 4.875% 15/7/2027	26,716	0.00	USD 3,875,000	Delta Air Lines 7% 1/5/2025	3,901,367	0.25
USD 100,000	Clear Channel Outdoor 5.125% 15/8/2027	97,726	0.01	USD 2,042,000	Diamondback Energy 3.5% 1/12/2029	1,933,725	0.12
USD 199,000	Clear Channel Outdoor 7.875% 1/4/2030	207,342	0.02	USD 2,820,000	Diamondback Energy 5.15% 30/1/2030	2,890,747	0.18
USD 400,000	Clear Channel Outdoor 9% 15/9/2028	425,645	0.02	USD 139,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	134,702	0.01
USD 80,000	Clearway Energy Operating 4.75% 15/3/2028	77,804	0.00	USD 67,000	DR Horton 1.3% 15/10/2026	62,778	0.01
USD 773,000	Cloud Software 6.5% 31/3/2029	762,781	0.05				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 12,000	Dream Finders Homes 8.25% 15/8/2028	12,734	0.00	USD 1,220,000	Eversource Energy 2.9% 1/3/2027	1,172,143	0.07
USD 48,000	DT Midstream 4.125% 15/6/2029	45,646	0.00	USD 1,520,000	Eversource Energy 4.75% 15/5/2026	1,521,744	0.10
USD 1,836,000	Duke Energy 2.65% 1/9/2026	1,770,986	0.11	USD 943,000	Eversource Energy 5.45% 1/3/2028	967,466	0.06
USD 755,000	Duke Energy 4.85% 5/1/2029	766,526	0.05	USD 740,000	Exelon 2.75% 15/3/2027	711,857	0.04
USD 139,000	Dun & Bradstreet 5% 15/12/2029	137,677	0.01	USD 1,815,000	Exelon 5.15% 15/3/2028	1,855,015	0.12
USD 13,000	Dycom Industries 4.5% 15/4/2029	12,505	0.00	USD 41,000	Fair Isaac 4% 15/6/2028	39,388	0.00
USD 718,000	Edison International 3.55% 15/11/2024	715,124	0.05	USD 5,233,645	Fannie Mae Pool 1.5% 1/6/2031	4,866,830	0.31
USD 1,660,000	Edison International 4.7% 15/8/2025	1,652,794	0.10	USD 2,203,030	Fannie Mae Pool 2% 1/5/2042	1,918,759	0.12
USD 314,000	Edison International 4.95% 15/4/2025	312,922	0.02	USD 3,392,347	Fannie Mae Pool 2.5% 1/6/2035	3,174,703	0.20
USD 1,360,000	Edwards Lifesciences 4.3% 15/6/2028	1,345,129	0.09	USD 9,423	Fannie Mae Pool 3% 1/4/2027	9,228	0.00
USD 294,000	Element Solutions 3.875% 1/9/2028	278,627	0.02	USD 15,434	Fannie Mae Pool 3% 1/8/2028	15,048	0.00
USD 388,000	Elevance Health 3.65% 1/12/2027	379,835	0.02	USD 231,077	Fannie Mae Pool 3% 1/3/2030	224,676	0.01
USD 1,570,000	Elevance Health 5.15% 15/6/2029	1,618,190	0.10	USD 89,737	Fannie Mae Pool 3% 1/5/2030	87,049	0.01
USD 558,000	Elevance Health 5.35% 15/10/2025	561,461	0.04	USD 22,301	Fannie Mae Pool 3% 1/7/2030	21,646	0.00
USD 400,000	EMRLD Borrower / Emerald Co-Issuer 6.625% 15/12/2030	410,128	0.03	USD 12,963	Fannie Mae Pool 3% 1/8/2030	12,589	0.00
USD 39,000	EMRLD Borrower / Emerald Co-Issuer 6.75% 15/7/2031	40,249	0.00	USD 7,449	Fannie Mae Pool 3% 1/8/2030	7,234	0.00
USD 948,000	Enbridge Energy Partners 5.875% 15/10/2025	956,449	0.06	USD 28,070	Fannie Mae Pool 3% 1/9/2030	27,257	0.00
USD 36,000	Encino Acquisition Partners 8.75% 1/5/2031	38,365	0.00	USD 234,677	Fannie Mae Pool 3% 1/9/2030	227,738	0.01
USD 29,000	Encompass Health 4.75% 1/2/2030	28,109	0.00	USD 37,106	Fannie Mae Pool 3% 1/9/2030	36,164	0.00
USD 93,000	Endo Finance 8.5% 15/4/2031	98,762	0.00	USD 9,473	Fannie Mae Pool 3% 1/9/2030	9,157	0.00
USD 850,000	Energy Transfer 2.9% 15/5/2025	836,355	0.05	USD 6,081	Fannie Mae Pool 3% 1/11/2030	5,894	0.00
USD 4,708,000	Energy Transfer 4.05% 15/3/2025	4,676,312	0.30	USD 155,388	Fannie Mae Pool 3% 1/12/2030	151,372	0.01
USD 511,000	Energy Transfer 4.2% 15/4/2027	506,177	0.03	USD 170,700	Fannie Mae Pool 3% 1/12/2030	166,195	0.01
USD 2,990,000	Energy Transfer 5.5% 1/6/2027	3,050,467	0.19	USD 26,023	Fannie Mae Pool 3% 1/1/2031	25,331	0.00
USD 2,030,000	Energy Transfer 5.625% 1/5/2027	2,033,538	0.13	USD 10,574	Fannie Mae Pool 3% 1/1/2031	10,237	0.00
USD 837,000	Energy Transfer 5.95% 1/12/2025	846,092	0.05	USD 18,233	Fannie Mae Pool 3% 1/3/2031	17,701	0.00
USD 78,000	Energy Transfer 6% 1/2/2029	79,999	0.01	USD 166,825	Fannie Mae Pool 3% 1/3/2031	161,507	0.01
USD 2,274,000	Energy Transfer 6.1% 1/12/2028	2,403,538	0.15	USD 200,351	Fannie Mae Pool 3% 1/4/2031	193,954	0.01
USD 80,000	Entegris 4.75% 15/4/2029	78,548	0.01	USD 14,969	Fannie Mae Pool 3% 1/4/2031	14,468	0.00
USD 41,000	EQM Midstream Partners 6.375% 1/4/2029	42,197	0.00	USD 28,328	Fannie Mae Pool 3% 1/5/2031	27,440	0.00
USD 1,537,000	EQT 3.9% 1/10/2027	1,504,050	0.10	USD 28,272	Fannie Mae Pool 3% 1/7/2031	27,481	0.00
USD 330,000	Equinix 1% 15/9/2025	317,362	0.02	USD 38,957	Fannie Mae Pool 3% 1/7/2031	37,747	0.00
USD 864,000	Equinix 1.45% 15/5/2026	818,913	0.05	USD 163,644	Fannie Mae Pool 3% 1/8/2031	158,704	0.01
USD 2,403,000	Equinix 1.55% 15/3/2028	2,169,057	0.14	USD 7,592	Fannie Mae Pool 3% 1/8/2031	7,358	0.00
USD 3,151,000	Equinix 1.8% 15/7/2027	2,931,595	0.19	USD 20,463	Fannie Mae Pool 3% 1/9/2031	19,867	0.00
USD 2,960,000	Equinix 2.9% 18/11/2026	2,859,985	0.18	USD 357,937	Fannie Mae Pool 3% 1/10/2031	347,363	0.02
USD 27,000	Esab 6.25% 15/4/2029	27,754	0.00	USD 241,730	Fannie Mae Pool 3% 1/11/2031	234,558	0.02
				USD 50,207	Fannie Mae Pool 3% 1/12/2031	48,740	0.00
				USD 26,632	Fannie Mae Pool 3% 1/1/2032	25,776	0.00
				USD 204,372	Fannie Mae Pool 3% 1/1/2032	198,451	0.01
				USD 85,833	Fannie Mae Pool 3% 1/2/2032	83,102	0.01
				USD 115,567	Fannie Mae Pool 3% 1/3/2032	111,784	0.01
				USD 245,268	Fannie Mae Pool 3% 1/6/2032	237,863	0.02
				USD 347,480	Fannie Mae Pool 3% 1/6/2032	337,084	0.02
				USD 15,259	Fannie Mae Pool 3% 1/7/2032	14,729	0.00
				USD 6,147	Fannie Mae Pool 3% 1/7/2032	5,934	0.00
				USD 1,462,256	Fannie Mae Pool 3% 1/7/2032	1,412,123	0.09
				USD 8,356	Fannie Mae Pool 3% 1/8/2032	8,069	0.00
				USD 134,412	Fannie Mae Pool 3% 1/9/2032	130,566	0.01
				USD 189,750	Fannie Mae Pool 3% 1/11/2032	183,009	0.01
				USD 255,207	Fannie Mae Pool 3% 1/11/2032	244,623	0.02

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 30,433	Fannie Mae Pool 3% 1/12/2032	29,523	0.00	USD 6,465,740	Fannie Mae REMICS 6% 25/9/2052	6,347,894	0.40
USD 14,046	Fannie Mae Pool 3% 1/12/2032	13,561	0.00	USD 14,000,000	Federal Farm Credit Banks Funding 0.71% 1/4/2025	13,682,727	0.86
USD 7,881	Fannie Mae Pool 3% 1/1/2033	7,645	0.00	USD 2,000,000	Federal Farm Credit Banks Funding 1.3% 3/2/2031	1,680,257	0.11
USD 49,370	Fannie Mae Pool 3% 1/1/2033	47,717	0.00	USD 8,500,000	Federal Farm Credit Banks Funding 1.68% 17/9/2035	6,457,957	0.41
USD 95,780	Fannie Mae Pool 3% 1/1/2033	92,517	0.01	USD 2,000,000	Federal Farm Credit Banks Funding 2.17% 29/10/2029	1,824,216	0.12
USD 26,467	Fannie Mae Pool 3% 1/2/2033	25,683	0.00	USD 5,500,000	Federal Farm Credit Banks Funding 2.25% 15/8/2029	5,053,625	0.32
USD 148,484	Fannie Mae Pool 3% 1/2/2033	142,520	0.01	USD 1,150,000	Federal Farm Credit Banks Funding 2.78% 1/12/2036	967,271	0.06
USD 13,015	Fannie Mae Pool 3% 1/10/2033	12,591	0.00	USD 4,000,000	Federal Home Loan Banks 0.6% 30/12/2026	3,696,017	0.23
USD 6,058,762	Fannie Mae Pool 3% 1/11/2033	5,852,829	0.37	USD 2,560,000	Federal Home Loan Banks 1.4% 9/1/2031	2,161,640	0.14
USD 2,849,320	Fannie Mae Pool 3% 1/2/2034	2,751,010	0.17	USD 3,000,000	Federal Home Loan Banks 1.61% 27/1/2033	2,424,444	0.15
USD 657,428	Fannie Mae Pool 3% 1/9/2035	621,956	0.04	USD 4,000,000	Federal Home Loan Banks 2.06% 27/9/2029	3,648,888	0.23
USD 258,950	Fannie Mae Pool 3.129% 1/9/2044	265,017	0.02	USD 3,500,000	Federal Home Loan Banks 2.18% 6/11/2029	3,206,405	0.20
USD 68,931	Fannie Mae Pool 3.5% 1/4/2034	67,851	0.00	USD 1,150,000	Federal Home Loan Banks 2.5% 5/11/2036	940,430	0.06
USD 420,861	Fannie Mae Pool 3.5% 1/4/2034	414,554	0.03	USD 189,000	Federal Home Loan Mortgage 1.55% 20/11/2031	158,492	0.01
USD 598,108	Fannie Mae Pool 4% 1/4/2033	594,899	0.04	USD 16,000,000	Federal National Mortgage Association 0.55% 19/8/2025	15,423,192	0.97
USD 477,648	Fannie Mae Pool 4% 1/6/2033	475,304	0.03	USD 4,000,000	Federal National Mortgage Association 0.74% 25/8/2027	3,635,261	0.23
USD 200,448	Fannie Mae Pool 4% 1/9/2033	201,270	0.01	USD 4,000,000	Federal National Mortgage Association 0.81% 25/9/2028	3,529,082	0.22
USD 253,949	Fannie Mae Pool 4% 1/2/2034	254,829	0.02	USD 116,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	108,781	0.01
USD 17,352	Fannie Mae Pool 4% 1/3/2034	17,259	0.00	USD 118,000	Fidelity National Information Services 1.65% 1/3/2028	106,979	0.01
USD 141,516	Fannie Mae Pool 4% 1/3/2034	140,934	0.01	USD 40,000	Fiesta Purchaser 7.875% 1/3/2031	42,216	0.00
USD 137,470	Fannie Mae Pool 4% 1/3/2034	136,686	0.01	USD 895,000	FirstEnergy 3.9% 15/7/2027	879,364	0.06
USD 195,696	Fannie Mae Pool 4% 1/7/2037	193,355	0.01	USD 155,000	Florida Power & Light 2.85% 1/4/2025	153,235	0.01
USD 241,610	Fannie Mae Pool 4% 1/9/2037	238,718	0.02	USD 121,000	Florida Power & Light 4.4% 15/5/2028	121,878	0.01
USD 166,826	Fannie Mae Pool 4% 1/3/2038	164,449	0.01	USD 119,000	Florida Power & Light 5.05% 1/4/2028	122,067	0.01
USD 2,472,424	Fannie Mae Pool 4% 1/9/2043	2,418,041	0.15	USD 2,200,000	Florida Power & Light 5.15% 15/6/2029	2,280,303	0.14
USD 8,095,612	Fannie Mae Pool 4% 1/3/2048	7,907,538	0.50	USD 200,000	Ford Motor Credit 2.7% 10/8/2026	191,100	0.01
USD 473,218	Fannie Mae Pool 4.5% 1/8/2037	472,725	0.03	USD 200,000	Ford Motor Credit 2.9% 16/2/2028	185,310	0.01
USD 2,184,561	Fannie Mae Pool 4.5% 1/10/2037	2,191,018	0.14	USD 815,000	Ford Motor Credit 4.95% 28/5/2027	810,947	0.05
USD 821,520	Fannie Mae Pool 4.5% 1/10/2037	821,232	0.05	USD 1,790,000	Ford Motor Credit 5.8% 5/3/2027	1,818,580	0.12
USD 1,843,154	Fannie Mae Pool 4.5% 1/10/2037	1,844,634	0.12	USD 200,000	Ford Motor Credit 6.798% 7/11/2028	211,069	0.01
USD 375,069	Fannie Mae Pool 4.5% 1/10/2037	377,216	0.02				
USD 491,077	Fannie Mae Pool 4.5% 1/11/2037	494,043	0.03				
USD 550,997	Fannie Mae Pool 4.5% 1/3/2047	548,307	0.04				
USD 1,644,298	Fannie Mae Pool 4.5% 1/5/2047	1,635,931	0.10				
USD 225,964	Fannie Mae Pool 4.5% 1/7/2047	224,860	0.01				
USD 1,836,825	Fannie Mae Pool 4.5% 1/11/2047	1,825,966	0.12				
USD 290,958	Fannie Mae Pool 4.5% 1/6/2048	291,020	0.02				
USD 912,492	Fannie Mae Pool 4.5% 1/11/2048	912,687	0.06				
USD 2,680,100	Fannie Mae Pool 4.5% 1/2/2049	2,689,352	0.17				
USD 788,235	Fannie Mae Pool 4.5% 1/4/2049	789,375	0.05				
USD 133	Fannie Mae Pool 5% 1/7/2025	132	0.00				
USD 380,521	Fannie Mae Pool 5% 1/10/2037	386,504	0.02				
USD 2,021,000	Fannie Mae Pool 5% 1/6/2039	2,071,389	0.13				
USD 222,128	Fannie Mae Pool 6.641% 1/9/2042	229,750	0.01				
USD 1,675,631	Fannie Mae REMICS 1.5% 25/11/2050	1,499,540	0.09				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,085,000	Ford Motor Credit 6.95% 10/6/2026	2,144,241	0.14	USD 1,020,063	Freddie Mac REMICS 4% 15/12/2043	1,004,446	0.06
USD 2,595,000	Ford Motor Credit 7.35% 4/11/2027	2,750,928	0.17	USD 2,172	Freddie Mac REMICS 4.5% 15/9/2041	2,165	0.00
USD 19,000	Fortrea 7.5% 1/7/2030	19,389	0.00	USD 44,987	Freddie Mac REMICS 4.5% 15/11/2041	45,062	0.00
USD 87,000	Fortress Intermediate 3 7.5% 1/6/2031	90,335	0.00	USD 1,394,278	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2018-3 3.5% 25/8/2057	1,333,915	0.08
USD 60,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	59,663	0.00	USD 2,425,153	Freddie Mac Seasoned Credit Risk Transfer Trust Series 2019-4 3% 25/2/2059	2,268,834	0.14
USD 261,000	Fortress Transportation and Infrastructure Investors 7% 1/5/2031	273,899	0.02	USD 40,000	Freedom Mortgage 9.125% 15/5/2031	40,332	0.00
	Fortress Transportation and Infrastructure Investors 7.875% 1/12/2030	153,679	0.01	USD 80,000	Freedom Mortgage 9.25% 1/2/2029	82,151	0.00
USD 143,000	Freddie Mac Gold Pool 3% 1/9/2032	525,241	0.03	USD 11,000	Freedom Mortgage 12.25% 1/10/2030	12,216	0.00
USD 374,261	Freddie Mac Gold Pool 3% 1/2/2036	355,942	0.02	USD 69,000	Frontier Communications 5% 1/5/2028	67,148	0.00
USD 2,493,393	Freddie Mac Gold Pool 3.5% 1/2/2035	2,431,225	0.15	USD 228,000	Frontier Communications 5.875% 15/10/2027	227,505	0.01
USD 694,543	Freddie Mac Gold Pool 4% 1/2/2034	693,843	0.04	USD 20,000	Frontier Communications 8.625% 15/3/2031	21,206	0.00
USD 807,084	Freddie Mac Gold Pool 4% 1/2/2034	810,729	0.05	USD 114,000	Frontier Communications 8.75% 15/5/2030	120,505	0.01
USD 703,811	Freddie Mac Gold Pool 4% 1/3/2034	707,423	0.05	USD 15,000	FTAI Infra Escrow 10.5% 1/6/2027	16,152	0.00
USD 40,615	Freddie Mac Gold Pool 4% 1/11/2036	40,263	0.00	USD 58,000	Gates 6.875% 1/7/2029	59,764	0.01
USD 543,003	Freddie Mac Gold Pool 4% 1/6/2037	537,219	0.03	USD 22,000	GCI 4.75% 15/10/2028	20,859	0.00
USD 177,468	Freddie Mac Gold Pool 4.5% 1/7/2047	176,801	0.01	USD 51,000	Gen Digital 6.75% 30/9/2027	52,373	0.00
USD 5,346,531	Freddie Mac Gold Pool 4.5% 1/3/2049	5,341,323	0.34	USD 297,000	General Mills 5.241% 18/11/2025	297,107	0.02
USD 50,151,978	Freddie Mac Multifamily Structured Pass Through Certificates 0.752% 25/9/2024	2,422	0.00	USD 176,000	General Motors Financial 1.25% 8/1/2026	167,997	0.01
USD 1,066,406	Freddie Mac Non Gold Pool 3.336% 1/5/2045	1,077,973	0.07	USD 316,000	General Motors Financial 1.5% 10/6/2026	298,762	0.02
USD 257,303	Freddie Mac Pool 3.5% 1/9/2032	253,860	0.02	USD 201,000	General Motors Financial 2.35% 26/2/2027	190,414	0.01
USD 444,656	Freddie Mac Pool 4.5% 1/10/2037	445,286	0.03	USD 772,000	General Motors Financial 4% 15/1/2025	767,948	0.05
USD 434,130	Freddie Mac Pool 4.5% 1/1/2050	435,759	0.03	USD 1,410,000	General Motors Financial 4% 6/10/2026	1,391,359	0.09
USD 2,354,917	Freddie Mac REMICS 1.5% 15/4/2044	2,275,320	0.14	USD 1,805,000	General Motors Financial 5.55% 15/7/2029	1,857,002	0.12
USD 638,590	Freddie Mac REMICS 2% 25/6/2044	586,393	0.04	USD 604,000	General Motors Financial 6.05% 10/10/2025	610,927	0.04
USD 1,831,392	Freddie Mac REMICS 2% 25/6/2045	1,669,579	0.11	USD 11,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	11,197	0.00
USD 1,160,148	Freddie Mac REMICS 3% 15/8/2043	1,085,831	0.07	USD 76,000	Genesis Energy / Genesis Energy Finance 8.25% 15/1/2029	79,030	0.01
USD 271,793	Freddie Mac REMICS 3% 15/1/2044	267,286	0.02	USD 10,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	10,619	0.00
USD 1,197,682	Freddie Mac REMICS 3% 15/9/2046	1,160,639	0.07	USD 1,180,000	Gilead Sciences 3.65% 1/3/2026	1,164,555	0.07
USD 812,869	Freddie Mac REMICS 3% 25/7/2049	727,005	0.05	USD 117,000	Glencore Funding 3.875% 27/10/2027	114,193	0.01
				USD 2,680,000	Glencore Funding 5.371% 4/4/2029	2,738,790	0.17

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 77,000	Glencore Funding 5.4% 8/5/2028	78,553	0.01	USD 13,000	Hanesbrands 4.875% 15/5/2026	12,928	0.00
USD 1,706,000	Glencore Funding 6.125% 6/10/2028	1,784,906	0.11	USD 2,000	Hanesbrands 9% 15/2/2031	2,160	0.00
USD 36,000	Global Net Lease / Global Net Lease Operating Partnership 3.75% 15/12/2027	32,924	0.00	USD 35,000	HAT I / HAT II 3.375% 15/6/2026	33,548	0.00
USD 2,724,000	Global Payments 1.2% 1/3/2026	2,584,715	0.17	USD 20,000	HAT I / HAT II 8% 15/6/2027	20,967	0.00
USD 48,000	Global Payments 1.5% 1/3/2031	47,528	0.00	USD 2,840,000	HCA 4.125% 15/6/2029	2,774,615	0.18
USD 2,092,000	Global Payments 4.8% 1/4/2026	2,088,086	0.13	USD 1,628,000	HCA 5.25% 15/6/2026	1,634,321	0.10
USD 1,189,000	GLP Capital / GLP Financing II 5.3% 15/1/2029	1,200,262	0.08	USD 4,617,000	HCA 5.375% 1/2/2025	4,612,511	0.29
USD 2,939,000	GLP Capital / GLP Financing II 5.375% 15/4/2026	2,945,254	0.19	USD 593,000	HCA 5.375% 1/9/2026	597,226	0.04
USD 15,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	13,980	0.00	USD 1,790,000	HCA 5.625% 1/9/2028	1,848,296	0.12
USD 32,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	31,919	0.00	USD 2,467,000	HCA 5.875% 15/2/2026	2,488,098	0.16
USD 395,000	Goldman Sachs 1.431% 9/3/2027	374,986	0.03	USD 74,000	HealthEquity 4.5% 1/10/2029	70,725	0.01
USD 1,004,000	Goldman Sachs 1.542% 10/9/2027	942,962	0.06	USD 61,000	Herc 5.5% 15/7/2027	60,587	0.00
USD 3,237,000	Goldman Sachs 1.948% 21/10/2027	3,058,743	0.19	USD 77,000	Herc 6.625% 15/6/2029	79,219	0.01
USD 4,665,000	Goldman Sachs 2.64% 24/2/2028	4,454,197	0.28	USD 27,000	Hess Midstream Operations 6.5% 1/6/2029	27,875	0.00
USD 2,140,000	Goldman Sachs 3.85% 26/1/2027	2,109,530	0.13	USD 123,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	122,154	0.00
USD 1,000	Goldman Sachs 4.482% 23/8/2028	998	0.00	USD 61,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	60,766	0.00
USD 5,826,000	Goldman Sachs 5.049% 23/7/2030	5,924,265	0.37	USD 15,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	15,095	0.00
USD 618,000	Goldman Sachs 6.55% 15/5/2026	621,034	0.04	USD 17,000	Hilton Domestic Operating 3.75% 1/5/2029	16,043	0.00
USD 591,571	GoodLeap Sustainable Home Solutions Trust 2021-4 1.93% 20/7/2048	474,112	0.03	USD 5,000	Hilton Domestic Operating 4.875% 15/1/2030	4,914	0.00
USD 201,535	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	166,104	0.01	USD 98,000	Hilton Domestic Operating 5.875% 1/4/2029	99,979	0.00
USD 3,176,035	Government National Mortgage Association 0.642% 16/2/2053	49,833	0.00	USD 82,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	81,572	0.01
USD 1,117,980	Government National Mortgage Association 1.5% 20/6/2050	913,759	0.06	USD 345,000	Home Depot 4.75% 25/6/2029	353,161	0.02
USD 1,230,973	Government National Mortgage Association 3% 20/7/2045	1,181,091	0.07	USD 55,000	Howard Hughes 5.375% 1/8/2028	53,640	0.00
USD 618,814	Government National Mortgage Association 3% 20/3/2047	574,678	0.04	USD 56,000	Howard Midstream Energy Partners 8.875% 15/7/2028	59,869	0.00
USD 56,000	Graphic Packaging International 3.5% 15/3/2028	52,983	0.00	USD 121,000	HP 4.75% 15/1/2028	122,404	0.01
USD 78,000	Gray Television 10.5% 15/7/2029	80,162	0.00	USD 630,000	HUB International 7.25% 15/6/2030	659,440	0.04
USD 1,071,322	GS Mortgage Trust 2011-GC5 5.209% 10/8/2044	1,024,756	0.07	USD 2,265,000	Humana 5.75% 1/12/2028	2,369,076	0.15
USD 1,633,202	GS Mortgage Trust 2014-GC24 3.931% 10/9/2047	1,630,353	0.10	USD 23,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	20,203	0.00
USD 2,330,000	GS Mortgage Trust 2015-GC32 3.764% 10/7/2048	2,296,139	0.15	USD 129,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	124,992	0.01
USD 990,384	GS Mortgage Trust 2016-GS3 2.777% 10/10/2049	971,716	0.06	USD 60,000	Icahn Enterprises / Icahn Enterprises Finance 9% 15/6/2030	60,873	0.00
USD 29,000	GYP III 4.625% 1/5/2029	27,163	0.00	USD 29,000	Icahn Enterprises / Icahn Enterprises Finance 9.75% 15/1/2029	30,415	0.00
				USD 78,000	Imola Merger 4.75% 15/5/2029	75,118	0.00
				USD 1,052,000	Intel 4.875% 10/2/2028	1,052,374	0.07
				USD 2,000	Iron Mountain 5.25% 15/7/2030	1,956	0.00
				USD 192,000	Iron Mountain 7% 15/2/2029	199,265	0.01
				USD 1,736,000	John Deere Capital 2.8% 8/9/2027	1,669,424	0.11

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 716,824	JP Morgan Mortgage Trust 2014-2 3% 25/6/2029	693,576	0.04	USD 599,000	Las Vegas Sands 2.9% 25/6/2025	586,625	0.04
USD 879,964	JPMBB Commercial Mortgage Trust 2015-C33 3.504% 15/12/2048	865,525	0.06	USD 1,170,000	Las Vegas Sands 5.9% 1/6/2027	1,194,732	0.08
USD 118,000	JPMorgan Chase 1.47% 22/9/2027	110,836	0.01	USD 780,000	Las Vegas Sands 6% 15/8/2029	801,381	0.05
USD 412,000	JPMorgan Chase 1.578% 22/4/2027	392,168	0.03	USD 138,000	LCM Investments II 4.875% 1/5/2029	131,498	0.01
USD 4,310,000	JPMorgan Chase 2.083% 22/4/2026	4,228,837	0.27	USD 33,000	Level 3 Financing 4.875% 15/6/2029	25,824	0.00
USD 1,010,000	JPMorgan Chase 2.947% 24/2/2028	972,808	0.06	USD 176,000	Level 3 Financing 10.5% 15/4/2029	189,588	0.02
USD 463,000	JPMorgan Chase 3.782% 1/2/2028	455,220	0.03	USD 101,000	Level 3 Financing 10.5% 15/5/2030	108,575	0.01
USD 4,540,000	JPMorgan Chase 4.979% 22/7/2028	4,602,139	0.29	USD 106,881	Level 3 Financing 11% 15/11/2029	117,362	0.01
USD 4,750,000	JPMorgan Chase 4.995% 22/7/2030	4,843,192	0.31	USD 30,000	Levi Strauss 3.5% 1/3/2031	27,074	0.00
USD 1,225,000	JPMorgan Chase 5.04% 23/1/2028	1,240,201	0.08	USD 11,000	LGI Homes 8.75% 15/12/2028	11,737	0.00
USD 359,000	JPMorgan Chase 5.299% 24/7/2029	368,889	0.02	USD 57,000	Life Time 5.75% 15/1/2026	57,195	0.00
USD 2,440,000	JPMorgan Chase 5.571% 22/4/2028	2,502,644	0.16	USD 72,000	LifePoint Health 9.875% 15/8/2030	79,058	0.01
USD 3,601,000	JPMorgan Chase 6.07% 22/10/2027	3,717,307	0.23	USD 158,000	LifePoint Health 11% 15/10/2030	178,481	0.01
USD 4,839,000	JPMorgan Chase 6.087% 23/10/2029	5,123,308	0.32	USD 21,000	Light & Wonder International 7.5% 1/9/2031	22,148	0.00
USD 37,000	K Hovnanian Enterprises 11.75% 30/9/2029	40,842	0.00	USD 36,000	Lindblad Expeditions 6.75% 15/2/2027	35,925	0.00
USD 243,000	Kaiser Aluminum 4.625% 1/3/2028	232,512	0.02	USD 15,000	Lindblad Expeditions 9% 15/5/2028	15,609	0.00
USD 6,000	KBR 4.75% 30/9/2028	5,778	0.00	USD 21,000	Lions Gate Capital 1 5.5% 15/4/2029	18,993	0.00
USD 122,000	Kinder Morgan 4.3% 1/3/2028	121,475	0.01	USD 21,000	Live Nation Entertainment 3.75% 15/1/2028	20,077	0.00
USD 4,285,000	Kinder Morgan 5% 1/2/2029	4,348,228	0.27	USD 67,000	Live Nation Entertainment 4.75% 15/10/2027	65,341	0.00
USD 9,000	Kinetik 6.625% 15/12/2028	9,288	0.00	USD 134,000	Live Nation Entertainment 6.5% 15/5/2027	136,641	0.01
USD 94,000	Kodiak Gas Services 7.25% 15/2/2029	97,473	0.01	USD 1,100,000	Lowe's 2.5% 15/4/2026	1,066,442	0.07
USD 46,000	Korn Ferry 4.625% 15/12/2027	45,019	0.00	USD 14,450	Lumen Technologies 4.125% 15/4/2029	11,343	0.00
USD 13,000	Kraken Oil & Gas Partners 7.625% 15/8/2029	13,406	0.00	USD 14,450	Lumen Technologies 4.125% 15/4/2030	10,850	0.00
USD 7,000	Kronos Acquisition 8.25% 30/6/2031	7,211	0.00	USD 7,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	6,991	0.00
USD 30,000	LABL 5.875% 1/11/2028	27,778	0.00	USD 750,000	Massachusetts Educational Financing Authority 6.352% 1/7/2049	785,801	0.05
USD 10,000	LABL 6.75% 15/7/2026	9,981	0.00	USD 29,000	Matador Resources 6.875% 15/4/2028	29,832	0.00
USD 74,000	LABL 9.5% 1/11/2028	75,725	0.01	USD 133,000	Match II 4.625% 1/6/2028	128,007	0.01
USD 77,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	74,812	0.00	USD 484,000	Mauser Packaging Solutions 7.875% 15/4/2027	499,736	0.03
USD 4,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	3,988	0.00	USD 194,000	Medline Borrower 3.875% 1/4/2029	183,665	0.01
USD 39,000	Ladder Capital Finance LLLP / Ladder Capital Finance 7% 15/7/2031	40,684	0.00	USD 218,000	Medline Borrower 5.25% 1/10/2029	214,230	0.01
USD 80,000	Lamb Weston 4.125% 31/1/2030	74,625	0.00	USD 69,000	Medline Borrower/Medline Co-Issuer 6.25% 1/4/2029	71,239	0.01
USD 75,000	Lamb Weston 4.875% 15/5/2028	73,873	0.01	USD 3,000	Meritage Homes 1.75% 15/5/2028	3,312	0.00

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 240,000	Merlin Entertainments US 7.375% 15/2/2031*	239,486	0.02	USD 21,000	Nabors Industries 9.125% 31/1/2030	22,534	0.00
USD 1,820,000	Microchip Technology 5.05% 15/3/2029	1,857,417	0.12	USD 211,000	Nationstar Mortgage 5% 1/2/2026	208,700	0.01
USD 103,000	MicroStrategy 6.125% 15/6/2028	100,369	0.00	USD 137,000	Nationstar Mortgage 5.125% 15/12/2030	130,198	0.01
USD 112,000	Molina Healthcare 4.375% 15/6/2028	107,813	0.01	USD 46,000	Nationstar Mortgage 6% 15/1/2027	46,017	0.00
EUR 100,000	Morgan Stanley 0.406% 29/10/2027	104,460	0.01		Nationstar Mortgage 6.5% 1/8/2029	72,958	0.00
USD 2,041,000	Morgan Stanley 1.164% 21/10/2025	2,028,891	0.13	USD 45,000	Navient 6.75% 15/6/2026	45,845	0.00
USD 1,142,000	Morgan Stanley 3.125% 27/7/2026	1,113,763	0.07	USD 58,000	Navient 9.375% 25/7/2030	62,925	0.00
	Morgan Stanley 5.042% 19/7/2030	6,698,579	0.43	USD 2,000,000	Navient Private Education Loan Trust 2020-A 3.16% 15/11/2068	1,791,491	0.11
USD 6,575,000	Morgan Stanley 5.173% 16/1/2030	2,044,288	0.13	USD 304,763	Navient Private Education Loan Trust 2020-A 6.351% 15/11/2068	303,613	0.02
USD 4,000,000	Morgan Stanley 5.449% 20/7/2029	4,126,464	0.26	USD 219,064	Navient Private Education Refi Loan Trust 2019-D 3.01% 15/12/2059	211,973	0.01
USD 3,469,000	Morgan Stanley 5.656% 18/4/2030	3,616,458	0.23	USD 110,313	Navient Student Loan Trust 2018-EA 4% 15/12/2059	109,249	0.01
USD 2,343,000	Morgan Stanley Bank 4.952% 14/1/2028	2,362,146	0.15	USD 27,000	NCR Atleos 9.5% 1/4/2029	29,782	0.00
USD 2,950,000	Morgan Stanley Bank 4.968% 14/7/2028	2,988,652	0.19	USD 91,000	Neptune Bidco US 9.29% 15/4/2029	90,957	0.00
USD 6,616,709	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20 3.249% 15/2/2048	6,564,767	0.41	USD 33,000	New Enterprise Stone & Lime 5.25% 15/7/2028	31,987	0.00
USD 2,625,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 3.372% 15/10/2048	2,583,488	0.16	USD 5,000	New Fortress Energy 6.75% 15/9/2025	4,884	0.00
USD 4,189,500	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 3.635% 15/10/2048	4,108,013	0.26	USD 25,000	New Home 9.25% 1/10/2029	26,100	0.00
USD 7,000,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 3.252% 15/10/2048	6,918,798	0.44	USD 267,328	New Residential Mortgage Loan Trust 2016-3 3.25% 25/9/2056	251,442	0.02
USD 1,052,974	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30 2.729% 15/9/2049	1,033,997	0.07	USD 1,284,257	New Residential Mortgage Loan Trust 2018-1 4% 25/12/2057	1,248,367	0.08
USD 3,000,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31 3.102% 15/11/2049	2,856,268	0.18	USD 2,000,000	Newell Brands 5.7% 1/4/2026	1,998,244	0.13
USD 26,000	Moss Creek Resources 8.25% 1/9/2031	26,379	0.00	USD 175,000	NextEra Energy Capital 1.875% 15/1/2027	164,990	0.01
USD 1,580,000	Motorola Solutions 2.3% 15/11/2030	1,380,729	0.09	USD 274,000	NextEra Energy Capital 1.9% 15/6/2028	250,029	0.02
USD 412,000	MPLX 4% 15/3/2028	403,966	0.03	USD 229,000	NextEra Energy Capital 3.55% 1/5/2027	223,832	0.01
USD 474,000	MPLX 4.25% 1/12/2027	468,868	0.03	USD 125,000	NextEra Energy Capital 4.625% 15/7/2027	125,892	0.01
USD 2,668,000	MPLX 4.875% 1/6/2025	2,663,377	0.17	USD 1,411,000	NextEra Energy Capital 5.749% 1/9/2025	1,423,339	0.09
USD 19,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	14,627	0.00	USD 37,000	NextEra Energy Operating Partners 7.25% 15/1/2029	38,810	0.00
USD 4,000	MPT Operating Partnership / MPT Finance 5% 15/10/2027	3,406	0.00		NGL Energy Operating / NGL Energy Finance 8.125% 15/2/2029	309,545	0.03
USD 34,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	31,962	0.00	USD 303,000	NiSource 3.49% 15/5/2027	3,014,242	0.19
USD 21,000	Mueller Water Products 4% 15/6/2029	19,886	0.00	USD 555,000	Nissan Motor Acceptance 2% 9/3/2026	527,265	0.03
USD 66,000	Nabors Industries 7.375% 15/5/2027	67,088	0.00	USD 677,000	Nissan Motor Acceptance 7.05% 15/9/2028	718,360	0.05
				USD 44,000	Noble Finance II 8% 15/4/2030	45,964	0.00
				USD 4,620,000	Norfolk Southern 2.9% 15/6/2026	4,495,501	0.28
				USD 82,000	Norfolk Southern 3.8% 1/8/2028	80,793	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

[1076] BlackRock Global Funds (BGF)

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 14,000	Northern Oil & Gas 3.625% 15/4/2029	16,947	0.00		Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	73,269	0.00
USD 119,000	Northern Oil & Gas 8.125% 1/3/2028	122,129	0.01	USD 17,000	PBF / PBF Finance 7.875% 15/9/2030	17,717	0.00
USD 14,000	Northern Oil & Gas 8.75% 15/6/2031	14,979	0.00	USD 535,000	PeaceHealth Obligated 1.375% 15/11/2025	512,662	0.03
USD 253,000	Novelis 3.25% 15/11/2026	244,032	0.02		PennyMac Financial Services 7.125% 15/11/2030	56,957	0.00
USD 191,000	Novelis 4.75% 30/1/2030	182,864	0.01	USD 26,000	PennyMac Financial Services 7.875% 15/12/2029	27,560	0.00
USD 8,000	NRG Energy 5.75% 15/1/2028	8,015	0.00	USD 34,000	Penske Automotive 3.5% 1/9/2025	33,575	0.00
USD 11,000	NuStar Logistics 5.75% 1/10/2025	11,004	0.00	USD 241,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	228,475	0.01
USD 118,000	Occidental Petroleum 3.4% 15/4/2026	115,260	0.01	USD 247,000	Penske Truck Leasing / PTL Finance 3.4% 15/11/2026	240,561	0.02
USD 1,970,000	Occidental Petroleum 5% 1/8/2027	1,988,691	0.13		Penske Truck Leasing / PTL Finance 4% 15/7/2025	355,664	0.02
USD 2,898,000	Occidental Petroleum 8.5% 15/7/2027	3,155,699	0.20	USD 166,000	Penske Truck Leasing / PTL Finance 4.4% 1/7/2027	165,122	0.01
USD 8,000	Oceaneering International 6% 1/2/2028	8,100	0.00	USD 200,000	Penske Truck Leasing / PTL Finance 4.45% 29/1/2026	198,930	0.01
USD 260,000	Olympus Water US 9.75% 15/11/2028	277,356	0.02	USD 176,000	Penske Truck Leasing / PTL Finance 5.35% 12/1/2027	178,684	0.01
USD 126,000	Oncor Electric Delivery 4.3% 15/5/2028	125,867	0.01	USD 2,000	Performance Food 4.25% 1/8/2029	1,895	0.00
USD 5,000	OneMain Finance 4% 15/9/2030	4,437	0.00	USD 56,000	Performance Food 5.5% 15/10/2027	55,698	0.00
USD 159,000	OneMain Finance 6.625% 15/1/2028	162,502	0.01		Permian Resources Operating 5.875% 1/7/2029	57,165	0.00
USD 27,000	OneMain Finance 7.125% 15/3/2026	27,537	0.00	USD 57,000	Permian Resources Operating 8% 15/4/2027	40,377	0.00
USD 73,000	OneMain Finance 7.5% 15/5/2031	75,577	0.01	USD 39,000	Permian Resources Operating 9.875% 15/7/2031	65,157	0.01
USD 45,000	OneMain Finance 7.875% 15/3/2030	47,211	0.00	USD 1,102,000	Pfizer 3% 15/12/2026	1,073,636	0.07
USD 48,000	OneMain Finance 9% 15/1/2029	51,020	0.00	USD 1,136,000	PG&E 5.25% 1/7/2030	1,113,283	0.07
USD 987,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	950,666	0.06	USD 8,000	Phinia 6.75% 15/4/2029	8,204	0.00
USD 364,000	ONEOK 3.4% 1/9/2029	344,525	0.02	USD 1,676,000	Pioneer Natural Resources 1.125% 15/1/2026	1,602,059	0.10
USD 472,000	ONEOK 4.35% 15/3/2029	467,219	0.03	USD 1,025,000	Pioneer Natural Resources 5.1% 29/3/2026	1,035,401	0.07
USD 1,057,000	ONEOK 4.55% 15/7/2028	1,055,883	0.07	USD 6,000	Playtika 4.25% 15/3/2029	5,405	0.00
USD 363,000	ONEOK 5.65% 1/11/2028	377,149	0.02	USD 20,000	Prairie Acquiror 9% 1/8/2029	20,978	0.00
USD 2,460,000	Oracle 2.3% 25/3/2028	2,285,231	0.14	USD 65,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	65,169	0.00
USD 2,530,000	Oracle 2.65% 15/7/2026	2,444,078	0.15		Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	68,838	0.01
USD 3,344,000	Oracle 2.8% 1/4/2027	3,214,091	0.20	USD 39,000	PTC 3.625% 15/2/2025	38,701	0.00
	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	87,031	0.01	USD 77,000	Public Storage Operating 5.125% 15/1/2029	79,626	0.01
USD 92,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	39,472	0.00	USD 152,000	QUALCOMM 1.3% 20/5/2028	137,118	0.01
USD 197,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	195,319	0.01	USD 15,000	Raising Cane's Restaurants 9.375% 1/5/2029	16,218	0.00
USD 26,000	Owens-Brockway Glass Container 7.25% 15/5/2031	26,345	0.00	USD 10,000	Rand Parent 8.5% 15/2/2030	10,023	0.00
USD 492,000	Pacific Gas and Electric 3.45% 1/7/2025	485,074	0.03	USD 40,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	38,732	0.00
USD 417,000	Panther Escrow Issuer 7.125% 1/6/2031	434,596	0.03				
USD 36,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 7% 1/2/2030	36,948	0.00				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 231,000	Realty Income 0.75% 15/3/2026	217,697	0.01	USD 731,500	Sesac Finance 5.216% 25/7/2049	725,153	0.05
USD 396,000	Realty Income 3.25% 15/6/2029	376,518	0.02	USD 72,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	71,282	0.01
USD 1,335,000	Realty Income 3.875% 15/4/2025	1,325,420	0.08	USD 24,000	Sirius XM Radio 3.125% 1/9/2026	22,965	0.00
USD 255,000	Realty Income 3.95% 15/8/2027	251,677	0.02	USD 9,000	Sirius XM Radio 4% 15/7/2028	8,440	0.00
USD 130,000	Realty Income 5.05% 13/1/2026	130,002	0.01	USD 118,000	Sirius XM Radio 5% 1/8/2027	115,835	0.01
USD 126,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	121,239	0.00	USD 62,000	Sitio Royalties Operating Partnership / Sitio Finance 7.875% 1/11/2028	65,618	0.00
USD 45,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	44,179	0.00	USD 141,000	Six Flags Entertainment 5.5% 15/4/2027	140,101	0.01
USD 38,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	39,531	0.00	USD 49,000	Six Flags Entertainment 7.25% 15/5/2031	50,843	0.00
USD 82,000	RLJ Lodging Trust 3.75% 1/7/2026	79,266	0.01	USD 13,000	Six Flags Theme Parks 7% 1/7/2025	13,033	0.00
USD 126,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	119,974	0.01	USD 26,000	SLM 3.125% 2/11/2026	24,908	0.00
USD 16,000	Rockies Express Pipeline 4.95% 15/7/2029	15,303	0.00	USD 3,372,626	SLM Private Credit Student Loan Trust 2005-A 5.911% 15/12/2038	3,328,091	0.21
USD 44,000	RR Donnelley & Sons 9.5% 1/8/2029	43,772	0.00	USD 2,457,724	SLM Private Credit Student Loan Trust 2005-B 5.931% 15/6/2039	2,411,844	0.15
USD 11,000	Ryan Specialty 4.375% 1/2/2030	10,558	0.00	USD 2,610,522	SLM Private Credit Student Loan Trust 2006-A 5.891% 15/6/2039	2,540,887	0.16
USD 105,000	Ryder System 1.75% 1/9/2026	99,092	0.01	USD 1,382,729	SLM Private Credit Student Loan Trust 2006-B 5.871% 15/12/2039	1,350,501	0.08
USD 1,871,000	Ryder System 2.85% 1/3/2027	1,797,425	0.11	USD 637,351	SLM Private Credit Student Loan Trust 2007-A 5.841% 16/12/2041	630,869	0.04
USD 100,000	Ryder System 2.9% 1/12/2026	96,557	0.01	USD 2,956,424	SLM Private Education Loan Trust 2010-C 10.201% 15/10/2041	3,089,868	0.19
USD 4,573,000	Sabine Pass Liquefaction 5% 15/3/2027	4,607,922	0.29	USD 589,109	SLM Student Loan Trust 2013-4 6.013% 25/6/2043	583,504	0.04
USD 2,132,000	Sabine Pass Liquefaction 5.625% 1/3/2025	2,133,300	0.14	USD 10,000	SM Energy 6.5% 15/7/2028	10,087	0.00
USD 70,000	Sabre GLBL 8.625% 1/6/2027	67,414	0.00	USD 44,000	SM Energy 6.75% 15/9/2026	44,070	0.00
USD 2,000	Sabre GLBL 11.25% 15/12/2027	2,020	0.00	USD 484,656	SMB Private Education Loan Trust 2017-A 6.351% 15/9/2034	485,032	0.03
USD 78,000	San Diego Gas & Electric 4.95% 15/8/2028	79,707	0.00	USD 350,141	SMB Private Education Loan Trust 2017-B 6.201% 15/10/2035	347,499	0.02
USD 63,000	SBA Communications 3.125% 1/2/2029	57,981	0.00	USD 139,181	SMB Private Education Loan Trust 2019-A 3.44% 15/7/2036	135,855	0.01
USD 34,000	SBA Communications 3.875% 15/2/2027	32,951	0.00	USD 308,929	SMB Private Education Loan Trust 2020-A 6.281% 15/9/2037	308,130	0.02
USD 10,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	9,925	0.00	USD 2,856,502	SMB Private Education Loan Trust 2020-PTB 1.6% 15/9/2054	2,664,809	0.17
USD 5,000	Scotts Miracle-Gro 4.5% 15/10/2029	4,754	0.00	USD 825,836	SMB Private Education Loan Trust 2021-A 2.31% 15/1/2053	784,701	0.05
USD 40,000	Sealed Air 4% 1/12/2027	38,572	0.00	USD 1,077,674	SMB Private Education Loan Trust 2021-A 6.181% 15/1/2053	1,072,119	0.07
USD 3,000	Sealed Air 5% 15/4/2029	2,958	0.00	USD 1,908,558	SMB Private Education Loan Trust 2021-C 1.39% 15/1/2053	1,724,545	0.11
USD 8,000	Sealed Air Corp/Sealed Air US 6.125% 1/2/2028	8,135	0.00	USD 3,473,892	SMB Private Education Loan Trust 2022-B 6.804% 16/2/2055	3,490,313	0.22
USD 900,000	Semptra 3.3% 1/4/2025	889,206	0.06	USD 1,593,418	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,581,865	0.10
USD 51,000	Sensata Technologies 3.75% 15/2/2031	46,112	0.00	USD 1,531,750	SMB Private Education Loan Trust 2022-C 7.204% 16/5/2050	1,562,094	0.10
USD 34,000	Sensata Technologies 4.375% 15/2/2030	32,121	0.00				
USD 90,959	Sequoia Mortgage Trust 2017-CH1 3.5% 25/8/2047	84,436	0.01				
USD 2,000	Service International 3.375% 15/8/2030	1,804	0.00				
USD 70,000	Service International 4% 15/5/2031	64,140	0.00				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 7,993,731	SMB Private Education Loan Trust 2022-D 7.154% 15/10/2058	8,139,172	0.51	USD 12,000	STL 8.75% 15/2/2029	12,714	0.00
	Smyrna Ready Mix Concrete 6% 1/11/2028	301,578	0.02	USD 56,000	Summit Materials / Summit Materials Finance 7.25% 15/1/2031	59,393	0.00
USD 302,000	SoFi Professional Loan Program 2017-D 2.65% 25/9/2040	443,255	0.03	USD 17,000	Summit Midstream 8.625% 31/10/2029	17,686	0.00
USD 453,850	SoFi Professional Loan Program 2017-F 2.84% 25/1/2041	342,059	0.02	USD 34,000	Synaptics 4% 15/6/2029	31,791	0.00
USD 348,227	Sofi Professional Loan Program 2018-B Trust 3.34% 25/8/2047	613,361	0.04	USD 15,000	Talen Energy Supply 8.625% 1/6/2030	16,261	0.00
USD 621,990	Sofi Professional Loan Program 2018-C Trust 3.59% 25/1/2048	748,642	0.05	USD 24,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	23,249	0.00
USD 763,085	Sofi Professional Loan Program 2018-D Trust 3.6% 25/2/2048	706,586	0.04	USD 17,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	16,215	0.00
USD 720,439	Sonoco Products 2.25% 1/2/2027	103,228	0.01		Tallgrass Energy Partners / Tallgrass Energy Finance 7.375% 15/2/2029	89,927	0.00
USD 109,000	Sotera Health 7.375% 1/6/2031	35,587	0.00	USD 88,000	Talos Production 9% 1/2/2029	35,287	0.00
USD 34,000	Sotheby's 7.375% 15/10/2027*	192,974	0.01	USD 33,000	Talos Production 9.375% 1/2/2031	18,182	0.00
USD 200,000	Soundview Home Loan Trust 2003-2 6.692% 25/11/2033	18,061	0.00	USD 17,000	Targa Resources 5.2% 1/7/2027	2,229,492	0.14
USD 17,691	Southern California Edison 5.3% 1/3/2028	85,183	0.01	USD 2,196,000	Targa Resources 6.15% 1/3/2029	2,048,800	0.13
USD 83,000	Southern California Edison 5.65% 1/10/2028	250,867	0.02	USD 1,937,000	Targa Resources Partners / Targa Resources Partners Finance 5% 15/1/2028	915,708	0.06
USD 240,000	Southern California Edison 5.85% 1/11/2027	278,301	0.02	USD 914,000	Targa Resources Partners / Targa Resources Partners Finance 5.5% 1/3/2030	634,177	0.04
USD 267,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	16,913	0.00	USD 625,000	TEGNA 4.75% 15/3/2026	3,952	0.00
USD 17,000	Spectra Energy Partners 3.5% 15/3/2025	539,866	0.03	USD 4,000	Teleflex 4.25% 1/6/2028	69,623	0.01
USD 545,000	Spectrum Brands 3.875% 15/3/2031	3,557	0.00	USD 72,000	Tempur Sealy International 4% 15/4/2029	74,301	0.00
USD 4,000	Spirit AeroSystems 9.375% 30/11/2029	59,638	0.00	USD 80,000	Tenet Healthcare 4.625% 15/6/2028	78,263	0.01
USD 55,000	Spirit AeroSystems 9.75% 15/11/2030	69,482	0.00	USD 80,000	Tenet Healthcare 6.125% 15/6/2030	30,456	0.00
USD 62,000	Sprint 7.625% 1/3/2026	884,460	0.06	USD 30,000	Tenet Healthcare 6.75% 15/5/2031	81,136	0.01
USD 858,000	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/3/2025	477,756	0.03	USD 78,000	Tenneco 8% 17/11/2028	29,082	0.00
USD 479,062	SS&C Technologies 5.5% 30/9/2027	193,799	0.01	USD 31,000	Texas Electric Market Stabilization Funding N 4.265% 1/8/2034	1,117,102	0.07
USD 194,000	Standard Industries 3.375% 15/1/2031	16,650	0.00	USD 1,121,731	TGNR Intermediate 5.5% 15/10/2029	11,650	0.00
USD 19,000	Standard Industries 4.375% 15/7/2030	60,826	0.00	USD 12,000	TK Elevator US Newco 5.25% 15/7/2027	393,726	0.03
USD 65,000	Standard Industries 4.75% 15/1/2028	30,267	0.00	USD 400,000	T-Mobile USA 1.5% 15/2/2026	943,200	0.06
USD 31,000	Standard Industries 5% 15/2/2027	236,361	0.02	USD 987,000	T-Mobile USA 2.25% 15/2/2026	3,359,351	0.21
USD 239,000	Staples 10.75% 1/9/2029	22,816	0.00	USD 3,475,000	T-Mobile USA 2.625% 15/4/2026	4,376,226	0.27
USD 24,000	Star 8.75% 1/8/2031	51,937	0.00	USD 4,515,000	T-Mobile USA 3.5% 15/4/2025	206,885	0.01
USD 53,000	Star Parent 9% 1/10/2030	228,560	0.01	USD 209,000	T-Mobile USA 3.75% 15/4/2027	1,738,417	0.11
USD 214,000	Starwood Property Trust 4.375% 15/1/2027	10,706	0.00	USD 1,770,000	T-Mobile USA 4.75% 1/2/2028	3,012,312	0.19
USD 11,000	Starwood Property Trust 7.25% 1/4/2029	17,722	0.00	USD 3,000,000	T-Mobile USA 4.95% 15/3/2028	78,253	0.01
USD 17,000	Station Casinos 4.5% 15/2/2028	123,206	0.01	USD 77,000	Toyota Motor Credit 4.55% 20/9/2027	4,030,050	0.26
USD 128,000				USD 3,995,000	Toyota Motor Credit 4.55% 9/8/2029	328,262	0.02

*All or a portion of this security represents a security on loan.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 56,000	Triumph 9% 15/3/2028	59,219	0.00	USD 45,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	45,986	0.00
USD 756,000	Truist Financial 5.435% 24/1/2030	776,674	0.05		Univision Communications 6.625% 1/6/2027	185,345	0.01
USD 1,957,000	Truist Financial 6.047% 8/6/2027	1,996,309	0.13	USD 187,000	Univision Communications 8% 15/8/2028	90,942	0.01
USD 111,000	Twilio 3.625% 15/3/2029	102,927	0.01	USD 54,000	Univision Communications 8.5% 31/7/2031	53,927	0.00
USD 18,000	Twilio 3.875% 15/3/2031	16,517	0.00	USD 44,000	US Acute Care Solutions 9.75% 15/5/2029	44,820	0.00
USD 3,189,404	UBS Commercial Mortgage Trust 2017-C2 3.225% 15/8/2050	3,079,387	0.19	USD 625,000	US Bancorp 5.384% 23/1/2030	643,262	0.04
USD 4,151,000	UBS Commercial Mortgage Trust 2017-C5 3.212% 15/11/2050	3,983,210	0.25	USD 64,000	US Foods 4.75% 15/2/2029	62,471	0.00
USD 452,000	UKG 6.875% 1/2/2031	467,418	0.03	USD 13,000	US Foods 6.875% 15/9/2028	13,533	0.00
USD 173,000	United Airlines 4.625% 15/4/2029	164,871	0.01	USD 3,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	3,029	0.00
USD 613,594	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/10/2027	626,114	0.04	USD 130,000	USA Compression Partners / USA Compression Finance 7.125% 15/3/2029	133,701	0.01
USD 99,440	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/1/2026	98,262	0.01	USD 473,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	447,674	0.03
USD 7,060,000	United States Treasury Note/Bond 3.625% 15/5/2026	7,014,358	0.44	USD 72,000	Venture Global LNG 7% 15/1/2030	73,721	0.00
USD 3,330,000	United States Treasury Note/Bond 3.75% 15/4/2026*	3,314,846	0.21	USD 103,000	Venture Global LNG 8.375% 1/6/2031	109,535	0.01
USD 965,000	United States Treasury Note/Bond 3.875% 15/1/2026*	961,532	0.06		Venture Global LNG 9.5% 1/2/2029	552,604	0.04
USD 41,020,000	United States Treasury Note/Bond 4% 15/1/2027*	41,159,404	2.60	USD 490,000	Verizon Communications 2.625% 15/8/2026	3,200,623	0.20
USD 25,190,000	United States Treasury Note/Bond 4.125% 15/6/2026*	25,246,087	1.59	USD 565,000	Verizon Communications 4.016% 3/12/2029	554,093	0.04
USD 41,630,000	United States Treasury Note/Bond 4.125% 15/2/2027*	41,903,197	2.64	USD 93,000	Vertiv 4.125% 15/11/2028	89,309	0.01
USD 41,865,000	United States Treasury Note/Bond 4.25% 15/3/2027	42,309,816	2.67	USD 2,611,000	VICI Properties 4.375% 15/5/2025	2,591,231	0.16
USD 15,295,000	United States Treasury Note/Bond 4.375% 15/8/2026*	15,421,960	0.97	USD 2,065,000	VICI Properties / VICI Note 4.25% 1/12/2026	2,041,464	0.13
USD 36,010,000	United States Treasury Note/Bond 4.375% 15/12/2026*	36,410,892	2.30	USD 7,159,000	VICI Properties / VICI Note 4.625% 15/6/2025	7,106,379	0.45
USD 32,620,000	United States Treasury Note/Bond 4.375% 15/7/2027	33,141,155	2.09	USD 3,646,000	VICI Properties / VICI Note 4.625% 1/12/2029	3,559,503	0.23
USD 43,100,000	United States Treasury Note/Bond 4.5% 15/7/2026*	43,509,113	2.74	USD 5,425,000	Viper Energy 7.375% 1/11/2031	5,776,003	0.37
USD 57,005,000	United States Treasury Note/Bond 4.5% 15/4/2027*	57,974,753	3.66	USD 101,000	Virginia Electric and Power 3.5% 15/3/2027	98,986	0.01
USD 27,505,000	United States Treasury Note/Bond 4.5% 15/5/2027*	27,986,875	1.76	USD 1,583,000	Virginia Electric and Power 3.75% 15/5/2027	1,558,903	0.10
USD 46,620,000	United States Treasury Note/Bond 4.625% 15/9/2026*	47,258,294	2.98	USD 116,000	Vistra Operations 5.625% 15/2/2027	115,761	0.01
USD 47,492,000	United States Treasury Note/Bond 4.625% 15/10/2026*	48,185,829	3.04	USD 135,000	Vital Energy 9.75% 15/10/2030	148,419	0.01
USD 22,340,000	United States Treasury Note/Bond 4.625% 15/11/2026*	22,688,626	1.43	USD 2,566,000	VMware 1.4% 15/8/2026	2,414,072	0.15
USD 28,190,000	United States Treasury Note/Bond 4.625% 15/6/2027	28,813,263	1.82		Wabash National 4.5% 15/10/2028	61,753	0.00
USD 665,000	UnitedHealth 4.7% 15/4/2029	678,098	0.04	USD 14,000	Walgreens Boots Alliance 8.125% 15/8/2029	14,014	0.00
USD 188,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	192,120	0.01	USD 2,000	Waste Pro USA 5.5% 15/2/2026	2,000	0.00
				USD 172,000	WEC Energy 5.6% 12/9/2026	175,525	0.01
				USD 1,851,000	Wells Fargo 5.198% 23/1/2030	1,892,167	0.12
				USD 5,000,000	Wells Fargo 5.574% 25/7/2029	5,169,658	0.33
				USD 2,590,000	Wells Fargo 5.707% 22/4/2028	2,660,382	0.17

*All or a portion of this security represents a security on loan.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,731,000	Wells Fargo 6.303% 23/10/2029	1,838,634	0.12	USD 149,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	146,302	0.01
USD 1,579,000	Wells Fargo Commercial Mortgage Trust 2015-NXS1 3.148% 15/5/2048	1,556,792	0.10	USD 32,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	33,952	0.00
USD 563,000	Welltower 4% 1/6/2025	558,212	0.04	USD 2,000	Yum! Brands 4.75% 15/1/2030	1,968	0.00
USD 71,000	WESCO Distribution 6.375% 15/3/2029	73,160	0.01	USD 317,000	Zayo 4% 1/3/2027	276,948	0.02
USD 7,000	WESCO Distribution 7.25% 15/6/2028	7,187	0.00	USD 75,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029	69,091	0.00
USD 22,000	William Carter 5.625% 15/3/2027	22,022	0.00			1,263,851,575	79.69
USD 6,734,000	Williams 5.4% 2/3/2026	6,801,862	0.43	Total Bonds		1,541,063,425	97.18
USD 73,000	Williams Scotsman 6.125% 15/6/2025	72,943	0.01	COMMERCIAL PAPER			
USD 46,000	Williams Scotsman 6.625% 15/6/2029	47,538	0.00	United States			
	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	65,450	0.00	USD 5,000,000	HSBC USA 0% 11/10/2024	4,968,228	0.31
USD 67,000	Workday 3.5% 1/4/2027	79,297	0.01	Total Commercial Paper		4,968,228	0.31
USD 236,000	WR Grace 4.875% 15/6/2027	231,199	0.02	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 147,000	WR Grace 5.625% 15/8/2029	136,360	0.01			1,546,031,653	97.49
USD 14,000	WR Grace 7.375% 1/3/2031	14,554	0.00	Total Portfolio		1,546,031,653	97.49
USD 88,000	WRKCo 3.75% 15/3/2025	87,253	0.01	Other Net Assets		39,786,351	2.51
USD 83,000	WRKCo 4.65% 15/3/2026	82,679	0.01	Total Net Assets (USD)		1,585,818,004	100.00
USD 150,000	WRKCo 4.9% 15/3/2029	151,975	0.01				

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	450,000	USD	486,227	State Street	18/9/2024	12,535
EUR	585,000	USD	636,482	BNP Paribas	18/9/2024	11,908
EUR	200,000	USD	216,951	HSBC Bank	18/9/2024	4,721
GBP	700,000	USD	888,616	Barclays	18/9/2024	31,699
GBP	369,000	USD	475,367	HSBC Bank	18/9/2024	9,770
MXN	219,884,616	USD	11,470,000	Barclays	18/9/2024	(331,165)
MXN	74,571,225	USD	3,810,000	Goldman Sachs	18/9/2024	(32,398)
USD	2,737,340	GBP	2,130,939	BNY Mellon	18/9/2024	(64,280)
USD	20,603,903	GBP	16,236,000	HSBC Bank	18/9/2024	(742,130)
USD	646,485	GBP	503,000	RBS	18/9/2024	(14,827)
USD	676,366	GBP	525,000	Deutsche Bank	18/9/2024	(13,869)
USD	23,184,100	GBP	18,285,000	JP Morgan	18/9/2024	(855,825)
USD	18,723,939	GBP	14,765,000	Goldman Sachs	18/9/2024	(688,119)
USD	5,512,662	GBP	4,346,000	Citibank	18/9/2024	(201,175)
USD	43,107,834	EUR	40,041,050	BNP Paribas	18/9/2024	(1,272,022)
USD	27,987,531	EUR	26,004,950	Toronto-Dominion	18/9/2024	(835,289)
USD	528,378	GBP	416,000	UBS	18/9/2024	(18,552)
USD	187,321	EUR	174,000	Deutsche Bank	18/9/2024	(5,533)
USD	1,914,904	EUR	1,746,000	State Street	18/9/2024	(20,291)
USD	381,715	GBP	299,000	Bank of America	18/9/2024	(11,391)
USD	1,995,158	AUD	3,020,000	Barclays	18/9/2024	(53,921)
USD	7,665,000	MXN	143,632,136	Goldman Sachs	18/9/2024	388,934
USD	2,022,551	AUD	3,005,000	Goldman Sachs	18/9/2024	(16,350)
Net unrealised depreciation						(4,717,570)

US Dollar Short Duration Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	21,256,742	USD	2,973,252	BNY Mellon	13/9/2024	32,827
USD	519,091	CNY	3,706,617	BNY Mellon	13/9/2024	(5,091)
Net unrealised appreciation						27,736
EUR Hedged Share Class						
EUR	164,340,596	USD	179,832,583	BNY Mellon	13/9/2024	2,272,931
USD	389,977	EUR	355,682	BNY Mellon	13/9/2024	(4,154)
Net unrealised appreciation						2,268,777
SGD Hedged Share Class						
SGD	4,660,812	USD	3,524,311	BNY Mellon	13/9/2024	53,250
USD	228,504	SGD	300,521	BNY Mellon	13/9/2024	(2,172)
Net unrealised appreciation						51,078
Total net unrealised depreciation (USD underlying exposure - USD 369,710,786)						(2,369,979)

Open Exchange Traded Futures Contracts as at 31 August 2024

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(129)	EUR	Euro BOBL	September 2024	16,806,957	(334,560)
13	EUR	Euro Bund	September 2024	1,927,272	44,003
44	EUR	Euro Schatz	September 2024	5,176,061	47,737
(53)	USD	US Long Bond (CBT)	December 2024	6,562,062	48,031
(201)	USD	US Treasury 10 Year Note (CBT)	December 2024	22,879,453	36,825
(89)	USD	US Ultra 10 Year Note	December 2024	10,483,922	34,547
(11)	USD	US Ultra Bond (CBT)	December 2024	1,463,344	3,520
2,326	USD	US Treasury 2 Year Note (CBT)	December 2024	482,844,887	68,515
(2,090)	USD	US Treasury 5 Year Note (CBT)	December 2024	228,887,656	292,184
Total				777,031,614	240,802

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 7,130,000	Fund receives default protection on CDX.NA.HY.42.V1; and pays Fixed 5%	Bank of America	20/6/2029	(2,481)	(497,873)
CDS	USD 25,920,000	Fund receives default protection on CDX.NA.IG.42.V1; and pays Fixed 1%	Bank of America	20/6/2029	(51,614)	(569,576)
IRS	JPY 11,183,590,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.3663%	Bank of America	8/8/2026	42,183	55,037
IRS	JPY 5,587,160,000	Fund receives Floating JPY-TONA-OIS Compound 1 Day; and pays Fixed 0.3925%	Bank of America	9/8/2026	16,505	17,772
IRS	USD 29,110,000	Fund receives Floating USD-SOFR-OIS Compound 1 Day; and pays Fixed 3.29794%	Bank of America	15/5/2034	60,957	60,956
Total (USD underlying exposure - USD 106,223,815)					65,550	(933,684)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Flexible Equity Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				286,685	Electronic Arts	42,968,348	1.86
COMMON STOCKS (SHARES)				62,826	Elevance Health	34,706,339	1.50
Denmark				465,555	Fidelity National Financial	27,626,034	1.20
404,516	Novo Nordisk ADR	56,029,511	2.43	590,312	Fortive	43,653,573	1.89
France				65,093	Humana	22,876,609	0.99
915,562	Sanofi ADR*	51,546,141	2.23	391,721	Intercontinental Exchange	63,043,578	2.73
Ireland				220,153	JPMorgan Chase	49,056,693	2.12
84,837	ICON	27,103,300	1.17	816,987	Marvell Technology	60,849,192	2.64
Japan				156,525	Meta Platforms	81,366,391	3.52
591,511	Sony ADR*	57,571,766	2.49	291,454	Micron Technology	28,565,406	1.24
Jersey				436,693	Microsoft	181,943,771	7.87
358,781	Aptiv	25,512,917	1.11	686,663	NVIDIA	83,031,290	3.59
United Kingdom				251,563	Otis Worldwide*	23,732,453	1.03
803,000	BP ADR*	27,117,310	1.17	141,375	Reinsurance of America	30,652,927	1.33
169,013	Diageo ADR*	22,117,041	0.96	345,624	Skechers USA	23,485,151	1.02
795,877	Shell	27,965,464	1.21	286,444	Tenet Healthcare	47,016,918	2.03
		77,199,815	3.34	57,823	Thermo Fisher Scientific	35,537,437	1.54
United States				319,939	Uber Technologies	23,333,151	1.01
310,105	Advanced Micro Devices	45,954,460	1.99	55,978	UnitedHealth	32,912,825	1.42
171,044	Air Products and Chemicals*	47,379,188	2.05	282,860	Westinghouse Air Brake Technologies	47,469,565	2.05
456,577	Alphabet	74,467,709	3.23	103,683	Zebra Technologies	35,643,105	1.54
241,387	Alphabet	39,766,094	1.72			1,986,154,630	85.96
722,969	Amazon.com	126,750,925	5.49	Total Common Stocks (Shares)		2,281,118,080	98.73
416,636	Apple	95,442,975	4.13	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
160,974	Applied Materials	31,805,243	1.37			2,281,118,080	98.73
1,197,147	Avantor*	30,946,250	1.34	Other Transferable Securities			
139,605	Berkshire Hathaway	65,753,955	2.84	COMMON STOCKS (SHARES)			
446,680	Cardinal Health	50,412,305	2.18	United States			
849,953	Ciena*	48,404,824	2.09	28,100	World Access**	-	0.00
	Cognizant Technology Solutions*	40,287,961	1.75	Total Common Stocks (Shares)		-	0.00
1,240,332	Comcast	48,955,904	2.12	Total Other Transferable Securities		-	0.00
240,387	ConocoPhillips	27,081,999	1.17	Total Portfolio		2,281,118,080	98.73
701,002	Corteva*	40,083,295	1.74	Other Net Assets		29,333,488	1.27
389,851	Crown Castle	43,686,703	1.89	Total Net Assets (USD)		2,310,451,568	100.00
281,575	Discover Financial Services	39,057,268	1.69				
396,486	Dollar Tree	33,388,086	1.44				
3,083,089	Dun & Bradstreet*	37,058,730	1.61				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	11,507,015	USD	1,610,140	BNY Mellon	13/9/2024	17,157
USD	635,788	CNY	4,532,879	BNY Mellon	13/9/2024	(5,246)
Net unrealised appreciation						11,911

US Flexible Equity Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CZK Hedged Share Class						
CZK	361,552	USD	15,688	BNY Mellon	13/9/2024	313
USD	285	CZK	6,508	BNY Mellon	13/9/2024	(3)
Net unrealised appreciation						310
EUR Hedged Share Class						
EUR	115,093,827	USD	126,021,457	BNY Mellon	13/9/2024	1,513,836
USD	3,547,801	EUR	3,211,563	BNY Mellon	13/9/2024	(10,939)
Net unrealised appreciation						1,502,897
GBP Hedged Share Class						
GBP	4,709	USD	5,988	BNY Mellon	13/9/2024	204
USD	110	GBP	85	BNY Mellon	13/9/2024	(2)
Net unrealised appreciation						202
JPY Hedged Share Class						
JPY	2,197,240	USD	15,109	BNY Mellon	13/9/2024	9
USD	281	JPY	40,874	BNY Mellon	13/9/2024	(1)
Net unrealised appreciation						8
SGD Hedged Share Class						
SGD	1,648,653	USD	1,251,169	BNY Mellon	13/9/2024	14,312
USD	92,356	SGD	120,494	BNY Mellon	13/9/2024	(134)
Net unrealised appreciation						14,178
Total net unrealised appreciation (USD underlying exposure - USD 134,686,218)						1,529,506

Sector Breakdown as at 31 August 2024

	% of Net Assets
Technology	27.98
Consumer Non-cyclical	21.14
Communications	19.18
Financials	13.80
Consumer Cyclical	6.06
Industrial	4.97
Energy	3.55
Basic Materials	2.05
Other Net Assets	1.27
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Government Mortgage Impact Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 953,045	Freddie Mac Pool 6.5% 1/1/2053	985,979	0.81
BONDS				USD 802,351	Freddie Mac Pool 6.5% 1/11/2053	827,064	0.68
United States				USD 799,268	Freddie Mac REMICS 0.487% 25/12/2049	91,999	0.08
USD 2,924,436	Fannie Mae Pool 2% 1/5/2051	2,414,945	1.99	USD 370,236	Freddie Mac REMICS 4% 15/9/2054	336,775	0.28
USD 1,095,920	Fannie Mae Pool 2% 1/8/2051	912,545	0.75	USD 71,296	Ginnie Mae I Pool 3% 15/2/2045	66,372	0.05
USD 728,384	Fannie Mae Pool 2% 1/8/2051	610,028	0.50	USD 36,400	Ginnie Mae I Pool 3.5% 15/1/2042	34,844	0.03
USD 923,472	Fannie Mae Pool 2% 1/8/2051	771,911	0.64	USD 41,633	Ginnie Mae I Pool 3.5% 15/9/2042	39,763	0.03
USD 793,897	Fannie Mae Pool 2% 1/8/2051	655,043	0.54	USD 30,803	Ginnie Mae I Pool 3.5% 15/9/2042	29,419	0.02
USD 544,318	Fannie Mae Pool 2% 1/9/2051	451,448	0.37	USD 49,174	Ginnie Mae I Pool 4% 15/1/2041	48,141	0.04
USD 297,530	Fannie Mae Pool 2% 1/9/2051	248,678	0.21	USD 25,064	Ginnie Mae I Pool 4% 15/3/2041	24,539	0.02
USD 286,526	Fannie Mae Pool 2% 1/9/2051	238,559	0.20	USD 48,811	Ginnie Mae I Pool 4.5% 15/5/2040	48,907	0.04
USD 451,146	Fannie Mae Pool 2% 1/10/2051	372,097	0.31	USD 31,962	Ginnie Mae I Pool 4.5% 15/5/2040	32,034	0.03
USD 51,308	Fannie Mae Pool 2% 1/11/2051	42,850	0.04	USD 48,658	Ginnie Mae I Pool 4.5% 15/7/2040	48,610	0.04
USD 1,673,545	Fannie Mae Pool 2.5% 1/9/2050	1,450,744	1.20	USD 153,708	Ginnie Mae I Pool 5% 15/12/2034	157,774	0.13
USD 4,256,980	Fannie Mae Pool 2.5% 1/11/2050	3,690,228	3.04	USD 78,445	Ginnie Mae I Pool 5% 15/9/2035	80,435	0.07
USD 449,788	Fannie Mae Pool 2.5% 1/5/2051	393,881	0.33	USD 127,728	Ginnie Mae I Pool 5% 15/7/2037	130,392	0.11
USD 721,555	Fannie Mae Pool 2.5% 1/5/2051	629,584	0.52	USD 46,482	Ginnie Mae I Pool 5.5% 15/7/2038	48,042	0.04
USD 2,584,670	Fannie Mae Pool 2.5% 1/9/2051	2,232,526	1.84	USD 49,928	Ginnie Mae I Pool 5.5% 15/12/2040	51,602	0.04
USD 55,814	Fannie Mae Pool 2.5% 1/11/2051	48,700	0.04	USD 74	Ginnie Mae I Pool 6.5% 15/9/2036	76	0.00
USD 32,636	Fannie Mae Pool 2.5% 1/11/2051	28,526	0.02	USD 311	Ginnie Mae I Pool 6.5% 15/9/2036	326	0.00
USD 206,097	Fannie Mae Pool 3.5% 1/11/2046	198,771	0.16	USD 19,146	Ginnie Mae I Pool 6.5% 15/5/2038	19,769	0.02
USD 104,888	Fannie Mae Pool 3.5% 1/4/2047	98,659	0.08	USD 41,750	Ginnie Mae I Pool 6.5% 15/5/2038	43,381	0.04
USD 41,726	Fannie Mae Pool 3.5% 1/5/2047	39,248	0.03	USD 11,923	Ginnie Mae I Pool 6.5% 15/10/2038	12,418	0.01
USD 51,043	Fannie Mae Pool 3.5% 1/9/2047	48,078	0.04	USD 16,767	Ginnie Mae I Pool 6.5% 15/12/2038	17,649	0.01
USD 173,587	Fannie Mae Pool 3.5% 1/9/2049	162,415	0.13	USD 302	Ginnie Mae I Pool 6.5% 15/12/2038	319	0.00
USD 2,404,222	Fannie Mae Pool 4.5% 1/10/2052	2,347,889	1.94	USD 211,123	Ginnie Mae II Pool 2.5% 20/11/2040	185,188	0.15
USD 4,548,274	Fannie Mae Pool 4.5% 1/6/2053	4,437,760	3.66	USD 14,259	Ginnie Mae II Pool 2.5% 20/1/2041	12,507	0.01
USD 829,433	Fannie Mae Pool 5% 1/6/2053	825,066	0.68	USD 16,322	Ginnie Mae II Pool 2.5% 20/3/2041	14,316	0.01
USD 1,449,586	Fannie Mae Pool 5% 1/8/2053	1,442,014	1.19	USD 69,906	Ginnie Mae II Pool 2.5% 20/10/2045	60,940	0.05
USD 644,866	Fannie Mae Pool 5% 1/4/2054	641,658	0.53	USD 271,022	Ginnie Mae II Pool 2.5% 20/11/2045	236,301	0.20
USD 1,800,347	Fannie Mae Pool 5.5% 1/10/2053	1,818,491	1.50	USD 15,374	Ginnie Mae II Pool 2.5% 20/1/2046	13,408	0.01
USD 10,633,891	Fannie Mae Pool 6% 1/10/2053	10,887,226	8.98	USD 15,248	Ginnie Mae II Pool 2.5% 20/1/2046	13,322	0.01
USD 450,000	Fannie Mae REMICS 3% 25/10/2057	346,668	0.29				
USD 53,660	Freddie Mac Gold Pool 4.5% 1/9/2048	53,254	0.04				
USD 600,000	Freddie Mac Multiclass Certificates Series 2020-P003 1.783% 25/6/2034	488,006	0.40				
USD 1,849,549	Freddie Mac Pool 2% 1/5/2051	1,527,531	1.26				
USD 4,052,370	Freddie Mac Pool 2.5% 1/2/2051	3,512,826	2.90				
USD 88,423	Freddie Mac Pool 2.5% 1/11/2051	77,153	0.06				
USD 744,598	Freddie Mac Pool 5.5% 1/7/2053	750,553	0.62				
USD 974,242	Freddie Mac Pool 5.5% 1/9/2053	982,858	0.81				
USD 2,524,330	Freddie Mac Pool 6% 1/6/2053	2,583,255	2.13				
USD 7,681,923	Freddie Mac Pool 6% 1/10/2053	7,863,773	6.49				

US Government Mortgage Impact Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 10,005	Ginnie Mae II Pool 2.5% 20/1/2046	8,740	0.01	USD 440,069	Ginnie Mae II Pool 3% 20/6/2050	399,103	0.33
USD 21,895	Ginnie Mae II Pool 2.5% 20/2/2046	19,020	0.02	USD 878,079	Ginnie Mae II Pool 3% 20/6/2050	796,342	0.66
USD 21,276	Ginnie Mae II Pool 2.5% 20/3/2046	18,549	0.02	USD 1,439,757	Ginnie Mae II Pool 3% 20/6/2050	1,305,727	1.08
USD 1,112,484	Ginnie Mae II Pool 2.5% 20/6/2050	971,736	0.80	USD 1,567,166	Ginnie Mae II Pool 3% 20/6/2050	1,421,275	1.17
USD 607,856	Ginnie Mae II Pool 2.5% 20/7/2050	530,973	0.44	USD 676,004	Ginnie Mae II Pool 3% 20/7/2050	613,068	0.51
USD 783,976	Ginnie Mae II Pool 2.5% 20/7/2050	684,811	0.56	USD 544,550	Ginnie Mae II Pool 3% 20/7/2050	493,862	0.41
USD 623,543	Ginnie Mae II Pool 2.5% 20/7/2050	547,403	0.45	USD 472,627	Ginnie Mae II Pool 3% 20/8/2050	428,627	0.35
USD 604,066	Ginnie Mae II Pool 2.5% 20/8/2050	535,190	0.44	USD 774,972	Ginnie Mae II Pool 3% 20/8/2050	702,724	0.58
USD 899,446	Ginnie Mae II Pool 2.5% 20/8/2050	796,892	0.66	USD 885,573	Ginnie Mae II Pool 3% 20/8/2050	803,136	0.66
USD 1,303,494	Ginnie Mae II Pool 2.5% 20/8/2050	1,144,325	0.94	USD 700,962	Ginnie Mae II Pool 3% 20/8/2050	635,708	0.52
USD 37,101	Ginnie Mae II Pool 2.5% 20/9/2050	32,344	0.03	USD 55,100	Ginnie Mae II Pool 3% 20/9/2050	49,970	0.04
USD 31,627	Ginnie Mae II Pool 2.5% 20/9/2050	27,630	0.02	USD 79,235	Ginnie Mae II Pool 3% 20/9/2050	71,848	0.06
USD 55,649	Ginnie Mae II Pool 2.5% 20/9/2050	48,447	0.04	USD 29,299	Ginnie Mae II Pool 3% 20/9/2050	26,571	0.02
USD 117,642	Ginnie Mae II Pool 2.5% 20/10/2050	102,559	0.08	USD 61,855	Ginnie Mae II Pool 3% 20/9/2050	56,096	0.05
USD 242,300	Ginnie Mae II Pool 2.5% 20/11/2050	211,335	0.17	USD 41,263	Ginnie Mae II Pool 3% 20/9/2050	37,415	0.03
USD 19,241	Ginnie Mae II Pool 2.5% 20/1/2051	16,779	0.01	USD 24,265	Ginnie Mae II Pool 3% 20/9/2050	22,002	0.02
USD 19,124	Ginnie Mae II Pool 2.5% 20/1/2051	16,669	0.01	USD 239,132	Ginnie Mae II Pool 3% 20/10/2050	216,845	0.18
USD 2,220,333	Ginnie Mae II Pool 2.5% 20/3/2051	1,970,717	1.63	USD 121,172	Ginnie Mae II Pool 3% 20/10/2050	109,875	0.09
USD 2,005,905	Ginnie Mae II Pool 2.5% 20/3/2051	1,776,706	1.47	USD 152,914	Ginnie Mae II Pool 3% 20/10/2050	138,676	0.11
USD 505,868	Ginnie Mae II Pool 2.5% 20/4/2051	450,450	0.37	USD 124,457	Ginnie Mae II Pool 3% 20/10/2050	112,871	0.09
USD 16,614	Ginnie Mae II Pool 2.5% 20/4/2051	14,487	0.01	USD 192,670	Ginnie Mae II Pool 3% 20/10/2050	174,733	0.14
USD 12,166	Ginnie Mae II Pool 2.5% 20/4/2051	10,626	0.01	USD 217,376	Ginnie Mae II Pool 3% 20/10/2050	197,140	0.16
USD 598,767	Ginnie Mae II Pool 2.5% 20/4/2051	533,171	0.44	USD 423,506	Ginnie Mae II Pool 3% 20/11/2050	384,021	0.32
USD 2,687,600	Ginnie Mae II Pool 2.5% 20/8/2051	2,290,455	1.89	USD 353,728	Ginnie Mae II Pool 3% 20/11/2050	320,796	0.26
USD 5,666,295	Ginnie Mae II Pool 2.5% 20/9/2051	4,828,993	3.98	USD 261,347	Ginnie Mae II Pool 3% 20/11/2050	237,019	0.20
USD 1,993,486	Ginnie Mae II Pool 2.5% 20/9/2051	1,698,910	1.40	USD 21,393	Ginnie Mae II Pool 3% 20/12/2050	19,401	0.02
USD 95,030	Ginnie Mae II Pool 2.5% 20/10/2051	82,838	0.07	USD 21,407	Ginnie Mae II Pool 3% 20/12/2050	19,414	0.02
USD 72,048	Ginnie Mae II Pool 3% 20/10/2045	65,346	0.05	USD 15,145	Ginnie Mae II Pool 3% 20/12/2050	13,735	0.01
USD 153,116	Ginnie Mae II Pool 3% 20/11/2045	138,870	0.11	USD 13,412	Ginnie Mae II Pool 3% 20/12/2050	12,162	0.01
USD 14,988	Ginnie Mae II Pool 3% 20/6/2046	13,594	0.01	USD 19,957	Ginnie Mae II Pool 3% 20/1/2051	18,098	0.02
				USD 21,143	Ginnie Mae II Pool 3% 20/1/2051	19,172	0.02
				USD 14,466	Ginnie Mae II Pool 3% 20/1/2051	13,119	0.01
				USD 15,920	Ginnie Mae II Pool 3% 20/2/2051	14,438	0.01
				USD 19,015	Ginnie Mae II Pool 3% 20/2/2051	17,245	0.01
				USD 20,130	Ginnie Mae II Pool 3% 20/2/2051	18,256	0.02
				USD 30,962	Ginnie Mae II Pool 3% 20/3/2051	28,078	0.02
				USD 15,611	Ginnie Mae II Pool 3% 20/4/2051	14,157	0.01
				USD 17,604	Ginnie Mae II Pool 3% 20/4/2051	15,964	0.01
				USD 27,258	Ginnie Mae II Pool 3% 20/4/2051	24,720	0.02
				USD 26,007	Ginnie Mae II Pool 3% 20/4/2051	23,585	0.02
				USD 30,657	Ginnie Mae II Pool 3% 20/4/2051	27,802	0.02
				USD 15,798	Ginnie Mae II Pool 3% 20/4/2051	14,327	0.01
				USD 22,388	Ginnie Mae II Pool 3% 20/5/2051	20,303	0.02

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Government Mortgage Impact Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 26,991	Ginnie Mae II Pool 3% 20/6/2051	24,475	0.02	USD 32,890	Ginnie Mae II Pool 3.5% 20/9/2050	30,835	0.03
USD 40,196	Ginnie Mae II Pool 3% 20/6/2051	36,453	0.03	USD 20,510	Ginnie Mae II Pool 3.5% 20/9/2050	19,298	0.02
USD 1,350,661	Ginnie Mae II Pool 3% 20/8/2051	1,251,418	1.03	USD 89,370	Ginnie Mae II Pool 3.5% 20/9/2050	83,425	0.07
USD 1,497,322	Ginnie Mae II Pool 3% 20/9/2051	1,386,381	1.14	USD 87,275	Ginnie Mae II Pool 3.5% 20/10/2050	81,848	0.07
USD 109,790	Ginnie Mae II Pool 3% 20/9/2051	99,566	0.08	USD 65,970	Ginnie Mae II Pool 3.5% 20/10/2050	61,827	0.05
USD 118,708	Ginnie Mae II Pool 3% 20/10/2051	107,653	0.09	USD 162,176	Ginnie Mae II Pool 3.5% 20/10/2050	151,389	0.13
USD 84,908	Ginnie Mae II Pool 3% 20/10/2051	77,000	0.06	USD 79,065	Ginnie Mae II Pool 3.5% 20/10/2050	74,099	0.06
USD 91,019	Ginnie Mae II Pool 3% 20/10/2051	82,542	0.07	USD 20,656	Ginnie Mae II Pool 3.5% 20/12/2050	19,384	0.02
USD 124,100	Ginnie Mae II Pool 3% 20/10/2051	112,542	0.09	USD 29,070	Ginnie Mae II Pool 3.5% 20/12/2050	27,136	0.02
USD 57,280	Ginnie Mae II Pool 3% 20/10/2051	51,945	0.04	USD 18,663	Ginnie Mae II Pool 3.5% 20/1/2051	17,514	0.01
USD 1,179,072	Ginnie Mae II Pool 3% 20/10/2051	1,091,702	0.90	USD 14,311	Ginnie Mae II Pool 3.5% 20/1/2051	13,422	0.01
USD 3,275,594	Ginnie Mae II Pool 3% 20/10/2051	3,032,874	2.50	USD 15,101	Ginnie Mae II Pool 3.5% 20/1/2051	14,153	0.01
USD 38,531	Ginnie Mae II Pool 3.5% 20/4/2043	36,716	0.03	USD 20,902	Ginnie Mae II Pool 3.5% 20/2/2051	19,602	0.02
USD 26,942	Ginnie Mae II Pool 3.5% 20/5/2043	25,674	0.02	USD 19,626	Ginnie Mae II Pool 3.5% 20/3/2051	18,388	0.02
USD 21,163	Ginnie Mae II Pool 3.5% 20/10/2046	20,048	0.02	USD 19,640	Ginnie Mae II Pool 3.5% 20/4/2051	18,419	0.02
USD 24,731	Ginnie Mae II Pool 3.5% 20/10/2046	23,394	0.02	USD 19,109	Ginnie Mae II Pool 3.5% 20/4/2051	17,915	0.01
USD 18,950	Ginnie Mae II Pool 3.5% 20/10/2046	17,899	0.01	USD 32,891	Ginnie Mae II Pool 3.5% 20/4/2051	30,704	0.03
USD 48,849	Ginnie Mae II Pool 3.5% 20/10/2046	46,072	0.04	USD 16,862	Ginnie Mae II Pool 3.5% 20/5/2051	15,883	0.01
USD 31,176	Ginnie Mae II Pool 3.5% 20/10/2046	29,382	0.02	USD 14,598	Ginnie Mae II Pool 3.5% 20/5/2051	13,685	0.01
USD 653,568	Ginnie Mae II Pool 3.5% 20/5/2050	613,324	0.51	USD 16,468	Ginnie Mae II Pool 3.5% 20/5/2051	15,433	0.01
USD 1,088,602	Ginnie Mae II Pool 3.5% 20/5/2050	1,025,600	0.85	USD 16,934	Ginnie Mae II Pool 3.5% 20/5/2051	15,809	0.01
USD 863,633	Ginnie Mae II Pool 3.5% 20/5/2050	809,654	0.67	USD 15,697	Ginnie Mae II Pool 3.5% 20/6/2051	14,717	0.01
USD 618,082	Ginnie Mae II Pool 3.5% 20/6/2050	582,698	0.48	USD 30,303	Ginnie Mae II Pool 3.5% 20/6/2051	28,288	0.02
USD 627,563	Ginnie Mae II Pool 3.5% 20/6/2050	588,531	0.49	USD 804,535	Ginnie Mae II Pool 3.5% 20/7/2051	754,512	0.62
USD 336,984	Ginnie Mae II Pool 3.5% 20/6/2050	315,922	0.26	USD 371,406	Ginnie Mae II Pool 3.5% 20/8/2051	348,319	0.29
USD 704,801	Ginnie Mae II Pool 3.5% 20/6/2050	660,531	0.54	USD 82,823	Ginnie Mae II Pool 3.5% 20/9/2051	77,317	0.06
USD 333,840	Ginnie Mae II Pool 3.5% 20/6/2050	312,769	0.26	USD 68,786	Ginnie Mae II Pool 3.5% 20/9/2051	64,468	0.05
USD 1,008,849	Ginnie Mae II Pool 3.5% 20/6/2050	944,860	0.78	USD 47,435	Ginnie Mae II Pool 3.5% 20/9/2051	44,487	0.04
USD 1,047,877	Ginnie Mae II Pool 3.5% 20/8/2050	982,707	0.81	USD 954	Ginnie Mae II Pool 4% 20/4/2039	938	0.00
USD 901,324	Ginnie Mae II Pool 3.5% 20/8/2050	841,377	0.69	USD 6,600	Ginnie Mae II Pool 4% 20/7/2039	6,494	0.01
USD 38,841	Ginnie Mae II Pool 3.5% 20/9/2050	36,426	0.03	USD 1,601	Ginnie Mae II Pool 4% 20/9/2040	1,576	0.00
USD 31,755	Ginnie Mae II Pool 3.5% 20/9/2050	29,780	0.02				

US Government Mortgage Impact Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 52,820	Ginnie Mae II Pool 4% 20/10/2040	51,968	0.04	USD 684,598	Ginnie Mae II Pool 5.5% 20/3/2053	693,431	0.57
USD 43,050	Ginnie Mae II Pool 4% 20/12/2040	42,356	0.04	USD 302,085	Ginnie Mae II Pool 6% 20/8/2054	311,709	0.26
USD 37,515	Ginnie Mae II Pool 4% 20/1/2041	36,910	0.03	USD 462,794	Ginnie Mae II Pool 6% 20/8/2054	476,690	0.39
USD 1,539	Ginnie Mae II Pool 4% 20/2/2041	1,514	0.00	USD 10,370	Ginnie Mae II Pool 6.5% 20/11/2038	10,790	0.01
USD 19,975	Ginnie Mae II Pool 4% 20/4/2042	19,654	0.02	USD 4,085	Ginnie Mae II Pool 6.5% 20/6/2040	4,178	0.00
USD 3,167	Ginnie Mae II Pool 4% 20/8/2044	3,081	0.00	USD 54,392	Ginnie Mae II Pool 6.5% 20/2/2041	55,783	0.05
USD 8,447	Ginnie Mae II Pool 4% 20/8/2044	8,259	0.01	USD 295,476	Ginnie Mae II Pool 6.5% 20/3/2053	304,591	0.25
USD 5,990	Ginnie Mae II Pool 4% 20/8/2044	5,858	0.01	USD 424,269	Ginnie Mae II Pool 6.5% 20/4/2054	441,947	0.36
USD 7,231	Ginnie Mae II Pool 4% 20/10/2046	6,959	0.01	USD 395,815	Ginnie Mae II Pool 6.5% 20/8/2054	413,032	0.34
USD 67,232	Ginnie Mae II Pool 4% 20/3/2047	65,392	0.05	USD 348,214	Ginnie Mae II Pool 7% 20/4/2054	365,968	0.30
USD 12,489	Ginnie Mae II Pool 4% 20/5/2047	12,073	0.01	USD 311,547	Government National Mortgage Association 0.701% 16/5/2059	11,498	0.01
USD 56,797	Ginnie Mae II Pool 4% 20/6/2047	54,973	0.05	USD 253,585	Government National Mortgage Association 0.75% 20/7/2047	34,351	0.03
USD 47,488	Ginnie Mae II Pool 4% 20/11/2047	46,143	0.04	USD 2,942,776	Government National Mortgage Association 0.886% 16/6/2058	127,292	0.11
USD 23,521	Ginnie Mae II Pool 4% 20/12/2047	22,818	0.02	USD 386,910	Government National Mortgage Association 2.5% 20/10/2050	51,161	0.04
USD 690,090	Ginnie Mae II Pool 4% 20/5/2050	664,527	0.55	USD 672,958	Government National Mortgage Association 2.5% 20/10/2050	89,356	0.07
USD 889,467	Ginnie Mae II Pool 4% 20/5/2050	856,522	0.71	USD 126,567	Government National Mortgage Association 2.5% 20/11/2050	18,172	0.02
USD 313,392	Ginnie Mae II Pool 4% 20/8/2050	301,321	0.25	USD 478,262	Government National Mortgage Association 2.5% 20/12/2050	69,014	0.06
USD 10,556	Ginnie Mae II Pool 4% 20/3/2051	10,165	0.01	USD 8,593,895	Government National Mortgage Association 2.5% 20/10/2051	1,223,555	1.01
USD 26,601	Ginnie Mae II Pool 4% 20/3/2051	25,485	0.02	USD 100,000	Government National Mortgage Association 3% 20/9/2046	84,229	0.07
USD 18,775	Ginnie Mae II Pool 4% 20/5/2051	18,080	0.02	USD 411,806	Government National Mortgage Association 3% 20/6/2051	66,121	0.05
USD 18,218	Ginnie Mae II Pool 4% 20/5/2051	17,470	0.01	USD 611,971	Government National Mortgage Association 3% 20/8/2051	98,373	0.08
USD 511,374	Ginnie Mae II Pool 4% 20/7/2051	492,432	0.41	USD 305,676	Government National Mortgage Association 3.5% 20/8/2050	57,481	0.05
USD 3,760	Ginnie Mae II Pool 4.5% 20/12/2039	3,782	0.00	USD 65,202	Government National Mortgage Association 6.611% 20/7/2039	67,788	0.06
USD 4,547	Ginnie Mae II Pool 4.5% 20/1/2040	4,574	0.00	USD 4,766,000	United States Cash Management Bill - Reopening 0% 26/9/2024	4,750,184	3.92
USD 3,762	Ginnie Mae II Pool 4.5% 20/2/2040	3,784	0.00			120,357,278	99.27
USD 239	Ginnie Mae II Pool 4.5% 20/5/2040	240	0.00	Total Bonds		120,357,278	99.27
USD 1,201	Ginnie Mae II Pool 4.5% 20/7/2040	1,207	0.00	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		120,357,278	99.27
USD 9,399	Ginnie Mae II Pool 4.5% 20/8/2040	9,448	0.01	Total Portfolio		120,357,278	99.27
USD 2,204	Ginnie Mae II Pool 4.5% 20/10/2040	2,215	0.00	Other Net Assets		887,409	0.73
USD 4,300	Ginnie Mae II Pool 4.5% 20/6/2044	4,303	0.00	Total Net Assets (USD)		121,244,687	100.00
USD 43,599	Ginnie Mae II Pool 4.5% 20/4/2047	43,262	0.04				
USD 45,594	Ginnie Mae II Pool 4.5% 20/10/2049	45,280	0.04				
USD 180,666	Ginnie Mae II Pool 4.5% 20/5/2050	178,339	0.15				
USD 15,465	Ginnie Mae II Pool 4.5% 20/8/2050	15,343	0.01				
USD 92,319	Ginnie Mae II Pool 5% 20/10/2039	94,397	0.08				
USD 13,371	Ginnie Mae II Pool 5% 20/7/2044	13,701	0.01				
USD 222,610	Ginnie Mae II Pool 5.5% 20/5/2041	231,503	0.19				

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Government Mortgage Impact Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	1,585,321	USD	1,734,878	BNY Mellon	13/9/2024	21,814
USD	13,806	EUR	12,628	BNY Mellon	13/9/2024	(188)
Net unrealised appreciation						21,626
GBP Hedged Share Class						
GBP	5,913,309	USD	7,510,411	BNY Mellon	13/9/2024	263,634
USD	211,799	GBP	162,074	BNY Mellon	13/9/2024	(1,275)
Net unrealised appreciation						262,359
Total net unrealised appreciation (USD underlying exposure - USD 9,756,366)						283,985

To Be Announced Securities Contracts as at 31 August 2024

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 17,155,000	Ginnie Mae 2% TBA	14,495,505	11.96
USD 76,529	Ginnie Mae 4% TBA	73,320	0.06
USD 3,451,000	Ginnie Mae 4.5% TBA	3,386,011	2.79
USD 5,327,000	Ginnie Mae 5% TBA	5,321,423	4.39
USD 5,657,000	Ginnie Mae 5.5% TBA	5,702,267	4.70
USD 1,900,000	Ginnie Mae 6.5% TBA	1,939,371	1.60
USD (7,798,400)	Ginnie Mae 2.5% TBA	(6,840,711)	(5.64)
USD (5,033,526)	Ginnie Mae 3% TBA	(4,565,959)	(3.77)
USD (1,451,476)	Ginnie Mae 3.5% TBA	(1,355,237)	(1.12)
USD (5,849,000)	Ginnie Mae 6% TBA	(5,939,325)	(4.90)
Total TBA (USD underlying exposure - USD 49,619,127)		12,216,665	10.07

US Growth Fund

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets				
Holding	Description			Holding	Description						
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				20,173	Eli Lilly	19,028,183	4.02				
				41,408	HEICO*	10,662,974	2.26				
				11,920	IDEXX Laboratories	5,818,986	1.23				
COMMON STOCKS (SHARES)				23,339	Intuit	14,627,951	3.09				
				Canada		22,818	Intuitive Surgical	11,204,094	2.37		
				57,162	Shopify*	4,237,991	0.90	9,726	KLA	7,916,964	1.67
25,735	Waste Connections	4,794,430	1.01	16,612	Mastercard	8,018,280	1.70				
		9,032,421	1.91	52,421	Meta Platforms	27,250,009	5.77				
France				95,057	Microsoft	39,604,548	8.38				
				3,930	LVMH Moet Hennessy Louis Vuitton	2,947,751	0.62	8,195	MSCI	4,768,097	1.01
				Netherlands		19,614	Netflix	13,706,851	2.90		
16,103	ASML*	14,553,086	3.08	355,455	NVIDIA	42,981,619	9.09				
16,598	Ferrari*	8,202,400	1.74	20,354	Old Dominion Freight Line	3,871,433	0.82				
		22,755,486	4.82	11,479	Roper Technologies	6,334,113	1.34				
United States				17,438	S&P Global	8,932,790	1.89				
				24,481	Align Technology	5,852,428	1.24	21,496	Sherwin-Williams	7,891,182	1.67
				106,929	Alphabet	17,440,120	3.68	17,250	Synopsys	8,968,102	1.90
228,542	Amazon.com	40,067,983	8.48	84,489	Vertiv*	6,957,669	1.47				
163,430	Apple	37,438,544	7.92	69,900	Visa	19,289,604	4.08				
43,929	Blackstone*	6,193,110	1.31			437,489,771	92.55				
49,314	Boston Scientific	4,010,215	0.85	Total Common Stocks (Shares)		472,225,429	99.90				
126,738	Broadcom	20,641,818	4.37	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
45,420	Cadence Design Systems	12,195,271	2.58			472,225,429	99.90				
78,814	Chipotle Mexican Grill	4,385,999	0.93	Total Portfolio		472,225,429	99.90				
129,498	Copart	6,897,063	1.46	Other Net Assets		465,494	0.10				
102,454	CoStar	7,951,455	1.68	Total Net Assets (USD)							
24,593	Danaher	6,582,316	1.39			472,690,923	100.00				

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	23,359,438	USD	25,582,402	BNY Mellon	13/9/2024	302,158
USD	892,818	EUR	806,856	BNY Mellon	13/9/2024	(1,263)
Net unrealised appreciation						300,895
Total net unrealised appreciation (USD underlying exposure - USD 26,765,195)						300,895

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Growth Fund continued

Sector Breakdown as at 31 August 2024

	% of Net Assets
Technology	44.43
Communications	21.73
Consumer Non-cyclical	12.99
Financials	8.77
Industrial	5.56
Consumer Cyclical	4.75
Basic Materials	1.67
Other Net Assets	0.10
	100.00

US Mid-Cap Value Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				84,955	Sensata Technologies*	3,253,776	1.14
				1,365,772	Vodafone	1,334,682	0.47
						13,274,093	4.66
COMMON / PREFERRED STOCKS (SHARES)				United States			
Bermuda				3,855	Acuity Brands*	968,954	0.34
42,504	Genpact*	1,667,857	0.58	11,223	Advance Auto Parts*	522,543	0.18
Canada				5,476	Air Products and Chemicals	1,516,852	0.53
72,700	Barrick Gold	1,473,629	0.52	27,439	American Electric Power	2,759,815	0.97
21,224	Gildan Activewear*	957,415	0.33	46,849	American International	3,560,993	1.25
26,735	Onex	1,847,874	0.65	7,084	Assurant	1,385,914	0.48
105,572	Suncor Energy*	4,271,443	1.50	67,590	Avantor*	1,747,201	0.61
29,585	Teck Resources	1,411,285	0.49	62,317	Avnet*	3,443,637	1.21
		9,961,646	3.49	177,420	Baxter International*	6,788,089	2.38
Denmark				169,201	Cannae*	3,363,716	1.18
462	AP Moller - Maersk	690,529	0.24	71,521	Cardinal Health	8,071,860	2.83
France				6,943	Carlyle	278,414	0.10
7,794	Pernod Ricard	1,107,131	0.39	3,235	Charles River Laboratories International	646,288	0.23
Germany				8,193	Cheniere Energy	1,506,775	0.53
72,130	Bayer	2,231,352	0.78	28,782	Ciena*	1,639,135	0.57
22,060	Henkel*	2,025,054	0.71	20,995	Citigroup	1,306,099	0.46
		4,256,406	1.49	56,993	Citizens Financial	2,443,860	0.85
Ireland				63,938	Cognizant Technology Solutions	4,958,712	1.74
22,052	Allegion	3,032,370	1.06	30,122	Crown	2,717,607	0.95
6,399	ICON	2,044,321	0.72	32,904	Crown Castle	3,687,222	1.29
45,585	Johnson Controls International	3,260,695	1.14	85,129	CVS Health	4,852,353	1.70
9,558	Willis Towers Watson	2,789,694	0.98	11,116	Discover Financial Services	1,541,900	0.54
		11,127,080	3.90	12,874	Dollar General	1,106,649	0.39
Japan				28,845	Dollar Tree	2,429,037	0.85
46,300	Komatsu	1,290,140	0.45	49,885	Dominion Energy	2,787,574	0.98
Jersey				317,337	Dun & Bradstreet*	3,814,391	1.33
48,784	Aptiv	3,469,030	1.21	25,572	Edison International	2,215,047	0.78
294,543	WPP*	2,809,462	0.98	27,722	Electronic Arts	4,154,973	1.46
		6,278,492	2.19	25,939	Entergy*	3,126,946	1.09
Netherlands				69,726	Exelon	2,659,350	0.93
157,055	CNH Industrial	1,614,525	0.56	58,111	Fidelity National Financial	3,448,307	1.21
35,068	Koninklijke Philips	1,061,141	0.37	65,155	Fidelity National Information Services	5,322,512	1.86
58,070	Koninklijke Philips	1,756,037	0.62	11,309	First American Financial	716,538	0.25
		4,431,703	1.55	3,732	First Citizens BancShares	7,441,757	2.61
Norway				30,578	Fortive	2,261,243	0.79
252,876	Norsk Hydro	1,424,417	0.50	74,926	Fortrea*	1,717,304	0.60
Singapore				62,910	Fox	2,588,117	0.91
63,401	Flex	2,070,677	0.72	31,005	Fulgent Genetics	709,394	0.25
Spain				93,886	General Motors	4,649,235	1.63
44,086	Puig Brands	1,226,108	0.43	8,488	Globe Life	889,118	0.31
Switzerland				54,783	Hasbro	3,709,905	1.30
13,683	Swatch*	2,885,101	1.01	21,143	Hess	2,898,705	1.02
United Kingdom				147,513	HP	5,255,888	1.84
51,199	BP ADR*	1,728,990	0.61	4,159	Humana	1,461,660	0.51
129,841	British American Tobacco ADR*	4,856,053	1.70	22,430	Huntington Ingalls Industries*	6,310,008	2.21
243,146	Prudential	2,100,592	0.74	22,235	International Flavors & Fragrances	2,294,207	0.81
				6,766	Jabil	737,765	0.26

*All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

US Mid-Cap Value Fund continued

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
66,329	Keurig Dr Pepper	2,413,049	0.84	14,750	Stanley Black & Decker	1,503,615	0.53
14,926	Keysight Technologies	2,302,485	0.81	49,858	Tapestry	2,024,733	0.71
65,902	Kinder Morgan*	1,411,621	0.49	75,556	Telephone and Data Systems	1,786,144	0.62
674,349	Kosmos Energy*	3,297,566	1.15	90,697	United States Steel	3,485,486	1.22
147,559	Kraft Heinz	5,208,833	1.82	4,051	Veeva Systems	881,903	0.31
19,442	Labcorp	4,471,466	1.57	18,925	Voya Financial	1,318,505	0.46
22,610	Lamb Weston*	1,388,932	0.49	176,426	Warner Bros Discovery	1,365,537	0.48
37,841	Las Vegas Sands	1,463,690	0.51	2,231	West Pharmaceutical Services*	706,870	0.25
18,679	Leidos	2,945,492	1.03	84,693	Western Digital*	5,451,688	1.91
122,348	Lyft	1,433,919	0.50	24,933	Westinghouse Air Brake Technologies	4,184,256	1.47
105,739	Mattel*	2,017,500	0.71	40,747	Yelp	1,426,145	0.50
15,511	Mid-America Apartment Communities	2,506,423	0.88			212,782,125	74.54
19,715	ON Semiconductor*	1,544,276	0.54	Total Common / Preferred Stocks (Shares)		274,473,505	96.14
170,347	PG&E	3,342,208	1.17	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		274,473,505	96.14
7,995	Public Service Enterprise	643,997	0.23	Total Portfolio		274,473,505	96.14
13,832	Reddit	818,024	0.29	Other Net Assets		11,027,400	3.86
5,930	Repligen*	895,134	0.31	Total Net Assets (USD)		285,500,905	100.00
134,810	Sealed Air*	4,718,350	1.65				
46,889	Sempra*	3,835,989	1.34				
91,943	SS&C Technologies	6,859,867	2.40				
17,778	STAG Industrial	714,853	0.25				

* All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	1,250,826	USD	853,369	BNY Mellon	13/9/2024	(4,785)
USD	5,413	AUD	7,969	BNY Mellon	13/9/2024	7
Net unrealised depreciation						(4,778)
Total net unrealised depreciation (USD underlying exposure - USD 853,767)						(4,778)

Sector Breakdown as at 31 August 2024

	% of Net Assets
Consumer Non-cyclical	21.44
Industrial	15.53
Financials	14.49
Technology	13.67
Consumer Cyclical	8.83
Utilities	7.49
Energy	5.79
Communications	5.32
Basic Materials	3.58
Other Net Assets	3.86
	100.00

US Sustainable Equity Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				1,278	CBRE	147,277	2.36
COMMON STOCKS (SHARES)				1,735	Ciena	98,808	1.58
France				3,342	Core & Main	162,421	2.60
159	Kering	45,726	0.73	1,163	Dollar Tree	97,937	1.57
214	L'Oreal	94,680	1.52	296	Elevance Health	163,516	2.62
		140,406	2.25	285	Eli Lilly	268,826	4.30
Ireland				288	Humana	101,216	1.62
420	ICON	134,180	2.15	1,227	Intercontinental Exchange	197,473	3.16
461	Willis Towers Watson	134,552	2.15	191	Intuit	119,711	1.92
		268,732	4.30	1,088	KKR	133,693	2.14
Netherlands				1,266	Microsoft	527,466	8.44
226	ASML	204,247	3.27	3,570	NVIDIA	431,684	6.91
Switzerland				285	Roper Technologies	157,263	2.52
1,071	Alcon	104,624	1.68	1,161	Ross Stores	174,475	2.79
139	Lonza	90,862	1.45	325	S&P Global	166,485	2.66
		195,486	3.13	327	Sherwin-Williams	120,042	1.92
United States				782	Union Pacific	198,143	3.17
587	Advanced Micro Devices	86,988	1.39	936	Visa*	258,299	4.13
228	Air Products and Chemicals	63,156	1.01	1,886	Western Digital	121,402	1.94
2,432	Alphabet	396,659	6.35			5,404,820	86.51
2,247	Amazon.com	393,944	6.31	Total Common Stocks (Shares)		6,213,691	99.46
487	American Tower	108,786	1.74	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
795	Applied Materials	157,076	2.51			6,213,691	99.46
2,364	Bank of America	95,293	1.53	Total Portfolio		6,213,691	99.46
970	Broadcom	157,984	2.53	Other Net Assets		34,010	0.54
339	Cadence Design Systems	91,022	1.46	Total Net Assets (USD)		6,247,701	100.00
1,841	Cardinal Health	207,775	3.33				

* All or a portion of this security represents a security on loan.

Sector Breakdown as at 31 August 2024

	% of Net Assets
Technology	32.89
Consumer Non-cyclical	21.33
Financials	17.21
Communications	14.24
Consumer Cyclical	7.69
Industrial	3.17
Basic Materials	2.93
Other Net Assets	0.54
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

[1094] BlackRock Global Funds (BGF)

World Energy Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				United States			
				533,644	Cheniere Energy	98,142,468	4.36
				569,593	Chevron	83,382,719	3.70
				924,689	ConocoPhillips	104,175,463	4.63
				423,056	Diamondback Energy	82,058,057	3.64
				1,796,947	Exxon Mobil	209,991,227	9.32
				767,899	Hess	105,278,953	4.68
				2,148,371	Kosmos Energy*	10,505,534	0.47
				586,284	Marathon Petroleum	100,940,516	4.48
				733,465	Patterson-UTi Energy	6,762,547	0.30
				3,232,975	Permian Resources*	45,908,245	2.04
				559,142	Targa Resources	81,550,861	3.62
				574,971	Valero Energy	81,985,115	3.64
				2,671,745	Williams*	121,217,071	5.38
						1,131,898,776	50.26
				Total Common Stocks (Shares)		2,239,078,792	99.41
COMMON STOCKS (SHARES)				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
						2,239,078,792	99.41
Canada				Other Transferable Securities			
2,367,500	ARC Resources*	43,503,170	1.93	COMMON STOCKS (SHARES)			
2,961,977	Canadian Natural Resources	107,974,990	4.79	Russian Federation			
3,263,054	Cenovus Energy	60,685,007	2.69	6,776,700	Gazprom**	747	0.00
1,875,548	Pembina Pipeline	75,102,010	3.34	Total Common Stocks (Shares)		747	0.00
1,786,672	TC Energy*	81,691,706	3.63	Total Other Transferable Securities		747	0.00
1,031,098	Tourmaline Oil*	46,609,508	2.07	Total Portfolio		2,239,079,539	99.41
		415,566,391	18.45	Other Net Assets		13,229,366	0.59
Curacao				Total Net Assets (USD)		2,252,308,905	100.00
1,768,611	Schlumberger	77,199,870	3.43				
Finland							
1,434,436	Neste*	33,952,126	1.51				
France							
91,350	Gaztransport Et Technigaz	13,436,554	0.59				
2,793,352	TotalEnergies*	192,502,755	8.55				
		205,939,309	9.14				
Ireland							
189,661	Weatherford International	19,690,605	0.87				
Italy							
3,685,957	Eni*	59,858,352	2.66				
14,008,387	Saipem*	31,434,666	1.39				
		91,293,018	4.05				
Luxembourg							
874,937	Tenaris	12,743,356	0.57				
United Kingdom							
6,132,736	Shell	215,491,596	9.57				
1,328,707	TechnipFMC	35,303,745	1.56				
		250,795,341	11.13				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	17,140,962	USD	11,311,229	BNY Mellon	13/9/2024	317,439
USD	3,706,894	AUD	5,500,051	BNY Mellon	13/9/2024	(24,437)
Net unrealised appreciation						293,002
CHF Hedged Share Class						
CHF	4,866,827	USD	5,698,350	BNY Mellon	13/9/2024	36,423
USD	532,829	CHF	450,859	BNY Mellon	13/9/2024	1,559
Net unrealised appreciation						37,982
EUR Hedged Share Class						
EUR	100,564,009	USD	110,138,104	BNY Mellon	13/9/2024	1,296,733
USD	4,948,842	EUR	4,444,320	BNY Mellon	13/9/2024	24,060
Net unrealised appreciation						1,320,793

World Energy Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedged Share Class						
HKD	46,454,969	USD	5,969,758	BNY Mellon	13/9/2024	(10,149)
USD	1,879,754	HKD	14,646,040	BNY Mellon	13/9/2024	846
Net unrealised depreciation						(9,303)
SGD Hedged Share Class						
SGD	77,775,652	USD	58,847,518	BNY Mellon	13/9/2024	851,795
USD	3,614,018	SGD	4,716,434	BNY Mellon	13/9/2024	(6,266)
Net unrealised appreciation						845,529
Total net unrealised appreciation (USD underlying exposure - USD 209,031,588)						2,488,003

Sector Breakdown as at 31 August 2024

	% of Net Assets
Oil & Gas Producers	71.54
Pipelines	20.92
Oil & Gas Services	6.38
Metal/Hardware	0.57
Other Net Assets	0.59
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

World Financials Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				8,342,280	NatWest	37,998,383	2.40
				3,791,039	St James's Place	36,230,120	2.29
				3,811,129	Standard Chartered*	39,137,492	2.47
						218,540,490	13.80
COMMON STOCKS (SHARES)				United States			
Argentina				88,445	Ameriprise Financial	39,233,318	2.48
269,630	Banco Macro ADR*	16,207,459	1.02	305,825	Apollo Global Management	34,891,574	2.20
Austria				1,527,165	Bank of America	61,560,021	3.89
463,585	BAWAG	35,377,723	2.23	699,459	Charles Schwab	45,688,662	2.89
Cayman Islands				799,329	Citigroup	49,726,257	3.14
2,119,382	Pagseguro Digital*	23,917,226	1.51	322,521	Discover Financial Services	44,736,888	2.82
1,120,217	XP	21,110,489	1.33	571,116	Equitable	24,123,940	1.52
		45,027,715	2.84	10,964,572	Federal National Mortgage Association	13,267,132	0.84
France				274,822	Fidelity National Information Services*	22,450,209	1.42
3,627,232	Worldline*	33,409,586	2.11	18,928	First Citizens BancShares	37,743,189	2.38
Germany				493,674	Global Payments	54,807,687	3.46
1,253,948	Commerzbank	18,569,158	1.17	115,658	Goldman Sachs*	58,791,275	3.71
2,773,040	Deutsche Bank	45,327,828	2.86	260,651	Jackson Financial*	22,945,107	1.45
		63,896,986	4.03	364,645	KKR*	44,807,578	2.83
India				182,914	Lennar	33,092,801	2.09
2,346,518	IndusInd Bank	39,875,104	2.52	282,523	Mercury General*	18,694,547	1.18
Italy				600,361	PayPal	43,598,216	2.75
6,820,426	Intesa Sanpaolo	28,479,616	1.80	768,562	Synchrony Financial	38,528,013	2.43
940,617	UniCredit	38,901,685	2.45	998,412	Wells Fargo	57,558,452	3.63
		67,381,301	4.25	579,320	Western Alliance Bancorp*	46,907,540	2.96
Jersey						793,152,406	50.07
926,547	CVC Capital Partners	19,667,880	1.24	Total Common Stocks (Shares)			
Kazakhstan						1,542,841,727	97.39
230,865	Kaspi.KZ JSC ADR	30,033,228	1.90	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Mexico						1,542,841,727	97.39
3,753,223	Grupo Financiero Banorte	25,856,833	1.63	Other Transferable Securities			
Philippines				COMMON STOCKS (SHARES)			
10,089,430	BDO Unibank	27,456,180	1.73	Russian Federation			
Portugal				16,260,180	Sberbank of Russia**	1,794	0.00
67,438,189	Banco Comercial Portugues*	31,117,625	1.97	United Kingdom			
Spain				9,596,859	Finablr**	126	0.00
13,581,535	Banco de Sabadell	29,047,744	1.83	Total Common Stocks (Shares)			
Switzerland						1,920	0.00
670,403	Julius Baer*	39,160,032	2.47	Total Other Transferable Securities			
Turkey						1,542,843,647	97.39
16,145,535	Akbank TAS	27,633,435	1.75	Total Portfolio			
United Kingdom						41,364,655	2.61
16,100,145	Barclays	48,350,176	3.05	Total Net Assets (USD)			
13,392,355	Cab Payments*	20,062,567	1.27			1,584,208,302	100.00
6,419,186	Direct Line Insurance	16,108,793	1.02				
825,458	Marex	20,652,959	1.30				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

World Financials Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	7,134,278	USD	7,813,567	BNY Mellon	13/9/2024	91,916
USD	122,060	EUR	109,926	BNY Mellon	13/9/2024	251
Net unrealised appreciation						92,167
HKD Hedged Share Class						
HKD	24,793,366	USD	3,186,040	BNY Mellon	13/9/2024	(5,350)
USD	553,042	HKD	4,308,553	BNY Mellon	13/9/2024	306
Net unrealised depreciation						(5,044)
SGD Hedged Share Class						
SGD	58,185,055	USD	44,027,517	BNY Mellon	13/9/2024	634,376
USD	3,443,066	SGD	4,512,040	BNY Mellon	13/9/2024	(20,319)
Net unrealised appreciation						614,057
Total net unrealised appreciation (USD underlying exposure - USD 59,850,392)						701,180

Swaps as at 31 August 2024

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
TRS	USD 10,522,534	The Fund receives the total return on Commercial International Bank - Egypt (CIB). The Fund pays the total return on USD - 1D Overnight Bank Funding Rate (OBFR01), plus or minus a spread of 26 basis points.	Citibank	2/10/2028	(189,406)	17,635,767
Total (USD underlying exposure - USD 17,635,767)					(189,406)	17,635,767

TRS: Total Return Swaps

Sector Breakdown as at 31 August 2024

	% of Net Assets
Banks	50.59
Diversified Financial Services	22.56
Commercial Services	8.32
Insurance	5.17
Private Equity	4.07
Software	3.32
Home Builders	2.09
Investment Companies	1.27
Other Net Assets	2.61
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

World Gold Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	29,735,811	USD	19,570,706	BNY Mellon	13/9/2024	602,469
USD	1,533,248	AUD	2,279,994	BNY Mellon	13/9/2024	(13,538)
Net unrealised appreciation						588,931
CHF Hedged Share Class						
CHF	20,331,041	USD	23,790,133	BNY Mellon	13/9/2024	166,712
USD	2,430,556	CHF	2,074,588	BNY Mellon	13/9/2024	(14,013)
Net unrealised appreciation						152,699
CNH Hedged Share Class						
CNY	92,184	USD	12,899	BNY Mellon	13/9/2024	138
USD	678	CNY	4,830	BNY Mellon	13/9/2024	(6)
Net unrealised appreciation						132
EUR Hedged Share Class						
EUR	234,553,459	USD	257,022,547	BNY Mellon	13/9/2024	2,885,877
USD	15,687,902	EUR	14,144,730	BNY Mellon	13/9/2024	14,056
Net unrealised appreciation						2,899,933
GBP Hedged Share Class						
GBP	15,187,598	USD	19,350,684	BNY Mellon	13/9/2024	615,985
USD	1,332,865	GBP	1,021,049	BNY Mellon	13/9/2024	(9,479)
Net unrealised appreciation						606,506
HKD Hedged Share Class						
HKD	81,874,476	USD	10,521,254	BNY Mellon	13/9/2024	(17,749)
USD	2,644,340	HKD	20,595,904	BNY Mellon	13/9/2024	2,136
Net unrealised depreciation						(15,613)
PLN Hedged Share Class						
PLN	23,635,804	USD	5,990,805	BNY Mellon	13/9/2024	128,509
USD	2,435,351	PLN	9,396,848	BNY Mellon	13/9/2024	2,513
Net unrealised appreciation						131,022
SGD Hedged Share Class						
SGD	112,788,897	USD	85,392,138	BNY Mellon	13/9/2024	1,182,799
USD	5,669,676	SGD	7,422,470	BNY Mellon	13/9/2024	(27,724)
Net unrealised appreciation						1,155,075
Total net unrealised appreciation (USD underlying exposure - USD 458,759,757)						5,518,685

Sector Breakdown as at 31 August 2024

	% of Net Assets
Mining	93.63
Investment Funds	4.59
Real Estate Investment & Services	1.02
Other Net Assets	0.76
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

World Healthscience Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				190,219	Sonova*	66,246,308	0.43
FUNDS						919,970,211	6.05
	Ireland			United Kingdom			
418,646,825	BlackRock ICS US Dollar Liquidity Fund™	418,646,825	2.75	3,538,785	AstraZeneca*	618,145,777	4.07
Total Funds		418,646,825	2.75	715,560	Autolus Therapeutics ADR	2,729,861	0.02
COMMON / PREFERRED STOCKS (SHARES)				2,583,311	GSK	56,439,716	0.37
	Australia			196,270	Immunocore ADR*	6,879,264	0.04
751,373	CSL	156,534,463	1.03			684,194,618	4.50
	Belgium			United States			
378,733	UCB*	68,963,014	0.45	2,589,752	Abbott Laboratories	292,512,488	1.92
	Cayman Islands			3,201,969	AbbVie*	625,632,723	4.12
5,874,000	Abbisko Cayman	2,365,155	0.02	431,987	Agilent Technologies	61,376,713	0.40
3,127,626	Antengene	256,680	0.00	134,354	Align Technology*	32,118,667	0.21
1,000,000	Everest Medicines	2,654,400	0.02	2,468,246	Allogene Therapeutics	6,565,534	0.04
313,692	Legend Biotech ADR*	17,936,909	0.12	336,410	Alnylam Pharmaceuticals*	89,818,106	0.59
		23,213,144	0.16	1,685,111	Amgen	562,827,074	3.70
	Denmark			968,634	Baxter International*	37,059,937	0.25
6,742,974	Novo Nordisk	935,342,675	6.15	765,047	Becton Dickinson	184,506,385	1.21
103,494	Zealand Pharma*	13,685,951	0.09	791,817	Biogen	162,401,667	1.07
		949,028,626	6.24	508,289	BioMarin Pharmaceutical*	46,289,880	0.30
	France			289,213	Bio-Techne*	21,656,269	0.14
549,351	EssilorLuxottica*	131,670,490	0.87	246,489	Blueprint Medicines	23,091,090	0.15
4,208,630	Sanofi	473,604,402	3.11	8,106,891	Boston Scientific*	659,252,376	4.34
		605,274,892	3.98	1,289,151	Cencora*	306,972,636	2.02
	Germany			824,982	Centene	64,670,339	0.43
189,970	BioNTech ADR*	16,620,475	0.11	539,655	Cigna	194,934,179	1.28
306,448	Merck	59,958,631	0.40	801,140	Cooper	84,648,452	0.56
89,122	Sartorius*	24,588,947	0.16	1,604,704	Danaher*	429,499,025	2.83
1,362,988	Siemens Healthineers*	79,618,398	0.52	303,320	Denali Therapeutics*	7,434,373	0.05
		180,786,451	1.19	522,267	Dexcom	36,349,783	0.24
	Ireland			247,205	Dyne Therapeutics*	11,195,915	0.07
1,733,870	Medtronic	153,222,092	1.01	2,281,360	Edwards Lifesciences*	161,200,898	1.06
276,386	STERIS	65,876,603	0.43	649,915	Elevance Health	359,026,044	2.36
		219,098,695	1.44	982,361	Eli Lilly	926,612,013	6.10
	Japan			326,423	Exact Sciences*	20,600,556	0.13
2,758,900	Daiichi Sankyo*	115,769,174	0.76	1,397,922	GE HealthCare Technologies	117,705,032	0.77
491,300	Eisai*	20,653,096	0.14	1,491,147	Gilead Sciences	118,501,452	0.78
		136,422,270	0.90	354,595	HCA Healthcare	139,515,403	0.92
	Jersey			235,203	Humana	82,660,918	0.54
523,912	Novocure*	10,394,414	0.07	125,125	IDEXX Laboratories	61,082,271	0.40
	Netherlands			922,721	Intuitive Surgical	453,074,465	2.98
241,100	Argenx ADR*	124,778,894	0.82	93,256	IQVIA	23,322,393	0.15
1,246,726	QIAGEN*	57,411,732	0.38	2,363,340	Johnson & Johnson	388,863,963	2.56
		182,190,626	1.20	107,298	Kyverna Therapeutics	853,019	0.01
	Switzerland			245,194	Masimo*	28,795,584	0.19
748,034	Alcon	73,073,894	0.48	724,290	McKesson	403,147,057	2.65
175,969	Lonza	115,028,342	0.76	3,693,627	Merck	434,629,089	2.86
1,395,471	Novartis	168,216,428	1.11	47,748	Mettler-Toledo International	69,001,112	0.46
1,469,463	Roche	497,405,239	3.27	148,732	Neurocrine Biosciences	18,887,476	0.12
				62,992	Penumbra*	12,743,282	0.09
				9,781,911	Pfizer	281,034,303	1.85
				154,506	Quest Diagnostics*	24,118,387	0.16
				189,676	Regeneron Pharmaceuticals*	225,050,575	1.48

*Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

World Healthscience Fund continued

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
279,409	Repligen*	42,176,789	0.28	Other Transferable Securities			
170,383	REVOLUTION Medicines*	7,116,898	0.05	COMMON STOCKS (SHARES)			
652,768	Rhythm Pharmaceuticals*	30,216,631	0.20	United States			
318,101	Sarepta Therapeutics*	43,805,689	0.29	221,178	Mirati Therapeutics**	157,036	0.00
851,112	Stoke Therapeutics*	11,728,323	0.08	Total Common Stocks (Shares)			
784,218	Stryker	282,028,320	1.85	157,036			
687,021	Thermo Fisher Scientific	422,236,236	2.78	RIGHTS			
1,836,479	UnitedHealth	1,079,776,192	7.11	United States			
129,935	Vaxcyte*	10,273,961	0.07	264,817	Contra Abiomed (31/12/2049)**	429,004	0.00
470,085	Vertex Pharmaceuticals*	232,931,819	1.53	Total Rights			
226,722	West Pharmaceutical Services	71,834,598	0.47	429,004			
437,382	Zoetis	80,382,064	0.53	Total Other Transferable Securities			
		10,605,746,423	69.78	586,040			
Total Common / Preferred Stocks (Shares)		14,741,817,847	96.99	Total Portfolio			
Total Transferable Securities and Money				15,161,050,712			
Market Instruments Admitted to an				38,991,371			
Official Stock Exchange Listing or				Total Net Assets (USD)			
Dealt in on Another Regulated Market		15,160,464,672	99.74	15,200,042,083			
				100.00			

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	79,140,148	USD	51,962,812	BNY Mellon	13/9/2024	1,726,901
USD	301,293	AUD	448,939	BNY Mellon	13/9/2024	(3,275)
Net unrealised appreciation						1,723,626
CNH Hedged Share Class						
CNY	1,052,081,378	USD	147,182,397	BNY Mellon	13/9/2024	1,600,608
USD	2,107,967	CNY	15,012,296	BNY Mellon	13/9/2024	(15,056)
Net unrealised appreciation						1,585,552
EUR Hedged Share Class						
EUR	258,426,163	USD	282,960,578	BNY Mellon	13/9/2024	3,401,062
USD	531,098	EUR	479,314	BNY Mellon	13/9/2024	(34)
Net unrealised appreciation						3,401,028
HKD Hedged Share Class						
HKD	205,374,739	USD	26,392,034	BNY Mellon	13/9/2024	(44,939)
USD	686,944	HKD	5,350,596	BNY Mellon	13/9/2024	526
Net unrealised depreciation						(44,413)
JPY Hedged Share Class						
JPY	259,089,144	USD	1,782,045	BNY Mellon	13/9/2024	493
USD	21,899	JPY	3,187,294	BNY Mellon	13/9/2024	(29)
Net unrealised appreciation						464
SGD Hedged Share Class						
SGD	209,491,976	USD	158,477,235	BNY Mellon	13/9/2024	2,325,345
USD	925,428	SGD	1,211,514	BNY Mellon	13/9/2024	(4,515)
Net unrealised appreciation						2,320,830
Total net unrealised appreciation						
(USD underlying exposure - USD 681,730,000)						8,987,087

The notes on pages 1112 to 1126 form an integral part of these financial statements.

World Healthscience Fund continued

Sector Breakdown as at 31 August 2024

	% of Net Assets
Pharmaceuticals	45.73
Healthcare Products	25.84
Healthcare Services	12.43
Biotechnology	12.37
Investment Funds	2.75
Electronics	0.62
Other Net Assets	0.26
	100.00

World Mining Fund

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets				
Holding	Description			Holding	Description						
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Norway							
				15,791,607	Norsk Hydro	88,952,051	1.85				
				Peru							
COMMON STOCKS (SHARES)				3,232,126	Sociedad Minera Cerro Verde	129,026,470	2.69				
				South Africa							
				1,905,814	Impala Platinum*	8,317,451	0.18				
Australia				1,625,457	Northam Platinum	9,752,281	0.20				
10,379,832	BHP	287,025,683	5.99	18,069,7320.38							
9,746,306	Chalice Mining*	7,238,422	0.15	United Kingdom							
10,802,894	Champion Iron*	45,940,676	0.96								
5,034,479	Deterra Royalties*	12,565,856	0.26								
6,996,397	Equatorial Resources	593,163	0.01	7,825,608	Anglo American*	228,631,975	4.77				
10,417,459	Iluka Resources*	43,524,344	0.91	1,220,090	Anglogold Ashanti*	36,505,093	0.76				
10,447,956	Lynas Rare Earths*	50,029,454	1.04	1,077,428	Antofagasta*	26,258,813	0.55				
1,008,262	Mineral Resources*	27,456,721	0.57	2,193,406	Endeavour Mining	46,842,615	0.98				
81,360,247	Nickel Industries*	46,353,365	0.97	4,869,588	Rio Tinto	306,399,034	6.39				
13,573,634	Northern Star Resources*	140,488,376	2.93	644,637,53013.45							
43,578	Woodside Energy*	803,649	0.02	United States							
662,019,70913.81											
Brazil											
4,303,293	Vale ADR	45,184,577	0.94	6,523,604	Freeport-McMoRan	287,495,228	6.00				
Canada				4,964,728	Ivanhoe Electric / US*	35,199,921	0.73				
				5,886,965	Newmont	315,953,412	6.59				
				788,860	Nucor	119,180,969	2.48				
3,583,948	Agnico Eagle Mines/Mines Agnico Eagle Limitee*	293,293,884	6.12	845,050	Southern Copper*	85,679,619	1.79				
6,704,574	Barrick Gold	135,901,715	2.83	473,897	Steel Dynamics*	56,426,916	1.18				
1,805,695	Cameco*	73,094,534	1.52	899,936,06518.77							
8,181,606	Capstone Copper	57,211,044	1.19	Total Common Stocks (Shares)							
718,234	ERO Copper	14,678,267	0.31	4,707,496,19098.18							
786,648	Filo	18,610,961	0.39	BONDS							
3,538,790	First Quantum Minerals*	43,980,324	0.92								
16,510,094	Foran Mining	47,930,386	1.00								
7,651,246	Foran Mining	22,212,301	0.46	Brazil							
742,938	Franco-Nevada	90,933,525	1.90								
1,766,300	Hudbay Minerals	14,145,485	0.29								
13,806,897	Ivanhoe Mines	184,083,722	3.84	BRL 6,750	Vale 0% 30/3/2172	40,229	0.00				
6,421,812	Kinross Gold	58,143,727	1.21	Total Bonds							
9,680,207	Lundin Mining*	99,489,555	2.07	40,2290.00							
3,342,962	Sigma Lithium	36,365,634	0.76	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
7,165,183	Solaris Resources	16,656,910	0.35								
1,924,831	Stelco*	93,832,205	1.96								
4,131,950	Teck Resources*	197,105,265	4.11	4,707,536,41998.18							
3,651,876	Wheaton Precious Metals	225,385,272	4.70	Other Transferable Securities							
1,723,054,71635.93											
Jersey											
73,128,329	Glencore*	386,734,389	8.07	COMMON STOCKS (SHARES)							
4,540,077	Metals Acquisition	53,487,557	1.11								
440,221,9469.18											
Luxembourg				Russian Federation							
								2,391,505	ArcelorMittal*	56,393,394	1.18

World Mining Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	33,906,842	USD	22,285,849	BNY Mellon	13/9/2024	717,002
USD	1,018,177	AUD	1,523,335	BNY Mellon	13/9/2024	(15,278)
Net unrealised appreciation						701,724
CHF Hedged Share Class						
CHF	12,623,319	USD	14,776,077	BNY Mellon	13/9/2024	98,469
USD	775,618	CHF	659,754	BNY Mellon	13/9/2024	(1,798)
Net unrealised appreciation						96,671
EUR Hedged Share Class						
EUR	128,441,254	USD	140,695,753	BNY Mellon	13/9/2024	1,629,833
USD	6,439,960	EUR	5,834,227	BNY Mellon	13/9/2024	(24,961)
Net unrealised appreciation						1,604,872
GBP Hedged Share Class						
GBP	6,025,424	USD	7,667,979	BNY Mellon	13/9/2024	253,461
USD	592,120	GBP	456,123	BNY Mellon	13/9/2024	(7,532)
Net unrealised appreciation						245,929
HKD Hedged Share Class						
HKD	23,551,471	USD	3,026,005	BNY Mellon	13/9/2024	(4,635)
USD	152,064	HKD	1,184,348	BNY Mellon	13/9/2024	126
Net unrealised depreciation						(4,509)
PLN Hedged Share Class						
PLN	33,618,180	USD	8,518,728	BNY Mellon	13/9/2024	185,026
USD	471,570	PLN	1,833,956	BNY Mellon	13/9/2024	(3,240)
Net unrealised appreciation						181,786
SGD Hedged Share Class						
SGD	50,228,598	USD	38,014,772	BNY Mellon	13/9/2024	539,880
USD	2,308,147	SGD	3,026,225	BNY Mellon	13/9/2024	(14,744)
Net unrealised appreciation						525,136
Total net unrealised appreciation						
(USD underlying exposure - USD 250,105,022)						3,351,609

Sector Breakdown as at 31 August 2024

	% of Net Assets
Mining	84.77
Iron/Steel	9.28
Coal	4.11
Oil & Gas Producers	0.02
Other Net Assets	1.82
	100.00

World Real Estate Securities Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				12,278	Swiss Prime Site*	1,382,937	0.98
COMMON STOCKS (SHARES)				United Kingdom			
Australia				57,083	Big Yellow	951,488	0.67
24,416	Charter Hall Retail REIT	60,279	0.04	1,176,345	Tritax Big Box REIT	2,531,398	1.78
50,287	Goodman	1,139,179	0.80	181,011	UNITE	2,286,680	1.61
149,199	GPT	497,875	0.35	5,769,566			
126,298	Lendlease*	579,072	0.41	United States			
1,130,944	National Storage REIT	1,856,292	1.31	52,190	Agree Realty	3,825,527	2.69
86,335	NEXTDC	992,536	0.70	3,386	Alexandria Real Estate Equities	401,444	0.28
749,550	Region RE	1,148,944	0.81	24,361	AvalonBay Communities	5,449,068	3.84
6,274,177				21,851	BXP	1,644,943	1.16
Belgium				39,801	Cousins Properties	1,124,776	0.79
11,004	VGP	1,140,795	0.80	46,154	CubeSmart	2,384,316	1.68
Canada				12,313	Digital Realty Trust	1,856,185	1.31
150,335	Choice Properties Real Estate Investment Trust*	1,632,040	1.15	13,226	EastGroup Properties	2,440,991	1.72
Cayman Islands				50,943	EPR Properties	2,396,359	1.69
284,500	CK Asset	1,151,006	0.81	9,902	Equinix	8,167,764	5.75
438,000	Wharf Real Estate Investment	1,277,767	0.90	72,039	Essential Properties Realty Trust	2,306,689	1.62
2,428,773				29,521	Extra Space Storage	5,208,685	3.67
France				22,215	Federal Realty Investment Trust	2,548,727	1.80
29,959	Unibail-Rodamco-Westfield	2,419,001	1.70	96,852	Healthpeak Properties	2,166,579	1.53
Germany				12,391	Host Hotels & Resorts	221,179	0.16
93,129	Vonovia	3,237,856	2.28	98,509	Invitation Homes	3,597,549	2.53
Hong Kong				22,100	Lineage*	1,859,715	1.31
701,720	Link REIT	3,320,368	2.34	25,261	Mid-America Apartment Communities	4,081,925	2.88
213,000	Sun Hung Kai Properties	2,088,109	1.47	55,430	Omega Healthcare Investors*	2,189,485	1.54
5,408,477				53,224	Prologis	6,698,773	4.72
Japan				56,261	Regency Centers	4,067,108	2.87
599	Daiwa House REIT Investment*	970,762	0.68	35,876	Rexford Industrial Realty	1,813,891	1.28
2,713	Invincible Investment*	1,204,038	0.85	24,709	Ryman Hospitality Properties	2,561,582	1.80
20,800	Japan Airport Terminal	718,340	0.50	7,187	SBA Communications	1,635,617	1.15
3,156	Japan Hotel REIT Investment	1,621,797	1.14	16,253	Simon Property	2,695,235	1.90
67,100	Katitas	865,718	0.61	16,527	SITE Centers	992,777	0.70
944	KDX Realty Investment	1,048,024	0.74	49,511	STAG Industrial	1,990,837	1.40
216,400	Mitsubishi Estate*	3,717,424	2.62	20,302	Sun Communities	2,722,498	1.92
454	Mitsui Fudosan Logistics Park	1,370,795	0.97	55,633	Ventas	3,428,105	2.41
989	Orix JREIT*	1,030,718	0.73	119,803	VICI Properties	3,985,846	2.81
129,500	Tokyu Fudosan*	928,813	0.65	37,136	Welltower*	4,501,254	3.17
13,476,429				90,965,429			
Singapore				Total Common Stocks (Shares)			
546,400	CapitaLand Investment*	1,135,920	0.80	140,480,026			
Spain				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
23,400	Cellnex Telecom	915,674	0.65	140,480,026			
174,236	Merlin Properties Socimi	2,144,042	1.51	Total Portfolio			
3,059,716				140,480,026			
Sweden				Other Net Assets			
74,273	Castellum	1,018,318	0.72	1,488,792			
42,907	Sagax	1,130,592	0.79	Total Net Assets (USD)			
2,148,910				141,968,818			

* All or a portion of this security represents a security on loan.

The notes on pages 1112 to 1126 form an integral part of these financial statements.

World Real Estate Securities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	3,509,000	USD	2,368,608	Nomura	15/10/2024	13,744
AUD	262,000	USD	171,852	BNY Mellon	15/10/2024	6,027
AUD	149,000	USD	97,535	Deutsche Bank	15/10/2024	3,624
CAD	2,092,000	USD	1,537,141	Citibank	15/10/2024	16,213
CAD	7,000	USD	5,113	Bank of America	15/10/2024	85
CHF	222,000	USD	250,082	Citibank	15/10/2024	12,531
CHF	16,000	USD	18,338	Morgan Stanley	15/10/2024	589
CHF	48,000	USD	55,255	Citigroup	15/10/2024	1,526
CHF	86,000	USD	102,054	Deutsche Bank	15/10/2024	(321)
EUR	24,000	USD	26,352	Bank of America	15/10/2024	282
EUR	741,000	USD	818,080	Morgan Stanley	15/10/2024	4,266
EUR	165,000	USD	179,191	Citigroup	15/10/2024	3,922
GBP	381,000	USD	489,109	Citibank	15/10/2024	11,907
GBP	11,000	USD	14,141	Citigroup	15/10/2024	324
GBP	151,000	USD	193,700	Morgan Stanley	15/10/2024	4,866
GBP	164,000	USD	215,939	Bank of America	15/10/2024	(278)
HKD	2,147,000	USD	275,815	Morgan Stanley	15/10/2024	(15)
HKD	4,752,000	USD	610,097	Citibank	15/10/2024	335
HKD	3,819,000	USD	490,120	Bank of America	15/10/2024	461
HKD	2,806,000	USD	360,596	BNY Mellon	15/10/2024	(143)
HKD	989,000	USD	127,115	Deutsche Bank	15/10/2024	(71)
ILS	1,494,000	USD	409,026	Deutsche Bank	15/10/2024	2,253
JPY	13,961,363	USD	87,862	Nomura	15/10/2024	8,651
JPY	22,365,000	USD	147,365	BNY Mellon	15/10/2024	7,241
JPY	6,632,000	USD	43,574	Morgan Stanley	15/10/2024	2,272
JPY	37,605,000	USD	257,807	Deutsche Bank	15/10/2024	2,150
KRW	164,831,000	USD	119,821	Citibank	15/10/2024	3,970
NOK	632,000	USD	59,684	Morgan Stanley	15/10/2024	18
NZD	730,000	USD	446,920	BNY Mellon	15/10/2024	9,718
SEK	2,798,000	USD	266,090	Citibank	15/10/2024	6,997
SEK	1,519,000	USD	142,319	Morgan Stanley	15/10/2024	5,937
SEK	1,772,000	USD	171,987	Citigroup	15/10/2024	962
SEK	1,681,000	USD	158,402	Deutsche Bank	15/10/2024	5,665
SEK	313,000	USD	29,892	Bank of America	15/10/2024	657
SGD	3,849,000	USD	2,862,365	Bank of America	15/10/2024	97,523
SGD	27,000	USD	20,268	Citigroup	15/10/2024	495
USD	5,942,560	HKD	46,305,000	Citibank	15/10/2024	(5,687)
USD	2,467,880	EUR	2,268,000	Deutsche Bank	15/10/2024	(49,097)
USD	432,339	AUD	654,000	BNY Mellon	15/10/2024	(11,679)
USD	829,859	JPY	124,084,000	Deutsche Bank	15/10/2024	(27,913)
USD	65,533	SEK	702,000	Citibank	15/10/2024	(2,983)
USD	28,459	GBP	22,000	Morgan Stanley	15/10/2024	(471)
USD	557,144	GBP	427,000	Deutsche Bank	15/10/2024	(4,361)
USD	365,012	AUD	557,000	Deutsche Bank	15/10/2024	(13,149)
USD	947,197	JPY	140,527,000	BNY Mellon	15/10/2024	(24,243)
USD	702,342	EUR	634,000	Morgan Stanley	15/10/2024	(1,258)
USD	473,960	HKD	3,686,000	Citigroup	15/10/2024	464
USD	179,637	CHF	152,000	Morgan Stanley	15/10/2024	(170)
USD	191,928	GBP	151,000	Bank of America	15/10/2024	(6,638)
USD	55,205	AUD	84,000	Morgan Stanley	15/10/2024	(1,825)
USD	36,818	SGD	48,000	Deutsche Bank	15/10/2024	(95)
USD	126,523	JPY	18,327,000	Bank of America	15/10/2024	(168)
USD	124,108	GBP	94,000	Citigroup	15/10/2024	497
USD	514,942	HKD	4,008,000	BNY Mellon	15/10/2024	83
USD	95,976	SEK	981,000	Morgan Stanley	15/10/2024	230
USD	130,015	CAD	175,000	Morgan Stanley	15/10/2024	74
USD	316,970	AUD	466,000	Citigroup	15/10/2024	591
Net unrealised appreciation						86,585

World Real Estate Securities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	1,499,980	USD	985,090	BNY Mellon	13/9/2024	32,516
USD	18,148	AUD	27,210	BNY Mellon	13/9/2024	(311)
Net unrealised appreciation						32,205
CHF Hedged Share Class						
CHF	560,167	USD	655,929	BNY Mellon	13/9/2024	4,139
USD	11,732	CHF	10,042	BNY Mellon	13/9/2024	(101)
Net unrealised appreciation						4,038
CNH Hedged Share Class						
CNY	2,287,141	USD	319,955	BNY Mellon	13/9/2024	3,487
USD	6,254	CNY	44,620	BNY Mellon	13/9/2024	(56)
Net unrealised appreciation						3,431
HKD Hedged Share Class						
HKD	14,387	USD	1,849	BNY Mellon	13/9/2024	(3)
USD	33	HKD	261	BNY Mellon	13/9/2024	-
Net unrealised depreciation						(3)
SGD Hedged Share Class						
SGD	366,376	USD	277,296	BNY Mellon	13/9/2024	3,928
USD	35,982	SGD	47,167	BNY Mellon	13/9/2024	(223)
Net unrealised appreciation						3,705
Total net unrealised appreciation (USD underlying exposure - USD 30,890,862)						129,961

Sector Breakdown as at 31 August 2024

	% of Net Assets
Real Estate Investment Trusts	83.26
Real Estate Investment & Services	12.02
Engineering & Construction	1.56
Private Equity	0.80
Telecommunications	0.70
Building Materials	0.61
Other Net Assets	1.05
	100.00

The notes on pages 1112 to 1126 form an integral part of these financial statements.

World Technology Fund

Portfolio of Investments 31 August 2024

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				3,637,582	Broadcom	592,452,980	4.90
FUNDS				1,438,000	Cadence Design Systems	386,103,000	3.20
Ireland				610,866	Coherent*	48,197,327	0.40
319,388,968	BlackRock ICS US Dollar Liquidity Fund™	319,388,968	2.64	405,765	Crowdstrike	114,019,965	0.94
Total Funds		319,388,968	2.64	430,910	Datadog	50,244,106	0.42
COMMON STOCKS (SHARES)				507,048	Dell Technologies	57,169,662	0.47
Canada				413,460	Electronic Arts	61,969,385	0.51
48,824	Constellation Software	156,332,449	1.30	269,086	Equifax*	81,761,781	0.68
704,538	Thomson Reuters*	119,758,264	0.99	135,564	Fair Isaac	233,555,082	1.93
		276,090,713	2.29	147,061	Guidewire Software*	21,787,087	0.18
Cayman Islands				530,870	Informatica	13,282,367	0.11
2,788,103	NU	40,594,780	0.34	279,079	Intuit	174,915,554	1.45
Germany				153,341	Lam Research	125,745,754	1.04
844,613	SAP	184,965,035	1.53	2,171,925	Marvell Technology	161,764,974	1.34
Ireland				379,100	Mastercard	182,983,988	1.51
210,003	Accenture	71,776,925	0.59	111,446	MercadoLibre	228,888,909	1.89
Israel				755,640	Meta Platforms	392,804,341	3.25
163,982	CyberArk Software*	47,335,044	0.39	2,573,825	Micron Technology	252,260,588	2.09
Japan				2,669,149	Microsoft	1,112,074,239	9.20
5,773,800	Hitachi*	141,687,369	1.17	359,417	MongoDB*	102,078,022	0.84
1,487,800	Nintendo*	80,768,037	0.67	292,418	Monolithic Power Systems*	275,580,572	2.28
		222,455,406	1.84	152,987	Motorola Solutions	67,265,324	0.56
Kazakhstan				134,087	Netflix	93,704,018	0.77
668,752	Kaspi.KZ JSC ADR	86,997,948	0.72	1,034,898	Nutanix	66,243,821	0.55
Luxembourg				9,540,405	NVIDIA	1,153,625,773	9.55
453,749	Spotify Technology	155,436,257	1.29	2,127,426	Oracle	299,371,387	2.48
Netherlands				270,935	Palo Alto Networks*	97,536,600	0.81
174,106	ASM International	117,747,532	0.98	157,137	S&P Global	80,495,000	0.66
334,462	ASML	302,545,442	2.50	1,880,010	Samsara*	75,839,603	0.63
		420,292,974	3.48	237,003	ServiceNow	199,054,080	1.65
New Zealand				454,942	Take-Two Interactive Software*	73,227,464	0.61
848,553	Xero*	82,208,844	0.68	883,984	Tesla	185,459,843	1.54
Taiwan				1,226,683	Uber Technologies	89,461,991	0.74
7,793,000	Quanta Computer	65,286,784	0.54	1,170,457	Vertiv*	96,387,134	0.80
	Taiwan Semiconductor Manufacturing ADR*	230,735,054	1.91	1,326,031	Western Digital*	85,356,616	0.71
1,343,592		296,021,838	2.45	315,264	Zscaler*	62,920,389	0.52
United Kingdom						9,500,896,676	78.63
896,709	ARM ADR*	122,158,667	1.01	Total Common Stocks (Shares)		11,643,356,332	96.37
2,914,515	RELX	136,125,225	1.13	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
		258,283,892	2.14			11,962,745,300	99.01
United States				Other Transferable Securities			
1,199,537	Advanced Micro Devices	177,759,388	1.47	COMMON STOCKS (SHARES) & WARRANTS			
1,194,863	Alphabet	194,882,156	1.61	Australia			
1,784,325	Amazon.com	312,827,859	2.59	28,125	Canva Npv**	29,420,156	0.24
4,722,809	Apple	1,081,901,086	8.95	Canada			
585,315	Applied Materials	115,646,538	0.96	45,403	Constellation Software (Wts 31/3/2040)**	-	0.00
352,732	Arista Networks	122,937,684	1.02	India			
368,952	Autodesk	99,353,239	0.82	2,985	Think & Learn Pvt**	-	0.00

*Investment in connected party fund, see further information in Note 10.

**All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 1112 to 1126 form an integral part of these financial statements.

World Technology Fund continued

Portfolio of Investments 31 August 2024

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
2,822	Think & Learn Pvt**	-	0.00	11,920	Unqork**	61,030	0.00
		-	0.00	19,160	Unqork**	109,404	0.00
Sweden				10,880	Unqork**	52,877	0.00
43,738	Klarna Bank**	20,587,801	0.17	249,240	Unqork**	1,198,844	0.01
United States				29,880	Unqork**	145,814	0.00
115,497	ByteDance**	18,708,204	0.16			117,985,573	0.98
258,450	Databricks**	18,913,371	0.16	Total Common Stocks (Shares) & Warrants		167,993,530	1.39
469,125	Databricks**	34,330,567	0.28	Total Other Transferable Securities		167,993,530	1.39
439,764	Databricks**	32,181,930	0.27	Total Portfolio		12,130,738,830	100.40
230,500	Farmer's Business Network**	557,810	0.00	Other Net Liabilities		(48,425,629)	(0.40)
193,800	SambaNova Systems**	8,854,722	0.07	Total Net Assets (USD)		12,082,313,201	100.00
396,000	Unqork**	2,871,000	0.03				

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2024

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	52,778,005	USD	34,689,946	BNY Mellon	13/9/2024	1,115,352
USD	3,654,620	AUD	5,440,791	BNY Mellon	13/9/2024	(36,503)
Net unrealised appreciation						1,078,849
BRL Hedged Share Class						
BRL	6,082,879	USD	1,076,887	BNY Mellon	13/9/2024	(3,953)
USD	96,380	BRL	533,582	BNY Mellon	13/9/2024	2,265
Net unrealised depreciation						(1,688)
CNH Hedged Share Class						
CNY	610,789,233	USD	85,451,167	BNY Mellon	13/9/2024	925,297
USD	15,887,692	CNY	113,192,095	BNY Mellon	13/9/2024	(119,810)
Net unrealised appreciation						805,487
EUR Hedged Share Class						
EUR	203,273,529	USD	222,661,612	BNY Mellon	13/9/2024	2,585,518
USD	10,740,497	EUR	9,691,956	BNY Mellon	13/9/2024	796
Net unrealised appreciation						2,586,314
GBP Hedged Share Class						
GBP	1,339,143	USD	1,703,714	BNY Mellon	13/9/2024	56,816
USD	132,832	GBP	102,067	BNY Mellon	13/9/2024	(1,353)
Net unrealised appreciation						55,463
JPY Hedged Share Class						
JPY	979,246,318	USD	6,731,353	BNY Mellon	13/9/2024	5,875
USD	372,546	JPY	53,944,465	BNY Mellon	13/9/2024	1,404
Net unrealised appreciation						7,279
SGD Hedged Share Class						
SGD	497,341,530	USD	376,410,719	BNY Mellon	13/9/2024	5,340,534
USD	18,397,358	SGD	24,100,290	BNY Mellon	13/9/2024	(101,727)
Net unrealised appreciation						5,238,807
Total net unrealised appreciation (USD underlying exposure - USD 787,656,092)						9,770,511

The notes on pages 1112 to 1126 form an integral part of these financial statements.

World Technology Fund continued

Sector Breakdown as at 31 August 2024

	% of Net Assets
Semiconductors	30.03
Software	29.05
Computers	13.11
Internet	12.95
Investment Funds	2.64
Commercial Services	2.47
Machinery Construction & Mining	1.97
Telecommunications	1.58
Automobile Manufacturers	1.54
Diversified Financial Services	1.51
Media	0.99
Application Software	0.91
Toys, Games Hobbies	0.67
Electronics	0.40
Banks	0.34
Data Processing & Outsourced Services	0.17
Systems Software	0.07
Other Net Liabilities	(0.40)
	100.00

Notes to the Financial Statements

1. Organisation

The Company is a public limited company (société anonyme) established under the laws of the Grand Duchy of Luxembourg as an open ended variable capital investment company (société d'investissement à capital variable). The Company has been authorised by the Commission de Surveillance du Secteur Financier (the "CSSF") as an undertaking for collective investments in transferable securities ("UCITS") pursuant to the provisions of Part I of the law of 17 December 2010 as amended from time to time and is regulated pursuant to such law.

The Company is an umbrella structure comprising separate compartments with segregated liability. Each compartment shall have segregated liability from the other compartments and the Company shall not be liable as a whole to third parties for the liabilities of each compartment. Each compartment shall be made up of a separate Portfolio of Investments maintained and invested in accordance with the investment objectives applicable to such compartment.

As at 31 August 2024, the Company offered shares in 108 sub-funds (each a 'Fund'), together the 'Funds'. Each Fund is a separate pool of assets and is represented by separate shares of each Fund which are divided into share classes as detailed in Appendix I.

The Share Classes have equivalent rights in the Company but carry different features and charging structures, which are described in more detail in the Company's Prospectus.

Significant events

On 1 March 2022, due to the significant investment exposure of the Emerging Europe Fund (for the purposes of the remainder of this paragraph, the "Fund") to Russia, the Board of Directors considered that, in the interests of the Fund and its investors, subscriptions, redemptions and conversions of all share classes of the Fund and the determination of net asset values should be temporarily suspended, until further notice, pursuant to the Fund's discretion under the prospectus. On 3 March 2022, the Board of Directors took the decision to further significantly write down the value of the Russian securities held by the Fund. On 9 March 2022, the Board of Directors of the Management Company took the additional exceptional decision to waive its management fees and the Annual Service Charge related to the Fund (effective 1 March 2022) while valuation, subscriptions and redemptions in the Fund are suspended until further notice via the BlackRock website. Since January 2023, month-end indicative Net Asset Values are being published on the BlackRock website. The Net Asset Value disclosed within the annual report is the indicative Net Asset Value of the Fund as at 31 August 2024. Effective 18 March 2024, the directors notified the shareholders of the Emerging Europe Fund of their decision to transfer the liquid and tradeable portion of assets of the Fund to a newly created sub-fund within the Company. The Fund will remain suspended and will be put into liquidation as soon as practicable. Effective 13 May 2024, the Emerging Europe II Fund was launched. On the same date, the liquid and tradeable portion of assets of the Emerging Europe Fund transferred to the Emerging Europe II Fund. The shareholders received the same number of shares in the equivalent share class in the newly created Fund.

Effective 28 September 2023, the Swiss Small & MidCap Opportunities Fund was re-opened to subscriptions.

Effective 26 October 2023, an updated Prospectus of the Company was issued.

Effective 26 October 2023, the Natural Resources Growth & Income Fund changed its name to the Natural Resources Fund.

Effective 7 November 2023, the China Flexible Equity Fund terminated.

Effective 6 February 2024, the Global Listed Infrastructure Fund, denominated in USD, was launched.

Effective 23 February 2024, the ESG Systematic Multi Allocation Credit Fund changed its name to the Systematic ESG Multi Allocation Credit Fund and the Global Dynamic Equity Fund changed its name to the Sustainable Global Dynamic Equity Fund.

Effective 23 February 2024, an updated Prospectus of the Company was issued.

Effective 7 March 2024, the Global Unconstrained Equity Fund, denominated in USD, was launched.

Effective 23 March 2024, an addendum to the Prospectus was issued.

Effective 31 March 2024, Paul Freeman resigned from the Board of Directors of the Company.

Effective 4 April 2024, the Euro Investment Grade Fixed Maturity Bond Fund 2027 (1), denominated in EUR, was launched.

Effective 17 June 2024, the Emerging Europe II Fund changed its investment objective, policy and name to the Emerging Markets Ex-China Fund, denominated in USD.

Effective 19 June 2024, Benjamin Gregson was appointed to the Board of Directors of the Company.

2. Summary of Significant Accounting Policies

The financial statements for the Company have been prepared on a going concern basis, with the exception of the China Flexible Equity Fund, Emerging Europe Fund, Future Consumer Fund and China Impact Fund, which have been prepared on a non-going concern basis, following the directors' decision to terminate the Funds referred to in note 1 and 19. For these Funds, the significant accounting policies set out below have been applied consistently with the exception that the carrying values of the remaining assets as at 31 August 2024 are presented at their estimated net realisable values and all liabilities are presented at their estimated settlement amounts. The financial statements have been prepared in accordance with the legal and regulatory requirements relating to the preparation of the financial statements as prescribed by the Luxembourg authorities for Luxembourg investment companies and include the following significant accounting policies:

Notes to the Financial Statements continued

(a) Valuation of Investments and Other Assets

The Company's investments and other assets are valued as follows:

- ▶ transferable securities which are admitted to an official exchange listing or dealt in on another regulated market, are valued on the basis of the latest available price prevailing on the valuation date. For securities traded on markets closing after the time of the valuation, last known prices as of this time or such other time may be used. Where such securities or other assets are quoted or dealt in, on or by more than one stock exchange or regulated market the Board may in its discretion select one of such stock exchanges or regulated markets for such purposes. Discrepancies in the value of securities may result, for example, where the underlying markets are closed for business at the time of calculating the net asset value of certain funds or where governments chose to impose fiscal or transaction charges on foreign investment. As a result, the Directors have implemented fair value techniques in order to estimate the fair value of these investments. Such securities and derivatives shall be valued at their probable realisation value as determined by the competent persons (the Directors). Because of the inherent uncertainty in the fair value process, these estimated values may significantly differ from the values that would have been used had a ready market for the securities existed, and from the values that may be ultimately recovered. The Board of Directors of the Company delegate the valuation of investments to the senior management of the Management Company;
- ▶ for non-quoted securities or securities not traded or dealt in on any stock exchange or other regulated market (including securities of closed-ended investment funds), as well as quoted or non quoted securities on such other markets for which no valuation price is available, or securities for which the quoted prices are, in the opinion of the Directors, not representative of the fair market value, the value thereof shall be determined prudently and in good faith by the Directors on the basis of their expected disposal or acquisition prices;
- ▶ fixed income securities that are not listed on stock exchanges or traded on other regulated markets are valued at the last available mid price or yield equivalents obtained from one or more dealers or pricing services. Securities traded in the OTC market are valued at the last available bid price. In cases where securities are traded on more than one exchange, the securities are valued on the exchange designated by or under the direction of the Board of Directors of the Management Company as the primary market. Portfolio securities that are traded both in the OTC market and on a stock exchange are valued according to the broadest and most representative market;
- ▶ securities lending: securities are delivered to a third party broker in accordance with lending agent instructions and continue to be valued as part of the portfolio of the Fund;
- ▶ money market instruments may be valued at nominal values plus any accrued interest or on an amortised cost basis, which approximates their fair market value;

- ▶ money market instruments held on the Euro Reserve Fund and the US Dollar Reserve Fund are valued on a mark-to-market basis. Where this is not possible, the assets are valued conservatively by using the mark-to model basis;
- ▶ time deposits are valued at amortised cost which approximates their fair market value;
- ▶ cash, deposits, bills payable on demand and other debts and prepaid expenses are valued at their nominal amount, unless it appears unlikely that such nominal amount is obtainable;
- ▶ assets which include, in particular, interest and dividends receivable, receivable for investments sold and receivable for fund shares subscribed, are valued at nominal value unless it appears unlikely that such nominal amount is obtainable;
- ▶ liabilities, which include, in particular, expenses payable, income distribution payable, payable for investments purchased and payable for fund shares redeemed are valued at their nominal value.

Realised gains and losses on the disposal of investments are calculated using the average cost method and are reflected in the Statement of Operations and Changes in Net Assets.

(b) Income/Expense from Investments

The Company takes account for income from its investments on the following basis:

- ▶ interest income is accrued daily and includes the amortisation on a straight line basis of premiums and accretion of discounts;
- ▶ Interest on cash and cash equivalents, fixed deposits, collective investment scheme income and money market deposit income are recognised on an accruals basis;
- ▶ dividend income is accrued on the ex-dividend date and is shown net of withholding tax;
- ▶ securities lending income is recognised on an accruals basis;
- ▶ when a bond has been identified as being in default, the interest accrual on the defaulted security is stopped. On confirmation of default from the relevant parties, the amount receivable is written off;
- ▶ withholding tax reclaims are accounted for on an accruals basis;
- ▶ the date included in the description of any perpetual bonds in the Portfolio of Investments is the next callable date of the bonds and the interest rate disclosed under the description in the Portfolio of Investments is the interest rate applicable at the year end and is for information only as these bonds are bearing variable interest rates.

Notes to the Financial Statements continued

Negative yield expense relating to interest from a negative effective interest rate on assets held is accreted daily and is recognised in the Statement of Operations and Changes in Net Assets over the life of the underlying instrument.

(c) Financial Derivative Instruments

During the year, the Funds have entered into a number of forward foreign exchange and futures contracts. Open forward foreign exchange and futures contracts are valued at the cost to close the contracts on the valuation date. Gains/losses arising from these unsettled contracts are taken to unrealised appreciation/(depreciation) and are included under assets or liabilities (as appropriate) in the Statement of Net Assets.

The Funds can write covered call and put options and purchase call and put options. The Funds can also invest in spread options and synthetic cap options. A spread option is a type of option that derives its value from the difference between the prices of two or more assets. A synthetic cap option is an agreement between two parties providing the purchaser an interest rate ceiling or 'cap' on interest payment. The rate cap itself provides a periodic payment based upon the positive amount by which the reference index rate exceeds the strike rate. When the Funds write and/or purchase an option, an amount equal to the premium received or paid by the Funds is reflected as a liability or an asset. The liability for a written option and the asset for a purchased option are subsequently marked to market to reflect the current value of the option. The Directors have agreed to value exchange traded options based on mid prices or settlement prices rather than last traded prices as this methodology best reflects their estimated realisation value. Unlisted options are valued based upon daily prices obtained from third party pricing agents. When a security is sold through the exercise of an option, the premium received (or paid) is deducted from (or added to) the basis of the security sold. When an option expires (or the Funds enter into a closing transaction), the Funds realise a gain or loss on the option to the extent of the premiums received or paid (or gain or loss to the extent the cost of the closing transaction exceeds the premium paid or received).

The Funds have entered into swap agreements to exchange the return generated by one instrument for the return generated by another investment. In the case of credit default swaps, a series of premiums is paid to the seller of the protection, in return for a payment contingent on a credit event (predefined in the agreement). Where possible, swaps are marked to market based upon daily prices obtained from third party pricing agents and verified against the actual market maker. Where such quotations are not available swaps are priced based upon daily quotations from the market maker. In both cases changes in quotations are recorded as net change in unrealised appreciation/(depreciation) in the Statement of Operations and Changes in Net Assets. Realised gains or losses on maturity or termination of the swaps and the interest earned or incurred in relation to the swaps are presented in the Statement of Operations and Changes in Net Assets.

During the year, the Funds have entered into swaption transactions. These give the purchaser the right, but not the obligation to enter into an interest rate swap at a pre-set interest rate within a specified period of time. The swaption buyer pays a

premium to the seller for this right. A written swaption gives the purchaser the right to receive fixed payments in return for paying a floating rate of interest. A purchased swaption gives the purchaser the right to pay a fixed rate of interest in return for receiving a floating rate payment stream. When the Fund writes/purchases a swaption, an amount equal to the premium received/paid by the Fund is recorded as a liability or an asset in the Statement of Net Assets.

During the year, the Dynamic High Income Fund, ESG Global Conservative Income Fund, ESG Global Multi-Asset Income Fund and the Global Multi-Asset Income Fund purchased a number of Equity Linked Notes. A principal amount is paid to a broker at the market price of an underlying equity at an agreed date in return for a fixed coupon payment or payments. At maturity the Fund will receive the principal plus (up to an agreed cap level per the agreement) or minus any movements in the value of the underlying equity.

To Be Announced securities (TBAs) are related to mortgage backed securities issued by US government sponsored agencies. These agencies usually pool mortgage loans and sell interests in the pools created. TBAs relate to future pools of these agencies that are bought and sold for future settlement for which either the interest rate or the maturity date is not yet fixed. TBAs are separately disclosed in the Portfolio of Investments.

The Funds may dispose of a commitment prior to settlement if it is deemed appropriate to do so. Proceeds of TBA sales are not received until the contractual settlement date. During the time a TBA sale commitment is outstanding, equivalent deliverable securities, or an offsetting TBA purchase commitment (deliverable on or before the sale commitment date), are held as cover for the transaction. If two counterparties have offsetting trades for the same TBA contract, these trades will be netted out. On settlement day, the seller delivers the securities specified two days earlier and receives the cash specified on the trade date. In practice, most TBA trades do not ultimately lead to a transfer of physical MBS. The seller will either unwind or "roll" an outstanding trade before maturity, rather than physically settle it.

If the TBA sale commitment is closed through the acquisition of an offsetting purchase commitment, the Fund realises a gain or loss on the commitment without regard to any unrealised gain or loss on the underlying security. If the Fund delivers securities under the commitment, the Fund realises a gain or loss from the sale of the securities upon the unit price established at the date the commitment was entered into.

The Funds had unsettled TBAs as of 31 August 2024 which are included within receivable for investments sold and payable for investments purchased in the Statement of Net Assets.

The market values of the TBAs are presented in the Statement of Net Assets. The net change in unrealised appreciation or depreciation and the realised appreciation or depreciation on sales of the TBAs are presented in the Statement of Operations and Changes in Net Assets.

Notes to the Financial Statements continued

(d) Foreign Exchange

The cost of investments in currencies other than the currency of denomination of the respective Funds has been translated at the rates of exchange ruling at the time of purchase.

Investments and other assets in currencies other than the currency of denomination of the respective Funds have been translated at the exchange rate prevailing at the Fund's valuation point in Luxembourg on 31 August 2024.

(e) Combined Financial Statements

The accounts of each Fund are expressed in the Fund's base currency.

The combined figures of the Company are expressed in USD and include the total of the financial statements of the different Funds. For the Statement of Net Assets, the exchange rates prevailing at the Fund's valuation point in Luxembourg on 31 August 2024 are:

CCY	EUR	GBP	JPY	CHF	CNH
USD	0.9029	0.7607	145.56	0.8496	7.0794

For the Statement of Operations and Changes in Net Assets, the exchange rates are the average rate calculated over the year:

CCY	EUR	GBP	JPY	CHF	CNH
USD	0.9252	0.7929	150.5180	0.8867	7.2342

These figures are presented for information purposes only and are rounded to four decimal places. For financial statements purposes exchange rates to nine decimal places are applied.

The combined figures in the Statement of Operations and Changes in Net Assets have been calculated using the average exchange rates throughout the year. The resulting Foreign exchange adjustment of USD 704,093,650 represents the movement in exchange rates between 31 August 2023 and 31 August 2024. This is a notional amount, which has no impact on the Net Assets of the individual Funds.

(f) Exchange rates

The following exchange rates were used to translate the investments and other assets and other liabilities denominated in currencies other than the base currency of the Funds as at 31 August 2024.

CCY	GBP	USD	EUR	JPY	CHF	CNH
AED	0.2071	0.2723	0.2458	39.6309	0.2313	1.9275
ARS	0.0008	0.0011	0.0010	0.1532	0.0009	0.0075
AUD	0.5160	0.6782	0.6124	98.7260	0.5763	4.8016
BRL	0.1343	0.1766	0.1594	25.7044	0.1500	1.2502
CAD	0.5641	0.7415	0.6695	107.9373	0.6300	5.2496
CHF	0.8953	1.1770	1.0626	171.3187	1.0000	8.3322
CLP	0.0008	0.0011	0.0010	0.1597	0.0009	0.0078
CNH	0.1075	0.1413	0.1275	20.5610	0.1200	1.0000
CNY	0.1073	0.1411	0.1274	20.5355	0.1199	0.9988
COP	0.0002	0.0002	0.0002	0.0352	0.0002	0.0017
CZK	0.0337	0.0442	0.0399	6.4405	0.0376	0.3132
DKK	0.1130	0.1485	0.1341	21.6156	0.1262	1.0513

CCY	GBP	USD	EUR	JPY	CHF	CNH
DOP	0.0128	0.0168	0.0151	2.4415	0.0143	0.1187
EGP	0.0156	0.0206	0.0186	2.9938	0.0175	0.1456
EUR	0.8426	1.1076	1.0000	161.2216	0.9411	7.8411
GBP	1.0000	1.3146	1.1869	191.3459	1.1169	9.3062
GHS	0.0486	0.0639	0.0577	9.3009	0.0543	0.4524
HKD	0.0975	0.1282	0.1158	18.6654	0.1090	0.9078
HUF	0.0021	0.0028	0.0025	0.4107	0.0024	0.0200
IDR	0.0000	0.0001	0.0001	0.0094	0.0001	0.0005
ILS	0.2091	0.2748	0.2481	40.0017	0.2335	1.9455
INR	0.0091	0.0119	0.0108	1.7355	0.0101	0.0844
ISK	0.0055	0.0072	0.0065	1.0544	0.0062	0.0513
JPY	0.0052	0.0069	0.0062	1.0000	0.0058	0.0486
KES	0.0059	0.0078	0.0070	1.1306	0.0066	0.0550
KRW	0.0006	0.0007	0.0007	0.1090	0.0006	0.0053
KWD	2.4894	3.2725	2.9546	476.3404	2.7804	23.1672
KZT	0.0016	0.0021	0.0019	0.3022	0.0018	0.0147
LKR	0.0025	0.0033	0.0030	0.4865	0.0028	0.0237
MXN	0.0386	0.0508	0.0458	7.3909	0.0431	0.3595
MYR	0.1760	0.2313	0.2089	33.6749	0.1966	1.6378
NGN	0.0005	0.0006	0.0006	0.0908	0.0005	0.0044
NOK	0.0718	0.0944	0.0852	13.7386	0.0802	0.6682
NZD	0.4758	0.6255	0.5647	91.0412	0.5314	4.4279
PEN	0.2029	0.2667	0.2408	38.8192	0.2266	1.8880
PHP	0.0135	0.0178	0.0161	2.5923	0.0151	0.1261
PLN	0.1970	0.2589	0.2338	37.6910	0.2200	1.8331
PYG	0.0001	0.0001	0.0001	0.0190	0.0001	0.0009
QAR	0.2089	0.2747	0.2480	39.9783	0.2334	1.9444
RON	0.1693	0.2226	0.2010	32.3999	0.1891	1.5758
RUB	0.0084	0.0110	0.0100	1.6057	0.0094	0.0781
SAR	0.2027	0.2665	0.2406	38.7893	0.2264	1.8865
SEK	0.0741	0.0974	0.0879	14.1740	0.0827	0.6894
SGD	0.5836	0.7671	0.6926	111.6631	0.6518	5.4308
THB	0.0225	0.0295	0.0267	4.3008	0.0251	0.2092
TRY	0.0223	0.0294	0.0265	4.2732	0.0249	0.2078
TWD	0.0238	0.0313	0.0282	4.5502	0.0266	0.2213
UAH	0.0185	0.0244	0.0220	3.5459	0.0207	0.1725
USD	0.7607	1.0000	0.9029	145.5600	0.8496	7.0794
UYU	0.0189	0.0248	0.0224	3.6150	0.0211	0.1758
UZS	0.0001	0.0001	0.0001	0.0115	0.0001	0.0006
VND	0.0000	0.0000	0.0000	0.0059	0.0000	0.0003
ZAR	0.0430	0.0565	0.0510	8.2202	0.0480	0.3998
ZMW	0.0290	0.0382	0.0345	5.5557	0.0324	0.2702

The Renminbi is subject to foreign exchange restrictions and is not a freely convertible currency. The exchange rate used for the China Bond Fund is in relation to the offshore Renminbi ("CNH"), not the onshore Renminbi ("CNY"). The value of CNH could differ, perhaps significantly, from that of CNY due to a number of factors including without limitation those foreign exchange control policies and repatriation restrictions applied by the Chinese government from time-to-time as well as other external market forces. Any divergence between CNH and CNY may adversely impact investors.

(g) Dilution

The Directors may adjust the Net Asset Value ("NAV") per Share for a Fund in order to reduce the effect of "dilution" on that Fund. Dilution occurs when the actual cost of purchasing or selling the underlying assets of a Fund, deviates from the carrying value of these assets in the Funds, due to factors such

Notes to the Financial Statements continued

as dealing and brokerage charges, taxes and duties, market movement and any spread between the buying and selling prices of the underlying assets. Dilution may have an adverse effect on the value of a Fund and therefore impact Shareholders. By adjusting the NAV per Share this effect can be reduced or prevented and Shareholders can be protected from the impact of dilution. The Directors may adjust the NAV of a Fund if on any Dealing Day the value of the aggregate transactions in Shares of all Classes of that Fund result in a net increase or decrease of Shares which exceeds one or more thresholds that are set by the Directors for that Fund. The amount by which the NAV of a Fund may be adjusted on any given Dealing Day is related to the anticipated cost of market dealing for that Fund. In such circumstances the NAV of the relevant Fund may be adjusted by an amount not exceeding 1.50%, or 3% in the case of fixed income Funds, of the NAV. Under exceptional circumstances the Directors may, in the interest of Shareholders, decide to temporarily increase the maximum swing factor indicated above and inform investors thereof. The adjustment will be an addition when the net movement results in an increase in the value of all Shares of the Fund and a deduction when it results in a decrease. As certain stock markets and jurisdictions may have different charging structures on the buy and sell sides, particularly in relation to duties and taxes, the resulting adjustment may be different for net subscriptions (inflows) than for net redemptions (outflows). In addition, the Directors may also agree to include extraordinary fiscal charges in the amount of the adjustment. These extraordinary fiscal charges vary from market to market and are currently expected not to exceed 2.5% of that NAV. Where a Fund invests primarily in certain asset types, such as government bonds or money market securities, the Directors may decide that it is not appropriate to make such an adjustment.

As at 31 August 2024, in accordance with the Prospectus Appendix B, 17.3, such a dilution adjustment was applied to the Asian Tiger Bond Fund, Emerging Markets Sustainable Equity Fund, Global Government Bond Fund, Sustainable Fixed Income Global Opportunities Fund and World Energy Fund. During the year ended 31 August 2024, such a dilution adjustment was applied to all Funds except for the China Innovation Fund, China Multi-Asset Fund, Climate Action Equity Fund, Climate Transition Multi-Asset Fund, Dynamic High Income Fund, Emerging Europe Fund, ESG Global Conservative Income Fund, Euro Reserve Fund, European Sustainable Equity Fund, Global Allocation Fund, Global Listed Infrastructure Fund, Global Multi-Asset Income Fund, Impact Bond Fund, US Dollar Reserve Fund and World Healthscience Fund.

The published/dealing NAV per share is disclosed in the Three Year Summary of Net Asset Values and may include a dilution adjustment. This adjustment is not recognised in the Statement of Net Assets or the Statement of Operations and Changes in Net Assets.

(h) Transaction costs

Transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of securities. An incremental cost is one that would not have been incurred if the entity had not acquired, issued or disposed of the security.

When a security is recognised initially, it is measured at its market value, plus transaction costs that are directly attributable to the acquisition or issue of the security.

Transaction costs excluding depositary transaction fees on purchases or sales of securities are included within net realised appreciation/(depreciation) or net change in unrealised appreciation/(depreciation) within the Statement of Operations and Changes in Net Assets of each Fund. Depositary transaction fees are included in depositary fees in the Statement of Operations and Changes in Net Assets of the Fund.

(i) Foreign currencies on other transactions

Foreign currencies on other transactions relate to realised and unrealised appreciation or depreciation on cash balances and spot contracts.

(j) Fair valuation

The fair valued securities are evidenced by a “***” in the Portfolio of Investments.

As at 31 August 2024, such fair valuation adjustment was applied as per the table below:

Fund	Currency	Market Value of fair valued securities	% of Net Assets
Asian Dragon Fund	USD	-	0.00
Asian High Yield Bond Fund	USD	32,385,549	2.25
Asian Tiger Bond Fund	USD	38,033,945	1.75
China Bond Fund	CNH	166,577,875	0.90
Climate Transition Multi-Asset Fund ⁽⁵⁾	EUR	10	0.00
Dynamic High Income Fund	USD	15,566,045	0.54
Emerging Europe Fund ⁽³⁾	EUR	4,756	0.13
Emerging Markets Bond Fund	USD	102,997	0.01
Emerging Markets Corporate Bond Fund	USD	188,997	0.02
Emerging Markets Equity Income Fund	USD	70	0.00
Emerging Markets Fund	USD	8,064,863	0.33
Emerging Markets Local Currency Bond Fund	USD	8,570,915	0.52
ESG Global Conservative Income Fund	EUR	501,859	0.17
ESG Global Multi-Asset Income Fund	USD	153,829	0.30
ESG Multi-Asset Fund	EUR	31,316,221	0.67
Euro Reserve Fund	EUR	7,000,000	3.05
European High Yield Bond Fund	EUR	2,050,001	0.36
FinTech Fund	USD	22	0.00
Fixed Income Global Opportunities Fund	USD	101,658,382	1.55
Global Allocation Fund	USD	398,727,269	2.61
Global Corporate Bond Fund	USD	1,960,000	0.11
Global Government Bond Fund	USD	1,723,131	0.18
Global High Yield Bond Fund	USD	2,290,508	0.12
Global Multi-Asset Income Fund	USD	16,624,087	0.36
Natural Resources Fund ⁽⁴⁾	USD	253	0.00
Next Generation Health Care Fund	USD	2,268	0.02
Next Generation Technology Fund	USD	61,039,506	2.43
Nutrition Fund	USD	1	0.00
Sustainable Asian Bond Fund	USD	764,100	0.69
Sustainable Emerging Markets Blended Bond Fund	USD	121,406	0.29
Sustainable Emerging Markets Bond Fund	USD	11,233	0.00

Notes to the Financial Statements continued

Fund	Currency	Market Value of fair valued securities	% of Net Assets
Sustainable Emerging Markets Local Currency Bond Fund	USD	468,510	0.08
Sustainable Energy Fund	USD	-	0.00
Sustainable Fixed Income Global Opportunities Fund	EUR	5,389,085	1.82
Sustainable Global Allocation Fund	USD	3,117,721	1.39
Sustainable Global Bond Income Fund	USD	208,446	0.14
Sustainable Global Dynamic Equity Fund ⁽⁴⁾	USD	7,954,603	1.78
Sustainable World Bond Fund	USD	1,347,911	0.14
Systematic Sustainable Global SmallCap Fund	USD	5,423	0.00
United Kingdom Fund	GBP	-	0.00
US Dollar Bond Fund	USD	7,671,456	1.40
US Dollar High Yield Bond Fund	USD	271,351	0.02
US Flexible Equity Fund	USD	-	0.00
World Energy Fund	USD	747	0.00
World Financials Fund	USD	1,920	0.00
World Gold Fund	USD	53,340	0.00
World Healthscience Fund	USD	586,040	0.00
World Mining Fund	USD	41	0.00
World Technology Fund	USD	167,993,530	1.39

(3) Fund suspended, see Note 1, for further details.

(4) Fund name changed during the year, see Note 1, for further details.

(5) Fund name changed post year end, see Note 19, for further details.

If in any case a particular value is not ascertainable by the methods outlined above, or if the Board of Directors of the Company considers that some other method of valuation more accurately reflects the fair value of the relevant security or other asset for the purpose concerned, the method of valuation of the security or asset will be such as the Board of Directors of the Company in its absolute discretion decides. Discrepancies in the value of securities may result, for example, where the underlying markets are closed for business at the time of calculating the NAV of certain Funds or where governments chose to impose fiscal or transaction charges on foreign investment. The Board of Directors of the Company may set specific thresholds, that, where exceeded, result in an adjustment to the NAV by applying a specific index adjustment. The Board of Directors of the Company delegate the valuation of investments to the senior management of the Management Company.

(k) Special Purpose Acquisition Companies Commitments

Special purpose acquisition companies ("SPACs") are companies with no commercial operations which go public with the intention of merging with or acquiring a company using the proceeds of the SPAC's initial public offering. The Funds may enter into a commitment with a SPAC for a private investment in a public equity ("PIPE") transaction and will satisfy the commitment if and when the SPAC completes its merger or acquisition. Securities purchased through PIPE transactions will be restricted from trading and considered illiquid until a registration statement for the shares is filed and declared effective.

Unfunded SPAC PIPE commitments are marked-to-market and any gains/ losses arising from these commitments are taken to "Unrealised appreciation (depreciation) on unfunded SPAC PIPE commitments" in the Statement of Net Assets and within "Net change in unrealised appreciation (depreciation) on unfunded SPAC PIPE commitments" in the Statement of Operations and Changes in Net Assets. There were no such commitments held as at 31 August 2024.

(l) Change in presentation – OTC derivatives: Contracts for difference ("CFDs")

Reason for change in presentation:

Investments in certain OTC derivatives, namely CFDs, by their nature and characteristics meet the key criteria of a swap and are more appropriately classified as swaps.

Impact of change in presentation:

The change had no impact on the NAV of the Fund. The unrealised value of these OTC derivatives have been included in the Statement of Net Assets, within the category "Market value / unrealised appreciation/depreciation of swaps". The change also means the realised and unrealised amounts, along with any associated income or expense, has now been classified under "Swaps transactions" within the Statement of Operations and Changes in Net Assets and the notes to the financial statements.

3. Management Company

BlackRock (Luxembourg) S.A. has been appointed by the Company to act as its Management Company. The Management Company, a Luxembourg société anonyme, is authorised as a fund management company in accordance with Chapter 15 of the 2010 Law. The Management Company is also authorised to act as an Alternative Investment Fund Manager in accordance with the Law of 12 July 2013.

The Company has signed a management company agreement, with the Management Company. Under this agreement, the Management Company is entrusted with the day-to-day management of the Company, with responsibility for performing directly or by way of delegation all operational functions relating to the Company's investment management, administration and marketing of the Funds.

In agreement with the Company, the Management Company has decided to delegate several of its functions as is further described in the Prospectus.

BlackRock (Luxembourg) S.A. is a wholly owned subsidiary within the BlackRock Group. It is regulated by the CSSF.

4. Management Fees

During the year the Company paid management fees to the Management Company, BlackRock (Luxembourg) S.A.

The Company will pay the management fee at an annual rate as shown in Appendix E of the Prospectus. The level of management fee varies from 0.00% to 1.75% and will vary according to which Fund and share class the investor buys. These fees accrue daily, are based on the NAV of the relevant

Notes to the Financial Statements continued

Fund (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and are paid monthly. Certain costs and fees are paid out of the management fee, including the fees of the Investment Advisers. There are no management fees charged on Class J and Class X Shares. In relation to the Class SR Shares, a single fee is charged (which comprises the management fee and the Annual Service Charge) which forms part of the ongoing charges figure.

To assist in achieving the investment objectives of the Reserve Funds (Euro Reserve Fund and US Dollar Reserve Fund), in certain circumstances, including where market conditions cause decreasing yields on the Fund's underlying investments, the Management Company may determine to waive its right to take the full amount of management fees to which it is entitled on any particular day or days. The Management Company may exercise its discretion to do this without prejudice to its entitlement to take the full amount of the management fee accruing on any future days.

The management fee waiver is disclosed separately from management fees in the Statement of Operations and Changes in Net Assets. During the year, the Euro Reserve Fund was subject to a management fee waiver.

Effective 9 March 2022, the Board of Directors of the Management Company waived its management fees in respect of the Emerging Europe Fund due to its suspension.

During the year, the following Funds were subject to management fee rebates linked to investments into target funds managed by BlackRock:

Asian High Yield Bond Fund, Asian Tiger Bond Fund, China Bond Fund, China Fund, China Multi-Asset Fund, Climate Transition Multi-Asset Fund, Dynamic High Income Fund, Emerging Markets Ex-China Fund, ESG Global Conservative Income Fund, ESG Global Multi-Asset Income Fund, ESG Multi-Asset Fund, Euro Corporate Bond Fund, Fixed Income Global Opportunities Fund, Global Allocation Fund, Global High Yield Bond Fund, Global Multi-Asset Income Fund, Multi-Theme Equity Fund, MyMap Cautious Fund, MyMap Growth Fund, MyMap Moderate Fund, Sustainable Fixed Income Global Opportunities Fund, Sustainable Global Bond Income Fund, Swiss Small & MidCap Opportunities Fund, Systematic ESG Multi Allocation Credit Fund and US Dollar High Yield Bond Fund.

Management fees payable at 31 August 2024 are included in the Statement of Net Assets as other liabilities.

5. Distribution Fees

The Company pays annual distribution fees as shown in Appendix E of the Prospectus. The level of distribution fee varies from 0.00% to 1.50%. Class A, D, I, J, S, X and Z Shares do not pay a distribution fee. Class C Shares do not pay a distribution fee for the Euro Reserve Fund and the US Dollar Reserve Fund. These fees accrue daily, are based on the NAV of the relevant Fund (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and are paid monthly.

The Company pays distribution fees as detailed in the Statement of Operations and Changes in Net Assets. Distribution fees payable at 31 August 2024 are included in the Statement of Net Assets as other liabilities.

6. Annual Service Charge

The Company pays an annual service charge to the Management Company.

The level of the annual service charge may vary at the Directors' discretion, as agreed with the Management Company and will apply at different rates across the various Funds and Share Classes issued by the Company. However, it has been agreed between the Directors and the Management Company that the annual service charge currently paid shall not exceed 0.25% per annum. It is accrued daily, based on the NAV of the relevant Share Class (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and paid monthly.

The Directors and the Management Company set the level of the annual service charge at a rate which aims to ensure that the ongoing charges of each Fund remain competitive when compared across a broad market of similar investment products available to investors in the Funds, taking into account a number of criteria such as the market sector of each Fund and the Fund's performance relative to its peer group.

The ongoing charge is calculated based on the total expenses per share class (excluding interest on cash and cash equivalents, transaction costs and negative yield expense on financial assets, and including annual service charge subsidies) divided by the average net assets of the respective share class, expressed as a percentage.

The ongoing charge of the Asian Multi-Asset Income Fund, Asian Sustainable Equity Fund, Brown To Green Materials Fund, China Impact Fund, China Innovation Fund, China Multi-Asset Fund, China Onshore Bond Fund, Circular Economy Fund, Climate Action Equity Fund, Climate Transition Multi-Asset Fund, Developed Markets Sustainable Equity Fund, Emerging Europe Fund, Emerging Markets Bond Fund, Emerging Markets Corporate Bond Fund, Emerging Markets Impact Bond Fund, Emerging Markets Local Currency Bond Fund, Emerging Markets Sustainable Equity Fund, ESG Global Multi-Asset Income Fund, Euro Investment Grade Fixed Maturity Bond Fund 2027 (1), Euro Reserve Fund, European Equity Transition Fund, European Sustainable Equity Fund, FinTech Fund, Future Consumer Fund, Future Of Transport Fund, Global Inflation Linked Bond Fund, Global Listed Infrastructure Fund, Global Unconstrained Equity Fund, Impact Bond Fund, Multi-Theme Equity Fund, MyMap Cautious Fund, MyMap Growth Fund, MyMap Moderate Fund, Natural Resources Fund, Next Generation Health Care Fund, Next Generation Technology Fund, Nutrition Fund, Sustainable Asian Bond Fund, Sustainable Emerging Markets Blended Bond Fund, Sustainable Emerging Markets Bond Fund, Sustainable Emerging Markets Corporate Bond Fund, Sustainable Emerging Markets Local Currency Bond Fund, Sustainable Fixed Income Global Opportunities Fund, Sustainable Global Allocation Fund, Sustainable Global Bond Income Fund, Sustainable Global Infrastructure Fund, Systematic China A-Share Opportunities

Notes to the Financial Statements continued

Fund, Systematic China Environmental Tech Fund, Systematic ESG Multi Allocation Credit Fund, Systematic Global Sustainable Income & Growth Fund, Systematic Sustainable Global SmallCap Fund, US Dollar Bond Fund, US Dollar High Yield Bond Fund, US Government Mortgage Impact Fund and US Sustainable Equity Fund is capped with the delta being offset against the annual service charge in the Statement of Operations and Changes in Net Assets.

The annual service charge is used by the Management Company to meet all fixed and variable operating and administrative costs and expenses incurred by the Company, with the exception of the Depositary fees, Distribution fees, Securities Lending fees, any fees arising from borrowings (including for the avoidance of doubt any commitment fee that may be due to the lender), any costs relating to European Union ("EU") and non-EU withholding tax reclaims (plus any taxes or interest thereon) and any taxes at an investment or Company level.

The Company pays any professional costs relating to European Union withholding tax reclaims. Any costs relating to withholding tax reclaims will be allocated between the relevant sub-funds on a fair and equitable basis. As the Company has had a good degree of success with its EU withholding tax reclaims (which are paid by the Company) to date, any costs associated with non-EU withholding tax reclaims will no longer be paid out of the annual service charge and will now be paid by the Company and allocated between the relevant sub-funds on a fair and equitable basis.

The annual service charge is also used to meet fees paid to Ernst & Young S.A. for audit and services related to investor reporting and other tax compliance matters. The fees were EUR 883,375 for the year ended 31 August 2024.

These operating and administrative expenses include all third party expenses and other recoverable costs incurred by or on behalf of the Company from time to time, including but not limited to, fund accounting fees, transfer agency fees (including sub-transfer agency and associated platform dealing charges), all professional costs, such as consultancy, legal, tax advisory and audit fees, Directors' fees (for those Directors who are not employees of the BlackRock Group), travel expenses, reasonable out-of-pocket expenses, printing, publication, translation and all other costs relating to shareholder reporting, regulatory filing and licence fees, correspondent and other banking charges, software support and maintenance, operational costs and expenses attributed to the Investor Servicing teams and other global administration services provided by various BlackRock Group companies.

The Management Company bears the financial risk of ensuring that the Fund's ongoing charges remain competitive. Accordingly the Management Company is entitled to retain any amount of the annual service charge paid to it which is in excess of the actual expenses incurred by the Company during any period whereas any costs and expenses incurred by the Company in any period which exceed the amount of the annual service charge that is paid to the Management Company, shall be borne by the Management Company or another BlackRock Group company.

Directors of the Company who are not employees of the BlackRock Group receive a fee in the range of EUR 55,000 to EUR 60,000 per annum gross of taxation. Directors who are employees of the BlackRock Group are not entitled to Directors fees.

Taxation applicable in certain jurisdictions is also charged directly to the Funds (see Note 8).

The annual service charge is disclosed in the Statement of Operations and Changes in Net Assets.

The annual service charge payable at 31 August 2024 is included in the Statement of Net Assets as other liabilities.

7. Depositary Fees

Throughout the year the Depositary of the Company was the Bank of New York Mellon SA / NV, Luxembourg Branch. The Depositary receives annual fees, based on the value of securities, which accrue daily, plus transaction fees which are further disclosed in the Prospectus. The rates for both categories of fees will vary according to the country of investment and, in some cases, according to asset class. Investments in bonds and developed equity markets will be at the lower end of these ranges, while some investments in emerging or developing markets will be at the upper end. Thus the custody cost to each Fund will depend on its asset allocation at any time. During the year, fees charged on a number of funds are negative due to the write off of over accruals in prior years.

The depositary fees are charged directly to the Funds. Depositary fees payable at 31 August 2024 are included in the Statement of Net Assets as other liabilities.

8. Tax

Luxembourg

Under present Luxembourg law and practice, the Company is not liable to any Luxembourg income or capital gains tax, nor are dividends paid by the Company subject to any Luxembourg withholding tax. However, the Company is liable to a tax in Luxembourg of 0.05% per annum or, in the case of the Reserve Funds, Class I, Class J and Class X Shares, 0.01% per annum of its NAV, payable quarterly on the basis of the value of the net assets of the respective Funds at the end of the relevant calendar quarter. No stamp or other tax is payable in Luxembourg on the issue of Shares. For the year ended 31 August 2024, USD 57,440,216 was charged in relation to Luxembourg tax.

Belgium

The Company is registered with the Belgium Financial Services and Markets Authority in accordance with Article 154 of the Law of 3 August 2012 relating to financial markets. Funds registered for public distribution in Belgium are subject to an annual tax of 0.0925% on the net asset value of units distributed in Belgium via Belgian intermediaries as at 31 December of the previous year. For the year ended 31 August 2024, USD 3,226,364 was charged in relation to Belgium tax.

Notes to the Financial Statements continued

United Kingdom

Reporting Funds

The UK Reporting Funds regime applies to the Company. Under this regime, investors in UK Reporting Funds are subject to tax on the share of the UK Reporting Fund's income attributable to their holdings in the Fund, whether or not distributed, but any gains on disposal of their holdings are subject to capital gains tax. A list of the Funds which currently have UK Reporting Fund status is available at <http://www.gov.uk/government/publications/offshore-funds-list-of-reporting-funds>.

Other transaction taxes

Other jurisdictions may impose taxes, financial transactions taxes ("FTT") or other transaction taxes on certain assets held by the Funds (for example UK stamp duty, French FTT).

Withholding tax

Capital gains, dividends and interest received by the Company on its investments may be subject to withholding taxes in the countries of origin which are generally irrecoverable as the Company itself is exempt from income tax. Recent European Union case law may, however, reduce the amount of such irrecoverable tax in European Union countries. Investors should inform themselves of, and when appropriate consult their professional advisers on, the possible tax consequences of subscribing for, buying, holding, redeeming, converting or selling shares under the laws of their country of citizenship, residence or domicile. Investors should note that the levels and bases of, and reliefs from, taxation can change. The potential of withholding tax charges is further described in the Prospectus.

9. Investment Advisers

The Management Company, BlackRock (Luxembourg) S.A., has delegated its investment management functions to the investment advisers (each an 'Investment Adviser'): BlackRock Financial Management, Inc. (US) (BFM), BlackRock Investment Management, LLC (US) (BIMLLC), BlackRock Investment Management (UK) Limited (BIMUK) and BlackRock (Singapore) Limited (BSL) as described in the Prospectus.

All Investment Advisers are appointed directly by BlackRock (Luxembourg) S.A.. All Sub-Investment Advisers are appointed by the relevant Investment Adviser. Some of which, as Investment Advisers, have in turn sub-delegated some functions to BlackRock Japan Co. Limited (BLKJap), BlackRock Asset Management North Asia Limited (BAMNA) and BlackRock Investment Management (Australia) Limited (BIMAL).

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
Asian Dragon Fund	BIMUK	BAMNA
Asian Growth Leaders Fund	BIMUK	BAMNA
Asian High Yield Bond Fund	BSL	-
Asian Multi-Asset Income Fund	BIMUK, BSL, BIMLLC	BAMNA, BIMAL
Asian Sustainable Equity Fund*	BIMUK	BAMNA
Asian Tiger Bond Fund	BIMUK, BSL	BAMNA
Brown To Green Materials Fund*	BIMUK	-
China Bond Fund	BIMUK, BSL	BAMNA
China Flexible Equity Fund ⁽¹⁾	BIMUK	BAMNA
China Fund	BIMUK	BAMNA
China Impact Fund*	BIMUK	BAMNA
China Innovation Fund	BIMUK, BIMLLC	BAMNA

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
China Multi-Asset Fund*	BSL, BFM	BAMNA, BIMAL
China Onshore Bond Fund	BSL	-
Circular Economy Fund	BIMUK	-
Climate Action Equity Fund*	BIMUK	-
Climate Transition Multi-Asset Fund ^{(5)*}	BIMUK	-
Continental European Flexible Fund	BIMUK	-
Developed Markets Sustainable Equity Fund*	BIMUK	-
Dynamic High Income Fund	BIMUK, BFM, BSL	BAMNA, BIMAL
Emerging Europe Fund ⁽³⁾	BIMUK	-
Emerging Markets Bond Fund	BIMUK, BSL, BFM	-
Emerging Markets Corporate Bond Fund	BIMUK, BSL, BFM	-
Emerging Markets Equity Income Fund	BIMUK, BIMLLC	BAMNA
Emerging Markets Ex-China Fund ⁽²⁾	BIMUK	-
Emerging Markets Fund	BIMUK, BIMLLC	BAMNA
Emerging Markets Impact Bond Fund*	BIMUK, BFM	-
Emerging Markets Local Currency Bond Fund	BIMUK, BSL, BFM	BAMNA
Emerging Markets Sustainable Equity Fund*	BIMUK	BAMNA
ESG Global Conservative Income Fund*	BFM, BIMUK	-
ESG Global Multi-Asset Income Fund*	BIMUK, BIMLLC, BSL, BFM	BAMNA
ESG Multi-Asset Fund	BIMUK, BIMLLC, BFM, BSL	BIMAL
Euro Bond Fund	BIMUK, BSL	BIMAL
Euro Corporate Bond Fund	BIMUK	-
Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) ^{(2)*}	BIMUK	-
Euro Reserve Fund	BIMUK	-
Euro Short Duration Bond Fund	BIMUK, BSL	BIMAL
Euro-Markets Fund	BIMUK	-
European Equity Income Fund	BIMUK	-
European Equity Transition Fund ^{(5)*}	BIMUK	-
European Fund	BIMUK	-
European High Yield Bond Fund	BIMUK	-
European Special Situations Fund	BIMUK	-
European Sustainable Equity Fund*	BIMUK	-
European Value Fund	BIMUK	-
FinTech Fund	BIMUK	-
Fixed Income Global Opportunities Fund	BIMUK, BFM, BSL	BIMAL
Future Consumer Fund*	BIMUK	-
Future Of Transport Fund	BIMUK	-
Global Allocation Fund	BIMLLC, BSL	-
Global Corporate Bond Fund	BIMUK, BSL, BFM	-
Global Equity Income Fund	BIMUK	-
Global Government Bond Fund	BIMUK, BSL, BFM	BIMAL
Global High Yield Bond Fund	BIMUK, BSL, BFM	-
Global Inflation Linked Bond Fund	BIMUK, BFM	-
Global Listed Infrastructure Fund ^{(2)*}	BIMUK, BFM, BSL	BIMAL

Notes to the Financial Statements continued

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
Global Long-Horizon Equity Fund	BIMUK, BIMLLC	-
Global Multi-Asset Income Fund	BIMUK, BFM, BSL	BAMNA, BIMAL
Global Unconstrained Equity Fund ⁽²⁾	BIMUK	-
Impact Bond Fund*	BIMUK, BFM	-
India Fund	BIMUK, BSL	BAMNA, BAMNA, BLKJap
Japan Flexible Equity Fund	BIMUK	BLKJap
Japan Small & MidCap Opportunities Fund	BIMUK	BLKJap
Latin American Fund	BIMUK, BIMLLC	-
Multi-Theme Equity Fund*	BIMUK	-
MyMap Cautious Fund ⁽⁵⁾	BIMUK	BAMNA
MyMap Growth Fund ⁽⁵⁾	BIMUK	BAMNA
MyMap Moderate Fund ⁽⁵⁾	BIMUK	BAMNA
Natural Resources Fund ⁽⁴⁾	BIMUK, BIMLLC	-
Next Generation Health Care Fund	BIMLLC	-
Next Generation Technology Fund	BIMLLC	-
Nutrition Fund	BIMUK	-
Sustainable Asian Bond Fund	BSL	-
Sustainable Emerging Markets Blended Bond Fund*	BIMUK, BFM	-
Sustainable Emerging Markets Bond Fund*	BIMUK, BFM	-
Sustainable Emerging Markets Corporate Bond Fund*	BIMUK, BFM	-
Sustainable Emerging Markets Local Currency Bond Fund*	BIMUK, BFM	-
Sustainable Energy Fund	BIMUK	-
Sustainable Fixed Income Global Opportunities Fund*	BIMUK, BSL, BFM	BIMAL
Sustainable Global Allocation Fund*	BIMUK, BIMLLC, BSL	-
Sustainable Global Bond Income Fund	BIMUK, BFM	-
Sustainable Global Dynamic Equity Fund ⁽⁴⁾	BIMLLC	-
Sustainable Global Infrastructure Fund	BIMUK, BIMLLC, BSL	BIMAL
Sustainable World Bond Fund	BIMUK, BFM, BSL	BIMAL
Swiss Small & MidCap Opportunities Fund	BIMUK	-
Systematic China A-Share Opportunities Fund	BIMLLC	-
Systematic China Environmental Tech Fund*	BIMLLC, BFM	-
Systematic ESG Multi Allocation Credit Fund ^{(4)*}	BIMLLC, BIMUK, BFM	-
Systematic Global Equity High Income Fund	BIMUK	-
Systematic Global Sustainable Income & Growth Fund	BIMUK, BFM	-
Systematic Sustainable Global SmallCap Fund	BIMLLC	-
United Kingdom Fund	BIMUK	-
US Basic Value Fund	BIMLLC	-
US Dollar Bond Fund	BIMUK, BSL, BFM	-
US Dollar High Yield Bond Fund	BFM	-
US Dollar Reserve Fund	BFM	-
US Dollar Short Duration Bond Fund	BFM	-
US Flexible Equity Fund	BIMLLC	-

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
US Government Mortgage Impact Fund	BFM	-
US Growth Fund	BIMLLC	-
US Mid-Cap Value Fund	BIMLLC	-
US Sustainable Equity Fund*	BIMLLC	-
World Energy Fund	BIMUK	-
World Financials Fund	BIMUK	-
World Gold Fund	BIMUK	-
World Healthscience Fund	BIMLLC	-
World Mining Fund	BIMUK	-
World Real Estate Securities Fund	BIMUK, BIMLLC, BSL	BIMAL
World Technology Fund	BIMLLC	-

* The Fund is not authorised in Hong Kong and is not available to the public in Hong Kong as at 31 August 2024.

⁽¹⁾ Fund terminated during the year, see Note 1, for further details.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽³⁾ Fund suspended, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

10. Transactions with Connected Persons

The ultimate holding company of the Management Company, the Principal Distributor, the Investment Advisers and the Sub-Investment Advisers is BlackRock, Inc., a company incorporated in Delaware, USA. During the year there were no transactions of the Company effected through a broker who is a connected person of the Management Company, the Investment Advisers, Sub-Investment Advisers or the Directors of the Company. The Company does not have any transactions with the Management Company, the Investment Advisers, Sub-Investment Advisers or the Directors of the Company or any of their connected persons as a principal during the year.

Where Funds invest in the units of other UCITS and/or other Undertakings for Collective Investment ("UCIs") that are managed, directly or by delegation, by the Investment Adviser or by any other company with which the Investment Adviser is linked by common management or control, or by a substantial direct or indirect holding, no subscription or redemption fees may be charged to the Company on its investment in the units of such other UCITS and/or UCIs. The Funds will invest, where possible, in Class J and Class X Shares, which are not subject to any management fees. These investments are evidenced by a "—" in the Portfolio of Investments of the Fund.

Where a Fund invests a substantial proportion of its net assets in other UCITS and/or other UCIs, the Investment Adviser will ensure that the total management fee (excluding any performance fee, if any) charged to such Fund (including management fees from other UCITS and UCIs in which it invests) shall not exceed 1.50% of the net asset value of the Fund.

During the year there have been no transactions which were outside the ordinary course of business or which were not on normal commercial terms entered into between the Company, the Management Company, the Investment Advisers, Sub-Investment Advisers, the Directors of the Company, the Depositary or any entity in which these parties or their connected persons have a material interest.

Notes to the Financial Statements continued

During the year, the Board of Directors of the Company, in aggregate, entered into the following redemptions in the shares of the Company. These transactions were entered into in the ordinary course of business and on normal commercial terms:

Fund	Share Class	Number of Shares	Currency	Value	% of Net Assets
Emerging Markets Bond Fund	X Class non-distributing share	0.76	USD	19	0.00
European Fund	X Class non-distributing share	0.04	EUR	10	0.00
Global Allocation Fund	X Class non-distributing share	1.72	USD	191	0.00
Global High Yield Bond Fund	X Class non-distributing share	1.72	USD	41	0.00
Systematic China A-Share Opportunities Fund	X Class non-distributing share	1.42	USD	16	0.00
World Real Estate Securities Fund	X Class non-distributing share	1.28	USD	18	0.00

The securities lending agent appointed pursuant to the securities lending agreement is BlackRock Advisors (UK) Limited which is a connected party to the Company. BlackRock Advisors (UK) Limited bears all operational costs directly related to securities loan transactions.

The Funds benefit from a borrower default indemnity provided by BlackRock, Inc. The indemnity allows for full replacement of securities lent. BlackRock, Inc bears the cost of indemnification against borrower default.

BlackRock Investment Management (UK) Limited has appointed BlackRock (Channel Islands) Limited to carry out certain administration services.

Some of the Funds use cross investment techniques, meaning that the Funds invest into other Funds of the umbrella structure.

The combined Statement of Net Assets and the combined Statement of Operations and Changes in Net Assets have not been adjusted to remove the impact of the cross investments.

The following Funds held cross umbrella investments as at 31 August 2024, evidenced by a "∞" in the Portfolio of Investments of the Fund, the market value of which represents 0.11% of the combined net assets.

Fund	Cross Umbrella Investment	Currency	Market Value	% of Net Assets
Asian High Yield Bond Fund	BlackRock Global Funds - China Onshore Bond Fund	USD	3,774,933	0.26
Asian Tiger Bond Fund	BlackRock Global Funds - China Onshore Bond Fund	USD	16,458,711	0.76
Asian Tiger Bond Fund	BlackRock Global Funds - Sustainable Asian Bond Fund	USD	5,658,008	0.26
China Multi-Asset Fund	BlackRock Global Funds - China Impact Fund	USD	1,479,552	7.78

Fund	Cross Umbrella Investment	Currency	Market Value	% of Net Assets
China Multi-Asset Fund	BlackRock Global Funds - China Onshore Bond Fund	USD	3,423,984	17.99
China Multi-Asset Fund	BlackRock Global Funds - Systematic China Environmental Tech Fund	USD	1,448,251	7.61
Emerging Markets Bond Fund	BlackRock Global Funds - Emerging Markets Corporate Bond Fund	USD	52,478,400	4.12
Global Multi-Asset Income Fund	BlackRock Global Funds - US Dollar High Yield Bond Fund	USD	45,209,333	0.99
Multi-Theme Equity Fund	BlackRock Global Funds - Circular Economy Fund	USD	17,915,300	18.06
Multi-Theme Equity Fund	BlackRock Global Funds - FinTech Fund	USD	1,992,693	2.01
Multi-Theme Equity Fund	BlackRock Global Funds - Future Consumer Fund	USD	1,498,814	1.51
Multi-Theme Equity Fund	BlackRock Global Funds - Next Generation Health Care Fund	USD	1,991,072	2.01
Multi-Theme Equity Fund	BlackRock Global Funds - Next Generation Technology Fund	USD	2,919,618	2.94
Multi-Theme Equity Fund	BlackRock Global Funds - Nutrition Fund	USD	1,508,503	1.52
Multi-Theme Equity Fund	BlackRock Global Funds - Sustainable Energy Fund	USD	12,485,799	12.58
Sustainable Asian Bond Fund	BlackRock Global Funds - China Onshore Bond Fund	USD	664,580	0.60

During the year ended 31 August 2024, The Bank of New York Mellon SA/NV, a connected person of the Depositary, acted in custody foreign exchange transactions and in Currency Administration/ Hedging programmes, for the Funds. Total commissions paid in relation to these transactions amounted to USD 12,794,884 with an average commission rate of 0.20 bps paid to the connected person. The total aggregate value of transactions with the connected person of the Depositary amounted to USD 633 billion, which represents 70% of the total value of such transaction entered into by the Funds. All transactions with the connected person of the Depositary were entered into in the ordinary course of business and on normal commercial terms.

Other reimbursements

During the financial year, certain Funds within the Company received reimbursements from a BlackRock Group affiliated entity for penalties charged to the Funds by Central Securities Depositories for delays in security settlements. Such reimbursements received during the financial year by the Funds are disclosed within 'other reimbursements' in the Statements of Operations and Changes in Net Assets.

Notes to the Financial Statements continued

11. Use of Commissions

Where permitted by applicable regulation (excluding, for the avoidance of doubt, any sub-funds which are in scope for MiFID II), certain BlackRock Group companies acting as investment adviser to the sub-funds may accept commissions generated when trading equities with certain brokers in certain jurisdictions. Commissions may be reallocated to purchase eligible research services. Such arrangements may benefit one sub-fund over another because research can be used for a broader range of clients than just those whose trading funded it. BlackRock Group has a Use of Commissions Policy designed to ensure only eligible services are purchased and excess commissions are reallocated to an eligible service provider where appropriate. There were no soft dollar arrangements entered into during the year.

12. Financial Derivative Instruments

The Funds may buy and sell financial derivative instruments which is further described in the Prospectus. Please refer to the Fund's Portfolio of Investments for financial derivative investments held as at 31 August 2024.

Underlying exposure, as disclosed in the Portfolio of Investments, has been calculated according to the guidelines issued by ESMA and represents the market value of an equivalent position in the assets underlying each financial instrument. The underlying exposure on the bond futures and contracts for difference are calculated off the market value of the bonds rather than the cheapest to deliver security.

13. Securities Pledged or Given in Guarantee and Received in Guarantee

Securities which are pledged as collateral or given in guarantee by the Funds are disclosed in the Portfolio of Investments of the Funds. As at 31 August 2024 the value of these securities, evidenced by a "†" in the Portfolio of Investments of the Fund, amounts to USD 373,288,174.

Securities which have been received in guarantee by the Funds are detailed in the table below. As at 31 August 2024 the value of these securities amounts to USD 2,070,737.

Fund	Holdings	Description	Currency	Value (USD)
Global Allocation Fund	320,000	United States Treasury Note/Bond 0.625% 15/8/2030	USD	256,038
		United States Treasury Note/Bond 1.125% 28/2/2025		
Global Allocation Fund	374,000	United States Treasury Note/Bond 1.375% 31/10/2028	USD	363,728
Global Allocation Fund	1,117,000	United States Treasury Note/Bond 0.5% 28/2/2026	USD	989,722
Global Allocation Fund	175,000	United States Treasury Note/Bond 4.625% 30/6/2025	USD	160,938
Sustainable World Bond Fund	300,000		USD	300,311

14. Cash Collateral

The Funds trade derivatives with a range of counterparties. The counterparties to the derivatives are shown in the Portfolio of Investments. Collateral/Margin is paid or received on swap contracts, futures contracts, options written (put and call), options purchased (put and call) and swaptions to cover any exposure by the counterparty to the Company or by the Company to the counterparty. "Due from brokers" consists of cash collateral paid to the Portfolio's clearing brokers and various counterparties. "Due to brokers" consists of cash collateral received from the Portfolio's clearing brokers and various counterparties. Futures Contracts Due from Broker forms part of Cash at Bank and Futures Contracts Due to Broker forms part of Cash owed to Bank in the Statement of Net Assets.

The table below provides the cash collateral balances due from/ (due to) the brokers in relation to the swap contracts and OTC Options as at 31 August 2024. Futures Contracts Cash balances relate to cash held at brokers and are in part used to satisfy margin requirements as at 31 August 2024.

Fund	CCY	Swap OTC Options Cash Collateral Due from Broker	Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
Asian High Yield Bond Fund	USD	4,733,082	(300,000)	1,569,383	(23,902)
Asian Multi-Asset Income Fund	USD	411,000	(10,770)	167,893	-
Asian Tiger Bond Fund	USD	19,345,000	(125,482)	4,515,345	(328)
China Bond Fund	CNH	38,910,687	-	42,286,497	-
China Fund	USD	630,000	-	-	-
China Multi-Asset Fund	USD	66,000	(43,284)	141,994	-
China Onshore Bond Fund	CNH	-	-	1,456,678	-
Climate Transition Multi-Asset Fund ⁽⁵⁾	EUR	-	-	259,241	(27,270)
Continental European Flexible Fund	EUR	-	(1,930,000)	1	-
Dynamic High Income Fund	USD	-	(600,000)	21,031,790	(6,752,266)
Emerging Europe Fund ⁽³⁾	EUR	-	-	2	-
Emerging Markets Bond Fund	USD	14,622,866	(3,383,087)	1,936,213	-
Emerging Markets Corporate Bond Fund	USD	-	-	229,524	-
Emerging Markets Ex-China Fund ⁽²⁾	USD	-	(420,000)	1,711,000	(126,547)
Emerging Markets Fund	USD	1,150,000	(2,330,000)	2	-
Emerging Markets Local Currency Bond Fund	USD	11,947,451	(10,300,224)	-	-

Notes to the Financial Statements continued

Fund	CCY	Swap OTC Options Cash Collateral Due from Broker	Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
ESG Global Conservative Income Fund	EUR	-	-	2,093,653	(2,786,904)
ESG Global Multi-Asset Income Fund	USD	-	-	229,790	(39,994)
ESG Multi-Asset Fund	EUR	10,960,000	(4,180,000)	48,474,762	(742,361)
Euro Bond Fund	EUR	8,361,485	(401,589)	3,361,262	(2,344,466)
Euro Corporate Bond Fund	EUR	15,940,928	(9,761,658)	5,255,631	(7,310,115)
Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) ⁽²⁾	EUR	-	(375)	-	-
Euro Short Duration Bond Fund	EUR	9,796,215	(842,582)	5,290,731	(6,328,663)
European Fund	EUR	-	(450,000)	-	-
European High Yield Bond Fund	EUR	24,000	(4,000)	14	-
Fixed Income Global Opportunities Fund	USD	116,074,210	(32,075,898)	43,232,984	(5,811,358)
Global Allocation Fund	USD	45,294,500	(45,126,858)	143,493,768	(12,774,697)
Global Corporate Bond Fund	USD	8,204,068	(205,520)	6,282,976	(61,329)
Global Government Bond Fund	USD	2,563,725	(3,848,082)	8,879,345	(59,607)
Global High Yield Bond Fund	USD	3,163,000	(3,484,187)	69,563	(21)
Global Inflation Linked Bond Fund	USD	1,095,912	(457,205)	364,719	(3,088)
Global Multi-Asset Income Fund	USD	3,346,321	(1,310,000)	23,027,529	(4,018,179)
Impact Bond Fund	EUR	84,556	-	171,845	(4,339)
India Fund	USD	-	-	728,000	(24,329)
Sustainable Asian Bond Fund	USD	302,000	(6,679)	827,368	-
Sustainable Emerging Markets Blended Bond Fund	USD	209,906	(90,749)	44,744	-
Sustainable Emerging Markets Bond Fund	USD	3,558,869	(933,874)	738,320	-
Sustainable Emerging Markets Corporate Bond Fund	USD	-	-	6,117	-
Sustainable Emerging Markets Local Currency Bond Fund	USD	3,741,896	(3,120,970)	-	-

Fund	CCY	Swap OTC Options Cash Collateral Due from Broker	Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
Sustainable Fixed Income Global Opportunities Fund	EUR	3,785,731	(709,287)	2,016,476	(59,758)
Sustainable Global Allocation Fund	USD	552,884	(673,314)	3,690,234	(81,873)
Sustainable Global Bond Income Fund	USD	322,609	(214,370)	786,304	(7,233)
Sustainable Global Dynamic Equity Fund ⁽⁴⁾	USD	-	-	4,312,314	(238,407)
Sustainable World Bond Fund	USD	7,519,649	(2,299,836)	3,009,813	(344,070)
Systematic China A-Share Opportunities Fund	USD	-	-	488,191	-
Systematic China Environmental Tech Fund	USD	-	-	10,571	-
Systematic ESG Multi Allocation Credit Fund ⁽⁴⁾	USD	-	-	131,828	(24,677)
Systematic Global Equity High Income Fund	USD	9,530,000	(2,976,000)	491,429,000	(9,935,775)
Systematic Global Sustainable Income & Growth Fund	USD	-	(41,000)	4,819,156	(35,402)
Systematic Sustainable Global SmallCap Fund	USD	-	-	263,000	(155,653)
US Dollar Bond Fund	USD	2,252,943	(1,589,617)	1,262,814	(1)
US Dollar High Yield Bond Fund	USD	4,237,000	(6,335,200)	17,000	(1,147)
US Dollar Short Duration Bond Fund	USD	2,640,749	(102,224)	4,264,650	(555,165)
World Financials Fund	USD	-	(120,000)	-	-

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽³⁾ Fund suspended, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

15. Dividends

The Directors' current policy in relation to the payment of dividends depends on the Share Class. For Non-Distributing Share Classes the current policy is to retain and reinvest all net income. In this regard the income is retained in the NAV and reflected in the NAV per share of the relevant Class. For the

Notes to the Financial Statements continued

Distributing Share Classes, the policy is to distribute substantially all the investment income (where available) for the period after deduction of expenses for Share Classes which distribute net or all of the investment income for the period and potentially a portion of capital before deduction of expenses for Share Classes which distribute gross. Please refer to the “Calculation of Dividends” section in the Prospectus for further information regarding the distribution policies for each Distributing Share Class. The Directors may also determine if and to what extent dividends may include distributions from both net realised and net unrealised capital gains. Certain Funds and/or certain Share Classes (e.g. Distributing (S) Shares, Distributing (R) Shares and Distributing (Y) Shares) may make distributions from capital as well as from income and net realised and net unrealised capital gains. Where Distributing Share Classes pay dividends that include net realised capital gains or net unrealised capital gains, or, in the case of Funds which distribute income gross of expenses, dividends may include initially subscribed capital. In the event dividend income is paid from the capital of the Fund, it will result in capital erosion and may constrain further capital growth.

Where a Fund has UK Reporting Fund status and reported income exceeds distributions made then the surplus shall be treated as a deemed dividend and will be taxed as income, subject to the tax status of the investor.

For those Funds which offer distributing shares, the frequency at which the dividend payment is made is determined by the Fund type. Further information on the payment of dividends is set out in the Prospectus.

The declaration and payment of dividends and the reinvestment options available to shareholders are set out in the Prospectus.

16. Credit Facility

The Company entered into a credit facility (amended and restated version dated 19 April 2024) with JPMorgan Chase Bank, N.A. (“JPMorgan”) whereby JPMorgan, together with other syndicated lenders, will make a USD 1.225 billion credit facility available to the Luxembourg UCITS Funds.

This credit facility will be utilised by the Funds for temporary funding purposes, including, without limitation, the funding of investor redemptions. Any interest and commitment fees in relation to drawdowns from such credit facility are paid out of the assets of the relevant Funds. Any new Funds will not automatically be subject to a credit line and will therefore be required to be added by way of a joinder process. This process includes, inter alia, any necessary due diligence being carried out by the lenders in order to approve the addition of the new Funds. During this period, such Funds will not be subject to, or able to draw down on, any credit line. Furthermore, there is no guarantee that the addition of any new Funds will be approved by the lenders, or that credit will be available to a Fund since the credit line is subject to availability (on an equitable allocation basis) between the Funds and other BlackRock Funds participating in the credit agreement. As such, certain Funds may not be subject to the credit line and will not incur any fees with respect to same.

A loan commitment fee is charged in relation to this credit facility which is included in the Statement of Operations and Changes in Net Assets under caption “Loan commitment fees”. The loan commitment fee is charged at 0.10% on the undrawn balance.

No portion of the credit facility was used during the year ended 31 August 2024.

17. Transaction Costs

In order to achieve its investment objective, a Fund will incur transactions costs in relation to trading activity on its portfolio. Disclosed in the table below are separately identifiable transaction costs incurred by each Fund for the year ended 31 August 2024. These include commission costs, settlement fees and broker fees. During the year, fees charged on a number of funds are negative due to the write off of over accruals in prior years.

Fund	CCY	Transaction Cost
Asian Dragon Fund	USD	1,730,294
Asian Growth Leaders Fund	USD	1,491,384
Asian High Yield Bond Fund	USD	58,586
Asian Multi-Asset Income Fund	USD	203,799
Asian Sustainable Equity Fund	USD	15,525
Asian Tiger Bond Fund	USD	71,515
Brown To Green Materials Fund	USD	117,347
China Bond Fund	CNH	2,024,530
China Flexible Equity Fund ⁽¹⁾	USD	26,172
China Fund	USD	2,650,270
China Impact Fund	USD	4,478
China Innovation Fund	USD	41,635
China Multi-Asset Fund	USD	10,395
China Onshore Bond Fund	CNH	48,219
Circular Economy Fund	USD	966,419
Climate Action Equity Fund	USD	5,572
Climate Transition Multi-Asset Fund ⁽⁵⁾	EUR	4,136
Continental European Flexible Fund	EUR	4,837,498
Developed Markets Sustainable Equity Fund	USD	13,597
Dynamic High Income Fund	USD	810,529
Emerging Europe Fund ⁽³⁾	EUR	1,123,627
Emerging Markets Bond Fund	USD	10,230
Emerging Markets Corporate Bond Fund	USD	(4,986)
Emerging Markets Equity Income Fund	USD	430,634
Emerging Markets Fund	USD	7,162,079
Emerging Markets Impact Bond Fund	USD	(1,982)
Emerging Markets Local Currency Bond Fund	USD	(4,962)
Emerging Markets Sustainable Equity Fund	USD	588,503
ESG Global Conservative Income Fund	EUR	114,763
ESG Global Multi-Asset Income Fund	USD	83,232
ESG Multi-Asset Fund	EUR	2,421,256
Euro Bond Fund	EUR	16,786
Euro Corporate Bond Fund	EUR	5,638
Euro Reserve Fund	EUR	5,185
Euro Short Duration Bond Fund	EUR	11,429
Euro-Markets Fund	EUR	792,103
European Equity Income Fund	EUR	2,899,514
European Equity Transition Fund ⁽⁵⁾	EUR	443,902
European Fund	EUR	1,809,207
European High Yield Bond Fund	EUR	13,974
European Special Situations Fund	EUR	1,386,970
European Sustainable Equity Fund	EUR	5,319

Notes to the Financial Statements continued

Fund	CCY	Transaction Cost
European Value Fund	EUR	1,746,834
FinTech Fund	USD	486,351
Fixed Income Global Opportunities Fund	USD	(71,600)
Future Consumer Fund	USD	5,534
Future Of Transport Fund	USD	745,948
Global Allocation Fund	USD	6,024,612
Global Corporate Bond Fund	USD	(11,906)
Global Equity Income Fund	USD	431,022
Global Government Bond Fund	USD	4,658
Global High Yield Bond Fund	USD	(1,901)
Global Inflation Linked Bond Fund	USD	3,686
Global Long-Horizon Equity Fund	USD	697,236
Global Multi-Asset Income Fund	USD	1,979,244
Impact Bond Fund	EUR	761
India Fund	USD	1,734,178
Japan Flexible Equity Fund	JPY	57,062,487
Japan Small & MidCap Opportunities Fund	JPY	16,254,125
Latin American Fund	USD	748,877
Multi-Theme Equity Fund	USD	3,788
MyMap Cautious Fund ⁽⁵⁾	USD	17,183
MyMap Growth Fund ⁽⁵⁾	USD	15,098
MyMap Moderate Fund ⁽⁵⁾	USD	19,963
Natural Resources Fund ⁽⁴⁾	USD	453,317
Next Generation Health Care Fund	USD	16,202
Next Generation Technology Fund	USD	2,861,629
Nutrition Fund	USD	132,404
Sustainable Asian Bond Fund	USD	9,274
Sustainable Emerging Markets Blended Bond Fund	USD	(3,644)
Sustainable Emerging Markets Bond Fund	USD	6,204
Sustainable Emerging Markets Corporate Bond Fund	USD	(2,386)
Sustainable Emerging Markets Local Currency Bond Fund	USD	(47,200)
Sustainable Energy Fund	USD	4,655,019
Sustainable Fixed Income Global Opportunities Fund	EUR	(56,464)
Sustainable Global Allocation Fund	USD	154,386
Sustainable Global Bond Income Fund	USD	19,829
Sustainable Global Dynamic Equity Fund ⁽⁴⁾	USD	315,984
Sustainable Global Infrastructure Fund	USD	19,988
Sustainable World Bond Fund	USD	(40,089)
Swiss Small & MidCap Opportunities Fund	CHF	217,313
Systematic China A-Share Opportunities Fund	USD	1,842,220
Systematic China Environmental Tech Fund	USD	56,880
Systematic ESG Multi Allocation Credit Fund ⁽⁴⁾	USD	(3,801)
Systematic Global Equity High Income Fund	USD	2,221,203
Systematic Global Sustainable Income & Growth Fund	USD	66,502
Systematic Sustainable Global SmallCap Fund	USD	389,379
United Kingdom Fund	GBP	164,947
US Basic Value Fund	USD	426,395
US Dollar Bond Fund	USD	(24,530)
US Dollar High Yield Bond Fund	USD	958
US Dollar Reserve Fund	USD	12,193
US Dollar Short Duration Bond Fund	USD	23,107
US Flexible Equity Fund	USD	660,460
US Government Mortgage Impact Fund	USD	(42,104)
US Growth Fund	USD	44,741
US Mid-Cap Value Fund	USD	179,990

Fund	CCY	Transaction Cost
US Sustainable Equity Fund	USD	(500)
World Energy Fund	USD	2,508,404
World Financials Fund	USD	1,814,286
World Gold Fund	USD	2,888,408
World Healthscience Fund	USD	2,914,267
World Mining Fund	USD	3,146,033
World Real Estate Securities Fund	USD	94,016
World Technology Fund	USD	2,655,860

⁽¹⁾ Fund terminated during the year, see Note 1, for further details.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽³⁾ Fund suspended, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

Not all transaction costs are separately identifiable. For fixed income investments, forward currency contracts and other derivative contracts, transaction costs will be included in the purchase and sales price of the investment. Whilst not separately identifiable these transaction costs will be captured within the performance of each Fund. Market impact costs are not separately identifiable and are therefore also not disclosed in the above table.

18. Sub-Underwriting Income

The Company may, with the consent of the Depositary, enter into sub-underwriting agreements. Sub-underwriting agreements allow the Company to support a rights issue, prior to investment by other subscribers, in return for a fee. During the year, no Fund received income under sub-underwriting agreements.

19. Subsequent Events

Effective 10 September 2024, the Euro High Yield Fixed Maturity Bond Fund 2027, denominated in EUR, was launched.

Effective 10 October 2024, an addendum to the Prospectus was issued.

Effective 21 October 2024, the Euro Investment Grade Fixed Maturity Bond Fund 2028, denominated in EUR, was launched.

Effective 22 October 2024, the Future Consumer Fund terminated.

Effective 24 October 2024, the China Impact Fund terminated.

Effective 22 November 2024, the Climate Action Multi-Asset Fund changed its name to the Climate Transition Multi-Asset Fund, the ESG Flex Choice Cautious Fund changed its name to the MyMap Cautious Fund, the ESG Flex Choice Growth Fund changed its name to the MyMap Growth Fund, the ESG Flex Choice Moderate Fund changed its name to the MyMap Moderate Fund and the European Focus Fund changed its name to the European Equity Transition Fund.

Effective 22 November 2024, an updated Prospectus of the Company was issued.

Independent auditor's report

To the Shareholders of
BlackRock Global Funds
2-4, rue Eugène Ruppert
L-2453 Luxembourg

Opinion

We have audited the financial statements of BlackRock Global Funds (the “Fund”) and of each of its sub-funds, which comprise the statement of net assets and the portfolio of investments at 31 August 2024 and the statement of operations and changes in net assets for the year then ended, and the notes to the financial statements, including a summary of significant accounting policies.

In our opinion, the accompanying financial statements give a true and fair view of the financial position of the Fund and of each of its sub-funds as at 31 August 2024, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

Basis for Opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (the “Law of 23 July 2016”) and with International Standards on Auditing (“ISAs”) as adopted for Luxembourg by the “Commission de Surveillance du Secteur Financier” (“CSSF”). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the “responsibilities of the “réviseur d’entreprises agréé” for the audit of the financial statements” section of our report. We are also independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (“IESBA Code”) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements, and have fulfilled our other ethical responsibilities under those ethical requirements. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Emphasis of matter

We draw attention to Note 1 in the financial statements which indicates that the subscriptions, redemptions and conversions of all share classes and the determination of net asset values of BlackRock Global Funds - Emerging Europe Fund (the “Sub-Fund”) have been temporarily suspended with effect from 1 March 2022 until further notice due to the current trading conditions relating to the Sub-Fund’s significant investment exposure to Russia, following the incursion of the Ukraine by Russia. As noted in Note 1, the Board of Directors intends to put the Sub-Fund into liquidation as soon as practicable and therefore the financial statements have been prepared on a non-going concern basis. Our opinion is not modified in respect of this matter.

Other information

The Board of Directors of the Fund is responsible for the other information. The other information comprises the information included in the annual report but does not include the financial statements and our report of the “réviseur d’entreprises agréé” thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report this fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Fund for the financial statements

The Board of Directors of the Fund is responsible for the preparation and fair presentation of these financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Fund determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Fund is responsible for assessing the Fund’s and each of its subfunds’ ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going

concern basis of accounting unless the Board of Directors of the Fund either intends to liquidate the Fund or any of its sub-funds or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the “réviseur d’entreprises agréé” for the audit of the financial statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue a report of the “réviseur d’entreprises agréé” that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund’s internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Fund.
- Conclude on the appropriateness of the Board of Directors of the Fund’s use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund’s or any of its sub-funds’ ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our report of the “réviseur d’entreprises agréé” to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our report of the “réviseur d’entreprises agréé”. However, future events or conditions may cause the Fund or any of its sub-funds (except for the sub-funds where a decision or an intention to close exists) to cease to continue as a going concern.
- In respect of sub-funds where a decision or an intention to close exists, we conclude on the appropriateness of the Board of Directors of the Fund’s use of the non-going concern basis of accounting. We also evaluate the adequacy of the disclosures describing the non-going concern basis of accounting and reasons for its use. Our conclusions are based on the audit evidence obtained up to the date of our report of the “réviseur d’entreprises agréé”.
- Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provide those charged with governance with a statement that we have complied with relevant ethical requirements regarding independence, and communicate to them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, actions taken to eliminate threats or safeguards applied.

Ernst & Young
Société anonyme
Cabinet de révision agréé

Kerry Nichol

Luxembourg, 22 November 2024

Appendix I – Share Classes (Unaudited)

Share Classes Launched and Reactivated

The Effective Date disclosed below corresponds to the date where shares had been in issue in the respective class of the Fund for the first time. The classes may have been available for subscription at an earlier date.

Effective date	Fund	Type
6 September 2023	Dynamic High Income Fund	A Class distributing (S) (M) (G) share CHF hedged
6 September 2023	Dynamic High Income Fund	A Class distributing (S) (M) (G) share JPY hedged
6 September 2023	Emerging Markets Impact Bond Fund	I Class non-distributing UK reporting fund share CHF hedged
6 September 2023	Emerging Markets Impact Bond Fund	I Class non-distributing UK reporting fund share GBP hedged
6 September 2023	Global Multi-Asset Income Fund	A Class distributing (S) (M) (G) share CHF hedged
6 September 2023	Global Multi-Asset Income Fund	A Class distributing (S) (M) (G) share JPY hedged
6 September 2023	Systematic Global Equity High Income Fund	A Class distributing (S) (M) (G) share CHF hedged
6 September 2023	Systematic Global Equity High Income Fund	A Class distributing (S) (M) (G) share JPY hedged
13 September 2023	Global Long-Horizon Equity Fund	X Class non-distributing share - JPY
13 September 2023	Systematic Global Sustainable Income & Growth Fund	A Class distributing (S) (M) (G) share AUD hedged
13 September 2023	Systematic Global Sustainable Income & Growth Fund	A Class distributing (S) (M) (G) share GBP hedged
4 October 2023	Emerging Markets Sustainable Equity Fund	X Class non-distributing share - EUR
4 October 2023	US Government Mortgage Impact Fund	I Class distributing (Q) UK reporting fund share GBP hedged
4 October 2023	US Government Mortgage Impact Fund	I Class non-distributing UK reporting fund share EUR hedged
11 October 2023	Circular Economy Fund	A Class distributing (Q) (G) share - SGD
11 October 2023	US Dollar Short Duration Bond Fund	A Class distributing (T) share SGD hedged
18 October 2023	Developed Markets Sustainable Equity Fund	X Class non-distributing share - EUR
25 October 2023	World Mining Fund	X Class non-distributing share - GBP
8 November 2023	China Multi-Asset Fund	E Class non-distributing share EUR hedged
8 November 2023	Global Allocation Fund	X Class distributing (T) share - USD
8 November 2023	Systematic China Environmental Tech Fund	E Class non-distributing share EUR hedged
8 November 2023	US Dollar Bond Fund	A Class non-distributing share SGD hedged
8 November 2023	US Flexible Equity Fund	A Class non-distributing share SGD hedged
15 November 2023	Asian Tiger Bond Fund	A Class distributing (T) share - USD
15 November 2023	China Bond Fund	A Class distributing (T) share USD hedged
15 November 2023	Fixed Income Global Opportunities Fund	A Class distributing (T) share - USD
15 November 2023	Global Corporate Bond Fund	A Class distributing (T) share CNH hedged
15 November 2023	Global Corporate Bond Fund	A Class distributing (T) share - USD
15 November 2023	Sustainable Global Bond Income Fund	A Class distributing (T) share - USD
15 November 2023	US Dollar Short Duration Bond Fund	A Class distributing (T) share CNH hedged
15 November 2023	US Dollar Short Duration Bond Fund	A Class distributing (T) share - USD
15 November 2023	World Energy Fund	I Class non-distributing share - EUR
6 December 2023	Sustainable Global Bond Income Fund	X Class distributing (S) (M) (G) share - USD
6 December 2023	Sustainable Global Bond Income Fund	X Class distributing (T) share - USD
6 December 2023	US Government Mortgage Impact Fund	A Class non-distributing UK reporting fund share EUR hedged
6 December 2023	US Government Mortgage Impact Fund	SR Class non-distributing UK reporting fund share EUR hedged
6 December 2023	US Government Mortgage Impact Fund	SR Class non-distributing UK reporting fund share - USD
6 December 2023	US Government Mortgage Impact Fund	SR Class distributing (Q) UK reporting fund share EUR hedged
6 December 2023	US Government Mortgage Impact Fund	SR Class distributing (Q) UK reporting fund share GBP hedged
6 December 2023	US Government Mortgage Impact Fund	SR Class distributing (Q) UK reporting fund share - USD
6 December 2023	World Gold Fund	A Class non-distributing share CNH hedged
6 December 2023	World Gold Fund	A Class distributing (T) share CNH hedged
20 December 2023	Brown To Green Materials Fund	Z Class non-distributing UK reporting fund share - GBP
20 December 2023	Global Corporate Bond Fund	A Class distributing (S) (M) (G) share JPY hedged
20 December 2023	Global Corporate Bond Fund	A Class distributing (T) share ZAR hedged
20 December 2023	Global High Yield Bond Fund	A Class distributing (T) share - USD
20 December 2023	Global High Yield Bond Fund	A Class distributing (S) (M) (G) share JPY hedged
20 December 2023	Sustainable Emerging Markets Blended Bond Fund	ZI Class non-distributing UK reporting fund share - GBP
20 December 2023	Sustainable Global Bond Income Fund	A Class distributing (T) share HKD hedged
20 December 2023	Sustainable Global Bond Income Fund	A Class distributing (T) share SGD hedged
20 December 2023	US Dollar High Yield Bond Fund	A Class distributing (T) share - USD
20 December 2023	US Dollar High Yield Bond Fund	A Class distributing (S) (M) (G) share JPY hedged
10 January 2024	Continental European Flexible Fund	I Class distributing (A) share - USD
10 January 2024	Emerging Markets Corporate Bond Fund	A Class distributing (S) (M) (G) share SGD hedged
10 January 2024	Emerging Markets Corporate Bond Fund	A Class distributing (S) (M) (G) share - USD
10 January 2024	Emerging Markets Corporate Bond Fund	D Class distributing (S) (M) (G) share SGD hedged
10 January 2024	European Fund	I Class non-distributing share - USD
10 January 2024	Fixed Income Global Opportunities Fund	X Class distributing (M) share SGD hedged
10 January 2024	Fixed Income Global Opportunities Fund	X Class distributing (T) share SGD hedged
10 January 2024	Fixed Income Global Opportunities Fund	X Class non-distributing share SGD hedged
10 January 2024	Japan Flexible Equity Fund	A Class distributing (T) share HKD hedged

Appendix I – Share Classes (Unaudited) continued

Effective date	Fund	Type
10 January 2024	Japan Flexible Equity Fund	A Class distributing (T) share USD hedged
10 January 2024	Japan Small & MidCap Opportunities Fund	A Class distributing (T) share HKD hedged
10 January 2024	Japan Small & MidCap Opportunities Fund	A Class distributing (T) share USD hedged
10 January 2024	Sustainable Global Bond Income Fund	X Class distributing (T) share HKD hedged
24 January 2024	Fixed Income Global Opportunities Fund	X Class distributing (T) share - USD
6 February 2024	Global Listed Infrastructure Fund	A Class non-distributing share - USD
6 February 2024	Global Listed Infrastructure Fund	D Class non-distributing share - USD
6 February 2024	Global Listed Infrastructure Fund	I Class non-distributing share - USD
6 February 2024	Global Listed Infrastructure Fund	X Class non-distributing share - USD
6 February 2024	Global Listed Infrastructure Fund	Z Class non-distributing share - USD
6 March 2024	Sustainable Fixed Income Global Opportunities Fund	X Class distributing (T) share - EUR
6 March 2024	Sustainable Fixed Income Global Opportunities Fund	X Class distributing (T) share USD hedged
7 March 2024	Global Unconstrained Equity Fund	A Class non-distributing share - USD
7 March 2024	Global Unconstrained Equity Fund	A Class non-distributing share CNH hedged
7 March 2024	Global Unconstrained Equity Fund	A Class non-distributing share HKD hedged
7 March 2024	Global Unconstrained Equity Fund	A Class non-distributing share SGD hedged
7 March 2024	Global Unconstrained Equity Fund	C Class non-distributing share - USD
7 March 2024	Global Unconstrained Equity Fund	D Class non-distributing UK reporting fund share - USD
7 March 2024	Global Unconstrained Equity Fund	E Class non-distributing share - USD
7 March 2024	Global Unconstrained Equity Fund	SI Class non-distributing share - USD
7 March 2024	Global Unconstrained Equity Fund	X Class non-distributing share - USD
27 March 2024	ESG Multi-Asset Fund	B Class distributing (T) share USD hedged
27 March 2024	Global Allocation Fund	B Class distributing (T) share - USD
27 March 2024	Systematic Global Equity High Income Fund	B Class distributing (R) (M) (G) share ZAR hedged
27 March 2024	Systematic Global Equity High Income Fund	B Class distributing (S) (M) (G) share - USD
27 March 2024	Systematic Global Equity High Income Fund	B Class distributing (S) (M) (G) share JPY hedged
27 March 2024	World Financials Fund	I Class non-distributing share - JPY
27 March 2024	World Gold Fund	B Class non-distributing share - USD
27 March 2024	World Mining Fund	B Class non-distributing share - USD
27 March 2024	World Technology Fund	B Class non-distributing share - USD
3 April 2024	Emerging Markets Corporate Bond Fund	A Class non-distributing share SGD hedged
3 April 2024	Emerging Markets Sustainable Equity Fund	I Class non-distributing share - GBP
3 April 2024	Global Corporate Bond Fund	B Class distributing (T) share - USD
3 April 2024	Global Corporate Bond Fund	B Class distributing (T) share ZAR hedged
3 April 2024	Sustainable World Bond Fund	A Class non-distributing share SGD hedged
3 April 2024	US Dollar High Yield Bond Fund	B Class distributing (R) (M) (G) share ZAR hedged
3 April 2024	US Dollar High Yield Bond Fund	B Class distributing (S) (M) (G) share JPY hedged
3 April 2024	US Dollar High Yield Bond Fund	B Class distributing (T) share - USD
3 April 2024	US Dollar Short Duration Bond Fund	A Class non-distributing share SGD hedged
3 April 2024	US Flexible Equity Fund	I Class non-distributing share - GBP
3 April 2024	World Energy Fund	B Class non-distributing share - USD
3 April 2024	World Healthscience Fund	B Class non-distributing share - USD
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	A Class distributing (Q) share USD hedged
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	A Class distributing (Q) UK reporting fund share - EUR
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	A Class non-distributing share - EUR
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	A Class non-distributing UK reporting fund share USD hedged
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	D Class distributing (Q) share - EUR
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	D Class distributing (Q) share CHF hedged
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	D Class non-distributing share - EUR
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	D Class non-distributing share CHF hedged
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	E Class distributing (Q) share - EUR
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	E Class distributing (Q) share CHF hedged
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	E Class distributing (Q) share USD hedged
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	E Class non-distributing share - EUR

Appendix I – Share Classes (Unaudited) continued

Effective date	Fund	Type
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	E Class non-distributing share CHF hedged
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	E Class non-distributing share USD hedged
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	EI Class distributing (Q) share - EUR
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	EI Class distributing (Q) share CHF hedged
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	EI Class distributing (Q) share USD hedged
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	EI Class non-distributing share - EUR
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	EI Class non-distributing share CHF hedged
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	EI Class non-distributing share USD hedged
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	I Class distributing (Q) share - EUR
4 April 2024	Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)	I Class non-distributing share - EUR
10 April 2024	World Real Estate Securities Fund	X Class non-distributing share - EUR
24 April 2024	Global Listed Infrastructure Fund	I Class non-distributing UK reporting fund share - GBP
8 May 2024	European High Yield Bond Fund	Z Class distributing (A) share - EUR
8 May 2024	Systematic Global Equity High Income Fund	A Class non-distributing share JPY hedged
8 May 2024	Systematic Sustainable Global SmallCap Fund	I Class non-distributing UK reporting fund share - GBP
13 May 2024	Emerging Markets Ex-China Fund	A Class distributing (A) share EUR hedged
13 May 2024	Emerging Markets Ex-China Fund	A Class distributing (A) UK reporting fund share - GBP
13 May 2024	Emerging Markets Ex-China Fund	A Class non-distributing share - USD
13 May 2024	Emerging Markets Ex-China Fund	A Class non-distributing share EUR hedged
13 May 2024	Emerging Markets Ex-China Fund	A Class non-distributing share SGD hedged
13 May 2024	Emerging Markets Ex-China Fund	C Class non-distributing share - USD
13 May 2024	Emerging Markets Ex-China Fund	C Class non-distributing share EUR hedged
13 May 2024	Emerging Markets Ex-China Fund	D Class distributing (A) UK reporting fund share - GBP
13 May 2024	Emerging Markets Ex-China Fund	D Class non-distributing share - USD
13 May 2024	Emerging Markets Ex-China Fund	D Class non-distributing share EUR hedged
13 May 2024	Emerging Markets Ex-China Fund	D Class non-distributing UK reporting fund share GBP hedged
13 May 2024	Emerging Markets Ex-China Fund	E Class non-distributing share - USD
13 May 2024	Emerging Markets Ex-China Fund	E Class non-distributing share EUR hedged
13 May 2024	Emerging Markets Ex-China Fund	I Class non-distributing share EUR hedged
13 May 2024	Emerging Markets Ex-China Fund	X Class distributing (A) UK reporting fund share - GBP
13 May 2024	Emerging Markets Ex-China Fund	X Class non-distributing share EUR hedged
22 May 2024	Global Inflation Linked Bond Fund	A Class distributing (T) share - USD
22 May 2024	US Dollar High Yield Bond Fund	SR Class distributing (A) UK reporting fund share EUR hedged
22 May 2024	US Dollar High Yield Bond Fund	SR Class non-distributing UK reporting fund share GBP hedged
29 May 2024	Global Unconstrained Equity Fund	C Class non-distributing share - EUR
29 May 2024	Global Unconstrained Equity Fund	E Class non-distributing share - EUR
29 May 2024	US Dollar Short Duration Bond Fund	A Class non-distributing share - EUR
26 June 2024	Continental European Flexible Fund	S class non-distributing share - EUR
26 June 2024	Continental European Flexible Fund	S class non-distributing share USD hedged
24 July 2024	Emerging Markets Corporate Bond Fund	D Class distributing (S) (M) (G) share - USD
24 July 2024	European High Yield Bond Fund	I Class non-distributing share - EUR
14 August 2024	Emerging Markets Impact Bond Fund	I Class distributing (M) UK reporting fund share CHF hedged
14 August 2024	Emerging Markets Impact Bond Fund	I Class distributing (M) UK reporting fund share EUR hedged
14 August 2024	Sustainable Global Dynamic Equity Fund	I Class non-distributing share - USD
21 August 2024	Continental European Flexible fund	I Class distributing (A) UK reporting fund share GBP hedged
21 August 2024	Dynamic High Income Fund	I Class distributing (M) share EUR hedged
21 August 2024	European Equity Income fund	I Class distributing (A) (G) UK reporting fund share GBP hedged
28 August 2024	Global High Yield Bond Fund	X Class non-distributing share NZD hedged

Appendix I – Share Classes (Unaudited) continued

Share Classes In Issue

As at 31 August 2024, the Company offers the following share classes. For those Funds with more than one Dealing Currency, the additional Dealing Currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

A Class

A Class distributing (A) (G) share
A Class distributing (A) (G) share CHF hedged
A Class distributing (A) (G) share EUR hedged
A Class distributing (A) share
A Class distributing (A) share EUR hedged
A Class distributing (A) UK reporting fund share
A Class distributing (A) UK reporting fund share GBP hedged
A Class distributing (A) UK reporting fund share USD hedged
A Class distributing (D) share
A Class distributing (D) share EUR hedged
A Class distributing (D) UK reporting fund share
A Class distributing (D) UK reporting fund share EUR hedged
A Class distributing (M) (G) share
A Class distributing (M) share
A Class distributing (M) share AUD hedged
A Class distributing (M) share CAD hedged
A Class distributing (M) share CNH hedged
A Class distributing (M) share EUR hedged
A Class distributing (M) share GBP hedged
A Class distributing (M) share HKD hedged
A Class distributing (M) share NZD hedged
A Class distributing (M) share SGD hedged
A Class distributing (Q) (G) share
A Class distributing (Q) (G) share
A Class distributing (Q) (G) share AUD hedged
A Class distributing (Q) (G) share EUR hedged
A Class distributing (Q) (G) share SGD hedged
A Class distributing (Q) (G) share USD hedged
A Class distributing (Q) (G) UK reporting fund share
A Class distributing (Q) (G) UK reporting fund share CHF hedged
A Class distributing (Q) share
A Class distributing (Q) share EUR hedged
A Class distributing (Q) share SGD hedged
A Class distributing (Q) share USD hedged
A Class distributing (Q) UK reporting fund share
A Class distributing (R) (M) (G) share AUD hedged
A Class distributing (R) (M) (G) share CAD hedged
A Class distributing (R) (M) (G) share CNH hedged
A Class distributing (R) (M) (G) share EUR hedged
A Class distributing (R) (M) (G) share GBP hedged
A Class distributing (R) (M) (G) share HKD hedged
A Class distributing (R) (M) (G) share NZD hedged
A Class distributing (R) (M) (G) share SGD hedged
A Class distributing (R) (M) (G) share USD hedged
A Class distributing (R) (M) (G) share ZAR hedged
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged
A Class distributing (S) (M) (G) share
A Class distributing (S) (M) (G) share AUD hedged
A Class distributing (S) (M) (G) share CAD hedged
A Class distributing (S) (M) (G) share CHF hedged
A Class distributing (S) (M) (G) share CNH hedged
A Class distributing (S) (M) (G) share EUR hedged
A Class distributing (S) (M) (G) share GBP hedged
A Class distributing (S) (M) (G) share HKD hedged
A Class distributing (S) (M) (G) share JPY hedged
A Class distributing (S) (M) (G) share SGD hedged

A Class continued

A Class distributing (S) (M) (G) share USD hedged
A Class distributing (S) (M) (G) UK reporting fund share
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged
A Class distributing (S) (M) (G) UK reporting fund share CNH hedged
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged
A Class distributing (T) share
A Class distributing (T) share AUD hedged
A Class distributing (T) share CAD hedged
A Class distributing (T) share CNH hedged
A Class distributing (T) share EUR hedged
A Class distributing (T) share GBP hedged
A Class distributing (T) share HKD hedged
A Class distributing (T) share SGD hedged
A Class distributing (T) share USD hedged
A Class distributing (T) share ZAR hedged
A Class distributing (Y) (Q) (G) share
A Class distributing (Y) (Q) (G) share AUD hedged
A Class distributing (Y) (Q) (G) share SGD hedged
A Class non-distributing share
A Class non-distributing share AUD hedged
A Class non-distributing share CAD hedged
A Class non-distributing share CHF hedged
A Class non-distributing share CNH hedged
A Class non-distributing share CZK hedged
A Class non-distributing share EUR hedged
A Class non-distributing share GBP hedged
A Class non-distributing share HKD
A Class non-distributing share HKD hedged
A Class non-distributing share JPY hedged
A Class non-distributing share NZD hedged
A Class non-distributing share PLN hedged
A Class non-distributing share SEK hedged
A Class non-distributing share SGD hedged
A Class non-distributing share USD hedged
A Class non-distributing share ZAR hedged
A Class non-distributing UK reporting fund share
A Class non-distributing UK reporting fund share CHF hedged
A Class non-distributing UK reporting fund share EUR hedged
A Class non-distributing UK reporting fund share GBP hedged
A Class non-distributing UK reporting fund share USD hedged
AI Class
AI Class distributing (Q) (G) share
AI Class distributing (Q) (G) share EUR hedged
AI Class distributing (Q) share
AI Class distributing (Q) share EUR hedged
AI Class non-distributing share
AI Class non-distributing share EUR hedged

B Class

B Class distributing (R) (M) (G) share ZAR hedged
B Class distributing (S) (M) (G) share
B Class distributing (S) (M) (G) share JPY hedged
B Class distributing (T) share
B Class distributing (T) share USD hedged
B Class distributing (T) share ZAR hedged
B Class non-distributing share

C Class

C Class distributing (D) share

Appendix I – Share Classes (Unaudited) continued

C Class continued

C Class distributing (D) share EUR hedged
 C Class distributing (M) share
 C Class distributing (Q) (G) share
 C Class distributing (Q) share
 C Class distributing (S) (M) (G) share
 C Class non-distributing share
 C Class non-distributing share EUR hedged
 C Class non-distributing share USD hedged
 C Class non-distributing UK reporting fund share

D Class

D Class distributing (A) (G) share
 D Class distributing (A) (G) share CHF hedged
 D Class distributing (A) (G) share EUR hedged
 D Class distributing (A) (G) UK reporting fund share
 D Class distributing (A) share
 D Class distributing (A) share CAD hedged
 D Class distributing (A) share EUR hedged
 D Class distributing (A) UK reporting fund share
 D Class distributing (A) UK reporting fund share GBP hedged
 D Class distributing (A) UK reporting fund share USD hedged
 D Class distributing (M) (G) share
 D Class distributing (M) share
 D Class distributing (M) share AUD hedged
 D Class distributing (M) share EUR hedged
 D Class distributing (M) share HKD hedged
 D Class distributing (M) share SGD hedged
 D Class distributing (M) UK reporting fund share
 D Class distributing (M) UK reporting fund share EUR hedged
 D Class distributing (M) UK reporting fund share GBP hedged
 D Class distributing (Q) (G) share
 D Class distributing (Q) (G) share EUR hedged
 D Class distributing (Q) (G) UK reporting fund share
 D Class distributing (Q) (G) UK reporting fund share CHF hedged
 D Class distributing (Q) (G) UK reporting fund share EUR hedged
 D Class distributing (Q) (G) UK reporting fund share GBP hedged
 D Class distributing (Q) share
 D Class distributing (Q) share CHF hedged
 D Class distributing (Q) share EUR hedged
 D Class distributing (Q) share GBP hedged
 D Class distributing (Q) UK reporting fund share
 D Class distributing (Q) UK reporting fund share GBP hedged
 D Class distributing (S) (M) (G) share
 D Class distributing (S) (M) (G) share GBP hedged
 D Class distributing (S) (M) (G) share SGD hedged
 D Class distributing (S) (M) (G) share USD hedged
 D Class distributing (S) (M) (G) UK reporting fund share
 D Class non-distributing share
 D Class non-distributing share AUD hedged
 D Class non-distributing share CHF hedged
 D Class non-distributing share CNH hedged
 D Class non-distributing share EUR hedged
 D Class non-distributing share GBP hedged
 D Class non-distributing share HKD
 D Class non-distributing share PLN hedged
 D Class non-distributing share SGD hedged
 D Class non-distributing share USD hedged
 D Class non-distributing UK reporting fund share
 D Class non-distributing UK reporting fund share CHF hedged
 D Class non-distributing UK reporting fund share CNH hedged
 D Class non-distributing UK reporting fund share EUR hedged
 D Class non-distributing UK reporting fund share GBP hedged
 D Class non-distributing UK reporting fund share USD hedged

E Class

E Class distributing (Q) (G) share
 E Class distributing (Q) (G) share EUR hedged
 E Class distributing (Q) share
 E Class distributing (Q) share CHF hedged
 E Class distributing (Q) share EUR hedged
 E Class distributing (Q) share USD hedged
 E Class distributing (R) (M) (G) share EUR hedged
 E Class distributing (S) (M) (G) share
 E Class distributing (Y) (Q) (G) share
 E Class distributing (Y) (Q) (G) share EUR hedged
 E Class non-distributing share
 E Class non-distributing share CHF hedged
 E Class non-distributing share EUR hedged
 E Class non-distributing share GBP hedged
 E Class non-distributing share PLN hedged
 E Class non-distributing share USD hedged
 E Class non-distributing UK reporting fund share
 E Class non-distributing UK reporting fund share EUR hedged

EI Class

EI Class distributing (Q) share
 EI Class distributing (Q) share CHF hedged
 EI Class distributing (Q) share USD hedged
 EI Class non-distributing share
 EI Class non-distributing share CHF hedged
 EI Class non-distributing share USD hedged

I Class*

I Class distributing (A) (G) share
 I Class distributing (A) (G) UK reporting fund share
 I Class distributing (A) share
 I Class distributing (A) share EUR hedged
 I Class distributing (A) UK reporting fund share
 I Class distributing (A) UK reporting fund share EUR hedged
 I Class distributing (A) UK reporting fund share GBP hedged
 I Class distributing (A) UK reporting fund share USD hedged
 I Class distributing (M) (G) share
 I Class distributing (M) share
 I Class distributing (M) share CAD hedged
 I Class distributing (M) share EUR hedged
 I Class distributing (M) UK reporting fund share CHF hedged
 I Class distributing (M) UK reporting fund share EUR hedged
 I Class distributing (Q) (G) share
 I Class distributing (Q) (G) share EUR hedged
 I Class distributing (Q) share
 I Class distributing (Q) share EUR hedged
 I Class distributing (Q) share GBP hedged
 I Class distributing (Q) share JPY hedged
 I Class distributing (Q) UK reporting fund share
 I Class distributing (Q) UK reporting fund share CHF hedged
 I Class distributing (Q) UK reporting fund share EUR hedged
 I Class distributing (Q) UK reporting fund share GBP hedged
 I Class distributing (S) (M) (G) share
 I Class distributing (S) (M) (G) share EUR hedged
 I Class distributing (S) (M) (G) share SGD hedged
 I Class distributing (S) (M) (G) share USD hedged
 I Class non-distributing share
 I Class non-distributing share AUD hedged
 I Class non-distributing share BRL hedged
 I Class non-distributing share CAD hedged
 I Class non-distributing share CHF hedged
 I Class non-distributing share EUR hedged
 I Class non-distributing share GBP hedged
 I Class non-distributing share JPY hedged

Appendix I – Share Classes (Unaudited) continued

I Class* continued

I Class non-distributing share NOK hedged
 I Class non-distributing share SEK hedged
 I Class non-distributing share SGD hedged
 I Class non-distributing share USD hedged
 I Class non-distributing UK reporting fund share
 I Class non-distributing UK reporting fund share CHF hedged
 I Class non-distributing UK reporting fund share EUR hedged
 I Class non-distributing UK reporting fund share GBP hedged
 I Class non-distributing UK reporting fund share USD hedged

J Class*

J Class distributing (M) share
 J Class non-distributing share

S Class

S Class distributing (A) share
 S Class distributing (A) share EUR hedged
 S Class distributing (M) (G) UK reporting fund share
 S Class distributing (M) (G) UK reporting fund share GBP hedged
 S Class distributing (M) share
 S Class distributing (Q) (G) share
 S Class distributing (Q) share
 S Class non-distributing share
 S Class non-distributing share CHF hedged
 S Class non-distributing share EUR hedged
 S Class non-distributing share GBP hedged
 S Class non-distributing share SGD hedged
 S Class non-distributing share USD hedged
 S Class non-distributing UK reporting fund share
 S Class non-distributing UK reporting fund share CHF hedged
 S Class non-distributing UK reporting fund share EUR hedged
 S Class non-distributing UK reporting fund share GBP hedged

SI Class

SI Class non-distributing share
 SI Class non-distributing share USD hedged

SR Class

SR Class distributing (A) (G) UK reporting fund share
 SR Class distributing (A) UK reporting fund share
 SR Class distributing (A) UK reporting fund share EUR hedged
 SR Class distributing (A) UK reporting fund share GBP hedged
 SR Class distributing (A) UK reporting fund share USD hedged
 SR Class distributing (M) share
 SR Class distributing (M) UK reporting fund share
 SR Class distributing (M) UK reporting fund share GBP hedged
 SR Class distributing (Q) UK reporting fund share
 SR Class distributing (Q) UK reporting fund share EUR hedged
 SR Class distributing (Q) UK reporting fund share GBP hedged
 SR Class distributing (S) (M) (G) share
 SR Class distributing (S) (M) (G) UK reporting fund share
 SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged
 SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged
 SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged
 SR Class distributing (S) (M) (G) UK reporting fund share USD hedged
 SR Class non-distributing share
 SR Class non-distributing UK reporting fund share
 SR Class non-distributing UK reporting fund share EUR hedged
 SR Class non-distributing UK reporting fund share GBP hedged
 SR Class non-distributing UK reporting fund share USD hedged

X Class*

X Class distributing (A) share
 X Class distributing (A) share EUR hedged
 X Class distributing (A) UK reporting fund share
 X Class distributing (A) UK reporting fund share GBP hedged
 X Class distributing (M) share
 X Class distributing (M) share AUD hedged
 X Class distributing (M) share EUR hedged
 X Class distributing (M) share SGD hedged
 X Class distributing (Q) (G) share GBP hedged
 X Class distributing (Q) (G) UK reporting fund share
 X Class distributing (Q) share
 X Class distributing (Q) share CHF hedged
 X Class distributing (Q) share EUR hedged
 X Class distributing (Q) share GBP hedged
 X Class distributing (R) (M) (G) share AUD hedged
 X Class distributing (S) (M) (G) share
 X Class distributing (S) (M) (G) share EUR hedged
 X Class distributing (T) share
 X Class distributing (T) share HKD hedged
 X Class distributing (T) share SGD hedged
 X Class distributing (T) share USD hedged
 X Class non-distributing share
 X Class non-distributing share AUD hedged
 X Class non-distributing share CAD hedged
 X Class non-distributing share CHF hedged
 X Class non-distributing share DKK hedged
 X Class non-distributing share EUR hedged
 X Class non-distributing share GBP hedged
 X Class non-distributing share JPY hedged
 X Class non-distributing share NOK hedged
 X Class non-distributing share NZD hedged
 X Class non-distributing share SEK hedged
 X Class non-distributing share SGD hedged
 X Class non-distributing share USD hedged
 X Class non-distributing UK reporting fund share
 X Class non-distributing UK reporting fund share USD hedged

Z Class

Z Class distributing (A) share
 Z Class non-distributing share
 Z Class non-distributing share CHF hedged
 Z Class non-distributing share EUR hedged
 Z Class non-distributing share USD hedged
 Z Class non-distributing UK reporting fund share
 Z Class non-distributing UK reporting fund share CHF hedged

ZI Class*

ZI Class distributing (R) (M) (G) share USD hedged
 ZI Class distributing (S) (M) (G) share
 ZI Class non-distributing share
 ZI Class non-distributing share EUR hedged
 ZI Class non-distributing share USD hedged
 ZI Class non-distributing UK reporting fund share
 ZI Class non-distributing UK reporting fund share EUR hedged

* Available to Institutional investors.

Appendix II – Global Exposure and Leverage (Unaudited)

Global Exposure

In accordance with current BlackRock policy, global exposure is measured using the “Commitment Approach” or the Value at Risk (“VaR”) approach which considers the full constituents of the portfolio.

The Commitment Approach is a methodology that aggregates the underlying market or notional values of financial derivative instruments to determine the degree of global exposure of a Fund to financial derivative instruments.

Pursuant to the 2010 Law, the global exposure for a Fund under the Commitment Approach must not exceed 100% of that Fund’s Net Asset Value.

Below is the list of Funds that follow the Commitment Approach:

- | | |
|--|--|
| ▶ Asian Dragon Fund | ▶ Swiss Small & MidCap Opportunities Fund |
| ▶ Asian Growth Leaders Fund | ▶ Systematic China A-Share Opportunities Fund |
| ▶ Asian Sustainable Equity Fund | ▶ Systematic China Environmental Tech Fund |
| ▶ Brown To Green Materials Fund | ▶ Systematic Global Equity High Income Fund |
| ▶ China Fund | ▶ Systematic Global Sustainable Income & Growth Fund |
| ▶ China Impact Fund | ▶ Systematic Sustainable Global SmallCap Fund |
| ▶ China Innovation Fund | ▶ United Kingdom Fund |
| ▶ China Multi-Asset Fund | ▶ US Basic Value Fund |
| ▶ Circular Economy Fund | ▶ US Dollar Reserve Fund |
| ▶ Climate Action Equity Fund | ▶ US Flexible Equity Fund |
| ▶ Continental European Flexible Fund | ▶ US Growth Fund |
| ▶ Developed Markets Sustainable Equity Fund | ▶ US Mid-Cap Value Fund |
| ▶ Emerging Europe Fund ⁽³⁾ | ▶ US Sustainable Equity Fund |
| ▶ Emerging Markets Equity Income Fund | ▶ World Energy Fund |
| ▶ Emerging Markets Ex-China Fund ⁽²⁾ | ▶ World Financials Fund |
| ▶ Emerging Markets Fund | ▶ World Gold Fund |
| ▶ Emerging Markets Sustainable Equity Fund | ▶ World Healthscience Fund |
| ▶ Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) ⁽²⁾ | ▶ World Mining Fund |
| ▶ Euro Reserve Fund | ▶ World Real Estate Securities Fund |
| ▶ Euro-Markets Fund | ▶ World Technology Fund |
| ▶ European Equity Income Fund | |
| ▶ European Equity Transition Fund ⁽⁵⁾ | |
| ▶ European Fund | |
| ▶ European Special Situations Fund | |
| ▶ European Sustainable Equity Fund | |
| ▶ European Value Fund | |
| ▶ FinTech Fund | |
| ▶ Future Consumer Fund | |
| ▶ Future Of Transport Fund | |
| ▶ Global Equity Income Fund | |
| ▶ Global Listed Infrastructure Fund ⁽²⁾ | |
| ▶ Global Long-Horizon Equity Fund | |
| ▶ Global Unconstrained Equity Fund ⁽²⁾ | |
| ▶ India Fund | |
| ▶ Japan Flexible Equity Fund | |
| ▶ Japan Small & MidCap Opportunities Fund | |
| ▶ Latin American Fund | |
| ▶ Multi-Theme Equity Fund | |
| ▶ MyMap Cautious Fund ⁽⁵⁾ | |
| ▶ MyMap Growth Fund ⁽⁵⁾ | |
| ▶ MyMap Moderate Fund ⁽⁵⁾ | |
| ▶ Natural Resources Fund ⁽⁴⁾ | |
| ▶ Next Generation Health Care Fund | |
| ▶ Next Generation Technology Fund | |
| ▶ Nutrition Fund | |
| ▶ Sustainable Energy Fund | |
| ▶ Sustainable Global Infrastructure Fund | |

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽³⁾ Fund suspended, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

Appendix II – Global Exposure and Leverage (Unaudited) continued

VaR is a statistical risk measure that estimates the potential loss from adverse market movements in an ordinary market environment.

The VaR calculations are based on an adjusted historical simulation model with a confidence level of 99%, a holding period of one day and a historical observation period of not less than one year (250 days). A VaR number is defined at a specified probability and a specified time horizon. A 99% one day VaR means that the expectation is that 99% of the time over a one day period the Fund will lose no more than this number in percentage terms. Therefore, higher VaR numbers indicate higher risk.

The VaR model used by BlackRock Risk & Quantitative Analysis ("RQA") is an adjusted historical simulation model.

For Funds which use a relative VaR approach RQA determines a reference portfolio as the basis for the relative VaR calculation. The reference portfolio is typically the index benchmark also established as the reference point for performance data in respect of the relevant Fund. This is an index (or composite of indices) constructed by a recognised index provider(s) from relevant securities which are eligible for investment by the Funds. This process gives appropriate consideration to the availability of indices with construction rules which are themselves compliant with diversification rules.

Where a Fund is monitored using VaR, the Investment Adviser will observe the regulatory limit and any internal risk limits which may be appropriate for the portfolio.

The table below details the highest, lowest and average utilisation of the VaR limit, expressed as a percentage of the respective absolute or relative VaR regulatory limit. For relative VaR, the VaR of the respective Fund's portfolio will not exceed twice the VaR of the reference portfolio. Utilisation refers to the level of risk taken in this context.

Fund	Market Risk Approach	Reference Portfolio	Highest utilisation of the VaR limit %	Lowest utilisation of the VaR limit %	Average utilisation of the VaR limit %
Asian High Yield Bond Fund	Relative VaR	iBoxx ChinaBond Asian High Yield USD Hedged Index	73.71%	41.56%	62.98%
Asian Multi-Asset Income Fund	Relative VaR	MSCI Asia ex Japan Index (50%), the JP Morgan Asia Credit Index (25%) and the Markit iBoxx ALBI Index (25%)	51.98%	42.81%	46.01%
Asian Tiger Bond Fund	Relative VaR	JP Morgan Asian Credit Index	58.41%	47.35%	52.84%
China Bond Fund	Absolute VaR	n/a	12.98%	6.49%	9.11%
China Onshore Bond Fund	Absolute VaR	n/a	14.54%	5.59%	9.64%
Climate Transition Multi-Asset Fund ⁽⁵⁾	Relative VaR	MSCI All Country World Index (Hedged to EUR) 65% / Bloomberg Global Aggregate Bond Index (Hedged to EUR) 35%	60.74%	44.51%	51.50%
Dynamic High Income Fund	Relative VaR	70% MSCI World Index / 30% Bloomberg Global Aggregate Bond Index USD Hedged	66.19%	28.23%	49.80%
Emerging Markets Bond Fund	Relative VaR	JP Morgan Emerging Markets Bond Index Global Diversified Index	101.60%	48.20%	59.36%
Emerging Markets Corporate Bond Fund	Relative VaR	JP Morgan Corporate Emerging Markets Bond Index Broad Diversified	69.40%	57.16%	62.13%
Emerging Markets Impact Bond Fund	Absolute VaR	JP Morgan ESG Green Bond Emerging Markets Index	15.36%	10.29%	12.70%
Emerging Markets Local Currency Bond Fund	Relative VaR	JP Morgan GBI-EM Global Diversified Index	71.03%	49.23%	59.51%
ESG Global Conservative Income Fund	Relative VaR	30% MSCI World Index EUR Hedged/70% Bloomberg Global Aggregate Bond Index EUR Hedged	62.16%	25.08%	47.89%
ESG Global Multi-Asset Income Fund	Relative VaR	50% MSCI World Index/ 50% Bloomberg Global Aggregate Bond Index USD Hedged	62.63%	30.45%	45.61%
ESG Multi-Asset Fund	Relative VaR	50% MSCI World Index and 50% Bloomberg Global Aggregate Bond Index hedged to EUR	55.15%	43.04%	50.01%
Euro Bond Fund	Relative VaR	Bloomberg Euro-Aggregate 500mm+ Bond Index	54.15%	49.42%	51.89%
Euro Corporate Bond Fund	Relative VaR	ICE BofAML Euro Corporate Index	58.02%	48.45%	54.49%
Euro Short Duration Bond Fund	Absolute VaR	Bloomberg Euro Aggregate 1-3 Years, 500 MM Minimum	8.35%	5.37%	6.34%

Appendix II – Global Exposure and Leverage (Unaudited) continued

Fund	Market Risk Approach	Reference Portfolio	Highest utilisation of the VaR limit %	Lowest utilisation of the VaR limit %	Average utilisation of the VaR limit %
European High Yield Bond Fund	Relative VaR	Bloomberg Pan European High Yield 3% Issuer Constrained Index EUR Hedged	58.43%	48.83%	52.86%
Fixed Income Global Opportunities Fund	Absolute VaR	n/a	17.51%	10.51%	13.37%
Global Allocation Fund	Relative VaR	36% S&P 500 Index, 24% FTSE World (ex-US) Index, 24% ICE BofAML Current 5 Yr US Treasury Index and 16% FTSE Non-USD World Government Bond Index	71.05%	50.83%	57.43%
Global Corporate Bond Fund	Relative VaR	Bloomberg Global Aggregate Corporate Bond USD Hedged Index	54.83%	49.68%	52.19%
Global Government Bond Fund	Relative VaR	FTSE World Government Bond USD Hedged Index	59.12%	15.02%	53.48%
Global High Yield Bond Fund	Relative VaR	BofA Merrill Lynch Global High Yield Constrained USD Hedged Index	51.24%	45.69%	48.44%
Global Inflation Linked Bond Fund	Relative VaR	"Bloomberg World Government Inflation-Linked 1-20yr Index USD Hedged (USD)"	55.33%	42.50%	49.71%
Global Multi-Asset Income Fund	Relative VaR	50% MSCI World Index/50% Bloomberg Global Aggregate Bond Index USD Hedged	48.29%	36.11%	39.58%
Impact Bond Fund	Relative VaR	ICE Green, Social & Sustainable Bond Index, EUR hedged	54.33%	50.32%	52.21%
Sustainable Asian Bond Fund	Relative VaR	JP Morgan ESG Asia Credit Index	50.34%	42.34%	46.57%
Sustainable Emerging Markets Blended Bond Fund	Absolute VaR	JP Morgan ESG Blended Emerging Market Bond Index (Sovereign)	36.70%	26.40%	29.51%
Sustainable Emerging Markets Bond Fund	Relative VaR	JP Morgan ESG Emerging Markets Bond Index Global Diversified	57.34%	45.53%	52.01%
Sustainable Emerging Markets Corporate Bond Fund	Relative VaR	JPMorgan ESG Corporate Emerging Markets Bond Index Broad Diversified Index	65.15%	55.86%	60.00%
Sustainable Emerging Markets Local Currency Bond Fund	Relative VaR	JP Morgan ESG Government Bond Index Emerging Markets Global Diversified	68.98%	47.02%	57.97%
Sustainable Fixed Income Global Opportunities Fund	Absolute VaR	n/a	18.24%	10.74%	13.09%
Sustainable Global Allocation Fund	Relative VaR	60% MSCI All Country World Index and 40% Bloomberg Global Aggregate Index	59.44%	48.77%	54.56%
Sustainable Global Bond Income Fund	Absolute VaR	n/a	16.52%	10.96%	12.83%
Sustainable Global Dynamic Equity Fund ⁽⁴⁾	Relative VaR	MSCI All Countries World Index (MSCI ACWI)	55.45%	46.95%	52.51%
Sustainable World Bond Fund	Relative VaR	Bloomberg Global Aggregate USD Hedged Index	75.97%	45.13%	56.73%
Systematic ESG Multi Allocation Credit Fund ⁽⁴⁾	Relative VaR	Bloomberg Global Aggregate Corporate USD Hedged Index, Bloomberg Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index and JP Morgan EMBI ESG Global Diversified USD Hedged Index	53.11%	50.41%	51.49%
US Dollar Bond Fund	Relative VaR	Bloomberg US Aggregate Index	55.89%	44.89%	51.11%
US Dollar High Yield Bond Fund	Relative VaR	Bloomberg US High Yield 2% Constrained Index	50.71%	46.49%	48.31%
US Dollar Short Duration Bond Fund	Absolute VaR	ICE BoAML 1-3 Year US Government/Corporate Index	11.19%	6.04%	8.01%
US Government Mortgage Impact Fund	Relative VaR	Bloomberg US MBS Index	54.62%	48.78%	52.04%

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

Appendix II – Global Exposure and Leverage (Unaudited) continued

Leverage

The use of derivatives may expose Funds to a higher degree of risk. In particular, derivative contracts can be highly volatile, and the amount of initial margin is generally small relative to the size of the contract so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard bonds or equities. Leveraged derivative positions can therefore increase Funds volatility.

The leverage is calculated on a gross exposure basis, by taking the sum of the notional values of the derivatives used by the Fund, without netting, and is expressed as a percentage of the net asset value.

Disclosed in the table below is the level of leverage employed during the year.

Fund	Average Leverage employed during the year
Asian High Yield Bond Fund	55%
Asian Multi-Asset Income Fund	37%
Asian Tiger Bond Fund	80%
China Bond Fund	157%
China Onshore Bond Fund	55%
Climate Transition Multi-Asset Fund ⁽⁶⁾	88%
Dynamic High Income Fund	58%
Emerging Markets Bond Fund	35%
Emerging Markets Corporate Bond Fund	13%
Emerging Markets Impact Bond Fund	15%
Emerging Markets Local Currency Bond Fund	222%
ESG Global Conservative Income Fund	125%
ESG Global Multi-Asset Income Fund	40%
ESG Multi-Asset Fund	125%
Euro Bond Fund	70%
Euro Corporate Bond Fund	101%
Euro Short Duration Bond Fund	104%
European High Yield Bond Fund	29%
Fixed Income Global Opportunities Fund	601%
Global Allocation Fund	147%
Global Corporate Bond Fund	155%
Global Government Bond Fund	307%
Global High Yield Bond Fund	39%
Global Inflation Linked Bond Fund	280%
Global Multi-Asset Income Fund	57%
Impact Bond Fund	68%
Sustainable Asian Bond Fund	56%
Sustainable Emerging Markets Blended Bond Fund	83%
Sustainable Emerging Markets Bond Fund	36%
Sustainable Emerging Markets Corporate Bond Fund	13%
Sustainable Emerging Markets Local Currency Bond Fund	177%
Sustainable Fixed Income Global Opportunities Fund	701%
Sustainable Global Allocation Fund	148%
Sustainable Global Bond Income Fund	148%
Sustainable Global Dynamic Equity Fund	55%
Sustainable World Bond Fund	293%
Systematic ESG Multi Allocation Credit Fund	31%
US Dollar Bond Fund	225%
US Dollar High Yield Bond Fund	11%
US Dollar Short Duration Bond Fund	68%

Appendix II – Global Exposure and Leverage (Unaudited) continued

Fund	Average Leverage employed during the year
US Government Mortgage Impact Fund	39%

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

Appendix III – Eligibility for French “Plan d’Epargne en Actions” (“PEA”) (Unaudited)

A PEA is a French equity savings plan intended to encourage French tax resident individuals to invest in European equities. PEA eligible funds must invest on a permanent basis at least 75% of their assets in PEA eligible securities issued by companies (i) established in a Member State of the European Union or in Iceland, Liechtenstein or Norway and (ii) subject to corporate income tax, or an equivalent tax.

Throughout the year ended 31 August 2024, the Fund listed below invested more than 75% of its total assets in PEA eligible securities.

As at 31 August 2024, the Fund had the following percentage of its total assets invested in eligible PEA securities:

Fund	% Invested in PEA eligible securities
Euro-Markets Fund	95.99

The PEA eligibility of this Fund results from, to the best knowledge of the Company, tax law and practices in force in France as at 31 August 2024.

Tax law and practices may change from time to time and, therefore, the Fund which may currently be held within the framework of a PEA could lose its PEA eligibility.

Further the Funds could lose their PEA eligibility due to changes impacting their investment universe or benchmark index.

If any Fund loses PEA eligibility, investors will be informed by the publication of a notice on the website of the Company. In such a case, the investors should seek professional tax and financial advice.

Appendix IV – Supplementary Information (Unaudited)

Efficient Portfolio Management Techniques

The Company may, on behalf of certain Funds and subject to the conditions and within the limits laid down by the CSSF and the Prospectus, employ techniques and instruments relating to transferable securities, including investments in OTC Financial Derivative Instruments ("FDIs") provided that such techniques and instruments are used for efficient portfolio management purposes or to provide protection against exchange risk or investment purposes, where applicable.

In addition to the investments in FDIs, the Company may employ other techniques and instruments relating to transferable securities and money market instruments, subject to the conditions set out in the relevant CSSF Circular, as amended from time to time, and the relevant ESMA Guidelines, such as repurchase / reverse repurchase transactions, ("repo transactions") and securities lending.

Securities Lending

All securities lending transactions entered into by the Funds are subject to a written legal agreement between the Funds and the Securities Lending Agent, BlackRock Advisors (UK) Limited, a related party to the Company, and separately between the Securities Lending Agent and the approved borrowing counterparty. Collateral received in exchange for securities lent is transferred under a title transfer arrangement and is delivered to and held in an account with a tri-party collateral manager in the name of the Depositary, The Bank of New York Mellon SA / NV, Luxembourg Branch, on behalf of the Funds. Collateral received is segregated from the assets belonging to the Funds' Depositary or the Lending Agent.

The following table details the value of securities on loan as a proportion of the Funds' total lendable assets and as a proportion of the Funds' NAV as at 31 August 2024. Total lendable assets represents the aggregate value of assets forming part of the Funds' securities lending programme. This excludes any assets held by the Funds that are not considered lendable due to any market, regulatory, investment or other restriction.

Fund	Currency	% of lendable assets	% of NAV
Asian Dragon Fund	USD	2.97	1.21
Asian Growth Leaders Fund	USD	5.51	2.25
Asian High Yield Bond Fund	USD	14.11	12.50
Asian Multi-Asset Income Fund	USD	19.66	11.26
Asian Sustainable Equity Fund	USD	2.80	1.40
Asian Tiger Bond Fund	USD	15.29	13.09
Brown To Green Materials Fund	USD	1.54	1.52
China Bond Fund	CNH	6.91	3.63
China Fund	USD	8.57	5.71
China Innovation Fund	USD	0.98	0.48
China Onshore Bond Fund	CNH	1.75	0.34
Circular Economy Fund	USD	8.44	8.14
Climate Action Equity Fund	USD	1.72	1.38
Climate Transition Multi-Asset Fund ⁽⁴⁾	EUR	1.66	1.05
Continental European Flexible Fund	EUR	3.23	3.09
Dynamic High Income Fund	USD	5.89	3.11
Emerging Markets Bond Fund	USD	16.31	13.92
Emerging Markets Corporate Bond Fund	USD	21.94	21.58
Emerging Markets Equity Income Fund	USD	2.92	1.30
Emerging Markets Fund	USD	4.82	1.91
Emerging Markets Impact Bond Fund	USD	7.57	6.67
Emerging Markets Local Currency Bond Fund	USD	11.66	5.90
Emerging Markets Sustainable Equity Fund	USD	2.00	0.30
ESG Global Conservative Income Fund	EUR	4.27	3.26
ESG Global Multi-Asset Income Fund	USD	0.12	0.10
ESG Multi-Asset Fund	EUR	3.92	3.63
Euro Bond Fund	EUR	21.84	19.99
Euro Corporate Bond Fund	EUR	8.29	7.40
Euro Short Duration Bond Fund	EUR	26.03	22.45
Euro-Markets Fund	EUR	1.08	1.06
European Equity Income Fund	EUR	2.53	2.52
European Equity Transition Fund ⁽⁴⁾	EUR	1.35	1.30
European Fund	EUR	3.96	3.80
European High Yield Bond Fund	EUR	15.01	13.31
European Special Situations Fund	EUR	3.84	3.69

Appendix IV – Supplementary Information (Unaudited) continued

Fund	Currency	% of lendable assets	% of NAV
European Sustainable Equity Fund	EUR	1.63	1.43
European Value Fund	EUR	4.09	3.94
FinTech Fund	USD	15.78	14.89
Fixed Income Global Opportunities Fund	USD	15.00	8.61
Future Consumer Fund	USD	5.62	5.17
Future Of Transport Fund	USD	6.20	5.61
Global Allocation Fund	USD	15.98	12.90
Global Corporate Bond Fund	USD	5.74	5.27
Global Equity Income Fund	USD	3.65	3.44
Global Government Bond Fund	USD	18.97	11.94
Global High Yield Bond Fund	USD	9.90	8.75
Global Inflation Linked Bond Fund	USD	16.36	15.64
Global Long-Horizon Equity Fund	USD	0.29	0.28
Global Multi-Asset Income Fund	USD	5.42	3.27
Impact Bond Fund	EUR	4.95	4.58
Japan Flexible Equity Fund	JPY	19.08	18.55
Japan Small & MidCap Opportunities Fund	JPY	25.12	24.17
Latin American Fund	USD	24.44	8.41
MyMap Cautious Fund ⁽⁴⁾	USD	1.04	0.90
MyMap Growth Fund ⁽⁴⁾	USD	6.27	5.54
Natural Resources Fund ⁽³⁾	USD	16.19	15.84
Next Generation Health Care Fund	USD	13.19	11.81
Next Generation Technology Fund	USD	10.55	9.41
Nutrition Fund	USD	11.90	11.44
Sustainable Asian Bond Fund	USD	7.48	6.58
Sustainable Emerging Markets Blended Bond Fund	USD	9.63	6.46
Sustainable Emerging Markets Bond Fund	USD	9.29	8.42
Sustainable Emerging Markets Corporate Bond Fund	USD	11.32	11.02
Sustainable Emerging Markets Local Currency Bond Fund	USD	6.39	3.02
Sustainable Energy Fund	USD	7.57	7.13
Sustainable Fixed Income Global Opportunities Fund	EUR	11.57	5.77
Sustainable Global Bond Income Fund	USD	9.63	5.87
Sustainable Global Dynamic Equity Fund ⁽³⁾	USD	2.21	2.05
Sustainable Global Infrastructure Fund	USD	6.95	6.49
Sustainable World Bond Fund	USD	17.13	10.14
Swiss Small & MidCap Opportunities Fund	CHF	17.18	16.39
Systematic China Environmental Tech Fund	USD	10.69	3.31
Systematic ESG Multi Allocation Credit Fund ⁽³⁾	USD	3.65	3.47
Systematic Global Equity High Income Fund	USD	7.63	6.21
Systematic Global Sustainable Income & Growth Fund	USD	0.41	0.21
Systematic Sustainable Global SmallCap Fund	USD	28.97	24.97
United Kingdom Fund	GBP	5.20	5.16
US Basic Value Fund	USD	9.69	9.21
US Dollar Bond Fund	USD	10.49	5.37
US Dollar High Yield Bond Fund	USD	7.24	6.22
US Dollar Short Duration Bond Fund	USD	32.15	22.87
US Flexible Equity Fund	USD	5.93	5.84
US Growth Fund	USD	7.78	7.77
US Mid-Cap Value Fund	USD	20.42	19.60
US Sustainable Equity Fund	USD	4.75	3.93
World Energy Fund	USD	10.35	9.81
World Financials Fund	USD	9.35	8.49
World Gold Fund	USD	4.40	4.34
World Healthscience Fund	USD	3.27	3.18
World Mining Fund	USD	10.50	9.88
World Real Estate Securities Fund	USD	7.39	7.15

Appendix IV – Supplementary Information (Unaudited) continued

Fund	Currency	% of lendable assets	% of NAV
World Technology Fund	USD	3.95	3.79

⁽³⁾ Fund name changed during the year, see Note 1, for further details

⁽⁴⁾ Fund name changed post year end, see Note 19, for further details.

Income earned during the year, by the Funds from securities lending transactions is disclosed in the Funds' Statement of Operations and Changes in Net Assets.

The total income earned from securities lending transactions is split between the relevant Fund and the Securities Lending Agent. The Funds receive 62.5% while Securities Lending Agent receives 37.5% of such income with all operational costs borne out of the Securities Lending Agent's share.

The following table details the value of securities on loan (individually identified in the relevant Funds' Portfolio of Investments) and associated collateral received, analysed by counterparty as at 31 August 2024.

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Asian Dragon Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	601,669	654,684
BNP Paribas SA	France	3,638,628	3,851,487
UBS AG	Switzerland	4,644,977	5,441,885
Total		8,885,274	9,948,056
Asian Growth Leaders Fund (in USD)			
Barclays Bank Plc	United Kingdom	485,583	560,662
BNP Paribas SA	France	3,046,280	3,210,794
Citigroup Global Markets	United Kingdom	2,384,256	2,652,204
J.P. Morgan Securities Plc	United Kingdom	1,186,745	1,310,617
UBS AG	Switzerland	3,567,673	4,179,756
Total		10,670,537	11,914,033
Asian High Yield Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	31,136,181	32,982,651
BNP Paribas SA	France	9,984,045	10,478,994
Deutsche Bank AG	Germany	21,404,767	22,197,828
Goldman Sachs International	United States	14,111,492	14,650,300
J.P. Morgan Securities Plc	United Kingdom	25,862,272	27,925,425
Morgan Stanley & Co. International Plc	United Kingdom	53,116,389	55,061,078
Nomura International Plc	Japan	19,826,680	20,882,478
Zurcher Kantonalbank	Switzerland	4,705,064	4,905,169
Total		180,146,890	189,083,923
Asian Multi-Asset Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	1,282,855	1,358,933
Barclays Capital Securities Limited	United Kingdom	310,733	338,112
BNP Paribas SA	France	337,626	354,363
Citigroup Global Markets	United Kingdom	2,257,817	2,387,292
Deutsche Bank AG	Germany	593,628	615,623
Goldman Sachs International	United States	1,509,785	1,575,852
J.P. Morgan Securities Plc	United Kingdom	3,022,932	3,327,742
Morgan Stanley & Co. International Plc	United Kingdom	1,231,593	1,276,684
Societe Generale SA	France	12,767	13,926
UBS AG	Switzerland	633,164	728,366
Total		11,192,900	11,976,893
Asian Sustainable Equity Fund (in USD)			
BNP Paribas SA	France	133,729	140,951
Total		133,729	140,951

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Asian Tiger Bond Fund (in USD)			
Banco Santander, S.A.	Spain	154,574	170,208
Barclays Bank Plc	United Kingdom	36,450,017	38,611,614
BNP Paribas SA	France	15,693,924	16,471,935
Citigroup Global Markets	United Kingdom	32,274,211	33,910,047
Deutsche Bank AG	Germany	31,364,947	32,527,034
Goldman Sachs International	United States	25,798,790	26,783,843
ING Bank NV	Netherlands	1,045,140	1,083,625
J.P. Morgan Securities Plc	United Kingdom	21,583,821	23,735,370
Merrill Lynch International	United Kingdom	29,104,854	31,429,556
Morgan Stanley & Co. International Plc	United Kingdom	38,398,520	39,804,355
Nomura International Plc	Japan	25,873,657	27,251,455
RBC Europe Limited	United Kingdom	618,296	642,503
UBS AG	Switzerland	6,158,544	6,752,412
Zurcher Kantonalbank	Switzerland	20,396,525	21,263,983
Total		284,915,820	300,437,940
Brown To Green Materials Fund (in USD)			
Societe Generale SA	France	1,266,721	1,381,725
Total		1,266,721	1,381,725
China Bond Fund (in CNH)			
Barclays Bank Plc	United Kingdom	116,840,209	123,769,195
Citigroup Global Markets	United Kingdom	89,442,419	93,975,868
Deutsche Bank AG	Germany	40,939,200	42,456,003
Goldman Sachs International	United States	85,535,235	88,801,189
J.P. Morgan Securities Plc	United Kingdom	61,930,620	67,572,095
Merrill Lynch International	United Kingdom	11,875,193	12,620,686
Morgan Stanley & Co. International Plc	United Kingdom	151,340,424	156,881,235
Nomura International Plc	Japan	61,212,893	64,472,561
UBS AG	Switzerland	49,197,633	53,933,116
Total		668,313,826	704,481,948
China Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	3,015,315	3,281,006
BNP Paribas SA	France	43,545,309	45,986,504
Citigroup Global Markets	United Kingdom	1,586,081	1,764,329
J.P. Morgan Securities Plc	United Kingdom	142,898	157,813
Total		48,289,603	51,189,652
China Innovation Fund (in USD)			
BNP Paribas SA	France	112,741	118,830
Total		112,741	118,830
China Onshore Bond Fund (in CNH)			
Nomura International Plc	Japan	2,487,546	2,620,011
Total		2,487,546	2,620,011
Circular Economy Fund (in USD)			
Barclays Bank Plc	United Kingdom	1,793,137	2,070,388
Barclays Capital Securities Limited	United Kingdom	22,510,252	24,493,701
BNP Paribas SA	France	6,343,681	6,686,269
HSBC Bank Plc	United Kingdom	708,593	782,204
J.P. Morgan Securities Plc	United Kingdom	4,435,325	4,898,282
Societe Generale SA	France	2,243,208	2,446,867
The Bank of Nova Scotia	Canada	2,496,390	2,801,158
UBS AG	Switzerland	63,803,120	74,749,377
Total		104,333,706	118,928,246
Climate Action Equity Fund (in USD)			
UBS AG	Switzerland	66,727	78,175
Total		66,727	78,175

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Climate Transition Multi-Asset Fund (in EUR)⁽⁵⁾			
BNP Paribas SA	France	56,786	59,852
Goldman Sachs International	United States	44,064	48,146
Morgan Stanley & Co. International Plc	United Kingdom	3,291	3,523
UBS AG	Switzerland	417,566	489,206
Total		521,707	600,727
Continental European Flexible Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	13,846,095	15,066,119
BNP Paribas SA	France	236,672	249,453
Goldman Sachs International	United States	2,692,618	2,942,066
HSBC Bank Plc	United Kingdom	314,514	347,187
Morgan Stanley & Co. International Plc	United Kingdom	37,904,600	40,578,875
Societe Generale SA	France	124,977,555	136,324,180
The Bank of Nova Scotia	Canada	5,362,778	6,017,485
UBS AG	Switzerland	4,662,135	5,461,984
Total		189,996,967	206,987,349
Dynamic High Income Fund (in USD)			
Banco Santander, S.A.	Spain	1,246,972	1,373,094
Barclays Bank Plc	United Kingdom	23,394,807	25,694,383
Barclays Capital Securities Limited	United Kingdom	10,154,750	11,049,517
BNP Paribas SA	France	16,254,308	17,088,570
Deutsche Bank AG	Germany	1,878,784	1,948,394
Goldman Sachs International	United States	463,941	488,435
HSBC Bank Plc	United Kingdom	11,475,605	12,667,728
J.P. Morgan Securities Plc	United Kingdom	4,294,640	4,539,797
Macquarie Bank Limited	Australia	224,065	249,015
Morgan Stanley & Co. International Plc	United Kingdom	3,966,693	4,111,920
The Bank of Nova Scotia	Canada	2,287,149	2,515,463
UBS AG	Switzerland	10,663,021	12,448,203
Zurcher Kantonalbank	Switzerland	1,865,649	1,944,994
Total		88,170,384	96,119,513
Emerging Markets Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	46,445,417	49,199,766
BNP Paribas SA	France	4,271,797	4,483,568
Citigroup Global Markets	United Kingdom	11,791,191	12,388,836
Deutsche Bank AG	Germany	5,248,246	5,442,699
Goldman Sachs International	United States	350,712	364,103
J.P. Morgan Securities Plc	United Kingdom	22,370,810	23,773,206
Merrill Lynch International	United Kingdom	13,441,165	14,517,960
Morgan Stanley & Co. International Plc	United Kingdom	10,349,910	10,728,841
Nomura International Plc	Japan	42,463,946	44,725,196
UBS AG	Switzerland	6,095,785	6,682,532
Zurcher Kantonalbank	Switzerland	14,441,307	15,055,490
Total		177,270,286	187,362,197
Emerging Markets Corporate Bond Fund (in USD)			
Banco Santander, S.A.	Spain	543,181	598,119
Barclays Bank Plc	United Kingdom	59,491,357	63,019,371
BNP Paribas SA	France	11,813,022	12,398,637
Citigroup Global Markets	United Kingdom	3,556,672	3,736,946
Deutsche Bank AG	Germany	1,813,166	1,880,345
Goldman Sachs International	United States	15,072,553	15,648,053
J.P. Morgan Securities Plc	United Kingdom	26,286,327	28,229,558
Morgan Stanley & Co. International Plc	United Kingdom	25,926,231	26,875,433
Nomura International Plc	Japan	29,482,649	31,052,638
UBS AG	Switzerland	7,853,165	8,609,066
Zurcher Kantonalbank	Switzerland	7,682,823	8,009,572
Total		189,521,146	200,057,738

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Emerging Markets Equity Income Fund (in USD)			
Citigroup Global Markets	United Kingdom	596,789	663,857
Goldman Sachs International	United States	471,889	515,606
UBS AG	Switzerland	1,494,474	1,750,871
Total		2,563,152	2,930,334
Emerging Markets Fund (in USD)			
Barclays Bank Plc	United Kingdom	6,430,350	7,424,597
Barclays Capital Securities Limited	United Kingdom	159,860	173,946
BNP Paribas SA	France	37,274,299	39,448,893
J.P. Morgan Securities Plc	United Kingdom	736,548	813,429
Morgan Stanley & Co. International Plc	United Kingdom	2,237,336	2,395,186
Total		46,838,393	50,256,051
Emerging Markets Impact Bond Fund (in USD)			
BNP Paribas SA	France	4,337,810	4,552,850
Goldman Sachs International	United States	1,121,830	1,164,663
Merrill Lynch International	United Kingdom	854,613	923,077
Morgan Stanley & Co. International Plc	United Kingdom	1,902,562	1,972,219
Total		8,216,815	8,612,809
Emerging Markets Local Currency Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	23,709,033	25,115,200
BNP Paribas SA	France	7,990,513	8,388,420
Deutsche Bank AG	Germany	1,898,608	1,968,953
J.P. Morgan Securities Plc	United Kingdom	6,630,903	7,221,431
Morgan Stanley & Co. International Plc	United Kingdom	50,632,473	52,468,721
Nomura International Plc	Japan	4,915,971	5,177,752
UBS AG	Switzerland	1,948,799	2,136,379
Total		97,726,300	102,476,856
Emerging Markets Sustainable Equity Fund (in USD)			
BNP Paribas SA	France	784,139	826,486
Total		784,139	826,486
ESG Global Conservative Income Fund (in EUR)			
Barclays Bank Plc	United Kingdom	2,518,273	2,667,615
Barclays Capital Securities Limited	United Kingdom	667,383	750,051
BNP Paribas SA	France	1,037,398	1,088,826
Citigroup Global Markets	United Kingdom	751,263	789,341
Deutsche Bank AG	Germany	342,467	355,156
Goldman Sachs International	United States	396,945	412,101
J.P. Morgan Securities Plc	United Kingdom	2,158,009	2,293,632
Merrill Lynch International	United Kingdom	166,387	179,716
Morgan Stanley & Co. International Plc	United Kingdom	665,931	690,312
UBS AG	Switzerland	497,123	545,677
Total		9,201,179	9,772,427
ESG Global Multi-Asset Income Fund (in USD)			
HSBC Bank Plc	United Kingdom	52,218	57,643
Total		52,218	57,643
ESG Multi-Asset Fund (in EUR)			
Barclays Bank Plc	United Kingdom	5,430,229	5,752,257
Barclays Capital Securities Limited	United Kingdom	16,684,487	18,359,249
BNP Paribas SA	France	60,181,872	64,497,927
Citigroup Global Markets	United Kingdom	1,167,444	1,283,909
Deutsche Bank AG	Germany	605,700	628,142
Goldman Sachs International	United States	17,198,673	18,333,963
HSBC Bank Plc	United Kingdom	5,997,679	6,620,738
J.P. Morgan Securities Plc	United Kingdom	6,802,491	7,352,452
Merrill Lynch International	United Kingdom	34,248,369	36,730,389
Morgan Stanley & Co. International Plc	United Kingdom	3,998,739	4,215,850
Nomura International Plc	Japan	2,598,061	2,812,925
UBS AG	Switzerland	17,015,776	19,243,017
Total		171,929,520	185,830,818

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Euro Bond Fund (in EUR)			
Banco Santander, S.A.	Spain	2,855,391	3,144,189
Barclays Bank Plc	United Kingdom	15,675,651	16,605,258
Barclays Capital Securities Limited	United Kingdom	392,955	441,631
BNP Paribas SA	France	25,015,414	27,329,874
Citigroup Global Markets	United Kingdom	13,864,053	14,566,005
Deutsche Bank AG	Germany	730,982	758,065
ING Bank NV	Netherlands	8,969,132	9,299,395
J.P. Morgan Securities Plc	United Kingdom	16,619,972	17,429,335
Merrill Lynch International	United Kingdom	1,901,537	2,053,872
Morgan Stanley & Co. International Plc	United Kingdom	11,202,430	11,498,732
Natixis SA	France	21,217,908	23,337,925
RBC Europe Limited	United Kingdom	7,314,066	7,600,416
Societe Generale SA	France	140,311,645	145,652,112
The Bank of Nova Scotia	Canada	8,366,401	9,169,342
UBS AG	Switzerland	118,513,350	130,174,948
Total		392,950,887	419,061,099
Euro Corporate Bond Fund (in EUR)			
Banco Santander, S.A.	Spain	101,003	111,220
Barclays Bank Plc	United Kingdom	37,131,374	39,333,382
BNP Paribas SA	France	20,601,256	21,622,524
Citigroup Global Markets	United Kingdom	5,563,615	5,845,613
Deutsche Bank AG	Germany	8,633,367	8,953,240
Goldman Sachs International	United States	20,058,433	20,824,307
ING Bank NV	Netherlands	8,964,144	9,294,222
J.P. Morgan Securities Plc	United Kingdom	45,445,417	48,040,713
Morgan Stanley & Co. International Plc	United Kingdom	3,798,034	3,937,088
Nomura International Plc	Japan	355,311	374,232
RBC Europe Limited	United Kingdom	6,665,415	6,926,368
UBS AG	Switzerland	2,996,432	3,286,143
Zurcher Kantonalbank	Switzerland	10,703,466	11,158,670
Total		171,017,267	179,707,722
Euro Short Duration Bond Fund (in EUR)			
Banco Santander, S.A.	Spain	2,132,773	2,348,486
Barclays Bank Plc	United Kingdom	20,778,288	22,010,497
Barclays Capital Securities Limited	United Kingdom	117,565	132,128
BNP Paribas SA	France	64,655,933	70,569,316
Citigroup Global Markets	United Kingdom	1,512,039	1,588,677
Goldman Sachs International	United States	9,532,113	9,896,069
J.P. Morgan Securities Plc	United Kingdom	3,409,158	3,574,724
Merrill Lynch International	United Kingdom	290,498	313,770
Natixis SA	France	236,290,821	259,899,906
Societe Generale SA	France	76,055,519	78,959,335
The Bank of Nova Scotia	Canada	46,800,196	51,291,689
UBS AG	Switzerland	41,509,810	45,599,704
Zurcher Kantonalbank	Switzerland	26,205,971	27,025,230
Total		529,290,684	573,209,531
Euro-Markets Fund (in EUR)			
Morgan Stanley & Co. International Plc	United Kingdom	11,564,499	12,380,406
Societe Generale SA	France	3,343,008	3,646,517
Total		14,907,507	16,026,923
European Equity Income Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	37,729,392	41,053,848
HSBC Bank Plc	United Kingdom	566,439	625,283
Total		38,295,831	41,679,131
European Equity Transition Fund (in EUR)⁽⁵⁾			
Barclays Capital Securities Limited	United Kingdom	2,613,290	2,843,555
HSBC Bank Plc	United Kingdom	1,512,249	1,669,347
UBS AG	Switzerland	374,487	438,734
Total		4,500,026	4,951,636

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
European Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	51,215,536	55,728,299
Citigroup Global Markets	United Kingdom	92,460	102,851
Societe Generale SA	France	4,557,690	4,971,479
Total		55,865,686	60,802,629
European High Yield Bond Fund (in EUR)			
Banco Santander, S.A.	Spain	1,211,138	1,333,633
Barclays Bank Plc	United Kingdom	26,372,464	27,936,428
Barclays Capital Securities Limited	United Kingdom	300,939	338,217
BNP Paribas SA	France	4,970,095	5,216,479
Citigroup Global Markets	United Kingdom	4,675,003	4,911,959
Deutsche Bank AG	Germany	6,156,924	6,385,044
Goldman Sachs International	United States	4,402,484	4,570,580
J.P. Morgan Securities Plc	United Kingdom	17,453,803	18,674,319
Morgan Stanley & Co. International Plc	United Kingdom	4,357,438	4,516,969
Nomura International Plc	Japan	1,041,100	1,096,539
RBC Europe Limited	United Kingdom	2,171,293	2,256,299
UBS AG	Switzerland	1,860,865	2,039,981
Total		74,973,546	79,276,447
European Special Situations Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	20,228,977	22,011,417
HSBC Bank Plc	United Kingdom	691,215	763,020
Morgan Stanley & Co. International Plc	United Kingdom	15,288,486	16,367,130
Societe Generale SA	France	5,401,013	5,891,367
The Bank of Nova Scotia	Canada	500,026	561,071
UBS AG	Switzerland	4,164,022	4,878,415
Total		46,273,739	50,472,420
European Sustainable Equity Fund (in EUR)			
Goldman Sachs International	United States	97,454	106,482
Total		97,454	106,482
European Value Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	3,061,946	3,331,743
Goldman Sachs International	United States	4,571,006	4,994,471
HSBC Bank Plc	United Kingdom	15,325,955	16,918,066
J.P. Morgan Securities Plc	United Kingdom	455,430	502,968
Morgan Stanley & Co. International Plc	United Kingdom	7,532,140	8,063,554
The Bank of Nova Scotia	Canada	630,152	707,083
Total		31,576,629	34,517,885
FinTech Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	9,113,332	9,916,337
BNP Paribas SA	France	2,176,214	2,293,740
HSBC Bank Plc	United Kingdom	811,443	895,738
J.P. Morgan Securities Plc	United Kingdom	12,105,212	13,368,747
Morgan Stanley & Co. International Plc	United Kingdom	4,873,851	5,217,715
Societe Generale SA	France	1,325,731	1,446,093
UBS AG	Switzerland	3,791,427	4,441,896
Total		34,197,210	37,580,266

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Fixed Income Global Opportunities Fund (in USD)			
Banco Santander, S.A.	Spain	10,235,861	11,302,015
Barclays Bank Plc	United Kingdom	82,270,488	87,867,751
Barclays Capital Securities Limited	United Kingdom	35,592,973	39,150,673
BNP Paribas SA	France	97,824,244	106,394,908
Citigroup Global Markets	United Kingdom	8,440,739	8,868,564
Deutsche Bank AG	Germany	16,719,308	17,338,772
Goldman Sachs International	United States	7,211,975	7,513,129
ING Bank NV	Netherlands	3,922,250	4,066,676
HSBC Bank Plc	United Kingdom	81,673,934	89,629,692
J.P. Morgan Securities Plc	United Kingdom	35,181,363	37,827,800
Merrill Lynch International	United Kingdom	22,952,389	24,791,139
Morgan Stanley & Co. International Plc	United Kingdom	20,842,242	21,605,400
Natixis SA	France	817,838	899,553
Nomura International Plc	Japan	10,247,614	10,793,309
RBC Europe Limited	United Kingdom	15,870,479	16,491,816
Societe Generale SA	France	54,142,679	57,454,485
The Bank of Nova Scotia	Canada	1,499,123	1,645,063
UBS AG	Switzerland	10,495,800	11,642,236
Zurcher Kantonalbank	Switzerland	49,896,563	52,310,589
Total		565,837,862	607,593,570
Future Consumer Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	507,461	552,175
Morgan Stanley & Co. International Plc	United Kingdom	488,922	523,417
Total		996,383	1,075,592
Future Of Transport Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	1,110,025	1,207,832
BNP Paribas SA	France	3,889,081	4,099,109
J.P. Morgan Securities Plc	United Kingdom	3,700,467	4,086,719
Macquarie Bank Limited	Australia	21,157,356	23,513,262
Merrill Lynch International	United Kingdom	7,529,849	7,965,812
Morgan Stanley & Co. International Plc	United Kingdom	7,557,396	8,090,591
The Bank of Nova Scotia	Canada	159,188	178,623
UBS AG	Switzerland	9,820,748	11,505,625
Total		54,924,110	60,647,573
Global Allocation Fund (in USD)			
Banco Santander, S.A.	Spain	94,553,179	104,552,394
Barclays Bank Plc	United Kingdom	91,640,449	100,520,608
Barclays Capital Securities Limited	United Kingdom	16,474,790	17,926,436
BNP Paribas SA	France	523,204,624	560,151,337
Citigroup Global Markets	United Kingdom	10,019,126	10,904,079
Deutsche Bank AG	Germany	14,587,848	15,128,342
Goldman Sachs International	United States	11,597,615	12,066,457
ING Bank NV	Netherlands	9,599,019	10,319,746
HSBC Bank Plc	United Kingdom	147,928,511	162,798,710
J.P. Morgan Securities Plc	United Kingdom	59,856,664	65,408,723
Macquarie Bank Limited	Australia	2,322,239	2,580,824
Merrill Lynch International	United Kingdom	87,088,812	92,324,393
Morgan Stanley & Co. International Plc	United Kingdom	42,541,528	44,786,558
Natixis SA	France	14,116,438	15,526,891
Nomura International Plc	Japan	4,346,609	4,578,070
RBC Europe Limited	United Kingdom	86,396,481	94,126,657
Societe Generale SA	France	223,905,660	241,400,262
The Bank of Nova Scotia	Canada	18,118,095	19,791,523
UBS AG	Switzerland	43,246,842	50,402,101
Zurcher Kantonalbank	Switzerland	465,166,323	486,647,492
Total		1,966,710,852	2,111,941,603

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Global Corporate Bond Fund (in USD)			
Banco Santander, S.A.	Spain	2,234,511	2,460,511
Barclays Bank Plc	United Kingdom	22,030,306	23,336,767
Barclays Capital Securities Limited	United Kingdom	195,322	219,517
BNP Paribas SA	France	8,134,463	8,537,718
Citigroup Global Markets	United Kingdom	1,475,980	1,550,790
Deutsche Bank AG	Germany	5,199,469	5,392,115
Goldman Sachs International	United States	448,874	466,013
ING Bank NV	Netherlands	2,788,115	2,890,779
J.P. Morgan Securities Plc	United Kingdom	4,531,077	4,891,222
Merrill Lynch International	United Kingdom	205,139	221,573
Morgan Stanley & Co. International Plc	United Kingdom	1,742,058	1,805,839
Nomura International Plc	Japan	5,297,326	5,579,413
RBC Europe Limited	United Kingdom	4,043,998	4,202,324
UBS AG	Switzerland	1,717,473	1,889,369
Zurcher Kantonalbank	Switzerland	33,311,691	34,728,421
Total		93,355,802	98,172,371
Global Equity Income Fund (in USD)			
J.P. Morgan Securities Plc	United Kingdom	666,003	735,520
The Bank of Nova Scotia	Canada	16,744,254	18,788,453
UBS AG	Switzerland	16,180,460	18,956,429
Total		33,590,717	38,480,402
Global Government Bond Fund (in USD)			
Banco Santander, S.A.	Spain	738,989	823,172
Barclays Bank Plc	United Kingdom	6,618,363	7,010,854
BNP Paribas SA	France	1,746,695	1,834,076
Citigroup Global Markets	United Kingdom	1,634,277	1,716,527
Deutsche Bank AG	Germany	230,447	238,985
Goldman Sachs International	United States	1,199,259	1,245,049
HSBC Bank Plc	United Kingdom	54,560,989	59,928,405
J.P. Morgan Securities Plc	United Kingdom	8,140,719	8,688,100
Macquarie Bank Limited	Australia	882,568	1,013,282
Morgan Stanley & Co. International Plc	United Kingdom	3,620,110	3,714,267
Natixis SA	France	1,884,122	2,072,374
Nomura International Plc	Japan	1,040,948	1,140,374
Societe Generale SA	France	31,288,844	32,484,545
The Bank of Nova Scotia	Canada	4,283,196	4,681,875
UBS AG	Switzerland	375,192	411,305
Total		118,244,718	127,003,190
Global High Yield Bond Fund (in USD)			
Banco Santander, S.A.	Spain	484,499	533,501
Barclays Bank Plc	United Kingdom	62,067,524	65,917,062
Barclays Capital Securities Limited	United Kingdom	424,543	477,131
BNP Paribas SA	France	11,753,790	12,336,465
Citigroup Global Markets	United Kingdom	6,995,749	7,350,333
Deutsche Bank AG	Germany	6,520,059	6,761,635
Goldman Sachs International	United States	13,863,761	14,393,113
J.P. Morgan Securities Plc	United Kingdom	24,403,942	26,621,599
Merrill Lynch International	United Kingdom	3,602,216	3,890,794
Morgan Stanley & Co. International Plc	United Kingdom	13,393,832	13,884,201
Nomura International Plc	Japan	3,645,725	3,839,865
RBC Europe Limited	United Kingdom	977,243	1,015,503
The Bank of Nova Scotia	Canada	2,821,131	3,089,421
UBS AG	Switzerland	5,746,070	6,319,051
Zurcher Kantonalbank	Switzerland	6,673,260	6,957,071
Total		163,373,344	173,386,745

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Global Inflation Linked Bond Fund (in USD)			
Banco Santander, S.A.	Spain	4,137,141	4,569,618
BNP Paribas SA	France	17,706,480	19,388,551
Citigroup Global Markets	United Kingdom	837,862	879,831
J.P. Morgan Securities Plc	United Kingdom	1,438,613	1,519,309
Societe Generale SA	France	1,426,441	1,481,006
The Bank of Nova Scotia	Canada	1,115,907	1,211,897
UBS AG	Switzerland	1,667,504	1,831,915
Total		28,329,948	30,882,127
Global Long-Horizon Equity Fund (in USD)			
BNP Paribas SA	France	4,025,417	4,242,808
Total		4,025,417	4,242,808
Global Multi-Asset Income Fund (in USD)			
Banco Santander, S.A.	Spain	1,219,221	1,342,535
Barclays Bank Plc	United Kingdom	39,897,042	43,487,990
Barclays Capital Securities Limited	United Kingdom	3,363,511	3,738,167
BNP Paribas SA	France	20,206,507	21,246,456
Citigroup Global Markets	United Kingdom	6,774,256	7,117,875
Deutsche Bank AG	Germany	9,026,536	9,360,976
Goldman Sachs International	United States	6,286,157	6,650,525
HSBC Bank Plc	United Kingdom	5,702,372	6,294,753
J.P. Morgan Securities Plc	United Kingdom	26,396,285	28,481,114
Macquarie Bank Limited	Australia	1,943,302	2,159,694
Merrill Lynch International	United Kingdom	887,220	958,297
Morgan Stanley & Co. International Plc	United Kingdom	6,608,563	6,863,930
Nomura International Plc	Japan	2,539,469	2,674,699
RBC Europe Limited	United Kingdom	1,287,702	1,338,117
UBS AG	Switzerland	16,587,734	19,025,478
Total		148,725,877	160,740,606
Impact Bond Fund (in EUR)			
BNP Paribas SA	France	360,224	378,082
Morgan Stanley & Co. International Plc	United Kingdom	1,969,627	2,037,572
Nomura International Plc	Japan	688,112	724,755
The Bank of Nova Scotia	Canada	708,112	776,071
Total		3,726,075	3,916,480
Japan Flexible Equity Fund (in JPY)			
BNP Paribas SA	France	1,258,597,078	1,326,567,094
Citigroup Global Markets	United Kingdom	1,421,337,737	1,581,070,288
HSBC Bank Plc	United Kingdom	3,515,132,925	3,880,296,868
J.P. Morgan Securities Plc	United Kingdom	217,866,495	240,607,263
Merrill Lynch International	United Kingdom	7,588,811,335	8,028,188,207
Nomura International Plc	Japan	1,333,765,336	1,460,515,567
Societe Generale SA	France	4,275,340,165	4,663,495,455
UBS AG	Switzerland	151,316,939	177,277,330
Total		19,762,168,010	21,358,018,072
Japan Small & MidCap Opportunities Fund (in JPY)			
Barclays Capital Securities Limited	United Kingdom	1,889,661,596	2,056,165,715
BNP Paribas SA	France	271,935,763	286,621,518
Citigroup Global Markets	United Kingdom	345,602,013	384,441,393
Goldman Sachs International	United States	175,184,655	191,414,035
HSBC Bank Plc	United Kingdom	149,632,440	165,176,752
J.P. Morgan Securities Plc	United Kingdom	655,564,639	723,992,097
Merrill Lynch International	United Kingdom	1,564,336,235	1,654,908,131
Morgan Stanley & Co. International Plc	United Kingdom	21,293,266	22,795,565
Societe Generale SA	France	201,030,704	219,282,142
UBS AG	Switzerland	1,150,520,064	1,347,906,772
Total		6,424,761,375	7,052,704,120

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Latin American Fund (in USD)			
Barclays Bank Plc	United Kingdom	3,061	3,535
BNP Paribas SA	France	7,996,713	8,464,518
J.P. Morgan Securities Plc	United Kingdom	27,695,861	30,586,739
Merrill Lynch International	United Kingdom	6,008,507	6,356,387
Morgan Stanley & Co. International Plc	United Kingdom	7,099,104	7,599,965
UBS AG	Switzerland	5,064,310	5,933,158
Total		53,867,556	58,944,302
MyMap Cautious Fund (in USD)⁽⁵⁾			
Goldman Sachs International	United States	351,637	384,213
Total		351,637	384,213
MyMap Growth Fund (in USD)⁽⁵⁾			
Goldman Sachs International	United States	1,179,006	1,288,231
Total		1,179,006	1,288,231
Natural Resources Fund (in USD)⁽⁴⁾			
Barclays Bank Plc	United Kingdom	44,892,110	51,833,232
Barclays Capital Securities Limited	United Kingdom	4,271,683	4,648,075
J.P. Morgan Securities Plc	United Kingdom	1,546,430	1,707,845
Total		50,710,223	58,189,152
Next Generation Health Care Fund (in USD)			
J.P. Morgan Securities Plc	United Kingdom	1,600,569	1,767,635
Morgan Stanley & Co. International Plc	United Kingdom	359,119	384,456
UBS AG	Switzerland	948,228	1,110,909
Total		2,907,916	3,263,000
Next Generation Technology Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	11,471,012	12,481,760
BNP Paribas SA	France	70,508,974	74,316,774
Citigroup Global Markets	United Kingdom	26,745,366	29,751,058
Goldman Sachs International	United States	37,188,711	40,633,930
HSBC Bank Plc	United Kingdom	34,657,894	38,258,271
J.P. Morgan Securities Plc	United Kingdom	7,583,709	8,375,292
Merrill Lynch International	United Kingdom	1,876,871	1,985,538
Morgan Stanley & Co. International Plc	United Kingdom	11,674,265	12,497,916
UBS AG	Switzerland	34,832,713	40,808,719
Total		236,539,515	259,109,258
Nutrition Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	1,633,759	1,777,715
BNP Paribas SA	France	11,510,291	12,182,847
Goldman Sachs International	United States	2,200,936	2,404,834
J.P. Morgan Securities Plc	United Kingdom	80,087	88,446
Morgan Stanley & Co. International Plc	United Kingdom	3,614,536	3,869,552
Societe Generale SA	France	404,776	441,525
Total		19,444,385	20,764,919
Sustainable Asian Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	3,179,687	3,368,252
Deutsche Bank AG	Germany	825,422	856,005
Goldman Sachs International	United States	1,557,542	1,617,012
Morgan Stanley & Co. International Plc	United Kingdom	922,879	956,668
UBS AG	Switzerland	805,211	882,715
Total		7,290,741	7,680,652
Sustainable Emerging Markets Blended Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	184,538	195,481
BNP Paribas SA	France	433,698	455,220
J.P. Morgan Securities Plc	United Kingdom	1,241,112	1,363,592
Morgan Stanley & Co. International Plc	United Kingdom	849,917	878,080
Total		2,709,265	2,892,373

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Sustainable Emerging Markets Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	13,962,584	14,790,609
BNP Paribas SA	France	1,260,666	1,323,163
Deutsche Bank AG	Germany	3,935,561	4,081,375
Goldman Sachs International	United States	232,531	241,409
J.P. Morgan Securities Plc	United Kingdom	8,747,028	9,589,930
Morgan Stanley & Co. International Plc	United Kingdom	6,844,195	7,094,774
Total		34,982,565	37,121,260
Sustainable Emerging Markets Corporate Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	1,384,388	1,466,486
BNP Paribas SA	France	389,122	408,412
Goldman Sachs International	United States	424,676	440,891
J.P. Morgan Securities Plc	United Kingdom	1,283,663	1,372,535
Merrill Lynch International	United Kingdom	199,831	215,840
Morgan Stanley & Co. International Plc	United Kingdom	898,871	931,780
Total		4,580,551	4,835,944
Sustainable Emerging Markets Local Currency Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	6,896,109	7,305,115
BNP Paribas SA	France	1,428,907	1,499,801
J.P. Morgan Securities Plc	United Kingdom	1,900,799	2,046,316
Morgan Stanley & Co. International Plc	United Kingdom	6,758,841	7,004,083
Total		16,984,656	17,855,315
Sustainable Energy Fund (in USD)			
Barclays Bank Plc	United Kingdom	61,542,366	71,057,915
BNP Paribas SA	France	263,614,709	278,957,641
Citigroup Global Markets	United Kingdom	3,062,154	3,406,284
HSBC Bank Plc	United Kingdom	2,434,164	2,687,033
J.P. Morgan Securities Plc	United Kingdom	23,771,487	26,252,740
Morgan Stanley & Co. International Plc	United Kingdom	9,319,574	9,977,096
Societe Generale SA	France	6,783,685	7,399,572
UBS AG	Switzerland	6,194,056	7,256,727
Total		376,722,195	406,995,008
Sustainable Fixed Income Global Opportunities Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	13,662	14,866
BNP Paribas SA	France	2,486,714	2,664,183
Citigroup Global Markets	United Kingdom	774,061	817,096
Deutsche Bank AG	Germany	583,402	605,017
Goldman Sachs International	United States	1,762,347	1,831,686
HSBC Bank Plc	United Kingdom	1,432	1,581
J.P. Morgan Securities Plc	United Kingdom	3,456,131	3,790,681
Morgan Stanley & Co. International Plc	United Kingdom	2,158,919	2,231,836
RBC Europe Limited	United Kingdom	2,277,953	2,367,137
The Bank of Nova Scotia	Canada	643,549	705,311
UBS AG	Switzerland	463,117	530,551
Zurcher Kantonalbank	Switzerland	2,429,072	2,531,901
Total		17,050,359	18,091,846
Sustainable Global Bond Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	2,480,878	2,628,001
BNP Paribas SA	France	1,164,331	1,222,051
Citigroup Global Markets	United Kingdom	67,293	70,704
Goldman Sachs International	United States	397,531	412,710
J.P. Morgan Securities Plc	United Kingdom	3,928,810	4,288,796
Morgan Stanley & Co. International Plc	United Kingdom	1,291,509	1,338,795
UBS AG	Switzerland	15,828	18,543
Total		9,346,180	9,979,600
Sustainable Global Dynamic Equity Fund (in USD)⁽⁴⁾			
BNP Paribas SA	France	7,109,912	7,525,838
Societe Generale SA	France	2,065,110	2,252,600
UBS AG	Switzerland	11,252	13,182
Total		9,186,274	9,791,620

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Sustainable Global Infrastructure Fund (in USD)			
Goldman Sachs International	United States	590,440	645,139
Morgan Stanley & Co. International Plc	United Kingdom	313,924	336,072
Total		904,364	981,211
Sustainable World Bond Fund (in USD)			
Banco Santander, S.A.	Spain	1,794,138	1,975,600
Barclays Bank Plc	United Kingdom	7,752,188	8,211,916
BNP Paribas SA	France	2,498,396	2,622,691
Citigroup Global Markets	United Kingdom	2,688,315	2,824,573
Deutsche Bank AG	Germany	3,610,197	3,743,957
Goldman Sachs International	United States	1,900,714	1,973,288
J.P. Morgan Securities Plc	United Kingdom	11,905,309	12,754,079
Merrill Lynch International	United Kingdom	5,342,869	5,770,894
Morgan Stanley & Co. International Plc	United Kingdom	5,161,187	5,317,005
Nomura International Plc	Japan	2,711,271	2,864,235
RBC Europe Limited	United Kingdom	1,021,915	1,061,923
Societe Generale SA	France	19,555,657	20,298,373
The Bank of Nova Scotia	Canada	782,882	858,015
UBS AG	Switzerland	4,378,118	4,805,600
Zurcher Kantonalbank	Switzerland	26,611,497	27,486,834
Total		97,714,653	102,568,983
Swiss Small & MidCap Opportunities Fund (in CHF)			
Barclays Capital Securities Limited	United Kingdom	6,029,097	6,560,339
BNP Paribas SA	France	1,546,856	1,630,393
Citigroup Global Markets	United Kingdom	698,706	777,228
HSBC Bank Plc	United Kingdom	959,832	1,059,543
J.P. Morgan Securities Plc	United Kingdom	18,546,932	20,482,849
Morgan Stanley & Co. International Plc	United Kingdom	56,868,107	60,880,308
Societe Generale SA	France	183,656	200,330
Total		84,833,186	91,590,990
Systematic China Environmental Tech Fund (in USD)			
BNP Paribas SA	France	443,162	467,095
Total		443,162	467,095
Systematic ESG Multi Allocation Credit Fund (in USD)⁽⁴⁾			
BNP Paribas SA	France	602,410	633,618
Goldman Sachs International	United States	532,012	552,325
J.P. Morgan Securities Plc	United Kingdom	680,479	714,675
Merrill Lynch International	United Kingdom	118,174	127,641
Morgan Stanley & Co. International Plc	United Kingdom	2,135,971	2,214,172
The Bank of Nova Scotia	Canada	92,450	101,242
Total		4,161,496	4,343,673
Systematic Global Equity High Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	29,205,784	33,721,520
Barclays Capital Securities Limited	United Kingdom	16,868,130	18,354,435
BNP Paribas SA	France	129,252,918	136,640,490
Citigroup Global Markets	United Kingdom	690,189	767,753
Goldman Sachs International	United States	9,445,473	10,320,517
HSBC Bank Plc	United Kingdom	43,982,954	48,552,049
J.P. Morgan Securities Plc	United Kingdom	3,976,398	4,391,452
Macquarie Bank Limited	Australia	10,759,389	11,957,462
Morgan Stanley & Co. International Plc	United Kingdom	23,132,794	24,764,876
Nomura International Plc	Japan	24,600,233	26,938,040
Societe Generale SA	France	47,888,756	52,236,545
UBS AG	Switzerland	55,491,354	65,011,617
Total		395,294,372	433,656,756
Systematic Global Sustainable Income & Growth Fund (in USD)			
BNP Paribas SA	France	218,199	229,983
Total		218,199	229,983

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Systematic Sustainable Global SmallCap Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	4,057,314	4,414,819
BNP Paribas SA	France	25,040,351	26,486,402
Citigroup Global Markets	United Kingdom	3,639,450	4,048,459
Goldman Sachs International	United States	2,315,986	2,530,543
HSBC Bank Plc	United Kingdom	1,295,014	1,429,544
J.P. Morgan Securities Plc	United Kingdom	9,459,046	10,446,376
Macquarie Bank Limited	Australia	932,580	1,036,425
Merrill Lynch International	United Kingdom	4,779,134	5,055,836
Morgan Stanley & Co. International Plc	United Kingdom	1,049,370	1,123,407
Societe Generale SA	France	2,183,309	2,381,531
The Bank of Nova Scotia	Canada	376,584	422,557
UBS AG	Switzerland	15,290,505	17,913,791
Total		70,418,643	77,289,690
United Kingdom Fund (in GBP)			
Barclays Capital Securities Limited	United Kingdom	4,348,905	4,732,100
Citigroup Global Markets	United Kingdom	764,624	850,554
Goldman Sachs International	United States	582,966	636,973
HSBC Bank Plc	United Kingdom	4,115,216	4,542,719
Total		9,811,711	10,762,346
US Basic Value Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	326,751	355,541
BNP Paribas SA	France	50,115,150	53,039,136
HSBC Bank Plc	United Kingdom	152,790	168,662
J.P. Morgan Securities Plc	United Kingdom	13,198,755	14,576,433
Merrill Lynch International	United Kingdom	2,177,154	2,303,207
Morgan Stanley & Co. International Plc	United Kingdom	353,805	378,767
The Bank of Nova Scotia	Canada	4,670,611	5,240,817
UBS AG	Switzerland	6,825,084	7,996,017
Total		77,820,100	84,058,580
US Dollar Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	368,068	389,896
BNP Paribas SA	France	11,454,849	12,521,988
Citigroup Global Markets	United Kingdom	174,852	183,715
Deutsche Bank AG	Germany	1,823,153	1,890,701
ING Bank NV	Netherlands	3,127,789	3,431,314
J.P. Morgan Securities Plc	United Kingdom	1,008,358	1,057,518
Morgan Stanley & Co. International Plc	United Kingdom	128,349	133,049
Nomura International Plc	Japan	1,835,815	1,933,575
UBS AG	Switzerland	59,605	65,342
Zurcher Kantonalbank	Switzerland	9,525,800	10,044,860
Total		29,506,638	31,651,958
US Dollar High Yield Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	49,852,951	52,856,407
BNP Paribas SA	France	18,646,221	19,609,054
Citigroup Global Markets	United Kingdom	2,261,967	2,376,617
Deutsche Bank AG	Germany	8,162,385	8,464,808
Goldman Sachs International	United States	4,002,233	4,155,049
J.P. Morgan Securities Plc	United Kingdom	10,216,794	10,785,501
Merrill Lynch International	United Kingdom	9,402,747	10,154,071
Morgan Stanley & Co. International Plc	United Kingdom	6,821,619	7,071,371
Nomura International Plc	Japan	6,859,325	7,224,592
RBC Europe Limited	United Kingdom	676,936	703,439
The Bank of Nova Scotia	Canada	1,960,526	2,146,972
UBS AG	Switzerland	2,711,234	2,975,999
Zurcher Kantonalbank	Switzerland	3,569,475	3,721,283
Total		125,144,413	132,245,163

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
US Dollar Short Duration Bond Fund (in USD)			
Banco Santander, S.A.	Spain	16,370,420	18,081,705
Barclays Bank Plc	United Kingdom	1,521,766	1,612,013
BNP Paribas SA	France	97,066,438	106,362,433
HSBC Bank Plc	United Kingdom	224,612,640	246,400,151
J.P. Morgan Securities Plc	United Kingdom	906,933	950,432
Merrill Lynch International	United Kingdom	343,343	370,849
RBC Europe Limited	United Kingdom	21,931,709	24,073,278
Total		362,753,249	397,850,861
US Flexible Equity Fund (in USD)			
BNP Paribas SA	France	93,331,390	98,791,236
HSBC Bank Plc	United Kingdom	1,086,262	1,199,107
J.P. Morgan Securities Plc	United Kingdom	15,254,435	16,846,684
UBS AG	Switzerland	25,364,351	29,715,935
Total		135,036,438	146,552,962
US Growth Fund (in USD)			
BNP Paribas SA	France	26,289,714	27,827,651
J.P. Morgan Securities Plc	United Kingdom	54,959	60,695
UBS AG	Switzerland	10,381,057	12,162,063
Total		36,725,730	40,050,409
US Mid-Cap Value Fund (in USD)			
BNP Paribas SA	France	39,610,461	41,927,656
HSBC Bank Plc	United Kingdom	744,592	821,943
J.P. Morgan Securities Plc	United Kingdom	5,461,544	6,031,617
Morgan Stanley & Co. International Plc	United Kingdom	497,886	533,013
The Bank of Nova Scotia	Canada	481,808	540,629
UBS AG	Switzerland	9,156,534	10,727,457
Total		55,952,825	60,582,315
US Sustainable Equity Fund (in USD)			
The Bank of Nova Scotia	Canada	245,847	275,861
Total		245,847	275,861
World Energy Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	12,996,523	14,141,691
BNP Paribas SA	France	18,686,546	19,695,705
Citigroup Global Markets	United Kingdom	14,642,043	16,287,542
Goldman Sachs International	United States	279,130	304,989
HSBC Bank Plc	United Kingdom	5,802,358	6,405,126
J.P. Morgan Securities Plc	United Kingdom	33,566,000	37,069,599
Morgan Stanley & Co. International Plc	United Kingdom	2,382,718	2,550,826
Societe Generale SA	France	119,926,648	130,814,705
UBS AG	Switzerland	12,705,692	14,885,520
Total		220,987,658	242,155,703
World Financials Fund (in USD)			
BNP Paribas SA	France	34,035,297	36,026,347
Citigroup Global Markets	United Kingdom	284,339	316,293
Goldman Sachs International	United States	246,997	269,879
HSBC Bank Plc	United Kingdom	11,547,312	12,746,912
J.P. Morgan Securities Plc	United Kingdom	25,636,663	28,312,604
Morgan Stanley & Co. International Plc	United Kingdom	50,857,573	54,445,718
The Bank of Nova Scotia	Canada	5,662,649	6,353,965
UBS AG	Switzerland	6,256,408	7,329,777
Total		134,527,238	145,801,495

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
World Gold Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	2,359,910	2,567,851
BNP Paribas SA	France	38,311,515	40,552,722
Citigroup Global Markets	United Kingdom	1,722,547	1,916,130
Goldman Sachs International	United States	81,849,438	89,432,098
HSBC Bank Plc	United Kingdom	1,383,477	1,527,197
J.P. Morgan Securities Plc	United Kingdom	5,613,263	6,199,172
Macquarie Bank Limited	Australia	8,975,679	9,975,138
Morgan Stanley & Co. International Plc	United Kingdom	812,877	870,229
Natixis SA	France	4,277,734	4,766,833
Societe Generale SA	France	39,435,914	43,016,276
UBS AG	Switzerland	3,274,790	3,836,623
Total		188,017,144	204,660,269
World Healthscience Fund (in USD)			
BNP Paribas SA	France	332,343,878	351,742,493
Goldman Sachs International	United States	7,569,065	8,270,275
HSBC Bank Plc	United Kingdom	30,703,117	33,892,659
J.P. Morgan Securities Plc	United Kingdom	26,429,709	29,188,425
Merrill Lynch International	United Kingdom	1,955,977	2,069,225
Morgan Stanley & Co. International Plc	United Kingdom	2,084,083	2,231,120
Natixis SA	France	788,580	878,743
Societe Generale SA	France	9,137,580	9,967,174
The Bank of Nova Scotia	Canada	1,561,814	1,752,486
UBS AG	Switzerland	71,006,611	83,188,718
Total		483,580,414	523,181,318
World Mining Fund (in USD)			
Barclays Bank Plc	United Kingdom	31,853,243	36,778,323
Barclays Capital Securities Limited	United Kingdom	40,272,473	43,821,014
BNP Paribas SA	France	161,807,842	171,141,817
Goldman Sachs International	United States	124,908,341	136,480,057
HSBC Bank Plc	United Kingdom	9,315,856	10,283,618
J.P. Morgan Securities Plc	United Kingdom	6,140,374	6,781,304
Macquarie Bank Limited	Australia	26,365,417	29,301,247
Merrill Lynch International	United Kingdom	821,051	868,589
Morgan Stanley & Co. International Plc	United Kingdom	12,863,975	13,771,569
Societe Generale SA	France	39,328,811	42,899,446
The Bank of Nova Scotia	Canada	10,869,053	12,195,987
UBS AG	Switzerland	9,375,689	10,984,211
Total		473,922,125	515,307,182
World Real Estate Securities Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	1,469,680	1,599,178
Citigroup Global Markets	United Kingdom	1,328,979	1,478,333
Goldman Sachs International	United States	222,081	242,655
HSBC Bank Plc	United Kingdom	2,081,669	2,297,920
J.P. Morgan Securities Plc	United Kingdom	1,160,379	1,281,498
Societe Generale SA	France	658,849	718,666
UBS AG	Switzerland	3,223,062	3,776,020
Total		10,144,699	11,394,270
World Technology Fund (in USD)			
BNP Paribas SA	France	328,997,099	347,821,582
Goldman Sachs International	United States	30,082,358	32,869,234
J.P. Morgan Securities Plc	United Kingdom	64,296,146	71,007,338
Merrill Lynch International	United Kingdom	2,217,390	2,345,773
UBS AG	Switzerland	31,886,992	37,357,620
Total		457,479,985	491,401,547

(2) Fund launched during the year, see Note 1, for further details.

(4) Fund name changed during the year, see Note 1, for further details

(5) Fund name changed post year end, see Note 19, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Total Return Swaps (“TRS”)

All TRS are entered into by the Funds under an International Swaps and Derivatives Associations, Inc. Master Agreement (“ISDA Master Agreement”) or similar agreement. An ISDA Master Agreement is a bilateral agreement between the Funds and a counterparty that governs OTC FDIs (including TRS) entered into by the parties. The parties’ exposures under the ISDA Master Agreement are netted and collateralised together, therefore any collateral disclosures provided are in respect of all OTC FDIs entered into by the Funds under the ISDA Master Agreement, not just TRS.

All collateral received/posted by the Funds under the ISDA Master Agreement is transferred bilaterally under a title transfer arrangement.

The following table details the value of TRS as a proportion of the Fund’s NAV, as at 31 August 2024 and the income/returns earned for the year ended 31 August 2024. The value of TRS is based on the underlying exposure value on a gross absolute basis.

Fund	Currency	% of NAVs	Total returns earned
Asian Dragon Fund	USD	0.01	41,219
China Fund	USD	0.68	5,737,214
Continental European Flexible Fund	EUR	0.03	1,849,870
Dynamic High Income Fund	USD	0.02	498,847
Emerging Markets Equity Income Fund	USD	1.22	2,416,260
Emerging Markets Ex-China Fund ⁽²⁾	USD	0.05	134,968
Emerging Markets Fund	USD	(1.60)	(39,317,508)
Emerging Markets Sustainable Equity Fund	USD	(0.06)	(154,949)
ESG Global Multi-Asset Income Fund	USD	(0.00)	(1,436)
European Equity Transition Fund ⁽⁵⁾	EUR	0.13	445,909
European Fund	EUR	0.10	1,424,809
European Special Situations Fund	EUR	0.15	1,914,329
Fixed Income Global Opportunities Fund	USD	0.02	1,481,045
Global Allocation Fund	USD	(0.22)	(33,288,291)
Global Multi-Asset Income Fund	USD	0.03	1,293,479
Sustainable Fixed Income Global Opportunities Fund	EUR	0.02	73,132
Sustainable Global Allocation Fund	USD	(0.09)	(210,235)
Sustainable Global Dynamic Equity Fund ⁽⁴⁾	USD	(0.07)	(305,818)
Sustainable Global Infrastructure Fund	USD	0.06	8,628
Systematic Global Equity High Income Fund	USD	(0.23)	(14,542,920)
Systematic Global Sustainable Income & Growth Fund	USD	0.05	50,773
World Financials Fund	USD	0.10	1,578,315
World Real Estate Securities Fund	USD	0.02	22,281

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

The total returns earned from TRS is presented on a total return basis, including related interest and dividend income or expense and net gains/losses from fair value price movements. All returns and costs from TRS will accrue to the Funds and are not subject to any returns or costs sharing arrangements with the Fund’s Management Company or any other third parties.

The following table details the underlying exposure value for TRS, analysed by counterparty as at 31 August 2024.

Counterparty	Counterparty’s country of establishment	Underlying exposure
Continental European Flexible Fund (in EUR)		
HSBC Bank Plc	United Kingdom	20,321,960
J.P. Morgan Securities Plc	United Kingdom	5,708,278
Total		26,030,238
Emerging Markets Ex-China Fund (in USD)⁽²⁾		
Goldman Sachs International	United States	5,812,483
HSBC Bank Plc	United Kingdom	1,322,176
J.P. Morgan Securities Plc	United Kingdom	2,999,910
Total		10,134,569

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Underlying exposure
Emerging Markets Fund (in USD)		
Goldman Sachs International	United States	32,326,394
HSBC Bank Plc	United Kingdom	29,529,817
J.P. Morgan Securities Plc	United Kingdom	23,925,879
Total		85,782,090
Emerging Markets Sustainable Equity Fund (in USD)		
J.P. Morgan Securities Plc	United Kingdom	3,963,941
Total		3,963,941
ESG Multi-Asset Fund (in EUR)		
Citigroup Global Markets Limited	United Kingdom	292,183,071
J.P. Morgan Securities Plc	United Kingdom	97,121,660
Total		389,304,731
European Fund (in EUR)		
J.P. Morgan Securities Plc	United Kingdom	9,264,634
Total		9,264,634
Fixed Income Global Opportunities Fund (in USD)		
Barclays Capital Securities Limited	United Kingdom	314,094
BNP Paribas SA	France	54,423,637
J.P. Morgan Securities Plc	United Kingdom	70,854,487
Merrill Lynch International	United Kingdom	5,791,333
Morgan Stanley & Co. International Plc	United Kingdom	38,648,937
Total		170,032,488
Global Allocation Fund (in USD)		
Barclays Capital Securities Limited	United Kingdom	723,356
BNP Paribas SA	France	124,305,005
Citigroup Global Markets Limited	United Kingdom	400,409,974
J.P. Morgan Securities Plc	United Kingdom	375,704,542
Morgan Stanley & Co. International Plc	United Kingdom	88,298,848
Total		989,441,725
Global High Yield Bond Fund (in USD)		
Morgan Stanley & Co. International Plc	United Kingdom	57,946,153
Total		57,946,153
Sustainable Fixed Income Global Opportunities Fund (in EUR)		
Barclays Capital Securities Limited	United Kingdom	13,422
BNP Paribas SA	France	2,311,777
HSBC Bank Plc	United Kingdom	322,729
J.P. Morgan Securities Plc	United Kingdom	3,052,197
Morgan Stanley & Co. International Plc	United Kingdom	1,727,214
Total		7,427,339
Sustainable Global Allocation Fund (in USD)		
BNP Paribas SA	France	1,626,573
Citibank NA	United States	2,929,637
J.P. Morgan Securities Plc	United Kingdom	2,535,694
Morgan Stanley & Co. International Plc	United Kingdom	1,047,401
Total		8,139,305
Sustainable Global Bond Income Fund (in USD)		
BNP Paribas SA	France	1,987,597
J.P. Morgan Securities Plc	United Kingdom	664,262
Morgan Stanley & Co. International Plc	United Kingdom	1,110,300
Total		3,762,159
Systematic Global Equity High Income Fund (in USD)		
HSBC Bank Plc	United Kingdom	147,081,831
Merrill Lynch International	United Kingdom	150,797,457
Total		297,879,288
Systematic Global Sustainable Income & Growth Fund (in USD)		
HSBC Bank Plc	United Kingdom	2,263,404
Merrill Lynch International	United Kingdom	2,101,303
Total		4,364,707

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Underlying exposure
US Dollar High Yield Bond Fund (in USD)		
J.P. Morgan Securities Plc	United Kingdom	21,066,746
Morgan Stanley & Co. International Plc	United Kingdom	63,166,975
Total		84,233,721
World Financials Fund (in USD)		
Citibank NA	United States	17,635,767
Total		17,635,767

⁽²⁾ Fund launched during the year, see Note 1, for further details.

The following table provides an analysis of the maturity tenor of TRS as at 31 August 2024.

	Maturity Tenor						Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days			
Continental European Flexible Fund (in EUR)								
Continental European Flexible Fund	-	-	-	16,979,880	9,050,358	-	-	26,030,238
Emerging Markets Ex-China Fund (in USD) ⁽²⁾								
Emerging Markets Ex-China Fund	-	-	-	2,999,910	7,134,659	-	-	10,134,569
Emerging Markets Fund (in USD)								
Emerging Markets Fund	-	-	-	23,925,879	61,856,211	-	-	85,782,090
Emerging Markets Sustainable Equity Fund (in USD)								
Emerging Markets Sustainable Equity Fund	-	-	-	3,963,941	-	-	-	3,963,941
ESG Multi-Asset Fund (in EUR)								
ESG Multi-Asset Fund	-	10,379,023	86,742,637	292,183,071	-	-	-	389,304,731
European Fund (in EUR)								
European Fund	-	-	-	9,264,634	-	-	-	9,264,634
Fixed Income Global Opportunities Fund (in USD)								
Fixed Income Global Opportunities Fund	-	159,760,527	-	4,511,275	5,760,686	-	-	170,032,488
Global Allocation Fund (in USD)								
Global Allocation Fund	-	437,147,634	-	447,967,434	104,326,657	-	-	989,441,725
Global High Yield Bond Fund (in USD)								
Global High Yield Bond Fund	-	-	-	57,946,153	-	-	-	57,946,153
Sustainable Fixed Income Global Opportunities Fund (in EUR)								
Sustainable Fixed Income Global Opportunities Fund	-	6,921,098	-	219,705	286,536	-	-	7,427,339
Sustainable Global Allocation Fund (in USD)								
Sustainable Global Allocation Fund	-	4,427,389	-	2,305,546	1,406,370	-	-	8,139,305
Sustainable Global Bond Income Fund (in USD)								
Sustainable Global Bond Income Fund	-	3,762,159	-	-	-	-	-	3,762,159
Systematic Global Equity High Income Fund (in USD)								
Systematic Global Equity High Income Fund	-	-	-	135,642,030	162,237,258	-	-	297,879,288
Systematic Global Sustainable Income & Growth Fund (in USD)								
Systematic Global Sustainable Income & Growth Fund	-	-	-	2,326,787	2,037,920	-	-	4,364,707
US Dollar High Yield Bond Fund (in USD)								
US Dollar High Yield Bond Fund	-	14,721,804	-	69,511,917	-	-	-	84,233,721
World Financials Fund (in USD)								
World Financials Fund	-	-	-	-	17,635,767	-	-	17,635,767

⁽²⁾ Fund launched during the year, see Note 1, for further details.

The above maturity tenor analysis has been based on the respective transaction contractual maturity date. Open transactions are those transactions that are callable or terminable daily.

Appendix IV – Supplementary Information (Unaudited) continued

Analysis of collateral currency

The Funds engage in activities which may require collateral to be provided to a counterparty ("collateral posted") or may hold collateral received ("collateral received") from a counterparty.

The following table provides an analysis by currency of the cash and underlying non-cash collateral received/posted by way of title transfer collateral arrangement by the Funds, in respect of securities lending transactions and OTC FDIs (including TRS), as at 31 August 2024.

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Asian Dragon Fund (in USD)				
Securities lending transactions				
BMD	-	-	1,893	-
CAD	-	-	74,929	-
DKK	-	-	10,136	-
EUR	-	-	451,734	-
GBP	-	-	653,329	-
ILS	-	-	6,691	-
JPY	-	-	260,322	-
NOK	-	-	40,692	-
SEK	-	-	8,641	-
USD	-	-	8,439,689	-
Total	-	-	9,948,056	-
Asian Growth Leaders Fund (in USD)				
Securities lending transactions				
AUD	-	-	7,358	-
EUR	-	-	809,762	-
GBP	-	-	887,349	-
JPY	-	-	4,027,227	-
SEK	-	-	28,201	-
USD	-	-	6,154,136	-
Total	-	-	11,914,033	-
Asian High Yield Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	292,032	-
CAD	-	-	5,749,389	-
CHF	-	-	67,195	-
DKK	-	-	746,907	-
EUR	-	-	106,630,642	-
GBP	-	-	37,781,344	-
SEK	-	-	8,015	-
USD	-	-	37,808,399	-
Total	-	-	189,083,923	-
Asian Multi-Asset Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	169,214	-
CAD	-	-	185,187	-
DKK	-	-	55,603	-
EUR	-	-	5,350,227	-
GBP	-	-	2,758,135	-
JPY	-	-	213,081	-
SEK	-	-	4,463	-
USD	-	-	3,240,983	-
Total	-	-	11,976,893	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Asian Sustainable Equity Fund (in USD)				
Securities lending transactions				
JPY	-	-	140,692	-
USD	-	-	259	-
Total	-	-	140,951	-
Asian Tiger Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	6,537,234	-
CAD	-	-	5,490,628	-
CHF	-	-	291,289	-
DKK	-	-	781,058	-
EUR	-	-	163,207,769	-
GBP	-	-	49,440,728	-
JPY	-	-	186,019	-
SEK	-	-	12,194	-
USD	-	-	74,491,021	-
Total	-	-	300,437,940	-
Brown To Green Materials Fund (in USD)				
Securities lending transactions				
USD	-	-	1,381,725	-
Total	-	-	1,381,725	-
China Bond Fund (in CNH)				
Securities lending transactions				
AUD	-	-	8,054,913	-
CAD	-	-	14,534,398	-
DKK	-	-	2,500,394	-
EUR	-	-	403,360,063	-
GBP	-	-	137,006,041	-
SEK	-	-	24,748	-
USD	-	-	139,001,391	-
Total	-	-	704,481,948	-
China Fund (in USD)				
Securities lending transactions				
AUD	-	-	885	-
BMD	-	-	10,365	-
CAD	-	-	410,231	-
DKK	-	-	50,797	-
EUR	-	-	2,381,507	-
GBP	-	-	801,702	-
ILS	-	-	36,634	-
JPY	-	-	25,267,798	-
NOK	-	-	222,790	-
SEK	-	-	46,701	-
USD	-	-	21,960,242	-
Total	-	-	51,189,652	-
China Innovation Fund (in USD)				
Securities lending transactions				
JPY	-	-	118,612	-
USD	-	-	218	-
Total	-	-	118,830	-
China Onshore Bond Fund (in CNH)				
Securities lending transactions				
AUD	-	-	24,006	-
CAD	-	-	390,282	-
DKK	-	-	13,424	-
EUR	-	-	1,645,787	-
GBP	-	-	4,127	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	1,006	-
USD	-	-	541,379	-
Total	-	-	2,620,011	-
Circular Economy Fund (in USD)				
Securities lending transactions				
AUD	-	-	27,498	-
CAD	-	-	2,759,924	-
DKK	-	-	379,213	-
EUR	-	-	18,378,556	-
GBP	-	-	11,973,746	-
JPY	-	-	10,249,754	-
SEK	-	-	428,682	-
USD	-	-	74,730,873	-
Total	-	-	118,928,246	-
Climate Action Equity Fund (in USD)				
Securities lending transactions				
GBP	-	-	7,817	-
JPY	-	-	3,740	-
USD	-	-	66,618	-
Total	-	-	78,175	-
Climate Transition Multi-Asset Fund (in EUR)⁽⁵⁾				
Securities lending transactions				
CAD	-	-	806	-
EUR	-	-	28,043	-
GBP	-	-	58,267	-
JPY	-	-	83,288	-
USD	-	-	430,323	-
Total	-	-	600,727	-
Continental European Flexible Fund (in EUR)				
Securities lending transactions				
CAD	-	-	5,977,633	-
DKK	-	-	233,254	-
EUR	-	-	44,204,484	-
GBP	-	-	10,978,031	-
JPY	-	-	518,982	-
SEK	-	-	198,854	-
USD	-	-	144,876,111	-
Total Securities lending transactions	-	-	206,987,349	-
OTC FDIs				
EUR	-	(1,930,000)	-	-
Total OTC FDIs	-	(1,930,000)	-	-
Total	-	(1,930,000)	206,987,349	-
Dynamic High Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	36,944	-
CAD	-	-	2,520,447	-
CHF	-	-	26,644	-
DKK	-	-	274,847	-
EUR	-	-	37,526,451	-
GBP	-	-	9,597,787	-
JPY	-	-	1,116,276	-
SEK	-	-	161,816	-
USD	-	-	44,858,301	-
Total	-	-	96,119,513	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Emerging Markets Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	3,162,598	-
CAD	-	-	9,739,260	-
CHF	-	-	206,241	-
DKK	-	-	698,469	-
EUR	-	-	114,249,449	-
GBP	-	-	24,768,509	-
SEK	-	-	17,167	-
USD	-	-	34,520,504	-
Total	-	-	187,362,197	-
Emerging Markets Corporate Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	721,682	-
CAD	-	-	7,612,100	-
CHF	-	-	109,721	-
DKK	-	-	868,660	-
EUR	-	-	122,372,286	-
GBP	-	-	33,841,375	-
SEK	-	-	11,920	-
USD	-	-	34,519,994	-
Total	-	-	200,057,738	-
Emerging Markets Equity Income Fund (in USD)				
Securities lending transactions				
CAD	-	-	8,632	-
EUR	-	-	269,397	-
GBP	-	-	359,411	-
JPY	-	-	241,066	-
USD	-	-	2,051,828	-
Total	-	-	2,930,334	-
Emerging Markets Ex-China Fund (in USD)⁽²⁾				
OTC FDIs				
USD	-	(420,000)	-	-
Total OTC FDIs	-	(420,000)	-	-
Total	-	(420,000)	-	-
Emerging Markets Fund (in USD)				
Securities lending transactions				
AUD	-	-	4,567	-
BMD	-	-	18,707	-
CAD	-	-	740,367	-
DKK	-	-	2,693	-
EUR	-	-	3,001,515	-
GBP	-	-	527,924	-
ILS	-	-	66,116	-
JPY	-	-	1,389,338	-
NOK	-	-	402,082	-
SEK	-	-	19,799	-
USD	-	-	44,082,943	-
Total Securities lending transactions	-	-	50,256,051	-
OTC FDIs				
USD	1,150,000	(2,330,000)	-	-
Total OTC FDIs	1,150,000	(2,330,000)	-	-
Total	1,150,000	(2,330,000)	50,256,051	-
Emerging Markets Impact Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	98,570	-
CAD	-	-	2,383	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
DKK	-	-	20,728	-
EUR	-	-	5,156,251	-
GBP	-	-	1,366,357	-
USD	-	-	1,968,520	-
Total	-	-	8,612,809	-
Emerging Markets Local Currency Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	55,500	-
CAD	-	-	1,279,474	-
DKK	-	-	107,518	-
EUR	-	-	65,082,339	-
GBP	-	-	26,313,834	-
SEK	-	-	1,988	-
USD	-	-	9,636,203	-
Total Securities lending transactions	-	-	102,476,856	-
OTC FDIs				
USD	-	-	-	(50,349)
Total OTC FDIs	-	-	-	(50,349)
Total	-	-	102,476,856	(50,349)
Emerging Markets Sustainable Equity Fund (in USD)				
Securities lending transactions				
JPY	-	-	824,969	-
USD	-	-	1,517	-
Total	-	-	826,486	-
ESG Global Conservative Income Fund (in EUR)				
Securities lending transactions				
AUD	-	-	85,867	-
CAD	-	-	292,986	-
CHF	-	-	37,432	-
DKK	-	-	51,504	-
EUR	-	-	5,216,286	-
GBP	-	-	1,779,886	-
JPY	-	-	121,083	-
USD	-	-	2,187,383	-
Total	-	-	9,772,427	-
ESG Global Multi-Asset Income Fund (in USD)				
Securities lending transactions				
CAD	-	-	23	-
EUR	-	-	5,456	-
USD	-	-	52,164	-
Total	-	-	57,643	-
ESG Multi-Asset Fund (in EUR)				
Securities lending transactions				
AUD	-	-	4,864,430	-
BMD	-	-	11,471	-
CAD	-	-	1,400,711	-
CHF	-	-	72,581	-
DKK	-	-	455,806	-
EUR	-	-	41,080,757	-
GBP	-	-	16,140,546	-
ILS	-	-	40,542	-
JPY	-	-	36,009,227	-
NOK	-	-	246,554	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	109,469	-
USD	-	-	85,398,724	-
Total Securities lending transactions	-	-	185,830,818	-
OTC FDIs				
EUR	10,960,000	(4,180,000)	-	-
Total OTC FDIs	10,960,000	(4,180,000)	-	-
Total	10,960,000	(4,180,000)	185,830,818	-
Euro Bond Fund (in EUR)				
Securities lending transactions				
AUD	-	-	1,972,721	-
CAD	-	-	9,988,435	-
CHF	-	-	30,448	-
DKK	-	-	3,998,491	-
EUR	-	-	147,062,863	-
GBP	-	-	34,424,061	-
JPY	-	-	40,550,645	-
SEK	-	-	20,508	-
USD	-	-	181,012,927	-
Total Securities lending transactions	-	-	419,061,099	-
OTC FDIs				
EUR	-	-	-	(322,180)
Total OTC FDIs	-	-	-	(322,180)
Total	-	-	419,061,099	(322,180)
Euro Corporate Bond Fund (in EUR)				
Securities lending transactions				
AUD	-	-	1,080,546	-
CAD	-	-	6,732,487	-
CHF	-	-	152,858	-
DKK	-	-	1,358,795	-
EUR	-	-	97,551,651	-
GBP	-	-	28,637,927	-
JPY	-	-	222,280	-
SEK	-	-	18,834	-
USD	-	-	43,952,344	-
Total	-	-	179,707,722	-
Euro Short Duration Bond Fund (in EUR)				
Securities lending transactions				
AUD	-	-	196,498	-
CAD	-	-	39,767,183	-
CHF	-	-	87,051	-
DKK	-	-	974,065	-
EUR	-	-	103,766,573	-
GBP	-	-	23,947,026	-
JPY	-	-	67,862,301	-
USD	-	-	336,608,834	-
Total	-	-	573,209,531	-
Euro-Markets Fund (in EUR)				
Securities lending transactions				
EUR	-	-	10,140,143	-
GBP	-	-	2,240,264	-
USD	-	-	3,646,516	-
Total	-	-	16,026,923	-
European Equity Income Fund (in EUR)				
Securities lending transactions				
CAD	-	-	247	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
DKK	-	-	635,598	-
EUR	-	-	25,665,947	-
GBP	-	-	6,843,967	-
SEK	-	-	541,857	-
USD	-	-	7,991,515	-
Total	-	-	41,679,131	-
European Equity Transition Fund (in EUR)⁽⁵⁾				
Securities lending transactions				
CAD	-	-	660	-
DKK	-	-	44,024	-
EUR	-	-	1,931,663	-
GBP	-	-	517,914	-
JPY	-	-	20,987	-
SEK	-	-	37,531	-
USD	-	-	2,398,857	-
Total	-	-	4,951,636	-
European Fund (in EUR)				
Securities lending transactions				
DKK	-	-	862,788	-
EUR	-	-	34,759,732	-
GBP	-	-	9,304,412	-
JPY	-	-	24,138	-
SEK	-	-	735,541	-
USD	-	-	15,116,018	-
Total Securities lending transactions	-	-	60,802,629	-
OTC FDIs				
EUR	-	(450,000)	-	-
Total OTC FDIs	-	(450,000)	-	-
Total	-	(450,000)	60,802,629	-
European High Yield Bond Fund (in EUR)				
Securities lending transactions				
AUD	-	-	552,849	-
CAD	-	-	2,284,460	-
CHF	-	-	16,879	-
DKK	-	-	403,187	-
EUR	-	-	44,657,041	-
GBP	-	-	14,481,131	-
SEK	-	-	6,509	-
USD	-	-	16,874,391	-
Total	-	-	79,276,447	-
European Special Situations Fund (in EUR)				
Securities lending transactions				
CAD	-	-	553,052	-
DKK	-	-	340,782	-
EUR	-	-	27,207,104	-
GBP	-	-	7,123,188	-
JPY	-	-	233,366	-
SEK	-	-	290,522	-
USD	-	-	14,724,406	-
Total	-	-	50,472,420	-
European Sustainable Equity Fund (in EUR)				
Securities lending transactions				
CAD	-	-	1,783	-
EUR	-	-	55,635	-
GBP	-	-	19,260	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
JPY	-	-	315	-
USD	-	-	29,489	-
Total	-	-	106,482	-
European Value Fund (in EUR)				
Securities lending transactions				
AUD	-	-	2,824	-
CAD	-	-	786,898	-
DKK	-	-	51,582	-
EUR	-	-	13,204,601	-
GBP	-	-	2,963,726	-
JPY	-	-	14,779	-
SEK	-	-	54,797	-
USD	-	-	17,438,678	-
Total	-	-	34,517,885	-
FinTech Fund (in USD)				
Securities lending transactions				
AUD	-	-	75,050	-
CAD	-	-	354	-
DKK	-	-	153,525	-
EUR	-	-	18,803,369	-
GBP	-	-	4,118,142	-
JPY	-	-	2,502,014	-
SEK	-	-	418,539	-
USD	-	-	11,509,273	-
Total	-	-	37,580,266	-
Fixed Income Global Opportunities Fund (in USD)				
Securities lending transactions				
AUD	-	-	6,989,189	-
BMD	-	-	2,305	-
CAD	-	-	6,802,893	-
CHF	-	-	3,711,986	-
DKK	-	-	13,439,348	-
EUR	-	-	219,231,832	-
GBP	-	-	53,436,344	-
ILS	-	-	8,149	-
JPY	-	-	35,743,294	-
NOK	-	-	49,554	-
SEK	-	-	137,582	-
USD	-	-	268,041,094	-
Total Securities lending transactions	-	-	607,593,570	-
OTC FDIs				
AUD	75,472	-	-	-
CZK	281,345	-	-	-
EUR	6,012,529	(9,634,039)	-	-
GBP	1,934,773	-	-	-
HKD	35,036	-	-	-
JPY	235,126	-	-	-
MXN	126,468	-	-	-
NZD	112,300	-	-	-
PLN	186,211	-	-	-
SEK	11,600	-	-	-
SGD	46,076	-	-	-
USD	106,665,752	(22,441,859)	-	-
ZAR	351,522	-	-	-
Total OTC FDIs	116,074,210	(32,075,898)	-	-
Total	116,074,210	(32,075,898)	607,593,570	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Future Consumer Fund (in USD)				
Securities lending transactions				
DKK	-	-	8,549	-
EUR	-	-	773,114	-
GBP	-	-	186,765	-
SEK	-	-	7,288	-
USD	-	-	99,876	-
Total	-	-	1,075,592	-
Future Of Transport Fund (in USD)				
Securities lending transactions				
AUD	-	-	22,942	-
CAD	-	-	175,974	-
DKK	-	-	18,700	-
EUR	-	-	9,904,948	-
GBP	-	-	3,146,399	-
JPY	-	-	4,641,987	-
SEK	-	-	103,875	-
USD	-	-	42,632,748	-
Total	-	-	60,647,573	-
Global Allocation Fund (in USD)				
Securities lending transactions				
AUD	-	-	58,704,295	-
BMD	-	-	149,081	-
CAD	-	-	23,012,485	-
CHF	-	-	114,519	-
DKK	-	-	4,594,621	-
EUR	-	-	530,714,943	-
GBP	-	-	138,502,155	-
ILS	-	-	526,897	-
JPY	-	-	213,255,445	-
NOK	-	-	3,204,328	-
SEK	-	-	727,354	-
USD	-	-	1,138,435,480	-
Total Securities lending transactions	-	-	2,111,941,603	-
OTC FDIs				
CZK	-	(44)	-	-
EUR	-	(7,106,563)	-	-
GBP	-	(2,779,064)	-	-
JPY	443,614	-	-	-
MXN	20,886	-	-	-
PLN	-	(83)	-	-
USD	44,830,000	(33,283,471)	1,770,426	(358,076,661)
ZAR	-	(1,957,633)	-	-
Total OTC FDIs	45,294,500	(45,126,858)	1,770,426	(358,076,661)
Total	45,294,500	(45,126,858)	2,113,712,029	(358,076,661)
Global Corporate Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	850,005	-
CAD	-	-	1,296,597	-
CHF	-	-	486,691	-
DKK	-	-	110,535	-
EUR	-	-	58,397,980	-
GBP	-	-	9,134,824	-
JPY	-	-	1,133,892	-
SEK	-	-	13,481	-
USD	-	-	26,748,366	-
Total	-	-	98,172,371	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Global Equity Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	4,129	-
CAD	-	-	18,509,806	-
EUR	-	-	457,937	-
GBP	-	-	2,096,079	-
JPY	-	-	906,812	-
SEK	-	-	15,826	-
USD	-	-	16,489,813	-
Total	-	-	38,480,402	-
Global Government Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	266,679	-
CAD	-	-	4,832,632	-
CHF	-	-	3,053	-
DKK	-	-	491,777	-
EUR	-	-	51,519,356	-
GBP	-	-	9,855,713	-
JPY	-	-	1,083,852	-
MXN	-	-	92,015	-
USD	-	-	58,858,113	-
Total Securities lending transactions	-	-	127,003,190	-
OTC FDIs				
USD	-	-	-	(1,043,276)
Total OTC FDIs	-	-	-	(1,043,276)
Total	-	-	127,003,190	(1,043,276)
Global High Yield Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,198,639	-
CAD	-	-	4,736,972	-
CHF	-	-	119,115	-
DKK	-	-	551,648	-
EUR	-	-	92,198,298	-
GBP	-	-	32,291,800	-
JPY	-	-	3,427,254	-
SEK	-	-	6,126	-
USD	-	-	38,856,893	-
Total Securities lending transactions	-	-	173,386,745	-
OTC FDIs				
USD	3,163,000	(3,484,187)	-	-
Total OTC FDIs	3,163,000	(3,484,187)	-	-
Total	3,163,000	(3,484,187)	173,386,745	-
Global Inflation Linked Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	170,736	-
CAD	-	-	975,167	-
DKK	-	-	30,315	-
EUR	-	-	5,754,076	-
GBP	-	-	1,128,531	-
JPY	-	-	19,114,201	-
USD	-	-	3,709,101	-
Total	-	-	30,882,127	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Global Long-Horizon Equity Fund (in USD)				
Securities lending transactions				
JPY	-	-	4,235,023	-
USD	-	-	7,785	-
Total	-	-	4,242,808	-
Global Multi-Asset Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	830,033	-
CAD	-	-	2,903,365	-
CHF	-	-	122,799	-
DKK	-	-	478,759	-
EUR	-	-	65,958,271	-
GBP	-	-	20,266,697	-
JPY	-	-	10,000,446	-
SEK	-	-	144,725	-
USD	-	-	60,035,511	-
Total	-	-	160,740,606	-
Impact Bond Fund (in EUR)				
Securities lending transactions				
AUD	-	-	6,640	-
CAD	-	-	694,361	-
CHF	-	-	711	-
DKK	-	-	3,886	-
EUR	-	-	2,250,289	-
GBP	-	-	661,214	-
SEK	-	-	278	-
USD	-	-	299,101	-
Total	-	-	3,916,480	-
Japan Flexible Equity Fund (in JPY)				
Securities lending transactions				
AUD	-	-	1,350,730	-
CAD	-	-	1,534,146	-
DKK	-	-	133,871,205	-
EUR	-	-	1,181,529,970	-
GBP	-	-	433,187,291	-
JPY	-	-	2,152,463,234	-
SEK	-	-	38,269,378	-
USD	-	-	17,415,812,118	-
Total	-	-	21,358,018,072	-
Japan Small & MidCap Opportunities Fund (in JPY)				
Securities lending transactions				
AUD	-	-	4,064,375	-
CAD	-	-	3,269,804	-
DKK	-	-	31,833,650	-
EUR	-	-	1,864,139,092	-
GBP	-	-	627,358,608	-
JPY	-	-	441,356,026	-
SEK	-	-	42,716,910	-
USD	-	-	4,037,965,655	-
Total	-	-	7,052,704,120	-
Latin American Fund (in USD)				
Securities lending transactions				
AUD	-	-	171,709	-
BMD	-	-	4,161	-
CAD	-	-	164,669	-
EUR	-	-	25,217,999	-
GBP	-	-	4,431,894	-
ILS	-	-	14,705	-
JPY	-	-	283,822	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
NOK	-	-	89,430	-
SEK	-	-	658,137	-
USD	-	-	27,907,776	-
Total	-	-	58,944,302	-
MyMap Cautious Fund (in USD)⁽⁵⁾				
Securities lending transactions				
CAD	-	-	6,432	-
EUR	-	-	200,746	-
GBP	-	-	69,493	-
JPY	-	-	1,137	-
USD	-	-	106,405	-
Total	-	-	384,213	-
MyMap Growth Fund (in USD)⁽⁵⁾				
Securities lending transactions				
CAD	-	-	21,567	-
EUR	-	-	673,083	-
GBP	-	-	233,004	-
JPY	-	-	3,812	-
USD	-	-	356,765	-
Total	-	-	1,288,231	-
Natural Resources Fund (in USD)⁽⁴⁾				
Securities lending transactions				
AUD	-	-	9,588	-
DKK	-	-	71,962	-
EUR	-	-	3,954,358	-
GBP	-	-	912,410	-
SEK	-	-	98,097	-
USD	-	-	53,142,737	-
Total	-	-	58,189,152	-
Next Generation Health Care Fund (in USD)				
Securities lending transactions				
AUD	-	-	9,923	-
EUR	-	-	1,407,015	-
GBP	-	-	323,018	-
JPY	-	-	53,142	-
SEK	-	-	38,034	-
USD	-	-	1,431,868	-
Total	-	-	3,263,000	-
Next Generation Technology Fund (in USD)				
Securities lending transactions				
AUD	-	-	47,018	-
CAD	-	-	695,386	-
DKK	-	-	193,243	-
EUR	-	-	48,048,867	-
GBP	-	-	20,528,397	-
JPY	-	-	83,234,316	-
SEK	-	-	344,955	-
USD	-	-	106,017,076	-
Total	-	-	259,109,258	-
Nutrition Fund (in USD)				
Securities lending transactions				
AUD	-	-	496	-
BMD	-	-	5,897	-
CAD	-	-	273,657	-
DKK	-	-	27,523	-
EUR	-	-	5,724,448	-
GBP	-	-	1,438,654	-
ILS	-	-	20,843	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
JPY	-	-	192,290	-
NOK	-	-	126,754	-
SEK	-	-	25,367	-
USD	-	-	12,928,990	-
Total	-	-	20,764,919	-
Sustainable Asian Bond Fund (in USD)				
Securities lending transactions				
DKK	-	-	25,885	-
EUR	-	-	4,635,106	-
GBP	-	-	1,284,914	-
USD	-	-	1,734,747	-
Total	-	-	7,680,652	-
Sustainable Emerging Markets Blended Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,229	-
CAD	-	-	77,480	-
DKK	-	-	11,966	-
EUR	-	-	1,566,107	-
GBP	-	-	781,284	-
USD	-	-	454,307	-
Total	-	-	2,892,373	-
Sustainable Emerging Markets Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	9,594	-
CAD	-	-	605,070	-
DKK	-	-	96,329	-
EUR	-	-	20,540,793	-
GBP	-	-	8,787,367	-
USD	-	-	7,082,107	-
Total	-	-	37,121,260	-
Sustainable Emerging Markets Corporate Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	25,550	-
CAD	-	-	158,324	-
DKK	-	-	31,196	-
EUR	-	-	2,743,088	-
GBP	-	-	1,120,933	-
USD	-	-	756,853	-
Total	-	-	4,835,944	-
Sustainable Emerging Markets Local Currency Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	3,268	-
CAD	-	-	206,081	-
DKK	-	-	31,973	-
EUR	-	-	11,316,731	-
GBP	-	-	4,528,992	-
USD	-	-	1,768,270	-
Total	-	-	17,855,315	-
Sustainable Energy Fund (in USD)				
Securities lending transactions				
AUD	-	-	147,379	-
BMD	-	-	128,083	-
CAD	-	-	5,070,252	-
EUR	-	-	27,581,325	-
GBP	-	-	5,112,618	-
ILS	-	-	452,682	-
JPY	-	-	19,499,466	-
NOK	-	-	2,752,993	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	564,882	-
USD	-	-	345,685,328	-
Total	-	-	406,995,008	-
Sustainable Fixed Income Global Opportunities Fund (in EUR)				
Securities lending transactions				
AUD	-	-	223,369	-
CAD	-	-	752,499	-
CHF	-	-	34,785	-
DKK	-	-	62,774	-
EUR	-	-	7,400,388	-
GBP	-	-	3,485,680	-
JPY	-	-	1,384,356	-
SEK	-	-	14,264	-
USD	-	-	4,733,731	-
Total Securities lending transactions	-	-	18,091,846	-
OTC FDIs				
AUD	-	(4,116)	-	-
CZK	9,946	-	-	-
EUR	2,501,025	(362,988)	-	(441,606)
GBP	66,771	-	-	-
JPY	4,262	-	-	-
MXN	4,025	-	-	-
PLN	17,642	-	-	-
SEK	514	-	-	-
USD	1,167,483	-	-	-
ZAR	14,063	-	-	-
Total OTC FDIs	3,785,731	(367,104)	-	(441,606)
Total	3,785,731	(367,104)	18,091,846	(441,606)
Sustainable Global Allocation Fund (in USD)				
OTC FDIs				
EUR	12,747	(69,909)	-	-
GBP	-	(2,906)	-	-
JPY	8,420	-	-	-
MXN	19,716	-	-	-
USD	512,000	(600,499)	-	-
Total OTC FDIs	552,883	(673,314)	-	-
Total	552,883	(673,314)	-	-
Sustainable Global Bond Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	10,450	-
CAD	-	-	308,628	-
DKK	-	-	54,020	-
EUR	-	-	5,293,470	-
GBP	-	-	2,545,169	-
JPY	-	-	887	-
USD	-	-	1,766,976	-
Total Securities lending transactions	-	-	9,979,600	-
OTC FDIs				
EUR	-	(11,807)	-	-
MXN	22,708	-	-	-
PLN	-	(17)	-	-
USD	296,000	(202,546)	-	-
ZAR	3,901	-	-	-
Total OTC FDIs	322,609	(214,370)	-	-
Total	322,609	(214,370)	9,979,600	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Sustainable Global Dynamic Equity Fund (in USD)⁽⁴⁾				
Securities lending transactions				
BMD	-	-	3,699	-
CAD	-	-	146,410	-
EUR	-	-	84,771	-
GBP	-	-	1,318	-
ILS	-	-	13,075	-
JPY	-	-	630	-
NOK	-	-	79,512	-
USD	-	-	9,462,205	-
Total Securities lending transactions	-	-	9,791,620	-
OTC FDIs				
USD	-	-	-	(11,528,960)
Total OTC FDIs	-	-	-	(11,528,960)
Total	-	-	9,791,620	(11,528,960)
Sustainable Global Infrastructure Fund (in USD)				
Securities lending transactions				
CAD	-	-	10,800	-
EUR	-	-	612,335	-
GBP	-	-	177,500	-
JPY	-	-	1,908	-
USD	-	-	178,668	-
Total	-	-	981,211	-
Sustainable World Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,016,423	-
CAD	-	-	2,513,815	-
CHF	-	-	84,837	-
DKK	-	-	1,002,228	-
EUR	-	-	64,563,772	-
GBP	-	-	8,836,843	-
JPY	-	-	380,852	-
SEK	-	-	3,879	-
USD	-	-	24,166,334	-
Total Securities lending transactions	-	-	102,568,983	-
OTC FDIs				
USD	-	-	300,311	(1,190,610)
Total OTC FDIs	-	-	300,311	(1,190,610)
Total	-	-	102,869,294	(1,190,610)
Swiss Small & MidCap Opportunities Fund (in CHF)				
Securities lending transactions				
AUD	-	-	114,987	-
CAD	-	-	419	-
DKK	-	-	101,567	-
EUR	-	-	66,711,359	-
GBP	-	-	13,866,323	-
JPY	-	-	1,809,791	-
SEK	-	-	527,319	-
USD	-	-	8,459,225	-
Total	-	-	91,590,990	-
Systematic China Environmental Tech Fund (in USD)				
Securities lending transactions				
JPY	-	-	466,238	-
USD	-	-	857	-
Total	-	-	467,095	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Systematic ESG Multi Allocation Credit Fund (in USD)⁽⁴⁾				
Securities lending transactions				
AUD	-	-	15,361	-
CAD	-	-	181,825	-
DKK	-	-	25,566	-
EUR	-	-	2,258,802	-
GBP	-	-	1,114,095	-
JPY	-	-	319,318	-
USD	-	-	428,706	-
Total	-	-	4,343,673	-
Systematic Global Equity High Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	24,653	-
BMD	-	-	47,149	-
CAD	-	-	2,057,997	-
DKK	-	-	2,753,311	-
EUR	-	-	57,789,426	-
GBP	-	-	19,673,022	-
ILS	-	-	166,637	-
JPY	-	-	52,245,786	-
NOK	-	-	1,013,406	-
SEK	-	-	947,105	-
USD	-	-	296,938,264	-
Total Securities lending transactions	-	-	433,656,756	-
OTC FDIs				
USD	9,530,000	(2,976,000)	-	-
Total OTC FDIs	9,530,000	(2,976,000)	-	-
Total	9,530,000	(2,976,000)	433,656,756	-
Systematic Global Sustainable Income & Growth Fund (in USD)				
Securities lending transactions				
JPY	-	-	229,561	-
USD	-	-	422	-
Total Securities lending transactions	-	-	229,983	-
OTC FDIs				
USD	-	(41,000)	-	-
Total OTC FDIs	-	(41,000)	-	-
Total	-	(41,000)	229,983	-
Systematic Sustainable Global SmallCap Fund (in USD)				
Securities lending transactions				
AUD	-	-	58,644	-
BMD	-	-	10,852	-
CAD	-	-	888,737	-
DKK	-	-	68,350	-
EUR	-	-	11,834,337	-
GBP	-	-	4,588,190	-
ILS	-	-	38,356	-
JPY	-	-	6,214,544	-
NOK	-	-	233,261	-
SEK	-	-	283,045	-
USD	-	-	53,071,374	-
Total	-	-	77,289,690	-
United Kingdom Fund (in GBP)				
Securities lending transactions				
CAD	-	-	12,460	-
DKK	-	-	73,263	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
EUR	-	-	3,714,445	-
GBP	-	-	1,020,761	-
JPY	-	-	201,480	-
SEK	-	-	62,457	-
USD	-	-	5,677,480	-
Total	-	-	10,762,346	-
US Basic Value Fund (in USD)				
Securities lending transactions				
AUD	-	-	81,830	-
BMD	-	-	25,180	-
CAD	-	-	6,159,739	-
DKK	-	-	5,505	-
EUR	-	-	10,131,957	-
GBP	-	-	2,140,731	-
ILS	-	-	88,995	-
JPY	-	-	2,191,200	-
NOK	-	-	541,227	-
SEK	-	-	318,335	-
USD	-	-	62,373,881	-
Total	-	-	84,058,580	-
US Dollar Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	326,437	-
CAD	-	-	452,866	-
CHF	-	-	56,913	-
DKK	-	-	35,275	-
EUR	-	-	9,012,286	-
GBP	-	-	418,475	-
JPY	-	-	11,770,347	-
SEK	-	-	742	-
USD	-	-	9,578,617	-
Total Securities lending transactions	-	-	31,651,958	-
OTC FDIs				
USD	-	-	-	(634,532)
Total OTC FDIs	-	-	-	(634,532)
Total	-	-	31,651,958	(634,532)
US Dollar High Yield Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,431,836	-
BMD	-	-	1,095	-
CAD	-	-	4,208,515	-
CHF	-	-	50,977	-
DKK	-	-	343,589	-
EUR	-	-	75,963,665	-
GBP	-	-	19,631,055	-
ILS	-	-	3,869	-
JPY	-	-	654,281	-
NOK	-	-	23,533	-
SEK	-	-	4,672	-
USD	-	-	29,928,076	-
Total Securities lending transactions	-	-	132,245,163	-
OTC FDIs				
USD	4,237,000	(6,335,200)	-	-
Total OTC FDIs	4,237,000	(6,335,200)	-	-
Total	4,237,000	(6,335,200)	132,245,163	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
US Dollar Short Duration Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	3,309,200	-
CAD	-	-	150,626	-
DKK	-	-	23,021	-
EUR	-	-	19,379,942	-
GBP	-	-	67,917,040	-
JPY	-	-	107,874,231	-
SEK	-	-	1,673	-
USD	-	-	199,195,128	-
Total	-	-	397,850,861	-
US Flexible Equity Fund (in USD)				
Securities lending transactions				
AUD	-	-	94,575	-
BMD	-	-	48,560	-
CAD	-	-	1,922,376	-
EUR	-	-	11,634,970	-
GBP	-	-	4,328,364	-
ILS	-	-	171,628	-
JPY	-	-	1,421,510	-
NOK	-	-	1,043,753	-
SEK	-	-	362,491	-
USD	-	-	125,524,735	-
Total	-	-	146,552,962	-
US Growth Fund (in USD)				
Securities lending transactions				
AUD	-	-	341	-
BMD	-	-	13,679	-
CAD	-	-	541,366	-
EUR	-	-	350,952	-
GBP	-	-	1,221,093	-
ILS	-	-	48,344	-
JPY	-	-	581,791	-
NOK	-	-	294,006	-
SEK	-	-	1,306	-
USD	-	-	36,997,531	-
Total	-	-	40,050,409	-
US Mid-Cap Value Fund (in USD)				
Securities lending transactions				
AUD	-	-	33,861	-
BMD	-	-	20,609	-
CAD	-	-	1,348,602	-
EUR	-	-	4,713,362	-
GBP	-	-	1,659,023	-
ILS	-	-	72,840	-
JPY	-	-	513,165	-
NOK	-	-	442,976	-
SEK	-	-	129,783	-
USD	-	-	51,648,094	-
Total	-	-	60,582,315	-
US Sustainable Equity Fund (in USD)				
Securities lending transactions				
CAD	-	-	271,770	-
EUR	-	-	51	-
GBP	-	-	2,073	-
USD	-	-	1,967	-
Total	-	-	275,861	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
World Energy Fund (in USD)				
Securities lending transactions				
AUD	-	-	208,103	-
CAD	-	-	7,638	-
DKK	-	-	218,942	-
EUR	-	-	34,578,981	-
GBP	-	-	9,582,546	-
JPY	-	-	24,194,646	-
SEK	-	-	984,281	-
USD	-	-	172,380,566	-
Total	-	-	242,155,703	-
World Financials Fund (in USD)				
Securities lending transactions				
AUD	-	-	158,942	-
BMD	-	-	17,709	-
CAD	-	-	6,970,154	-
EUR	-	-	63,841,215	-
GBP	-	-	13,005,208	-
ILS	-	-	62,587	-
JPY	-	-	425,653	-
NOK	-	-	380,626	-
SEK	-	-	609,204	-
USD	-	-	60,330,197	-
Total Securities lending transactions	-	-	145,801,495	-
OTC FDIs				
USD	-	(120,000)	-	-
Total OTC FDIs	-	(120,000)	-	-
Total	-	(120,000)	145,801,495	-
World Gold Fund (in USD)				
Securities lending transactions				
AUD	-	-	34,801	-
BMD	-	-	19,934	-
CAD	-	-	2,286,723	-
DKK	-	-	39,756	-
EUR	-	-	53,472,910	-
GBP	-	-	17,907,031	-
ILS	-	-	70,452	-
JPY	-	-	897,812	-
NOK	-	-	428,449	-
SEK	-	-	167,280	-
USD	-	-	129,335,121	-
Total	-	-	204,660,269	-
World Healthscience Fund (in USD)				
Securities lending transactions				
AUD	-	-	163,859	-
BMD	-	-	167,900	-
CAD	-	-	8,523,429	-
EUR	-	-	31,238,873	-
GBP	-	-	12,582,353	-
ILS	-	-	593,410	-
JPY	-	-	14,151,677	-
NOK	-	-	3,608,831	-
SEK	-	-	628,049	-
USD	-	-	451,522,937	-
Total	-	-	523,181,318	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
World Mining Fund (in USD)				
Securities lending transactions				
AUD	-	-	38,069	-
BMD	-	-	68,943	-
CAD	-	-	17,032,598	-
DKK	-	-	678,439	-
EUR	-	-	116,666,646	-
GBP	-	-	36,218,836	-
ILS	-	-	243,663	-
JPY	-	-	31,757,497	-
NOK	-	-	1,481,848	-
SEK	-	-	724,294	-
USD	-	-	310,396,349	-
Total	-	-	515,307,182	-
World Real Estate Securities Fund (in USD)				
Securities lending transactions				
AUD	-	-	7,194	-
CAD	-	-	4,971	-
DKK	-	-	24,759	-
EUR	-	-	2,133,554	-
GBP	-	-	994,084	-
JPY	-	-	528,264	-
SEK	-	-	48,682	-
USD	-	-	7,652,762	-
Total	-	-	11,394,270	-
World Technology Fund (in USD)				
Securities lending transactions				
AUD	-	-	398,624	-
BMD	-	-	122,366	-
CAD	-	-	5,393,202	-
EUR	-	-	63,849,418	-
GBP	-	-	15,399,545	-
ILS	-	-	432,478	-
JPY	-	-	100,583,822	-
NOK	-	-	2,630,116	-
SEK	-	-	1,527,870	-
USD	-	-	301,064,106	-
Total	-	-	491,401,547	-

(2) Fund launched during the year, see Note 1, for further details.

(4) Fund name changed during the year, see Note 1, for further details.

(5) Fund name changed post year end, see Note 19, for further details.

Reuse of collateral received

As at 31 August 2024, all cash collateral received by the Funds was re-invested in money market funds managed by the Management Company or its affiliates, as disclosed in the Fund's Portfolio of Investments. The Funds are the legal owner of inbound collateral and can sell the assets and withhold the cash in the case of default. All cash received or posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral received by way of title transfer collateral arrangement in relation to securities lending transactions and OTC FDIs, cannot be sold, re-invested or pledged.

Money Market Fund	Total Return %
- BlackRock ICS US Dollar Liquid Environmentally Aware Fund	5.65

The following table summarises the returns earned by the Funds during the year ended 31 August 2024 from the reinvestment in money market funds of cash collateral received in respect of OTC derivative transactions. These returns represent the accumulative total return of the representative money market fund for the year ended 31 August 2024. These returns do not take into account any interest payable to the counterparty under the relevant collateral arrangements.

Money Market Fund	Total Return %
Institutional Cash Series plc	
- BlackRock ICS Euro Liquid Environmentally Aware Fund	4.04

Analysis of collateral currency, type, quality and maturity tenor

The following table provides an analysis of the type, quality and maturity tenor of non-cash collateral received and posted by the Funds by way of title transfer collateral arrangement in respect of securities lending transactions and OTC FDIs (including TRS), as at 31 August 2024.

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Asian Dragon Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	36,172	618,514	-	654,686
Equities							
Recognised equity index	-	-	-	-	-	9,293,370	9,293,370
Total	-	-	-	36,172	618,514	9,293,370	9,948,056
Asian Growth Leaders Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	11,914,033	11,914,033
Total	-	-	-	-	-	11,914,033	11,914,033
Asian High Yield Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	26,648	725,042	2,604,706	14,103,065	159,970,695	-	177,430,156
Equities							
Recognised equity index	-	-	-	-	-	11,653,767	11,653,767
Total	26,648	725,042	2,604,706	14,103,065	159,970,695	11,653,767	189,083,923
Asian Multi-Asset Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	8,897	499,426	1,259,367	7,027,975	-	8,795,665
Equities							
Recognised equity index	-	-	-	-	-	3,181,228	3,181,228
Total	-	8,897	499,426	1,259,367	7,027,975	3,181,228	11,976,893
Asian Sustainable Equity Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	140,951	140,951
Total	-	-	-	-	-	140,951	140,951
Asian Tiger Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	34,776	7,357,530	12,833,542	36,544,948	225,931,117	-	282,701,913

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Equities							
Recognised equity index	-	-	-	-	-	17,736,027	17,736,027
Total	34,776	7,357,530	12,833,542	36,544,948	225,931,117	17,736,027	300,437,940
Brown To Green Materials Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	11,512	229,081	-	240,593
Equities							
Recognised equity index	-	-	-	-	-	1,141,132	1,141,132
Total	-	-	-	11,512	229,081	1,141,132	1,381,725
China Bond Fund (in CNH)							
Collateral received - securities lending							
Fixed Income							
Investment grade	82,274	760,525	22,364,921	75,593,385	569,418,051	-	668,219,156
Equities							
Recognised equity index	-	-	-	-	-	36,262,792	36,262,792
Total	82,274	760,525	22,364,921	75,593,385	569,418,051	36,262,792	704,481,948
China Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	181,279	3,099,727	-	3,281,006
Equities							
Recognised equity index	-	-	-	-	-	47,908,646	47,908,646
Total	-	-	-	181,279	3,099,727	47,908,646	51,189,652
China Innovation Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	118,830	118,830
Total	-	-	-	-	-	118,830	118,830
China Onshore Bond Fund (in CNH)							
Collateral received - securities lending							
Fixed Income							
Investment grade	3,343	17,561	32,040	288,752	2,278,315	-	2,620,011
Equities							
Recognised equity index	-	-	-	-	-	-	-
Total	3,343	17,561	32,040	288,752	2,278,315	-	2,620,011
Circular Economy Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	1,373,682	23,630,773	-	25,004,455
Equities							
Recognised equity index	-	-	-	-	-	93,923,791	93,923,791
Total	-	-	-	1,373,682	23,630,773	93,923,791	118,928,246
Climate Action Equity Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	78,175	78,175
Total	-	-	-	-	-	78,175	78,175
Climate Transition Multi-Asset Fund (in EUR)⁽⁵⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	772	-	896	49,842	-	51,510
Equities							
Recognised equity index	-	-	-	-	-	549,217	549,217
Total	-	772	-	896	49,842	549,217	600,727

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Continental European Flexible Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	47,226	-	2,022,937	80,282,287	-	82,352,450
Equities							
Recognised equity index	-	-	-	-	-	124,634,899	124,634,899
Total	-	47,226	-	2,022,937	80,282,287	124,634,899	206,987,349
Dynamic High Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	223,036	806,210	6,737,687	48,898,856	-	56,665,789
Equities							
Recognised equity index	-	-	-	-	-	39,453,724	39,453,724
Total	-	223,036	806,210	6,737,687	48,898,856	39,453,724	96,119,513
Emerging Markets Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	57,074	4,206,138	7,548,056	25,432,395	144,159,000	-	181,402,663
Equities							
Recognised equity index	-	-	-	-	-	5,959,534	5,959,534
Total	57,074	4,206,138	7,548,056	25,432,395	144,159,000	5,959,534	187,362,197
Emerging Markets Corporate Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	39,627	1,152,448	4,381,529	21,385,708	162,443,958	-	189,403,270
Equities							
Recognised equity index	-	-	-	-	-	10,654,468	10,654,468
Total	39,627	1,152,448	4,381,529	21,385,708	162,443,958	10,654,468	200,057,738
Emerging Markets Equity Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	8,277	-	9,598	496,049	-	513,924
Equities							
Recognised equity index	-	-	-	-	-	2,416,410	2,416,410
Total	-	8,277	-	9,598	496,049	2,416,410	2,930,334
Emerging Markets Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	9,611	2,559,523	-	2,569,134
Equities							
Recognised equity index	-	-	-	-	-	47,686,917	47,686,917
Total	-	-	-	9,611	2,559,523	47,686,917	50,256,051
Emerging Markets Impact Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	141,130	48,436	860,878	7,562,365	-	8,612,809
Equities							
Recognised equity index	-	-	-	-	-	-	-
Total	-	141,130	48,436	860,878	7,562,365	-	8,612,809
Emerging Markets Local Currency Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	6,607	34,705	367,803	5,974,777	92,098,619	-	98,482,511
Equities							
Recognised equity index	-	-	-	-	-	3,994,345	3,994,345
Total	6,607	34,705	367,803	5,974,777	92,098,619	3,994,345	102,476,856

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	(50,349)	-	-	(50,349)
Total	-	-	-	(50,349)	-	-	(50,349)
Emerging Markets Sustainable Equity Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	826,486	826,486
Total	-	-	-	-	-	826,486	826,486
ESG Global Conservative Income Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	29,090	271,780	1,147,065	6,936,637	-	8,384,572
Equities							
Recognised equity index	-	-	-	-	-	1,387,855	1,387,855
Total	-	29,090	271,780	1,147,065	6,936,637	1,387,855	9,772,427
ESG Global Multi-Asset Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	6,241	-	6,241
Equities							
Recognised equity index	-	-	-	-	-	51,402	51,402
Total	-	-	-	-	6,241	51,402	57,643
ESG Multi-Asset Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	1,031	3,825,629	445,244	3,421,280	73,868,658	-	81,561,842
Equities							
Recognised equity index	-	-	-	-	-	104,268,976	104,268,976
Total	1,031	3,825,629	445,244	3,421,280	73,868,658	104,268,976	185,830,818
Euro Bond Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	329,413	4,236,204	29,999,265	201,899,397	-	236,464,279
Equities							
Recognised equity index	-	-	-	-	-	182,596,820	182,596,820
Total	-	329,413	4,236,204	29,999,265	201,899,397	182,596,820	419,061,099
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	(322,180)	-	(322,180)
Total	-	-	-	-	(322,180)	-	(322,180)
Euro Corporate Bond Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	478	1,317,096	6,591,460	24,703,266	139,869,471	-	172,481,771
Equities							
Recognised equity index	-	-	-	-	-	7,225,951	7,225,951
Total	478	1,317,096	6,591,460	24,703,266	139,869,471	7,225,951	179,707,722
Euro Short Duration Bond Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	346,094	1,324,617	14,830,270	138,708,075	-	155,209,056
Equities							
Recognised equity index	-	-	-	-	-	418,000,475	418,000,475
Total	-	346,094	1,324,617	14,830,270	138,708,075	418,000,475	573,209,531

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Euro-Markets Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	30,380	12,984,976	-	13,015,356
Equities							
Recognised equity index	-	-	-	-	-	3,011,567	3,011,567
Total	-	-	-	30,380	12,984,976	3,011,567	16,026,923
European Equity Income Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	2,268,258	38,853,294	-	41,121,552
Equities							
Recognised equity index	-	-	-	-	-	557,579	557,579
Total	-	-	-	2,268,258	38,853,294	557,579	41,679,131
European Equity Transition Fund (in EUR) ⁽⁵⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	157,109	2,867,199	-	3,024,308
Equities							
Recognised equity index	-	-	-	-	-	1,927,328	1,927,328
Total	-	-	-	157,109	2,867,199	1,927,328	4,951,636
European Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	3,120,451	53,473,503	-	56,593,954
Equities							
Recognised equity index	-	-	-	-	-	4,208,675	4,208,675
Total	-	-	-	3,120,451	53,473,503	4,208,675	60,802,629
European High Yield Bond Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	1,399	24,368	1,856,546	9,314,474	61,203,054	-	72,399,841
Equities							
Recognised equity index	-	-	-	-	-	6,876,606	6,876,606
Total	1,399	24,368	1,856,546	9,314,474	61,203,054	6,876,606	79,276,447
European Special Situations Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	1,265,230	38,221,765	-	39,486,995
Equities							
Recognised equity index	-	-	-	-	-	10,985,425	10,985,425
Total	-	-	-	1,265,230	38,221,765	10,985,425	50,472,420
European Sustainable Equity Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,709	-	1,982	102,443	-	106,134
Equities							
Recognised equity index	-	-	-	-	-	348	348
Total	-	1,709	-	1,982	102,443	348	106,482
European Value Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	80,172	-	277,050	17,848,076	-	18,205,298
Equities							
Recognised equity index	-	-	-	-	-	16,312,587	16,312,587
Total	-	80,172	-	277,050	17,848,076	16,312,587	34,517,885

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
FinTech Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	559,934	14,922,906	-	15,482,840
Equities							
Recognised equity index	-	-	-	-	-	22,097,426	22,097,426
Total	-	-	-	559,934	14,922,906	22,097,426	37,580,266
Fixed Income Global Opportunities Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	13,773	8,047,504	12,138,592	41,757,870	252,595,750	-	314,553,489
Equities							
Recognised equity index	-	-	-	-	-	293,040,081	293,040,081
Total	13,773	8,047,504	12,138,592	41,757,870	252,595,750	293,040,081	607,593,570
Future Consumer Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	30,508	1,045,084	-	1,075,592
Equities							
Recognised equity index	-	-	-	-	-	-	-
Total	-	-	-	30,508	1,045,084	-	1,075,592
Future Of Transport Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	66,733	17,197,499	-	17,264,232
Equities							
Recognised equity index	-	-	-	-	-	43,383,341	43,383,341
Total	-	-	-	66,733	17,197,499	43,383,341	60,647,573
Global Allocation Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	5,842	5,668,265	27,187,644	73,848,130	670,441,891	-	777,151,772
Equities							
Recognised equity index	-	-	-	-	-	1,334,789,831	1,334,789,831
Total	5,842	5,668,265	27,187,644	73,848,130	670,441,891	1,334,789,831	2,111,941,603
Collateral received - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	364,728	1,406,698	-	1,770,426
Total	-	-	-	364,728	1,406,698	-	1,770,426
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	(4,591,461)	-	(4,591,461)
Equities							
Recognised equity index	-	-	-	-	-	(353,485,200)	(353,485,200)
Total	-	-	-	-	(4,591,461)	(353,485,200)	(358,076,661)
Global Corporate Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	7,120	4,004,593	8,551,978	19,294,068	56,375,302	-	88,233,061
Equities							
Recognised equity index	-	-	-	-	-	9,939,310	9,939,310
Total	7,120	4,004,593	8,551,978	19,294,068	56,375,302	9,939,310	98,172,371
Global Equity Income Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	38,480,402	38,480,402
Total	-	-	-	-	-	38,480,402	38,480,402

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Global Government Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	4,401	901,611	3,200,244	50,577,973	-	54,684,229
Equities							
Recognised equity index	-	-	-	-	-	72,318,961	72,318,961
Total	-	4,401	901,611	3,200,244	50,577,973	72,318,961	127,003,190
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	(1,043,276)	-	(1,043,276)
Total	-	-	-	-	(1,043,276)	-	(1,043,276)
Global High Yield Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	4,900	1,438,864	4,168,701	17,765,359	124,082,618	-	147,460,442
Equities							
Recognised equity index	-	-	-	-	-	25,926,303	25,926,303
Total	4,900	1,438,864	4,168,701	17,765,359	124,082,618	25,926,303	173,386,745
Global Inflation Linked Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	379,621	321,878	3,737,671	-	4,439,170
Equities							
Recognised equity index	-	-	-	-	-	26,442,957	26,442,957
Total	-	-	379,621	321,878	3,737,671	26,442,957	30,882,127
Global Long-Horizon Equity Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	4,242,808	4,242,808
Total	-	-	-	-	-	4,242,808	4,242,808
Global Multi-Asset Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	3,413	221,638	2,464,829	12,842,176	83,275,650	-	98,807,706
Equities							
Recognised equity index	-	-	-	-	-	61,932,900	61,932,900
Total	3,413	221,638	2,464,829	12,842,176	83,275,650	61,932,900	160,740,606
Impact Bond Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	925	4,859	11,610	149,725	3,135,235	-	3,302,354
Equities							
Recognised equity index	-	-	-	-	-	614,126	614,126
Total	925	4,859	11,610	149,725	3,135,235	614,126	3,916,480
Japan Flexible Equity Fund (in JPY)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	38,852,973	9,475,869,525	-	9,514,722,498
Equities							
Recognised equity index	-	-	-	-	-	11,843,295,574	11,843,295,574
Total	-	-	-	38,852,973	9,475,869,525	11,843,295,574	21,358,018,072
Japan Small & MidCap Opportunities Fund (in JPY)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	3,072,595	-	118,994,709	3,858,658,556	-	3,980,725,860

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Equities							
Recognised equity index	-	-	-	-	-	3,071,978,260	3,071,978,260
Total	-	3,072,595	-	118,994,709	3,858,658,556	3,071,978,260	7,052,704,120
Latin American Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	13,956,353	-	13,956,353
Equities							
Recognised equity index	-	-	-	-	-	44,987,949	44,987,949
Total	-	-	-	-	13,956,353	44,987,949	58,944,302
MyMap Cautious Fund (in USD)⁽⁵⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	6,167	-	7,152	369,640	-	382,959
Equities							
Recognised equity index	-	-	-	-	-	1,254	1,254
Total	-	6,167	-	7,152	369,640	1,254	384,213
MyMap Growth Fund (in USD)⁽⁵⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	20,679	-	23,979	1,239,368	-	1,284,026
Equities							
Recognised equity index	-	-	-	-	-	4,205	4,205
Total	-	20,679	-	23,979	1,239,368	4,205	1,288,231
Natural Resources Fund (in USD)⁽⁴⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	256,810	4,391,266	-	4,648,076
Equities							
Recognised equity index	-	-	-	-	-	53,541,076	53,541,076
Total	-	-	-	256,810	4,391,266	53,541,076	58,189,152
Next Generation Health Care Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	384,455	-	384,455
Equities							
Recognised equity index	-	-	-	-	-	2,878,545	2,878,545
Total	-	-	-	-	384,455	2,878,545	3,263,000
Next Generation Technology Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	652,259	-	1,445,995	69,510,731	-	71,608,985
Equities							
Recognised equity index	-	-	-	-	-	187,500,273	187,500,273
Total	-	652,259	-	1,445,995	69,510,731	187,500,273	259,109,258
Nutrition Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	38,603	-	146,663	7,935,874	-	8,121,140
Equities							
Recognised equity index	-	-	-	-	-	12,643,779	12,643,779
Total	-	38,603	-	146,663	7,935,874	12,643,779	20,764,919
Sustainable Asian Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	3,302	32,021	647,103	6,998,226	-	7,680,652

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Equities							
Recognised equity index	-	-	-	-	-	-	-
Total	-	3,302	32,021	647,103	6,998,226	-	7,680,652
Sustainable Emerging Markets Blended Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	29,166	171,025	1,820,604	-	2,020,795
Equities							
Recognised equity index	-	-	-	-	-	871,578	871,578
Total	-	-	29,166	171,025	1,820,604	871,578	2,892,373
Sustainable Emerging Markets Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	493	257,732	2,815,438	28,299,992	-	31,373,655
Equities							
Recognised equity index	-	-	-	-	-	5,747,605	5,747,605
Total	-	493	257,732	2,815,438	28,299,992	5,747,605	37,121,260
Sustainable Emerging Markets Corporate Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	33,344	64,819	379,365	3,987,736	-	4,465,264
Equities							
Recognised equity index	-	-	-	-	-	370,680	370,680
Total	-	33,344	64,819	379,365	3,987,736	370,680	4,835,944
Sustainable Emerging Markets Local Currency Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	100,482	1,274,502	15,742,672	-	17,117,656
Equities							
Recognised equity index	-	-	-	-	-	737,659	737,659
Total	-	-	100,482	1,274,502	15,742,672	737,659	17,855,315
Sustainable Energy Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	61,648	11,494,837	-	11,556,485
Equities							
Recognised equity index	-	-	-	-	-	395,438,523	395,438,523
Total	-	-	-	61,648	11,494,837	395,438,523	406,995,008
Sustainable Fixed Income Global Opportunities Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	287,537	815,755	2,085,479	9,852,498	-	13,041,269
Equities							
Recognised equity index	-	-	-	-	-	5,050,577	5,050,577
Total	-	287,537	815,755	2,085,479	9,852,498	5,050,577	18,091,846
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	(441,606)	-	(441,606)
Total	-	-	-	-	(441,606)	-	(441,606)
Sustainable Global Bond Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	954	137,050	811,410	6,682,703	-	7,632,117

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Equities							
Recognised equity index	-	-	-	-	-	2,347,483	2,347,483
Total	-	954	137,050	811,410	6,682,703	2,347,483	9,979,600
Sustainable Global Dynamic Equity Fund (in USD)⁽³⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	18,768	373,467	-	392,235
Equities							
Recognised equity index	-	-	-	-	-	9,399,385	9,399,385
Total	-	-	-	18,768	373,467	9,399,385	9,791,620
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	(11,528,960)	-	(11,528,960)
Total	-	-	-	-	(11,528,960)	-	(11,528,960)
Sustainable Global Infrastructure Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	10,356	-	12,009	956,742	-	979,107
Equities							
Recognised equity index	-	-	-	-	-	2,104	2,104
Total	-	10,356	-	12,009	956,742	2,104	981,211
Sustainable World Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	3,371	1,588,187	2,549,687	14,684,158	71,584,665	-	90,410,068
Equities							
Recognised equity index	-	-	-	-	-	12,158,915	12,158,915
Total	3,371	1,588,187	2,549,687	14,684,158	71,584,665	12,158,915	102,568,983
Collateral received - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	300,311	-	-	300,311
Total	-	-	-	300,311	-	-	300,311
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	(1,190,610)	-	(1,191,610)
Total	-	-	-	-	(1,190,610)	-	(1,191,610)
Swiss Small & MidCap Opportunities Fund (in CHF)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	364,133	67,226,121	-	67,590,254
Equities							
Recognised equity index	-	-	-	-	-	24,000,736	24,000,736
Total	-	-	-	364,133	67,226,121	24,000,736	91,590,990
Systematic China Environmental Tech Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	467,095	467,095
Total	-	-	-	-	-	467,095	467,095
Systematic ESG Multi Allocation Credit Fund (in USD)⁽³⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	20,314	45,268	156,184	3,707,776	-	3,929,542
Equities							
Recognised equity index	-	-	-	-	-	414,131	414,131
Total	-	20,314	45,268	156,184	3,707,776	414,131	4,343,673

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Systematic Global Equity High Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	165,666	-	1,641,403	70,643,250	-	72,450,319
Equities							
Recognised equity index	-	-	-	-	-	361,206,437	361,206,437
Total	-	165,666	-	1,641,403	70,643,250	361,206,437	433,656,756
Systematic Global Sustainable Income & Growth Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	229,983	229,983
Total	-	-	-	-	-	229,983	229,983
Systematic Sustainable Global SmallCap Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	40,620	-	310,867	13,334,326	-	13,685,813
Equities							
Recognised equity index	-	-	-	-	-	63,603,877	63,603,877
Total	-	40,620	-	310,867	13,334,326	63,603,877	77,289,690
United Kingdom Fund (in GBP)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	10,225	-	273,309	5,575,331	-	5,858,865
Equities							
Recognised equity index	-	-	-	-	-	4,903,481	4,903,481
Total	-	10,225	-	273,309	5,575,331	4,903,481	10,762,346
US Basic Value Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	19,644	3,036,137	-	3,055,781
Equities							
Recognised equity index	-	-	-	-	-	81,002,799	81,002,799
Total	-	-	-	19,644	3,036,137	81,002,799	84,058,580
US Dollar Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	2,467	483,463	1,085,870	2,724,322	9,164,248	-	13,460,370
Equities							
Recognised equity index	-	-	-	-	-	18,191,588	18,191,588
Total	2,467	483,463	1,085,870	2,724,322	9,164,248	18,191,588	31,651,958
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	(634,532)	-	(634,532)
Total	-	-	-	-	(634,532)	-	(634,532)
US Dollar High Yield Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	9,219	1,990,193	2,234,080	14,663,583	106,012,130	-	124,909,205
Equities							
Recognised equity index	-	-	-	-	-	7,335,958	7,335,958
Total	9,219	1,990,193	2,234,080	14,663,583	106,012,130	7,335,958	132,245,163

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
US Dollar Short Duration Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	55,744	59,058	545,010	3,546,715	-	4,206,527
Equities							
Recognised equity index	-	-	-	-	-	393,644,334	393,644,334
Total	-	55,744	59,058	545,010	3,546,715	393,644,334	397,850,861
US Flexible Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	129,836	-	129,836
Equities							
Recognised equity index	-	-	-	-	-	146,423,126	146,423,126
Total	-	-	-	-	129,836	146,423,126	146,552,962
US Growth Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Equities							
Recognised equity index	-	-	-	-	-	40,050,409	40,050,409
Total	-	-	-	-	-	40,050,409	40,050,409
US Mid-Cap Value Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	622,010	-	622,010
Equities							
Recognised equity index	-	-	-	-	-	59,960,305	59,960,305
Total	-	-	-	-	622,010	59,960,305	60,582,315
US Sustainable Equity Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	275,861	275,861
Total	-	-	-	-	-	275,861	275,861
World Energy Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	4,896	-	1,876,873	38,586,331	-	40,468,100
Equities							
Recognised equity index	-	-	-	-	-	201,687,603	201,687,603
Total	-	4,896	-	1,876,873	38,586,331	201,687,603	242,155,703
World Financials Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	4,332	-	5,024	56,085,552	-	56,094,908
Equities							
Recognised equity index	-	-	-	-	-	89,706,587	89,706,587
Total	-	4,332	-	5,024	56,085,552	89,706,587	145,801,495
World Gold Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,435,572	-	2,164,965	96,633,278	-	100,233,815
Equities							
Recognised equity index	-	-	-	-	-	104,426,454	104,426,454
Total	-	1,435,572	-	2,164,965	96,633,278	104,426,454	204,660,269

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
World Healthscience Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	132,755	-	236,984	17,579,205	-	17,948,944
Equities							
Recognised equity index	-	-	-	-	-	505,232,374	505,232,374
Total	-	132,755	-	236,984	17,579,205	505,232,374	523,181,318
World Mining Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	2,190,790	-	5,319,022	195,569,261	-	203,079,073
Equities							
Recognised equity index	-	-	-	-	-	312,228,109	312,228,109
Total	-	2,190,790	-	5,319,022	195,569,261	312,228,109	515,307,182
World Real Estate Securities Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	3,895	-	98,860	2,112,231	-	2,214,986
Equities							
Recognised equity index	-	-	-	-	-	9,179,284	9,179,284
Total	-	3,895	-	98,860	2,112,231	9,179,284	11,394,270
World Technology Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	527,620	-	611,834	33,968,267	-	35,107,721
Equities							
Recognised equity index	-	-	-	-	-	456,293,826	456,293,826
Total	-	527,620	-	611,834	33,968,267	456,293,826	491,401,547

(4) Fund name changed during the year, see Note 1, for further details.

(5) Fund name changed post year end, see Note 19, for further details.

Investment grade securities are those issued by an entity with a minimum investment grade credit rating from at least one globally recognised credit rating agency; Standard & Poor's, Moody's or Fitch.

A recognised equity index contains at least 20 equities where no single equity represents more than 20% of the total index and no five equities combined represent more than 60% of the total index.

The maturity tenor analysis for fixed income securities received or posted as collateral is based on the respective contractual maturity date, while for equity securities and ETFs received or posted as collateral are presented as open transactions as they are not subject to a contractual maturity date.

All cash received or posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.

Safekeeping of collateral received

As at 31 August 2024, all non-cash collateral received by the Funds in respect of securities lending transactions and OTC FDIs (including TRS) is held by the Fund's Depositary (or through its delegates), with the exception of the amounts disclosed in the following table which are held through a securities settlement system.

Depositary	Non-cash collateral received
	Securities lending
Asian High Yield Bond Fund (in USD)	
Euroclear Bank SA/NV	103,559,605
Asian Multi-Asset Income Fund (in USD)	
Euroclear Bank SA/NV	5,390,496

Depositary	Non-cash collateral received
	Securities lending
Asian Tiger Bond Fund (in USD)	
Euroclear Bank SA/NV	196,878,585
China Bond Fund (in CNH)	
Euroclear Bank SA/NV	410,862,049
China Onshore Bond Fund (in CNH)	
Euroclear Bank SA/NV	2,639,583
Dynamic High Income Fund (in USD)	
Euroclear Bank SA/NV	37,353,417
Emerging Markets Bond Fund (in USD)	
Euroclear Bank SA/NV	156,096,633

Appendix IV – Supplementary Information (Unaudited) continued

Depository	Non-cash collateral received
	Securities lending
Emerging Markets Impact Bond Fund (in USD)	
Euroclear Bank SA/NV	5,475,927
Emerging Markets Local Currency Bond Fund (in USD)	
Euroclear Bank SA/NV	46,105,398
ESG Global Conservative Income Fund (in EUR)	
Euroclear Bank SA/NV	7,293,466
ESG Multi-Asset Fund (in EUR)	
Euroclear Bank SA/NV	43,388,978
Euro Bond Fund (in EUR)	
Euroclear Bank SA/NV	183,916,093
Euro Corporate Bond Fund (in EUR)	
Euroclear Bank SA/NV	137,866,791
Euro Short Duration Bond Fund (in EUR)	
Euroclear Bank SA/NV	58,208,129
European High Yield Bond Fund (in EUR)	
Euroclear Bank SA/NV	63,416,017
Fixed Income Global Opportunities Fund (in USD)	
Euroclear Bank SA/NV	216,607,877
Global Allocation Fund (in USD)	
Euroclear Bank SA/NV	162,070,621
Global Corporate Bond Fund (in USD)	
Euroclear Bank SA/NV	54,757,082
Global Government Bond Fund (in USD)	
Euroclear Bank SA/NV	23,442,354
Global High Yield Bond Fund (in USD)	
Euroclear Bank SA/NV	110,984,646
Global Inflation Linked Bond Fund (in USD)	
Euroclear Bank SA/NV	2,671,132
Global Multi-Asset Income Fund (in USD)	
Euroclear Bank SA/NV	83,468,843
Impact Bond Fund (in EUR)	
Euroclear Bank SA/NV	1,108,250
Sustainable Asian Bond Fund (in USD)	
Euroclear Bank SA/NV	5,112,830
Sustainable Emerging Markets Blended Bond Fund (in USD)	
Euroclear Bank SA/NV	1,144,465
Sustainable Emerging Markets Bond Fund (in USD)	
Euroclear Bank SA/NV	24,074,209
Sustainable Emerging Markets Corporate Bond Fund (in USD)	
Euroclear Bank SA/NV	3,098,016
Sustainable Emerging Markets Local Currency Bond Fund (in USD)	
Euroclear Bank SA/NV	10,130,027
Sustainable Fixed Income Global Opportunities Fund (in EUR)	
Euroclear Bank SA/NV	6,539,458
Sustainable Global Bond Income Fund (in USD)	
Euroclear Bank SA/NV	5,890,923
Sustainable World Bond Fund (in USD)	
Euroclear Bank SA/NV	57,531,939
Systematic ESG Multi Allocation Credit Fund (in USD)⁽⁴⁾	
Euroclear Bank SA/NV	1,136,868
US Dollar Bond Fund (in USD)	
Euroclear Bank SA/NV	6,280,024
US Dollar High Yield Bond Fund (in USD)	
Euroclear Bank SA/NV	109,789,443

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details

Depository	Non-cash collateral received
	Securities lending
US Dollar Short Duration Bond Fund (in USD)	
Euroclear Bank SA/NV	4,212,054

Concentration of collateral received

The following table lists the ten largest issuers by value of non-cash collateral received by the Funds by way of title transfer collateral arrangement across securities lending transactions and OTC FDIs (including TRS) as at 31 August 2024.

Non-cash collateral issuer	Value	% of the Fund's NAV
Asian Dragon Fund (in USD)		
Unilever PLC	544,188	0.07
Philip Morris International Inc	544,188	0.07
Mondelez International Inc	544,188	0.07
Bristol-Myers Squibb Co	544,188	0.07
Northrop Grumman Corp	544,186	0.07
Intuit Inc	544,184	0.07
Colgate-Palmolive Co	508,056	0.07
Lockheed Martin Corp	491,890	0.07
Apple Inc	393,589	0.05
Spotify Technology SA	385,149	0.05
Other Issuers	4,904,250	0.67
Total	9,948,056	1.36

Non-cash collateral issuer	Value	% of the Fund's NAV
Asian Growth Leaders Fund (in USD)		
Apple Inc	489,432	0.10
Unilever PLC	417,975	0.09
Philip Morris International Inc	417,975	0.09
Mondelez International Inc	417,975	0.09
Bristol-Myers Squibb Co	417,975	0.09
Northrop Grumman Corp	417,973	0.09
Intuit Inc	417,972	0.09
Colgate-Palmolive Co	390,223	0.08
Lockheed Martin Corp	377,806	0.08
Mitsubishi Electric Corp	321,076	0.07
Other Issuers	7,827,651	1.65
Total	11,914,033	2.51

Non-cash collateral issuer	Value	% of the Fund's NAV
Asian High Yield Bond Fund (in USD)		
French Republic Government Bond OAT	37,127,729	2.58
United Kingdom Gilt	32,245,152	2.24
Spain Government Bond	14,971,488	1.04
Netherlands Government Bond	14,098,732	0.98
United States Treasury	13,496,646	0.94
Canadian Government Bond	9,033,067	0.63
Republic of Germany	8,246,963	0.57
Ireland Government Bond	8,020,679	0.56
Kingdom of Belgium Government Bond	6,230,170	0.43
Finland Government Bond	6,100,024	0.42
Other Issuers	39,513,273	2.74
Total	189,083,923	13.12

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
Asian Multi-Asset Income Fund (in USD)		
United Kingdom Gilt	1,690,715	1.70
French Republic Government Bond OAT	1,302,708	1.31
United States Treasury	1,037,620	1.04
Netherlands Government Bond	747,419	0.75
Spain Government Bond	634,296	0.64
Kingdom of Belgium Government Bond	596,210	0.60
Ireland Government Bond	544,258	0.55
Republic of Austria Government Bond	366,162	0.37
Canadian Government Bond	292,947	0.29
Republic of Germany	286,123	0.29
Other Issuers	4,478,435	4.50
Total	11,976,893	12.05

Non-cash collateral issuer	Value	% of the Fund's NAV
Asian Sustainable Equity Fund (in USD)		
Mitsubishi Electric Corp	14,095	0.15
FUJIFILM Holdings Corp	14,094	0.15
Kao Corp	14,094	0.15
Canon Inc	14,094	0.15
Chugai Pharmaceutical Co Ltd	14,094	0.15
Lasertec Corp	14,093	0.15
Keyence Corp	14,088	0.15
Kyowa Kirin Co Ltd	12,260	0.13
Nagase & Co Ltd	2,909	0.03
NEC Networks & System Integration Corp	2,738	0.03
Other Issuers	24,392	0.25
Total	140,951	1.47

Non-cash collateral issuer	Value	% of the Fund's NAV
Asian Tiger Bond Fund (in USD)		
United Kingdom Gilt	41,064,982	1.89
French Republic Government Bond OAT	39,297,356	1.81
United States Treasury	30,157,808	1.39
Spain Government Bond	23,307,728	1.07
Netherlands Government Bond	19,865,573	0.91
Republic of Germany	19,326,018	0.89
Ireland Government Bond	17,511,461	0.80
Kingdom of Belgium Government Bond	13,272,006	0.61
International Bank for Reconstruction & Development	11,611,660	0.53
Canadian Government Bond	10,697,303	0.49
Other Issuers	74,326,045	3.42
Total	300,437,940	13.8

Non-cash collateral issuer	Value	% of the Fund's NAV
Brown To Green Materials Fund (in USD)		
United States Treasury	240,592	0.29
Honeywell International Inc	126,653	0.15
Accenture PLC	126,652	0.15
NVIDIA Corp	126,650	0.15
Apple Inc	126,650	0.15
Microsoft Corp	126,649	0.15
Fortinet Inc	123,325	0.15
Ovintiv Inc	88,348	0.11
International Business Machines Corp	82,113	0.10

GoDaddy Inc	77,460	0.09
Other Issuers	136,633	0.16
Total	1,381,725	1.66

Non-cash collateral issuer	Value	% of the Fund's NAV
China Bond Fund (in CNH)		
French Republic Government Bond OAT	134,293,373	0.73
United Kingdom Gilt	120,864,413	0.66
United States Treasury	78,732,684	0.43
Netherlands Government Bond	58,747,086	0.32
Spain Government Bond	55,143,764	0.3
Kingdom of Belgium Government Bond	45,652,486	0.25
Ireland Government Bond	32,541,235	0.18
Republic of Austria Government Bond	29,617,363	0.16
Finland Government Bond	22,140,205	0.12
Canadian Government Bond	17,063,708	0.09
Other Issuers	109,685,631	0.6
Total	704,481,948	3.83

Non-cash collateral issuer	Value	% of the Fund's NAV
China Fund (in USD)		
Mitsubishi Electric Corp	2,489,922	0.29
FUJIFILM Holdings Corp	2,489,831	0.29
Kao Corp	2,489,788	0.29
Canon Inc	2,489,765	0.29
Chugai Pharmaceutical Co Ltd	2,489,693	0.29
Lasertec Corp	2,489,656	0.29
Keyence Corp	2,488,685	0.29
Kyowa Kirin Co Ltd	2,165,825	0.26
Spotify Technology SA	2,108,704	0.25
Progressive Corp/The	1,577,183	0.19
Other Issuers	27,910,600	3.30
Total	51,189,652	6.06

Non-cash collateral issuer	Value	% of the Fund's NAV
China Innovation Fund (in USD)		
Mitsubishi Electric Corp	11,883	0.05
FUJIFILM Holdings Corp	11,882	0.05
Kao Corp	11,882	0.05
Canon Inc	11,882	0.05
Chugai Pharmaceutical Co Ltd	11,882	0.05
Lasertec Corp	11,882	0.05
Keyence Corp	11,877	0.05
Kyowa Kirin Co Ltd	10,336	0.04
Nagase & Co Ltd	2,452	0.01
NEC Networks & System Integration Corp	2,309	0.01
Other Issuers	20,563	0.09
Total	118,830	0.51

Non-cash collateral issuer	Value	% of the Fund's NAV
China Onshore Bond Fund (in CNH)		
Spain Government Bond	497,766	0.07
United States Treasury	497,766	0.07
Canadian Government Bond	400,280	0.05
Ireland Government Bond	316,327	0.04
Republic of Germany	294,702	0.04

Appendix IV – Supplementary Information (Unaudited) continued

French Republic Government Bond OAT	222,275	0.03
Kingdom of Belgium Government Bond	98,695	0.01
Finland Government Bond	97,465	0.01
Netherlands Government Bond	75,391	0.01
Kreditanstalt fuer Wiederaufbau	35,972	0.00
Other Issuers	83,372	0.01
Total	2,620,011	0.35

Non-cash collateral issuer	Value	% of the Fund's NAV
Circular Economy Fund (in USD)		
Unilever PLC	7,474,933	0.58
Philip Morris International Inc	7,474,932	0.58
Mondelez International Inc	7,474,931	0.58
Bristol-Myers Squibb Co	7,474,925	0.58
Northrop Grumman Corp	7,474,900	0.58
Intuit Inc	7,474,871	0.58
Colgate-Palmolive Co	6,978,621	0.54
Lockheed Martin Corp	6,756,564	0.53
Apple Inc	6,398,906	0.50
United States Treasury	4,877,166	0.38
Other Issuers	49,067,497	3.83
Total	118,928,246	9.28

Non-cash collateral issuer	Value	% of the Fund's NAV
Climate Action Equity Fund (in USD)		
Unilever PLC	7,818	0.16
Philip Morris International Inc	7,818	0.16
Mondelez International Inc	7,818	0.16
Bristol-Myers Squibb Co	7,818	0.16
Northrop Grumman Corp	7,817	0.16
Intuit Inc	7,817	0.16
Colgate-Palmolive Co	7,298	0.15
Lockheed Martin Corp	7,066	0.15
Apple Inc	5,654	0.12
Hokkaido Electric Power Co Inc	2,675	0.06
Other Issuers	8,576	0.18
Total	78,175	1.62

Non-cash collateral issuer	Value	% of the Fund's NAV
Climate Transition Multi-Asset Fund (in EUR)⁽⁵⁾		
Unilever PLC	48,921	0.10
Philip Morris International Inc	48,921	0.10
Mondelez International Inc	48,921	0.10
Bristol-Myers Squibb Co	48,920	0.10
Northrop Grumman Corp	48,920	0.10
Intuit Inc	48,920	0.10
Colgate-Palmolive Co	45,672	0.09
Lockheed Martin Corp	44,219	0.09
Apple Inc	35,382	0.07
Hokkaido Electric Power Co Inc	16,741	0.03
Other Issuers	165,190	0.33
Total	600,727	1.21

Non-cash collateral issuer	Value	% of the Fund's NAV
Continental European Flexible Fund (in EUR)		
French Republic Government Bond OAT	36,139,562	0.59

United States Treasury	27,002,995	0.44
Apple Inc	12,922,289	0.21
Microsoft Corp	12,527,238	0.20
Honeywell International Inc	12,495,854	0.20
Accenture PLC	12,495,798	0.20
NVIDIA Corp	12,495,554	0.20
Fortinet Inc	12,167,480	0.20
United Kingdom Gilt	10,386,608	0.17
Ovintiv Inc	8,746,808	0.14
Other Issuers	49,607,163	0.81
Total	206,987,349	3.37

Non-cash collateral issuer	Value	% of the Fund's NAV
Dynamic High Income Fund (in USD)		
French Republic Government Bond OAT	9,363,425	0.33
United Kingdom Gilt	7,329,292	0.26
United States Treasury	5,313,561	0.19
Republic of Germany	4,878,691	0.17
Canadian Government Bond	4,295,181	0.15
Spain Government Bond	4,237,044	0.15
Republic of Austria Government Bond	4,165,825	0.15
Apple Inc	3,194,760	0.11
Bpifrance SACA	3,130,582	0.11
Kingdom of Belgium Government Bond	2,875,645	0.10
Other Issuers	47,335,507	1.67
Total	96,119,513	3.39

Non-cash collateral issuer	Value	% of the Fund's NAV
Emerging Markets Bond Fund (in USD)		
French Republic Government Bond OAT	33,771,000	2.65
United States Treasury	23,732,589	1.86
United Kingdom Gilt	22,114,097	1.74
Republic of Germany	16,809,635	1.32
Spain Government Bond	14,852,089	1.17
Canadian Government Bond	11,155,802	0.88
Finland Government Bond	9,702,589	0.76
Republic of Austria Government Bond	9,639,626	0.76
Ireland Government Bond	9,184,286	0.72
Kingdom of Belgium Government Bond	7,121,797	0.56
Other Issuers	29,278,687	2.30
Total	187,362,197	14.72

Non-cash collateral issuer	Value	% of the Fund's NAV
Emerging Markets Corporate Bond Fund (in USD)		
French Republic Government Bond OAT	42,178,669	4.80
United Kingdom Gilt	28,965,381	3.30
United States Treasury	21,619,254	2.46
Spain Government Bond	16,235,986	1.85
Republic of Austria Government Bond	11,765,366	1.34
Finland Government Bond	11,308,788	1.29
Republic of Germany	11,034,236	1.26
Canadian Government Bond	10,519,692	1.20
Netherlands Government Bond	10,292,547	1.17
Kingdom of Belgium Government Bond	6,964,813	0.79
Other Issuers	29,173,006	3.32
Total	200,057,738	22.78

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
Emerging Markets Equity Income Fund (in USD)		
Unilever PLC	175,087	0.09
Philip Morris International Inc	175,087	0.09
Mondelez International Inc	175,087	0.09
Bristol-Myers Squibb Co	175,087	0.09
Northrop Grumman Corp	175,086	0.09
Intuit Inc	175,086	0.09
Colgate-Palmolive Co	163,462	0.08
Lockheed Martin Corp	158,260	0.08
Apple Inc	126,633	0.06
United Kingdom Gilt	93,258	0.05
Other Issuers	1,338,201	0.68
Total	2,930,334	1.49

Non-cash collateral issuer	Value	% of the Fund's NAV
Emerging Markets Fund (in USD)		
Spotify Technology SA	3,805,699	0.16
Progressive Corp/The	2,846,433	0.12
French Republic Government Bond OAT	1,990,439	0.08
Sprouts Farmers Market Inc	1,002,311	0.04
Tri Pointe Homes Inc	934,954	0.04
Apple Inc	823,797	0.03
ADMA Biologics Inc	769,120	0.03
Cardinal Health Inc	726,432	0.03
Rio Tinto PLC	724,578	0.03
Kimberly-Clark Corp	715,722	0.03
Other Issuers	35,916,566	1.46
Total	50,256,051	2.05

Non-cash collateral issuer	Value	% of the Fund's NAV
Emerging Markets Impact Bond Fund (in USD)		
United Kingdom Gilt	1,108,763	0.90
Spain Government Bond	1,055,809	0.86
Canadian Government Bond	971,594	0.79
Bpifrance SACA	841,193	0.68
French Republic Government Bond OAT	721,764	0.59
Republic of Germany	658,613	0.53
Netherlands Government Bond	574,085	0.47
Ireland Government Bond	558,445	0.45
Kreditanstalt fuer Wiederaufbau	401,861	0.33
United States Treasury	306,416	0.25
Other Issuers	1,414,266	1.15
Total	8,612,809	6.99

Non-cash collateral issuer	Value	% of the Fund's NAV
Emerging Markets Local Currency Bond Fund (in EUR)		
French Republic Government Bond OAT	30,432,185	1.84
United Kingdom Gilt	23,940,814	1.45
Netherlands Government Bond	9,426,832	0.57
Kingdom of Belgium Government Bond	5,518,534	0.33
United States Treasury	4,894,014	0.30
Finland Government Bond	4,198,615	0.25
Spain Government Bond	4,187,297	0.25
Republic of Austria Government Bond	4,175,392	0.25
Canadian Government Bond	3,187,935	0.19

Republic of Germany	2,091,900	0.13
Other Issuers	10,423,338	0.63
Total	102,476,856	6.19

Non-cash collateral issuer	Value	% of the Fund's NAV
Emerging Markets Sustainable Equity Fund (in USD)		
Mitsubishi Electric Corp	82,648	0.03
FUJIFILM Holdings Corp	82,645	0.03
Kao Corp	82,643	0.03
Canon Inc	82,643	0.03
Chugai Pharmaceutical Co Ltd	82,640	0.03
Lasertec Corp	82,639	0.03
Keyence Corp	82,607	0.03
Kyowa Kirin Co Ltd	71,890	0.03
Nagase & Co Ltd	17,055	0.01
NEC Networks & System Integration Corp	16,057	0.01
Other Issuers	143,019	0.05
Total	826,486	0.32

Non-cash collateral issuer	Value	% of the Fund's NAV
ESG Global Conservative Income Fund (in EUR)		
French Republic Government Bond OAT	1,662,560	0.59
United Kingdom Gilt	1,371,419	0.49
United States Treasury	784,798	0.28
Spain Government Bond	650,978	0.23
Republic of Austria Government Bond	576,828	0.20
Canadian Government Bond	543,037	0.19
Republic of Germany	504,784	0.18
Finland Government Bond	425,498	0.15
Ireland Government Bond	341,224	0.12
Kingdom of Belgium Government Bond	335,109	0.12
Other Issuers	2,576,192	0.91
Total	9,772,427	3.46

Non-cash collateral issuer	Value	% of the Fund's NAV
ESG Global Multi-Asset Income Fund (in USD)		
Trane Technologies PLC	5,265	0.01
Apple Inc	5,265	0.01
Micron Technology Inc	5,265	0.01
Microsoft Corp	5,265	0.01
Republic of Germany	4,711	0.01
FedEx Corp	4,381	0.01
Packaging Corp of America	3,100	0.01
BioMarin Pharmaceutical Inc	2,507	0.00
Cooper Cos Inc/The	2,127	0.00
FTAI Aviation Ltd	1,806	0.00
Other Issuers	17,951	0.04
Total	57,643	0.11

Non-cash collateral issuer	Value	% of the Fund's NAV
ESG Multi-Asset Fund (in EUR)		
United States Treasury	20,156,259	0.43
United Kingdom Gilt	11,295,879	0.24
French Republic Government Bond OAT	7,371,966	0.16

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
Republic of Germany	6,970,751	0.15
International Bank for Reconstruction & Development	5,051,141	0.11
UNEDIC ASSEO	4,542,145	0.10
Netherlands Government Bond	3,821,835	0.08
Spain Government Bond	3,813,923	0.08
Kao Corp	3,331,903	0.07
Mitsubishi Electric Corp	3,331,869	0.07
Other Issuers	116,143,147	2.43
Total	185,830,818	3.92

Non-cash collateral issuer	Value	% of the Fund's NAV
Euro Bond Fund (in EUR)		
United States Treasury	36,479,988	1.86
Republic of Germany	33,611,994	1.71
French Republic Government Bond OAT	26,881,102	1.37
Netherlands Government Bond	26,674,548	1.36
Spain Government Bond	25,735,602	1.31
United Kingdom Gilt	21,810,211	1.11
Republic of Austria Government Bond	14,986,660	0.76
Unilever PLC	11,936,157	0.61
Marathon Oil Corp	11,917,574	0.61
Mondelez International Inc	11,917,548	0.61
Other Issuers	197,109,715	10.01
Total	419,061,099	21.32

Non-cash collateral issuer	Value	% of the Fund's NAV
Euro Corporate Bond Fund (in EUR)		
French Republic Government Bond OAT	27,020,752	1.17
United Kingdom Gilt	24,964,329	1.08
United States Treasury	17,547,561	0.76
Spain Government Bond	15,892,779	0.69
Republic of Germany	14,986,188	0.65
Canadian Government Bond	13,029,842	0.56
Republic of Austria Government Bond	9,354,443	0.40
Netherlands Government Bond	6,871,782	0.30
Finland Government Bond	6,429,502	0.28
Ireland Government Bond	5,444,772	0.24
Other Issuers	38,165,772	1.64
Total	179,707,722	7.77

Non-cash collateral issuer	Value	% of the Fund's NAV
Euro Short Duration Bond Fund (in EUR)		
Republic of Germany	38,830,104	1.65
NVIDIA Corp	29,450,052	1.25
Apple Inc	23,636,941	1.00
Microsoft Corp	23,627,734	1.00
Broadcom Inc	23,627,205	1.00
Salesforce Inc	23,627,151	1.00
Alphabet Inc	23,627,139	1.00
UnitedHealth Group Inc	23,626,904	1.00
Adobe Inc	22,547,905	0.96
United States Treasury	22,172,224	0.94
Other Issuers	318,436,172	13.51
Total	573,209,531	24.31

Non-cash collateral issuer	Value	% of the Fund's NAV
Euro-Markets Fund (in EUR)		
French Republic Government Bond OAT	10,140,143	0.73
United Kingdom Gilt	2,240,264	0.16
United States Treasury	634,948	0.05
Honeywell International Inc	334,250	0.02
Accenture PLC	334,248	0.02
NVIDIA Corp	334,242	0.02
Apple Inc	334,241	0.02
Microsoft Corp	334,241	0.02
Fortinet Inc	325,466	0.02
Ovintiv Inc	233,160	0.02
Other Issuers	781,720	0.06
Total	16,026,923	1.14

Non-cash collateral issuer	Value	% of the Fund's NAV
European Equity Income Fund (in EUR)		
United States Treasury	7,442,277	0.49
Kingdom of Belgium Government Bond	7,294,509	0.48
Republic of Austria Government Bond	6,938,964	0.46
United Kingdom Gilt	6,843,968	0.45
French Republic Government Bond OAT	6,765,832	0.44
Republic of Germany	2,580,056	0.17
Netherlands Government Bond	983,774	0.06
Ireland Government Bond	962,106	0.06
Denmark Government Bond	635,598	0.04
Sweden Government Bond	541,858	0.04
Other Issuers	690,189	0.05
Total	41,679,131	2.74

Non-cash collateral issuer	Value	% of the Fund's NAV
European Equity Transition Fund (in EUR)⁽⁵⁾		
United States Treasury	558,665	0.16
Kingdom of Belgium Government Bond	505,247	0.15
Republic of Austria Government Bond	480,621	0.14
United Kingdom Gilt	474,041	0.14
French Republic Government Bond OAT	468,629	0.14
Republic of Germany	311,584	0.09
Apple Inc	184,210	0.05
Trane Technologies PLC	152,478	0.04
Micron Technology Inc	152,476	0.04
Microsoft Corp	152,461	0.04
Other Issuers	1,511,224	0.44
Total	4,951,636	1.43

Non-cash collateral issuer	Value	% of the Fund's NAV
European Fund (in EUR)		
United States Treasury	10,945,592	0.75
Kingdom of Belgium Government Bond	9,901,888	0.67
Republic of Austria Government Bond	9,419,255	0.64
United Kingdom Gilt	9,290,303	0.63
French Republic Government Bond OAT	9,184,238	0.63
Republic of Germany	3,432,918	0.23
Netherlands Government Bond	1,335,418	0.09
Ireland Government Bond	1,306,005	0.09
Denmark Government Bond	862,788	0.06
Sweden Government Bond	735,541	0.05

Appendix IV – Supplementary Information (Unaudited) continued

Other Issuers	4,388,683	0.30
Total	60,802,629	4.14

Non-cash collateral issuer	Value	% of the Fund's NAV
European High Yield Bond Fund (in EUR)		
French Republic Government Bond OAT	14,929,103	2.65
United Kingdom Gilt	11,714,476	2.08
United States Treasury	7,518,550	1.33
Spain Government Bond	5,605,769	1.00
Republic of Austria Government Bond	5,250,240	0.93
Finland Government Bond	4,496,794	0.80
Canadian Government Bond	4,111,227	0.73
Republic of Germany	3,496,727	0.62
Ireland Government Bond	2,860,080	0.51
Kingdom of Belgium Government Bond	2,350,112	0.42
Other Issuers	16,943,369	3.01
Total	79,276,447	14.07

Non-cash collateral issuer	Value	% of the Fund's NAV
European Special Situations Fund (in EUR)		
French Republic Government Bond OAT	17,033,025	1.36
United Kingdom Gilt	6,631,130	0.53
United States Treasury	5,027,441	0.40
Kingdom of Belgium Government Bond	3,911,021	0.31
Republic of Austria Government Bond	3,720,393	0.30
Republic of Germany	1,418,279	0.11
Apple Inc	962,535	0.08
Microsoft Corp	609,691	0.05
Honeywell International Inc	540,019	0.04
Accenture PLC	540,017	0.04
Other Issuers	10,078,869	0.80
Total	50,472,420	4.02

Non-cash collateral issuer	Value	% of the Fund's NAV
European Sustainable Equity Fund (in EUR)		
United Kingdom Gilt	19,260	0.29
Netherlands Government Bond	19,259	0.28
Republic of Austria Government Bond	19,259	0.28
United States Treasury	19,228	0.28
French Republic Government Bond OAT	15,222	0.22
Canadian Government Bond	5,145	0.08
Asian Development Bank	3,708	0.05
Inter-American Development Bank	2,408	0.04
Republic of Germany	1,312	0.02
International Bank for Reconstruction & Development	659	0.01
Other Issuers	1,022	0.01
Total	106,482	1.56

Non-cash collateral issuer	Value	% of the Fund's NAV
European Value Fund (in EUR)		
French Republic Government Bond OAT	7,867,492	1.00
United Kingdom Gilt	2,917,902	0.36
United States Treasury	1,953,817	0.24
Republic of Germany	1,649,302	0.21

Apple Inc	1,595,588	0.20
Microsoft Corp	1,595,415	0.20
Trane Technologies PLC	1,545,297	0.19
Micron Technology Inc	1,545,276	0.19
Republic of Austria Government Bond	1,466,485	0.18
FedEx Corp	1,285,839	0.16
Other Issuers	11,095,472	1.38
Total	34,517,885	4.31

Non-cash collateral issuer	Value	% of the Fund's NAV
Fin Tech Fund (in USD)		
French Republic Government Bond OAT	5,907,808	2.56
United Kingdom Gilt	2,597,282	1.13
United States Treasury	2,069,220	0.90
Apple Inc	1,872,498	0.82
Kingdom of Belgium Government Bond	1,761,950	0.77
Republic of Austria Government Bond	1,676,070	0.73
Microsoft Corp	1,551,226	0.68
Eni SpA	1,336,875	0.58
Telefonica SA	961,126	0.42
Repsol SA	769,874	0.34
Other Issuers	17,076,337	7.43
Total	37,580,266	16.36

Non-cash collateral issuer	Value	% of the Fund's NAV
Fixed Income Global Opportunities Fund (in USD)		
French Republic Government Bond OAT	57,544,507	0.88
United Kingdom Gilt	45,878,212	0.70
United States Treasury	42,903,727	0.65
Republic of Germany	37,064,279	0.56
Spain Government Bond	17,330,063	0.26
Netherlands Government Bond	15,620,633	0.24
Republic of Austria Government Bond	14,938,662	0.23
Finland Government Bond	13,963,563	0.21
Canadian Government Bond	12,833,915	0.20
Spotify Technology SA	9,123,637	0.14
Other Issuers	340,392,372	5.17
Total	607,593,570	9.24

Non-cash collateral issuer	Value	% of the Fund's NAV
Future Consumer Fund (in USD)		
French Republic Government Bond OAT	519,704	2.69
United Kingdom Gilt	186,765	0.97
United States Treasury	99,875	0.52
Kingdom of Belgium Government Bond	98,111	0.51
Republic of Austria Government Bond	93,329	0.48
Republic of Germany	34,015	0.18
Netherlands Government Bond	13,232	0.07
Ireland Government Bond	12,940	0.07
Denmark Government Bond	8,549	0.04
Sweden Government Bond	7,288	0.04
Other Issuers	1,784	0.01
Total	1,075,592	5.58

Non-cash collateral issuer	Value	% of the Fund's NAV
Future Of Transport Fund (in USD)		

Appendix IV – Supplementary Information (Unaudited) continued

United States Treasury	8,184,280	0.84
French Republic Government Bond OAT	6,825,635	0.70
XP Inc	2,137,564	0.22
Avangrid Inc	2,137,563	0.22
Olin Corp	2,137,563	0.22
Texas Instruments Inc	2,137,556	0.22
Antero Resources Corp	2,137,554	0.22
Oracle Corp	2,137,519	0.22
Booking Holdings Inc	2,136,619	0.22
Capri Holdings Ltd	2,016,268	0.21
Other Issuers	28,659,452	2.90
Total	60,647,573	6.19

Non-cash collateral issuer	Value	% of the Fund's NAV
Global Allocation Fund (in USD)		
United States Treasury	163,189,161	1.07
French Republic Government Bond OAT	135,925,239	0.89
Republic of Germany	123,256,628	0.81
United Kingdom Gilt	110,254,026	0.72
Apple Inc	59,106,609	0.39
Australia Government Bond	57,446,699	0.38
Kingdom of Belgium Government Bond	52,706,963	0.35
ASML Holding NV	50,908,651	0.33
Republic of Austria Government Bond	35,928,511	0.24
NVIDIA Corp	35,163,920	0.23
Other Issuers	1,288,055,196	8.44
Total	2,111,941,603	13.85

Non-cash collateral issuer	Value	% of the Fund's NAV
Global Corporate Bond Fund (in USD)		
French Republic Government Bond OAT	16,667,857	0.94
Republic of Germany	13,948,854	0.79
United States Treasury	11,734,619	0.66
United Kingdom Gilt	7,424,294	0.42
Netherlands Government Bond	6,131,931	0.35
Spain Government Bond	5,022,149	0.28
Finland Government Bond	4,370,910	0.25
Canadian Government Bond	4,146,976	0.23
Republic of Austria Government Bond	3,389,719	0.19
Ireland Government Bond	3,025,551	0.17
Other Issuers	22,309,511	1.26
Total	98,172,371	5.54

Non-cash collateral issuer	Value	% of the Fund's NAV
Global Equity Income Fund (in USD)		
Unilever PLC	1,895,642	0.19
Philip Morris International Inc	1,895,642	0.19
Mondelez International Inc	1,895,641	0.19
Bristol-Myers Squibb Co	1,895,640	0.19
Northrop Grumman Corp	1,895,633	0.19
Intuit Inc	1,895,626	0.19
Toronto-Dominion Bank/The	1,879,350	0.19
Cenovus Energy Inc	1,879,349	0.19
Nutrien Ltd	1,879,347	0.19
Canadian Imperial Bank of Commerce	1,879,342	0.19
Other Issuers	19,589,190	2.04
Total	38,480,402	3.94

Non-cash collateral issuer	Value	% of the Fund's NAV
Global Government Bond Fund (in USD)		
French Republic Government Bond OAT	8,840,524	0.89
United Kingdom Gilt	8,833,425	0.89
United States Treasury	8,492,678	0.86
Republic of Germany	7,895,538	0.80
Republic of Austria Government Bond	6,002,849	0.61
Apple Inc	5,847,777	0.59
Eli Lilly & Co	5,539,040	0.56
Banca Mediolanum SpA	5,448,037	0.55
Pacira BioSciences Inc	5,448,036	0.55
Orange SA	5,448,024	0.55
Other Issuers	59,207,262	5.98
Total	127,003,190	12.83

Non-cash collateral issuer	Value	% of the Fund's NAV
Global High Yield Bond Fund (in USD)		
French Republic Government Bond OAT	31,196,519	1.67
United Kingdom Gilt	25,109,683	1.35
United States Treasury	16,859,421	0.90
Finland Government Bond	10,419,254	0.56
Spain Government Bond	9,863,697	0.53
Republic of Austria Government Bond	9,703,943	0.52
Republic of Germany	7,217,614	0.39
Netherlands Government Bond	7,120,605	0.38
Canadian Government Bond	5,662,152	0.30
Ireland Government Bond	4,567,726	0.24
Other Issuers	45,666,131	2.45
Total	173,386,745	9.29

Non-cash collateral issuer	Value	% of the Fund's NAV
Global Inflation Linked Bond Fund (in USD)		
Kao Corp	1,886,838	1.04
Mitsubishi Electric Corp	1,886,804	1.04
Canon Inc	1,886,740	1.04
Chugai Pharmaceutical Co Ltd	1,886,667	1.04
Lasertec Corp	1,885,856	1.04
Keyence Corp	1,885,567	1.04
FUJIFILM Holdings Corp	1,742,189	0.96
Nippon Paint Holdings Co Ltd	1,667,889	0.92
NIDEC CORP	1,420,429	0.78
United Kingdom Gilt	941,615	0.52
Other Issuers	13,791,533	7.63
Total	30,882,127	17.05

Non-cash collateral issuer	Value	% of the Fund's NAV
Global Long-Horizon Equity Fund (in USD)		
Mitsubishi Electric Corp	424,277	0.03
FUJIFILM Holdings Corp	424,261	0.03
Kao Corp	424,254	0.03
Canon Inc	424,250	0.03
Chugai Pharmaceutical Co Ltd	424,238	0.03
Lasertec Corp	424,231	0.03
Keyence Corp	424,066	0.03
Kyowa Kirin Co Ltd	369,051	0.03
Nagase & Co Ltd	87,553	0.01

Appendix IV – Supplementary Information (Unaudited) continued

NEC Networks & System Integration Corp	82,430	0.01
Other Issuers	734,197	0.04
Total	4,242,808	0.30

Non-cash collateral issuer	Value	% of the Fund's NAV
Global Multi-Asset Income Fund (in EUR)		
French Republic Government Bond OAT	18,605,366	0.41
United Kingdom Gilt	14,050,443	0.31
United States Treasury	9,344,503	0.21
Spain Government Bond	8,574,914	0.19
Republic of Austria Government Bond	6,849,273	0.15
Canadian Government Bond	6,276,546	0.14
Republic of Germany	5,530,471	0.12
Ireland Government Bond	4,885,903	0.11
Finland Government Bond	4,673,368	0.10
Apple Inc	4,290,386	0.09
Other Issuers	77,659,433	1.70
Total	160,740,606	3.53

Non-cash collateral issuer	Value	% of the Fund's NAV
Impact Bond Fund (in EUR)		
French Republic Government Bond OAT	1,010,957	1.24
United Kingdom Gilt	637,175	0.78
Netherlands Government Bond	331,059	0.41
Republic of Germany	228,877	0.28
Spain Government Bond	206,777	0.25
Canadian Government Bond	191,382	0.24
Kingdom of Belgium Government Bond	182,091	0.22
United States Treasury	161,519	0.20
Ireland Government Bond	133,878	0.16
Canadian Imperial Bank of Commerce	71,352	0.10
Other Issuers	761,413	0.94
Total	3,916,480	4.82

Non-cash collateral issuer	Value	% of the Fund's NAV
Japan Flexible Equity Fund (in JPY)		
United States Treasury	8,943,266,030	8.39
Apple Inc	818,765,501	0.77
Microsoft Corp	805,904,154	0.76
Trane Technologies PLC	447,350,558	0.42
Honeywell International Inc	427,468,973	0.40
Accenture PLC	427,467,077	0.40
NVIDIA Corp	427,458,307	0.40
Fortinet Inc	416,235,689	0.39
Micron Technology Inc	354,421,794	0.34
Republic of Germany	317,097,025	0.30
Other Issuers	7,972,583,964	7.48
Total	21,358,018,072	20.05

Non-cash collateral issuer	Value	% of the Fund's NAV
Japan Small & MidCap Opportunities Fund (in JPY)		
United States Treasury	2,103,954,189	7.91
French Republic Government Bond OAT	384,897,843	1.45

Republic of Austria Government Bond	382,156,339	1.44
United Kingdom Gilt	381,523,658	1.44
Kingdom of Belgium Government Bond	365,342,604	1.37
Apple Inc	205,074,082	0.77
Republic of Germany	142,517,913	0.54
Unilever PLC	134,790,592	0.51
Philip Morris International Inc	134,790,575	0.51
Mondelez International Inc	134,790,552	0.51
Other Issuers	2,682,865,773	10.09
Total	7,052,704,120	26.53

Non-cash collateral issuer	Value	% of the Fund's NAV
Latin American Fund (in USD)		
United States Treasury	6,356,387	0.99
French Republic Government Bond OAT	6,224,733	0.97
Apple Inc	3,488,132	0.54
Microsoft Corp	3,058,684	0.48
Eni SpA	3,058,674	0.48
Telefonica SA	2,198,989	0.34
Repsol SA	1,761,417	0.27
BPER Banca SPA	1,649,145	0.26
London Stock Exchange Group PLC	1,573,032	0.25
United Kingdom Gilt	1,375,232	0.21
Other Issuers	28,199,877	4.40
Total	58,944,302	9.20

Non-cash collateral issuer	Value	% of the Fund's NAV
MyMap Cautious Fund (in USD)⁽⁵⁾		
United Kingdom Gilt	69,493	0.18
Netherlands Government Bond	69,493	0.18
Republic of Austria Government Bond	69,493	0.18
United States Treasury	69,380	0.18
French Republic Government Bond OAT	54,924	0.14
Canadian Government Bond	18,563	0.05
Asian Development Bank	13,380	0.03
Inter-American Development Bank	8,689	0.02
Republic of Germany	4,733	0.01
International Bank for Reconstruction & Development	2,378	0.01
Other Issuers	3,687	0.01
Total	384,213	0.99

Non-cash collateral issuer	Value	% of the Fund's NAV
MyMap Growth Fund (in USD)⁽⁵⁾		
United Kingdom Gilt	233,004	1.09
Netherlands Government Bond	233,003	1.09
Republic of Austria Government Bond	233,002	1.09
United States Treasury	232,626	1.09
French Republic Government Bond OAT	184,156	0.87
Canadian Government Bond	62,240	0.29
Asian Development Bank	44,861	0.21
Inter-American Development Bank	29,135	0.14
Republic of Germany	15,869	0.07
International Bank for Reconstruction & Development	7,972	0.04
Other Issuers	12,363	0.06
Total	1,288,231	6.05

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
Natural Resources Fund (in USD)⁽⁴⁾		
Apple Inc	5,354,071	1.67
Cardinal Health Inc	5,071,428	1.58
Kimberly-Clark Corp	4,996,657	1.56
NVIDIA Corp	4,606,981	1.44
Micron Technology Inc	4,488,474	1.40
Kroger Co/The	3,551,857	1.11
United Parcel Service Inc	3,043,353	0.95
Becton Dickinson & Co	2,397,093	0.75
Automatic Data Processing Inc	2,279,449	0.71
Lam Research Corp	2,044,876	0.64
Other Issuers	20,354,913	6.36
Total	58,189,152	18.17

Non-cash collateral issuer	Value	% of the Fund's NAV
Next Generation Health Care Fund (in USD)		
French Republic Government Bond OAT	314,888	1.28
Apple Inc	257,110	1.04
Eni SpA	176,763	0.72
Microsoft Corp	176,763	0.72
Telefonica SA	127,082	0.52
Unilever PLC	111,091	0.45
Philip Morris International Inc	111,091	0.45
Mondelez International Inc	111,091	0.45
Bristol-Myers Squibb Co	111,091	0.45
Northrop Grumman Corp	111,090	0.45
Other Issuers	1,654,940	6.72
Total	3,263,000	13.25

Non-cash collateral issuer	Value	% of the Fund's NAV
Next Generation Technology Fund (in USD)		
French Republic Government Bond OAT	18,102,166	0.72
United States Treasury	12,596,812	0.50
United Kingdom Gilt	11,691,844	0.47
Republic of Austria Government Bond	9,459,142	0.38
Netherlands Government Bond	7,648,591	0.30
Mitsubishi Electric Corp	7,431,608	0.30
FUJIFILM Holdings Corp	7,431,336	0.30
Kao Corp	7,431,205	0.30
Canon Inc	7,431,138	0.30
Chugai Pharmaceutical Co Ltd	7,430,923	0.30
Other Issuers	162,454,493	6.46
Total	259,109,258	10.31

Non-cash collateral issuer	Value	% of the Fund's NAV
Nutrition Fund (in USD)		
French Republic Government Bond OAT	3,806,099	2.24
United Kingdom Gilt	1,431,528	0.84
Spotify Technology SA	1,199,733	0.71
Progressive Corp/The	897,328	0.53
United States Treasury	832,688	0.49
Republic of Austria Government Bond	735,434	0.43
Netherlands Government Bond	477,564	0.28
Sprouts Farmers Market Inc	315,975	0.19
Kingdom of Belgium Government Bond	315,867	0.19

Tri Pointe Homes Inc	294,741	0.17
Other Issuers	10,457,962	6.15
Total	20,764,919	12.22

Non-cash collateral issuer	Value	% of the Fund's NAV
Sustainable Asian Bond Fund (in USD)		
French Republic Government Bond OAT	1,817,860	1.64
United Kingdom Gilt	1,284,914	1.16
United States Treasury	807,103	0.73
Spain Government Bond	706,196	0.64
Republic of Austria Government Bond	616,949	0.56
Finland Government Bond	537,253	0.49
Netherlands Government Bond	470,188	0.42
Kingdom of Belgium Government Bond	296,576	0.27
Asian Development Bank	288,172	0.26
International Bank for Reconstruction & Development	249,739	0.23
Other Issuers	605,702	0.55
Total	7,680,652	6.93

Non-cash collateral issuer	Value	% of the Fund's NAV
Sustainable Emerging Markets Blended Bond Fund (in USD)		
French Republic Government Bond OAT	615,565	1.47
United Kingdom Gilt	363,364	0.87
Canadian Government Bond	172,472	0.41
Republic of Germany	141,335	0.34
Spain Government Bond	129,411	0.31
Netherlands Government Bond	116,502	0.28
Eni SpA	87,158	0.21
Experian PLC	87,157	0.21
Chipotle Mexican Grill Inc	87,157	0.21
Unilever PLC	87,155	0.21
Other Issuers	1,005,097	2.40
Total	2,892,373	6.90

Non-cash collateral issuer	Value	% of the Fund's NAV
Sustainable Emerging Markets Bond Fund (in USD)		
French Republic Government Bond OAT	8,304,149	2.00
United Kingdom Gilt	6,176,676	1.49
United States Treasury	2,454,521	0.59
Finland Government Bond	2,359,177	0.57
Republic of Austria Government Bond	2,298,340	0.55
Spain Government Bond	1,737,360	0.42
Netherlands Government Bond	1,340,262	0.32
Canadian Government Bond	1,065,689	0.26
Ireland Government Bond	937,117	0.23
Republic of Germany	871,430	0.21
Other Issuers	9,576,539	2.30
Total	37,121,260	8.93

Non-cash collateral issuer	Value	% of the Fund's NAV
Sustainable Emerging Markets Corporate Bond Fund (in USD)		
French Republic Government Bond OAT	1,024,573	2.46

Appendix IV – Supplementary Information (Unaudited) continued

United Kingdom Gilt	930,993	2.24
United States Treasury	391,338	0.94
Republic of Austria Government Bond	279,783	0.67
Republic of Germany	274,238	0.66
Spain Government Bond	273,868	0.66
Netherlands Government Bond	251,010	0.60
Canadian Government Bond	245,272	0.59
Finland Government Bond	233,912	0.56
Kingdom of Belgium Government Bond	111,518	0.27
Other Issuers	819,439	1.97
Total	4,835,944	11.63

Non-cash collateral issuer	Value	% of the Fund's NAV
Sustainable Emerging Markets Local Currency Bond Fund (in USD)		
French Republic Government Bond OAT	5,376,065	0.96
United Kingdom Gilt	4,124,585	0.73
Netherlands Government Bond	1,243,979	0.22
Finland Government Bond	1,165,203	0.21
United States Treasury	1,143,155	0.20
Republic of Austria Government Bond	1,100,166	0.20
Kingdom of Belgium Government Bond	722,509	0.13
Spain Government Bond	562,020	0.10
Canadian Government Bond	525,347	0.09
Republic of Germany	408,908	0.07
Other Issuers	1,483,378	0.26
Total	17,855,315	3.17

Non-cash collateral issuer	Value	% of the Fund's NAV
Sustainable Energy Fund (in USD)		
Spotify Technology SA	26,057,082	0.49
Progressive Corp/The	19,489,125	0.37
Apple Inc	11,179,532	0.21
French Republic Government Bond OAT	8,171,717	0.15
NVIDIA Corp	6,993,936	0.13
Cardinal Health Inc	6,952,395	0.13
Sprouts Farmers Market Inc	6,862,684	0.13
Kimberly-Clark Corp	6,849,892	0.13
Tri Pointe Homes Inc	6,401,498	0.12
Micron Technology Inc	6,398,656	0.12
Other Issuers	301,638,491	5.71
Total	406,995,008	7.71

Non-cash collateral issuer	Value	% of the Fund's NAV
Sustainable Fixed Income Global Opportunities Fund (in EUR)		
United Kingdom Gilt	2,423,026	0.82
French Republic Government Bond OAT	1,648,738	0.56
Republic of Germany	1,607,796	0.54
United States Treasury	1,466,981	0.5
Netherlands Government Bond	1,092,213	0.37
Canadian Government Bond	987,258	0.33
Spain Government Bond	911,129	0.31
Asian Development Bank	439,579	0.15
Kingdom of Belgium Government Bond	429,657	0.15
Ireland Government Bond	425,924	0.14
Other Issuers	6,659,545	2.25
Total	18,091,846	6.12

Non-cash collateral issuer	Value	% of the Fund's NAV
Sustainable Global Bond Income Fund (in USD)		
French Republic Government Bond OAT	1,748,949	1.1
United Kingdom Gilt	1,449,693	0.91
United States Treasury	619,688	0.39
Canadian Government Bond	568,769	0.36
Spain Government Bond	528,309	0.33
Republic of Austria Government Bond	515,134	0.32
Republic of Germany	503,134	0.32
Finland Government Bond	419,180	0.26
Netherlands Government Bond	327,285	0.21
Unilever PLC	234,748	0.15
Other Issuers	3,064,711	1.93
Total	9,979,600	6.27

Non-cash collateral issuer	Value	% of the Fund's NAV
Sustainable Global Dynamic Equity Fund (in USD)⁽⁴⁾		
Spotify Technology SA	752,584	0.17
Progressive Corp/The	562,887	0.13
United States Treasury	392,233	0.09
Apple Inc	207,428	0.05
Honeywell International Inc	206,480	0.05
Accenture PLC	206,479	0.05
NVIDIA Corp	206,474	0.05
Microsoft Corp	206,474	0.05
Fortinet Inc	201,054	0.04
Sprouts Farmers Market Inc	198,209	0.04
Other Issuers	6,651,318	1.48
Total	9,791,620	2.18

Non-cash collateral issuer	Value	% of the Fund's NAV
Sustainable Global Infrastructure Fund (In USD)		
French Republic Government Bond OAT	367,484	2.64
United Kingdom Gilt	177,500	1.27
Netherlands Government Bond	116,687	0.84
Republic of Austria Government Bond	116,686	0.84
United States Treasury	116,498	0.84
Canadian Government Bond	31,170	0.22
Asian Development Bank	22,466	0.16
Inter-American Development Bank	14,590	0.10
Republic of Germany	7,947	0.06
International Bank for Reconstruction & Development	3,992	0.03
Other Issuers	6,191	0.04
Total	981,211	7.04

Non-cash collateral issuer	Value	% of the Fund's NAV
Sustainable World Bond Fund (in USD)		
Republic of Germany	22,475,610	2.33
French Republic Government Bond OAT	10,313,880	1.07
United States Treasury	9,102,380	0.94
Spain Government Bond	7,351,561	0.76
United Kingdom Gilt	6,448,251	0.67
Republic of Austria Government Bond	6,057,341	0.63
Netherlands Government Bond	6,017,111	0.62
Kingdom of Belgium Government Bond	4,305,108	0.45

Appendix IV – Supplementary Information (Unaudited) continued

Canadian Government Bond	3,586,553	0.37
International Bank for Reconstruction & Development	2,874,427	0.30
Other Issuers	24,036,761	2.49
Total	102,568,983	10.64

Non-cash collateral issuer	Value	% of the Fund's NAV
Swiss Small & MidCap Opportunities Fund (in CHF)		
French Republic Government Bond OAT	50,945,040	9.85
United Kingdom Gilt	12,110,092	2.34
Apple Inc	2,163,415	0.42
Microsoft Corp	2,163,407	0.42
Eni SpA	2,048,285	0.40
Telefonica SA	1,472,584	0.28
United States Treasury	1,249,631	0.24
Repsol SA	1,179,558	0.23
Kingdom of Belgium Government Bond	1,165,651	0.23
Republic of Austria Government Bond	1,108,835	0.21
Other Issuers	15,984,492	3.09
Total	91,590,990	17.70

Non-cash collateral issuer	Value	% of the Fund's NAV
Systematic China Environmental Tech Fund (in USD)		
Mitsubishi Electric Corp	46,709	0.35
FUJIFILM Holdings Corp	46,707	0.35
Kao Corp	46,707	0.35
Canon Inc	46,706	0.35
Chugai Pharmaceutical Co Ltd	46,705	0.35
Lasertec Corp	46,704	0.35
Keyence Corp	46,686	0.35
Kyowa Kirin Co Ltd	40,629	0.30
Nagase & Co Ltd	9,639	0.07
NEC Networks & System Integration Corp	9,075	0.07
Other Issuers	80,828	0.60
Total	467,095	3.49

Non-cash collateral issuer	Value	% of the Fund's NAV
Systematic ESG Multi Allocation Credit Fund (in USD)⁽⁴⁾		
United Kingdom Gilt	1,085,306	0.90
French Republic Government Bond OAT	941,098	0.78
Netherlands Government Bond	505,555	0.42
Spain Government Bond	215,875	0.18
Kingdom of Belgium Government Bond	199,252	0.17
Republic of Germany	189,091	0.16
United States Treasury	178,151	0.15
Canadian Government Bond	176,375	0.15
International Bank for Reconstruction & Development	70,327	0.06
Republic of Austria Government Bond	57,975	0.05
Other Issuers	724,668	0.60
Total	4,343,673	3.62

Non-cash collateral issuer	Value	% of the Fund's NAV
Systematic Global Equity High Income Fund (in USD)		

French Republic Government Bond OAT	29,475,298	0.46
Apple Inc	17,736,049	0.28
United States Treasury	15,568,602	0.24
Microsoft Corp	9,870,091	0.16
Spotify Technology SA	9,591,888	0.15
United Kingdom Gilt	9,407,765	0.15
NVIDIA Corp	7,785,225	0.12
Micron Technology Inc	7,354,786	0.12
Unilever PLC	7,337,024	0.12
Progressive Corp/The	7,174,153	0.11
Other Issuers	312,355,875	4.91
Total	433,656,756	6.81

Non-cash collateral issuer	Value	% of the Fund's NAV
Systematic Global Sustainable Income & Growth Fund		
Mitsubishi Electric Corp	22,998	0.02
FUJIFILM Holdings Corp	22,997	0.02
Kao Corp	22,997	0.02
Canon Inc	22,997	0.02
Chugai Pharmaceutical Co Ltd	22,996	0.02
Lasertec Corp	22,996	0.02
Keyence Corp	22,987	0.02
Kyowa Kirin Co Ltd	20,005	0.02
Nagase & Co Ltd	4,746	0.00
NEC Networks & System Integration Corp	4,468	0.00
Other Issuers	39,797	0.04
Total	229,983	0.23

Non-cash collateral issuer	Value	% of the Fund's NAV
Systematic Sustainable Global SmallCap Fund (in USD)		
United States Treasury	6,763,981	2.40
Apple Inc	2,689,129	0.95
Spotify Technology SA	2,207,821	0.78
French Republic Government Bond OAT	2,009,451	0.71
Unilever PLC	1,791,378	0.64
Philip Morris International Inc	1,791,378	0.64
Mondelez International Inc	1,791,377	0.64
Bristol-Myers Squibb Co	1,791,376	0.64
Northrop Grumman Corp	1,791,370	0.64
Intuit Inc	1,791,363	0.64
Other Issuers	52,871,066	18.75
Total	77,289,690	27.41

Non-cash collateral issuer	Value	% of the Fund's NAV
United Kingdom Fund (in GBP)		
United States Treasury	1,091,589	0.57
Republic of Austria Government Bond	915,034	0.48
United Kingdom Gilt	904,085	0.48
French Republic Government Bond OAT	870,926	0.46
Kingdom of Belgium Government Bond	840,807	0.44
Republic of Germany	670,578	0.35
Trane Technologies PLC	464,922	0.24
Apple Inc	414,931	0.22
Micron Technology Inc	414,927	0.22
Microsoft Corp	414,884	0.22
Other Issuers	3,759,663	1.98

Appendix IV – Supplementary Information (Unaudited) continued

Total	10,762,346	5.66
--------------	-------------------	-------------

Non-cash collateral issuer	Value	% of the Fund's NAV
US Basic Value Fund (in USD)		
Spotify Technology SA	5,122,709	0.61
Progressive Corp/The	3,831,478	0.45
United States Treasury	2,371,995	0.28
Apple Inc	2,051,360	0.24
Microsoft Corp	1,473,042	0.17
Eni SpA	1,457,643	0.17
Sprouts Farmers Market Inc	1,349,174	0.16
Tri Pointe Homes Inc	1,258,507	0.15
Telefonica SA	1,047,951	0.12
ADMA Biologics Inc	1,035,284	0.12
Other Issuers	63,059,437	7.46
Total	84,058,580	9.95

Non-cash collateral issuer	Value	% of the Fund's NAV
US Dollar Bond Fund (in USD)		
French Republic Government Bond		
OAT	3,233,962	0.59
Republic of Germany	2,056,710	0.37
United States Treasury	1,689,888	0.31
Netherlands Government Bond	1,280,444	0.23
Kao Corp	1,176,997	0.21
Mitsubishi Electric Corp	1,176,979	0.21
Canon Inc	1,176,952	0.21
Nippon Paint Holdings Co Ltd	1,176,948	0.21
Chugai Pharmaceutical Co Ltd	1,176,932	0.21
FUJIFILM Holdings Corp	1,176,924	0.21
Other Issuers	16,329,222	2.97
Total	31,651,958	5.76

Non-cash collateral issuer	Value	% of the Fund's NAV
US Dollar High Yield Bond Fund (in USD)		
French Republic Government Bond OAT	24,239,133	1.20
United Kingdom Gilt	18,026,087	0.90
United States Treasury	12,926,194	0.64
Spain Government Bond	9,385,716	0.47
Finland Government Bond	8,656,048	0.43
Republic of Austria Government Bond	8,188,194	0.41
Republic of Germany	7,629,756	0.38
Canadian Government Bond	6,778,355	0.34
Ireland Government Bond	4,977,585	0.25
Bpifrance SACA	3,133,081	0.16
Other Issuers	28,305,014	1.41
Total	132,245,163	6.57

Non-cash collateral issuer	Value	% of the Fund's NAV
US Dollar Short Duration Bond Fund (in USD)		
Marks & Spencer Group PLC	22,399,997	1.41
Bank of America Corp	22,399,990	1.41
TJX Cos Inc/The	22,399,972	1.41
Whitbread PLC	22,399,943	1.41
Netflix Inc	22,399,932	1.41

Ashtead Group PLC	22,399,636	1.41
General Motors Co	22,399,003	1.41
Merus NV	17,880,333	1.13
Amer Sports Inc	14,340,450	0.90
Citizens Financial Group Inc	10,600,344	0.67
Other Issuers	198,231,261	12.50
Total	397,850,861	25.09

Non-cash collateral issuer	Value	% of the Fund's NAV
US Flexible Equity Fund (in USD)		
Spotify Technology SA	9,879,120	0.43
Progressive Corp/The	7,388,986	0.32
Apple Inc	3,943,417	0.17
Unilever PLC	2,971,592	0.13
Philip Morris International Inc	2,971,591	0.13
Mondelez International Inc	2,971,591	0.13
Bristol-Myers Squibb Co	2,971,589	0.13
Northrop Grumman Corp	2,971,578	0.13
Intuit Inc	2,971,567	0.13
Colgate-Palmolive Co	2,774,287	0.12
Other Issuers	104,737,644	4.53
Total	146,552,962	6.34

Non-cash collateral issuer	Value	% of the Fund's NAV
US Growth Fund (in USD)		
Spotify Technology SA	2,782,764	0.59
Progressive Corp/The	2,081,340	0.44
Unilever PLC	1,216,205	0.26
Philip Morris International Inc	1,216,205	0.26
Mondelez International Inc	1,216,205	0.26
Bristol-Myers Squibb Co	1,216,204	0.26
Northrop Grumman Corp	1,216,200	0.26
Intuit Inc	1,216,195	0.26
Colgate-Palmolive Co	1,135,453	0.24
Lockheed Martin Corp	1,099,324	0.23
Other Issuers	25,654,314	5.43
Total	40,050,409	8.47

Non-cash collateral issuer	Value	% of the Fund's NAV
US Mid-Cap Value Fund (in USD)		
Spotify Technology SA	4,192,764	1.47
Progressive Corp/The	3,135,935	1.10
Apple Inc	1,454,107	0.51
Sprouts Farmers Market Inc	1,104,253	0.39
Unilever PLC	1,072,745	0.38
Philip Morris International Inc	1,072,745	0.38
Mondelez International Inc	1,072,745	0.38
Bristol-Myers Squibb Co	1,072,744	0.38
Northrop Grumman Corp	1,072,740	0.38
Intuit Inc	1,072,736	0.38
Other Issuers	44,258,801	15.50
Total	60,582,315	21.22

Non-cash collateral issuer	Value	% of the Fund's NAV
US Sustainable Equity Fund (in USD)		
Toronto-Dominion Bank/The	27,593	0.44

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
Cenovus Energy Inc	27,593	0.44
Nutrien Ltd	27,593	0.44
Canadian Imperial Bank of Commerce	27,593	0.44
Enbridge Inc	27,593	0.44
Thomson Reuters Corp	27,593	0.44
Emera Inc	27,593	0.44
FirstService Corp	27,593	0.44
MEG Energy Corp	24,787	0.42
Athabasca Oil Corp	12,041	0.19
Other Issuers	18,289	0.29
Total	275,861	4.42

Non-cash collateral issuer	Value	% of the Fund's NAV
World Energy Fund (in USD)		
United States Treasury	25,561,132	1.13
Apple Inc	17,359,124	0.77
Microsoft Corp	16,282,452	0.72
Honeywell International Inc	11,990,840	0.53
Accenture PLC	11,990,787	0.53
NVIDIA Corp	11,990,541	0.53
Fortinet Inc	11,675,738	0.52
Ovintiv Inc	8,446,566	0.38
International Business Machines Corp	7,774,018	0.35
GoDaddy Inc	7,333,558	0.33
Other Issuers	111,750,947	4.96
Total	242,155,703	10.75

Non-cash collateral issuer	Value	% of the Fund's NAV
World Financials Fund (in USD)		
French Republic Government Bond OAT	44,632,215	2.82
United Kingdom Gilt	9,900,896	0.62
Apple Inc	4,525,677	0.29
Microsoft Corp	3,995,419	0.25
Spotify Technology SA	3,602,633	0.23
Eni SpA	2,831,260	0.18
Progressive Corp/The	2,694,552	0.17
Telefonica SA	2,035,493	0.13
Repsol SA	1,630,455	0.10
BPER Banca SPA	1,526,531	0.10
Other Issuers	68,426,364	4.31
Total	145,801,495	9.20

Non-cash collateral issuer	Value	% of the Fund's NAV
World Gold Fund (in USD)		
United States Treasury	24,144,696	0.56
United Kingdom Gilt	16,761,263	0.39
Republic of Austria Government Bond	16,609,611	0.38
Netherlands Government Bond	16,237,186	0.37
French Republic Government Bond OAT	13,920,524	0.32
Apple Inc	5,412,943	0.12
Microsoft Corp	5,134,914	0.12
Canadian Government Bond	4,320,868	0.10
Spotify Technology SA	4,055,271	0.09
Honeywell International Inc	3,942,992	0.09
Other Issuers	94,120,001	2.17
Total	204,660,269	4.73

Non-cash collateral issuer	Value	% of the Fund's NAV
World Healthscience Fund (in USD)		
Spotify Technology SA	34,157,598	0.22
Progressive Corp/The	25,547,822	0.17
Apple Inc	13,024,717	0.09
Sprouts Farmers Market Inc	8,996,126	0.06
Tri Pointe Homes Inc	8,391,569	0.06
Unilever PLC	8,318,867	0.05
Philip Morris International Inc	8,318,866	0.05
Mondelez International Inc	8,318,864	0.05
Bristol-Myers Squibb Co	8,318,858	0.05
Northrop Grumman Corp	8,318,829	0.05
Other Issuers	391,469,202	2.58
Total	523,181,318	3.44

Non-cash collateral issuer	Value	% of the Fund's NAV
World Mining Fund (in USD)		
United States Treasury	41,183,042	0.86
French Republic Government Bond OAT	38,011,655	0.79
United Kingdom Gilt	34,482,619	0.72
Republic of Austria Government Bond	32,091,832	0.67
Netherlands Government Bond	25,735,338	0.54
Spotify Technology SA	14,025,690	0.29
Progressive Corp/The	10,490,370	0.22
Apple Inc	10,021,861	0.21
Kingdom of Belgium Government Bond	7,786,183	0.16
NVIDIA Corp	7,201,098	0.15
Other Issuers	294,277,494	6.14
Total	515,307,182	10.75

Non-cash collateral issuer	Value	% of the Fund's NAV
World Real Estate Securities Fund (in USD)		
Apple Inc	677,018	0.48
United States Treasury	519,235	0.37
Microsoft Corp	403,890	0.28
Unilever PLC	377,602	0.27
Philip Morris International Inc	377,602	0.27
Mondelez International Inc	377,602	0.27
Bristol-Myers Squibb Co	377,601	0.27
Northrop Grumman Corp	377,600	0.27
Intuit Inc	377,599	0.27
Colgate-Palmolive Co	352,530	0.25
Other Issuers	7,175,991	5.03
Total	11,394,270	8.03

Non-cash collateral issuer	Value	% of the Fund's NAV
World Technology Fund (in USD)		
Spotify Technology SA	24,894,055	0.21
Progressive Corp/The	18,619,251	0.15
Mitsubishi Electric Corp	9,888,001	0.08
FUJIFILM Holdings Corp	9,887,640	0.08
Kao Corp	9,887,466	0.08
Canon Inc	9,887,376	0.08
Chugai Pharmaceutical Co Ltd	9,887,090	0.08
Lasertec Corp	9,886,942	0.08
Keyence Corp	9,883,087	0.08

Appendix IV – Supplementary Information (Unaudited) continued

Apple Inc	9,802,620	0.08
Other Issuers	368,878,019	3.07
Total	491,401,547	4.07

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

No securities collateral received from a single issuer, in relation to efficient portfolio management and OTC derivative transactions, has exceeded 20% of any of the respective Funds' NAV at the year end date.

None of the Funds have been fully collateralised in securities issued or guaranteed by an EU member state at the year end date.

Appendix V – Total Expense Ratio (Unaudited)

Total Expense Ratio (“TER”) is calculated as the total of all expenses (excluding interest on cash and cash equivalents, negative yield expense on financial assets, depositary transaction fees and expense reimbursements), divided by the average net assets of the Company, expressed as a percentage. All data is annualised.

The Management Fee may be used in part to pay remuneration for distribution activities concerning the Company. Reimbursement may be made to institutional investors which from a commercial perspective hold shares of the Company for third parties.

The TERs for the year from 1 September 2023 to 31 August 2024 are as follows:

Fund Name	Share Class	TER
Asian Dragon Fund	A Class distributing (A) UK reporting fund share	1.802%
	A Class non-distributing share	1.803%
	A Class non-distributing share AUD hedged	1.806%
	A Class non-distributing share CHF hedged	1.804%
	A Class non-distributing share EUR hedged	1.803%
	A Class non-distributing share PLN hedged	1.804%
	A Class non-distributing share SGD hedged	1.803%
	C Class non-distributing share	3.051%
	D Class distributing (A) UK reporting fund share	1.056%
	D Class non-distributing share	1.055%
	D Class non-distributing share AUD hedged	1.045%
	D Class non-distributing share CHF hedged	1.052%
	D Class non-distributing share EUR hedged	1.054%
	E Class non-distributing share	2.303%
	I Class distributing (A) share	0.795%
	I Class distributing (A) UK reporting fund share	0.818%
	I Class non-distributing share	0.799%
	I Class non-distributing share AUD hedged	0.791%
	X Class distributing (A) UK reporting fund share	0.024%
	X Class non-distributing share	0.047%
Asian Growth Leaders Fund	A Class non-distributing share AUD hedged	1.816%
	A Class non-distributing share CHF hedged	1.816%
	A Class non-distributing share EUR hedged	1.816%
	A Class non-distributing share SGD hedged	1.816%
	A Class non-distributing UK reporting fund share	1.815%
	D Class distributing (M) share	1.067%
	D Class non-distributing share CHF hedged	1.067%
	D Class non-distributing share EUR hedged	1.063%
	D Class non-distributing share SGD hedged	1.068%
	D Class non-distributing UK reporting fund share	1.070%
	E Class non-distributing share	2.315%
	I Class distributing (A) UK reporting fund share	0.815%
	I Class distributing (Q) share	0.777%
	I Class non-distributing share	0.807%
	S Class non-distributing share	0.917%
	S Class non-distributing share CHF hedged	0.919%
	S Class non-distributing share EUR hedged	0.919%
	S Class non-distributing share GBP hedged	0.918%
	S Class non-distributing share SGD hedged	0.918%
	X Class non-distributing share	0.058%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Asian High Yield Bond Fund	A Class distributing (Q) share	1.203%
	A Class distributing (R) (M) (G) share AUD hedged	1.211%
	A Class distributing (R) (M) (G) share EUR hedged	1.209%
	A Class distributing (R) (M) (G) share GBP hedged	1.211%
	A Class distributing (R) (M) (G) share HKD hedged	1.212%
	A Class distributing (R) (M) (G) share SGD hedged	1.211%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.209%
	A Class distributing (S) (M) (G) share	1.212%
	A Class non-distributing share	1.210%
	A Class non-distributing share AUD hedged	1.211%
	A Class non-distributing share EUR hedged	1.211%
	A Class non-distributing share GBP hedged	1.211%
	A Class non-distributing share HKD hedged	1.211%
	A Class non-distributing share SGD hedged	1.210%
	D Class distributing (M) UK reporting fund share EUR hedged	0.712%
	D Class distributing (M) UK reporting fund share GBP hedged	0.712%
	D Class distributing (S) (M) (G) share	0.713%
	D Class non-distributing share	0.712%
	D Class non-distributing UK reporting fund share EUR hedged	0.712%
	D Class non-distributing UK reporting fund share GBP hedged	0.714%
	E Class distributing (Q) share EUR hedged	1.710%
	E Class non-distributing share	1.710%
	E Class non-distributing share EUR hedged	1.709%
	I Class distributing (S) (M) (G) share	0.551%
	I Class non-distributing share	0.551%
	I Class non-distributing UK reporting fund share EUR hedged	0.552%
	X Class non-distributing share	0.052%
Asian Multi-Asset Income Fund	A Class distributing (S) (M) (G) share	1.670%
	A Class distributing (S) (M) (G) share AUD hedged	1.670%
	A Class distributing (S) (M) (G) share CAD hedged	1.670%
	A Class distributing (S) (M) (G) share CNH hedged	1.670%
	A Class distributing (S) (M) (G) share EUR hedged	1.670%
	A Class distributing (S) (M) (G) share GBP hedged	1.670%
	A Class distributing (S) (M) (G) share HKD hedged	1.670%
	A Class distributing (S) (M) (G) share JPY hedged	1.670%
	A Class distributing (S) (M) (G) share SGD hedged	1.670%
	A Class non-distributing share	1.670%
	I Class non-distributing share	0.780%
	X Class non-distributing share	0.030%
Asian Sustainable Equity Fund	A Class non-distributing share	1.860%
	D Class non-distributing UK reporting fund share	1.050%
	E Class non-distributing share	2.360%
	I Class non-distributing UK reporting fund share	0.790%
	X Class non-distributing UK reporting fund share	0.100%
	ZI Class non-distributing share	0.630%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Asian Tiger Bond Fund	A Class distributing (D) share	1.199%
	A Class distributing (M) share	1.200%
	A Class distributing (M) share AUD hedged	1.199%
	A Class distributing (M) share EUR hedged	1.199%
	A Class distributing (M) share HKD hedged	1.199%
	A Class distributing (M) share NZD hedged	1.199%
	A Class distributing (M) share SGD hedged	1.199%
	A Class distributing (R) (M) (G) share AUD hedged	1.199%
	A Class distributing (R) (M) (G) share CAD hedged	1.199%
	A Class distributing (R) (M) (G) share CNH hedged	1.199%
	A Class distributing (R) (M) (G) share NZD hedged	1.199%
	A Class distributing (R) (M) (G) share ZAR hedged	1.199%
	A Class distributing (S) (M) (G) share	1.199%
	A Class distributing (S) (M) (G) share CNH hedged	1.200%
	A Class distributing (S) (M) (G) share EUR hedged	1.199%
	A Class distributing (S) (M) (G) share GBP hedged	1.199%
	A Class distributing (S) (M) (G) share HKD hedged	1.199%
	A Class distributing (S) (M) (G) share SGD hedged	1.199%
	A Class distributing (T) share	1.176%
	A Class non-distributing share	1.199%
	A Class non-distributing share EUR hedged	1.199%
	A Class non-distributing share HKD hedged	1.199%
	A Class non-distributing share SGD hedged	1.199%
	C Class distributing (D) share	2.447%
	C Class non-distributing share	2.447%
	D Class distributing (A) UK reporting fund share GBP hedged	0.702%
	D Class distributing (M) share	0.700%
	D Class distributing (M) share HKD hedged	0.705%
	D Class distributing (M) share SGD hedged	0.700%
	D Class distributing (S) (M) (G) share	0.698%
	D Class non-distributing share	0.700%
	D Class non-distributing share EUR hedged	0.701%
	D Class non-distributing share SGD hedged	0.697%
	E Class non-distributing share	1.698%
	E Class non-distributing share EUR hedged	1.698%
	I Class distributing (A) UK reporting fund share GBP hedged	0.544%
	I Class distributing (M) share	0.536%
	I Class distributing (Q) share EUR hedged	0.540%
	I Class non-distributing share	0.539%
	I Class non-distributing share EUR hedged	0.543%
	I Class non-distributing share SGD hedged	0.538%
	I Class non-distributing UK reporting fund share CHF hedged	0.548%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.590%
	SR Class distributing (M) UK reporting fund share	0.619%
	SR Class non-distributing UK reporting fund share	0.601%
	SR Class non-distributing UK reporting fund share EUR hedged	0.581%
	X Class non-distributing share	0.044%
	X Class non-distributing share EUR hedged	0.010%
Brown To Green Materials Fund	A Class non-distributing share	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing UK reporting fund share	1.000%
	E Class non-distributing UK reporting fund share	2.320%
	I Class non-distributing UK reporting fund share	0.744%
	X Class non-distributing UK reporting fund share	0.077%
	Z Class non-distributing UK reporting fund share	0.700%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
China Bond Fund	A Class distributing (M) share	0.995%
	A Class distributing (R) (M) (G) share HKD hedged	0.993%
	A Class distributing (R) (M) (G) share USD hedged	0.967%
	A Class distributing (S) (M) (G) share	0.995%
	A Class distributing (S) (M) (G) share AUD hedged	0.993%
	A Class distributing (S) (M) (G) share EUR hedged	0.994%
	A Class distributing (S) (M) (G) share HKD hedged	0.994%
	A Class distributing (S) (M) (G) share SGD hedged	0.994%
	A Class distributing (S) (M) (G) share USD hedged	0.994%
	A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	0.994%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	0.993%
	A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	0.993%
	A Class distributing (T) share USD hedged	0.989%
	A Class non-distributing share	0.996%
	A Class non-distributing share JPY hedged	0.993%
	A Class non-distributing share SGD hedged	0.997%
	A Class non-distributing UK reporting fund share USD hedged	0.993%
	AI Class non-distributing share	0.996%
	AI Class non-distributing share EUR hedged	0.992%
	C Class non-distributing share	2.244%
	D Class distributing (A) UK reporting fund share GBP hedged	0.645%
	D Class distributing (M) share	0.644%
	D Class distributing (S) (M) (G) share	0.644%
	D Class distributing (S) (M) (G) share SGD hedged	0.643%
	D Class distributing (S) (M) (G) share USD hedged	0.648%
	D Class non-distributing share	0.646%
	D Class non-distributing share SGD hedged	0.653%
	D Class non-distributing UK reporting fund share EUR hedged	0.643%
	D Class non-distributing UK reporting fund share USD hedged	0.643%
	E Class distributing (Q) share	1.495%
	E Class distributing (Q) share EUR hedged	1.493%
	E Class distributing (R) (M) (G) share EUR hedged	1.491%
	E Class non-distributing share	1.519%
	E Class non-distributing share EUR hedged	1.493%
	I Class distributing (A) UK reporting fund share GBP hedged	0.476%
	I Class distributing (M) share	0.490%
	I Class distributing (Q) share EUR hedged	0.483%
	I Class distributing (S) (M) (G) share	0.486%
	I Class distributing (S) (M) (G) share SGD hedged	0.483%
	I Class distributing (S) (M) (G) share USD hedged	0.483%
	I Class non-distributing share	0.485%
	I Class non-distributing UK reporting fund share EUR hedged	0.484%
	I Class non-distributing UK reporting fund share USD hedged	0.484%
	S Class non-distributing share EUR hedged	0.609%
	S Class non-distributing share USD hedged	0.595%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.551%
	SR Class distributing (M) UK reporting fund share	0.555%
	SR Class distributing (S) (M) (G) UK reporting fund share	0.544%
	SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	0.540%
	SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	0.545%
	SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	0.524%
	SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	0.542%
	SR Class non-distributing UK reporting fund share	0.545%
	SR Class non-distributing UK reporting fund share EUR hedged	0.558%
	SR Class non-distributing UK reporting fund share USD hedged	0.548%
	X Class distributing (M) share	0.105%
	X Class non-distributing share	0.089%
	X Class non-distributing share USD hedged	0.089%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
China Fund	A Class distributing (A) UK reporting fund share GBP hedged	1.829%
	A Class distributing (T) share	1.821%
	A Class non-distributing share	1.827%
	A Class non-distributing share AUD hedged	1.825%
	A Class non-distributing share CNH hedged	1.829%
	A Class non-distributing share EUR hedged	1.824%
	A Class non-distributing share HKD	1.828%
	A Class non-distributing share SGD hedged	1.827%
	AI Class non-distributing share EUR hedged	1.827%
	C Class non-distributing share	3.075%
	D Class distributing (A) UK reporting fund share GBP hedged	1.081%
	D Class non-distributing share	1.079%
	D Class non-distributing share EUR hedged	1.079%
	D Class non-distributing share HKD	1.079%
	D Class non-distributing share SGD hedged	1.081%
	D Class non-distributing UK reporting fund share GBP hedged	1.102%
	E Class non-distributing share EUR hedged	2.326%
	I Class non-distributing share	0.818%
	I Class non-distributing share EUR hedged	0.786%
	X Class non-distributing share	0.073%
China Impact Fund	A Class non-distributing share	1.870%
	AI Class non-distributing share EUR hedged	1.886%
	D Class non-distributing share	1.113%
	D Class non-distributing share EUR hedged	1.115%
	E Class non-distributing share EUR hedged	2.375%
	I Class non-distributing share	0.850%
	I Class non-distributing share EUR hedged	0.827%
	X Class non-distributing share	0.096%
China Innovation Fund	A Class non-distributing share	1.820%
	A Class non-distributing share CNH hedged	1.820%
	D Class non-distributing UK reporting fund share	1.000%
	D Class non-distributing UK reporting fund share CNH hedged	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%
China Multi-Asset Fund	A Class distributing (T) share	1.800%
	A Class distributing (T) share CNH hedged	1.800%
	A Class distributing (T) share HKD hedged	1.800%
	A Class non-distributing share	1.800%
	E Class non-distributing share EUR hedged	2.259%
	I Class non-distributing share	0.840%
	X Class non-distributing share	0.090%
China Onshore Bond Fund	A Class distributing (R) (M) (G) share HKD hedged	1.285%
	A Class distributing (R) (M) (G) share USD hedged	1.275%
	A Class distributing (S) (M) (G) UK reporting fund share	1.267%
	A Class non-distributing UK reporting fund share	1.268%
	E Class non-distributing share	1.768%
	E Class non-distributing share EUR hedged	1.784%
	I Class non-distributing share EUR hedged	0.606%
	I Class non-distributing UK reporting fund share	0.609%
	X Class non-distributing UK reporting fund share	0.109%
	X Class non-distributing UK reporting fund share USD hedged	0.110%
	ZI Class distributing (R) (M) (G) share USD hedged	0.445%
	ZI Class non-distributing share	0.488%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Circular Economy Fund	A Class distributing (A) UK reporting fund share	1.803%
	A Class distributing (Q) (G) share	1.802%
	A Class distributing (T) share	1.810%
	A Class distributing (T) share AUD hedged	1.798%
	A Class distributing (T) share CNH hedged	1.804%
	A Class distributing (T) share HKD hedged	1.804%
	A Class non-distributing share	1.803%
	A Class non-distributing share AUD hedged	1.804%
	A Class non-distributing share CAD hedged	1.787%
	A Class non-distributing share CNH hedged	1.803%
	A Class non-distributing share EUR hedged	1.804%
	A Class non-distributing share GBP hedged	1.803%
	A Class non-distributing share HKD hedged	1.802%
	A Class non-distributing share NZD hedged	1.806%
	A Class non-distributing share SGD hedged	1.804%
	AI Class non-distributing share	1.803%
	C Class non-distributing share	3.050%
	D Class non-distributing share	0.984%
	D Class non-distributing UK reporting fund share GBP hedged	0.985%
	E Class non-distributing share	2.302%
	I Class distributing (A) UK reporting fund share	0.725%
	I Class non-distributing share	0.724%
	I Class non-distributing share JPY hedged	0.724%
	SR Class distributing (A) UK reporting fund share	0.905%
	SR Class non-distributing UK reporting fund share	0.904%
	SR Class non-distributing UK reporting fund share EUR hedged	0.903%
	X Class non-distributing share	0.045%
	Z Class non-distributing share	0.688%
Climate Action Equity Fund	A Class non-distributing share	1.820%
	AI Class non-distributing share	1.820%
	C Class non-distributing share	3.070%
	D Class non-distributing share	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	X Class non-distributing share	0.060%
Climate Transition Multi-Asset Fund ⁽⁵⁾	A Class distributing (R) (M) (G) share USD hedged	1.505%
	A Class non-distributing share	1.583%
	AI Class non-distributing share	1.523%
	C Class non-distributing share	2.782%
	D Class non-distributing share	0.974%
	E Class non-distributing share	2.034%
	I Class non-distributing share	0.746%
	X Class non-distributing share	0.125%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Continental European Flexible Fund	A Class distributing (A) share	1.812%
	A Class distributing (A) UK reporting fund share	1.812%
	A Class distributing (A) UK reporting fund share GBP hedged	1.808%
	A Class non-distributing share	1.812%
	A Class non-distributing share USD hedged	1.808%
	A Class non-distributing UK reporting fund share	1.812%
	AI Class non-distributing share	1.812%
	C Class non-distributing share	3.060%
	D Class distributing (A) UK reporting fund share	1.064%
	D Class distributing (A) UK reporting fund share GBP hedged	1.059%
	D Class distributing (A) UK reporting fund share USD hedged	1.059%
	D Class non-distributing share	1.064%
	D Class non-distributing share USD hedged	1.059%
	D Class non-distributing UK reporting fund share	1.064%
	D Class non-distributing UK reporting fund share GBP hedged	1.059%
	E Class non-distributing share	2.311%
	I Class distributing (A) share	0.803%
	I Class distributing (A) UK reporting fund share	0.803%
	I Class distributing (A) UK reporting fund share GBP hedged	0.786%
	I Class distributing (A) UK reporting fund share USD hedged	0.803%
	I Class non-distributing share	0.803%
	I Class non-distributing share USD hedged	0.802%
	I Class non-distributing UK reporting fund share	0.803%
	I Class non-distributing UK reporting fund share GBP hedged	0.802%
	S class non-distributing share	0.924%
	S class non-distributing share USD hedged	0.883%
	SR Class distributing (A) UK reporting fund share	0.910%
	SR Class distributing (A) UK reporting fund share USD hedged	0.918%
	SR Class non-distributing UK reporting fund share	0.909%
	SR Class non-distributing UK reporting fund share USD hedged	0.910%
	X Class distributing (A) UK reporting fund share	0.052%
	X Class non-distributing share	0.055%
Developed Markets Sustainable Equity Fund	A Class non-distributing share	1.810%
	D Class non-distributing share	0.940%
	D Class non-distributing UK reporting fund share	0.940%
	E Class non-distributing share	2.310%
	I Class non-distributing share	0.680%
	I Class non-distributing UK reporting fund share	0.680%
	X Class non-distributing share	0.050%
	X Class non-distributing UK reporting fund share	0.050%
	ZI Class non-distributing share	0.500%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Dynamic High Income Fund	A Class distributing (R) (M) (G) share AUD hedged	1.759%
	A Class distributing (R) (M) (G) share CNH hedged	1.760%
	A Class distributing (R) (M) (G) share EUR hedged	1.759%
	A Class distributing (R) (M) (G) share NZD hedged	1.761%
	A Class distributing (S) (M) (G) share	1.760%
	A Class distributing (S) (M) (G) share CAD hedged	1.760%
	A Class distributing (S) (M) (G) share CHF hedged	1.757%
	A Class distributing (S) (M) (G) share EUR hedged	1.760%
	A Class distributing (S) (M) (G) share GBP hedged	1.760%
	A Class distributing (S) (M) (G) share HKD hedged	1.760%
	A Class distributing (S) (M) (G) share JPY hedged	1.756%
	A Class distributing (S) (M) (G) share SGD hedged	1.760%
	A Class non-distributing share	1.759%
	A Class non-distributing share CHF hedged	1.759%
	A Class non-distributing share SGD hedged	1.759%
	AI Class distributing (Q) share EUR hedged	1.759%
	AI Class non-distributing share EUR hedged	1.760%
	D Class distributing (Q) UK reporting fund share GBP hedged	1.011%
	D Class distributing (S) (M) (G) share	1.011%
	D Class non-distributing share	1.010%
	D Class non-distributing share CHF hedged	1.022%
	D Class non-distributing share EUR hedged	1.013%
	E Class distributing (Q) share EUR hedged	2.258%
	E Class non-distributing share	2.257%
	E Class non-distributing share EUR hedged	2.258%
	I Class distributing (M) share EUR hedged	0.769%
	I Class distributing (S) (M) (G) share	0.800%
	I Class non-distributing share	0.812%
	I Class non-distributing share BRL hedged	0.800%
	I Class non-distributing share EUR hedged	0.801%
	X Class non-distributing share	0.052%
Emerging Europe Fund ⁽³⁾	A Class distributing (A) share	0.445%
	A Class distributing (A) UK reporting fund share	0.444%
	A Class non-distributing share	0.445%
	A Class non-distributing share SGD hedged	0.444%
	C Class non-distributing share	0.445%
	D Class distributing (A) UK reporting fund share	0.447%
	D Class non-distributing share	0.445%
	D Class non-distributing UK reporting fund share GBP hedged	0.443%
	E Class non-distributing share	0.445%
	I Class non-distributing share	0.404%
	X Class distributing (A) UK reporting fund share	0.070%
	X Class non-distributing share	0.070%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Emerging Markets Bond Fund	A Class distributing (A) share	1.453%
	A Class distributing (D) share	1.451%
	A Class distributing (M) share	1.453%
	A Class distributing (R) (M) (G) share AUD hedged	1.452%
	A Class distributing (R) (M) (G) share NZD hedged	1.451%
	A Class distributing (R) (M) (G) share ZAR hedged	1.451%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.452%
	A Class distributing (S) (M) (G) share	1.451%
	A Class distributing (S) (M) (G) share CAD hedged	1.451%
	A Class distributing (S) (M) (G) share GBP hedged	1.451%
	A Class distributing (S) (M) (G) share HKD hedged	1.449%
	A Class non-distributing share	1.450%
	A Class non-distributing share EUR hedged	1.451%
	A Class non-distributing share GBP hedged	1.451%
	AI Class distributing (Q) share EUR hedged	1.454%
	AI Class non-distributing share EUR hedged	1.452%
	C Class distributing (D) share	2.698%
	C Class non-distributing share	2.696%
	D Class distributing (M) share	0.853%
	D Class non-distributing share	0.852%
	D Class non-distributing share EUR hedged	0.851%
	D Class non-distributing UK reporting fund share	0.852%
	E Class distributing (Q) share EUR hedged	1.950%
	E Class non-distributing share	1.950%
	E Class non-distributing share EUR hedged	1.950%
	I Class distributing (A) share	0.692%
	I Class distributing (A) UK reporting fund share EUR hedged	0.669%
	I Class distributing (A) UK reporting fund share GBP hedged	0.667%
	I Class distributing (Q) share EUR hedged	0.693%
	I Class non-distributing share	0.691%
	I Class non-distributing share EUR hedged	0.688%
	I Class non-distributing UK reporting fund share CHF hedged	0.657%
	I Class non-distributing UK reporting fund share GBP hedged	0.659%
	X Class distributing (Q) share CHF hedged	0.043%
	X Class distributing (Q) share EUR hedged	0.013%
	X Class non-distributing share	0.042%
	X Class non-distributing share EUR hedged	0.042%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Emerging Markets Corporate Bond Fund	A Class distributing (S) (M) (G) share	1.612%
	A Class distributing (S) (M) (G) share SGD hedged	1.614%
	A Class non-distributing share	1.624%
	A Class non-distributing share EUR hedged	1.623%
	A Class non-distributing share SGD hedged	1.608%
	AI Class non-distributing share	1.610%
	D Class distributing (M) UK reporting fund share GBP hedged	0.947%
	D Class distributing (S) (M) (G) share	0.924%
	D Class distributing (S) (M) (G) share SGD hedged	0.929%
	D Class non-distributing share	0.921%
	D Class non-distributing share EUR hedged	0.925%
	E Class distributing (Q) share EUR hedged	2.124%
	E Class non-distributing share	2.123%
	E Class non-distributing share EUR hedged	2.123%
	I Class distributing (A) share EUR hedged	0.764%
	I Class distributing (Q) share EUR hedged	0.762%
	I Class non-distributing share	0.763%
	I Class non-distributing share CHF hedged	0.734%
	I Class non-distributing share EUR hedged	0.762%
	SR Class distributing (M) share	0.803%
	SR Class distributing (M) UK reporting fund share GBP hedged	0.790%
	SR Class non-distributing UK reporting fund share	0.790%
	SR Class non-distributing UK reporting fund share EUR hedged	0.790%
	X Class non-distributing share	0.060%
	X Class non-distributing share JPY hedged	0.060%
Emerging Markets Equity Income Fund	A Class distributing (Q) (G) share	1.872%
	A Class distributing (R) (M) (G) share AUD hedged	1.873%
	A Class distributing (R) (M) (G) share CNH hedged	1.872%
	A Class distributing (R) (M) (G) share NZD hedged	1.869%
	A Class distributing (S) (M) (G) share	1.872%
	A Class distributing (S) (M) (G) share CAD hedged	1.869%
	A Class distributing (S) (M) (G) share EUR hedged	1.872%
	A Class distributing (S) (M) (G) share GBP hedged	1.872%
	A Class distributing (S) (M) (G) share HKD hedged	1.873%
	A Class distributing (S) (M) (G) share SGD hedged	1.872%
	A Class non-distributing share	1.872%
	A Class non-distributing share EUR hedged	1.873%
	AI Class distributing (Q) (G) share EUR hedged	1.871%
	AI Class non-distributing share	1.874%
	D Class distributing (Q) (G) UK reporting fund share	1.120%
	D Class non-distributing share	1.124%
	D Class non-distributing share EUR hedged	1.117%
	D Class non-distributing UK reporting fund share	1.124%
	E Class distributing (Q) (G) share EUR hedged	2.371%
	E Class non-distributing share EUR hedged	2.372%
	I Class non-distributing share	0.864%
	I Class non-distributing share CHF hedged	0.885%
	X Class distributing (S) (M) (G) share	0.073%
	X Class non-distributing share	0.113%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Emerging Markets Ex-China Fund ⁽²⁾	A Class distributing (A) share EUR hedged	1.882%
	A Class distributing (A) UK reporting fund share	1.846%
	A Class non-distributing share	1.851%
	A Class non-distributing share EUR hedged	1.871%
	A Class non-distributing share SGD hedged	1.865%
	C Class non-distributing share	3.102%
	C Class non-distributing share EUR hedged	3.119%
	D Class distributing (A) UK reporting fund share	1.084%
	D Class non-distributing share	1.123%
	D Class non-distributing share EUR hedged	1.118%
	D Class non-distributing UK reporting fund share GBP hedged	1.126%
	E Class non-distributing share	2.374%
	E Class non-distributing share EUR hedged	2.376%
	I Class non-distributing share EUR hedged	0.829%
	X Class distributing (A) UK reporting fund share	0.071%
	X Class non-distributing share EUR hedged	0.089%
Emerging Markets Fund	A Class distributing (A) share	1.867%
	A Class non-distributing share	1.868%
	A Class non-distributing share EUR hedged	1.871%
	AI Class non-distributing share	1.870%
	C Class non-distributing share	3.116%
	D Class non-distributing share	1.119%
	D Class non-distributing share EUR hedged	1.119%
	E Class non-distributing share	2.368%
	I Class distributing (A) share	0.858%
	I Class distributing (Q) UK reporting fund share	0.859%
	I Class non-distributing share	0.859%
	SI Class non-distributing share	0.758%
	X Class non-distributing share	0.110%
Emerging Markets Impact Bond Fund	A Class non-distributing share	1.010%
	D Class non-distributing UK reporting fund share	0.603%
	D Class non-distributing UK reporting fund share EUR hedged	0.603%
	E Class non-distributing share EUR hedged	1.503%
	I Class distributing (M) UK reporting fund share CHF hedged	0.451%
	I Class distributing (M) UK reporting fund share EUR hedged	0.425%
	I Class non-distributing UK reporting fund share	0.436%
	I Class non-distributing UK reporting fund share CHF hedged	0.454%
	I Class non-distributing UK reporting fund share EUR hedged	0.445%
	I Class non-distributing UK reporting fund share GBP hedged	0.433%
	X Class distributing (S) (M) (G) share	0.052%
	X Class non-distributing share EUR hedged	0.016%
	X Class non-distributing UK reporting fund share	0.046%
	Z Class non-distributing UK reporting fund share	0.446%
	ZI Class non-distributing share	0.226%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Emerging Markets Local Currency Bond Fund	A Class distributing (A) share	1.230%
	A Class distributing (D) share	1.233%
	A Class distributing (M) share	1.234%
	A Class distributing (M) share AUD hedged	1.236%
	A Class distributing (R) (M) (G) share AUD hedged	1.234%
	A Class distributing (R) (M) (G) share NZD hedged	1.234%
	A Class distributing (S) (M) (G) share	1.233%
	A Class distributing (S) (M) (G) share CAD hedged	1.233%
	A Class distributing (S) (M) (G) share GBP hedged	1.228%
	A Class distributing (S) (M) (G) share HKD hedged	1.233%
	A Class distributing (S) (M) (G) share SGD hedged	1.234%
	A Class non-distributing share	1.232%
	A Class non-distributing share CHF hedged	1.232%
	A Class non-distributing share EUR hedged	1.234%
	A Class non-distributing share PLN hedged	1.233%
	A Class non-distributing share SEK hedged	1.232%
	A Class non-distributing share SGD hedged	1.226%
	AI Class distributing (Q) share	1.216%
	AI Class non-distributing share	1.216%
	C Class distributing (D) share	2.481%
	C Class non-distributing share	2.479%
	D Class distributing (A) share	0.733%
	D Class distributing (M) share	0.738%
	D Class distributing (M) share AUD hedged	0.689%
	D Class distributing (M) UK reporting fund share GBP hedged	0.732%
	D Class distributing (Q) UK reporting fund share	0.722%
	D Class non-distributing share	0.730%
	D Class non-distributing share CHF hedged	0.734%
	D Class non-distributing share EUR hedged	0.735%
	D Class non-distributing share PLN hedged	0.734%
	D Class non-distributing share SGD hedged	0.712%
	D Class non-distributing UK reporting fund share GBP hedged	0.733%
	E Class distributing (Q) share EUR hedged	1.731%
	E Class non-distributing share	1.730%
	E Class non-distributing share EUR hedged	1.730%
	I Class distributing (Q) share	0.577%
	I Class non-distributing share	0.574%
	I Class non-distributing share EUR hedged	0.574%
	S Class distributing (M) share	0.618%
	S Class non-distributing share	0.632%
	S Class non-distributing share EUR hedged	0.642%
	SR Class distributing (M) UK reporting fund share	0.697%
	SR Class distributing (M) UK reporting fund share GBP hedged	0.683%
	SR Class non-distributing UK reporting fund share	0.687%
	SR Class non-distributing UK reporting fund share EUR hedged	0.734%
	X Class distributing (Q) share GBP hedged	0.043%
	X Class non-distributing share	0.074%
	X Class non-distributing share GBP hedged	0.074%
Emerging Markets Sustainable Equity Fund	A Class non-distributing share	1.860%
	D Class non-distributing share	1.045%
	D Class non-distributing UK reporting fund share	1.045%
	E Class non-distributing share	2.360%
	I Class non-distributing share	0.790%
	I Class non-distributing UK reporting fund share	0.790%
	X Class non-distributing share	0.100%
	X Class non-distributing share NZD hedged	0.100%
	X Class non-distributing UK reporting fund share	0.100%
	ZI Class non-distributing share	0.630%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
ESG Global Conservative Income Fund	A Class distributing (A) (G) share	1.284%
	A Class distributing (Y) (Q) (G) share	1.281%
	A Class non-distributing share	1.284%
	AI Class distributing (Q) (G) share	1.281%
	AI Class non-distributing share	1.281%
	D Class distributing (A) (G) share	0.784%
	D Class non-distributing share	0.781%
	E Class distributing (Q) (G) share	1.780%
	E Class distributing (S) (M) (G) share	1.780%
	E Class distributing (Y) (Q) (G) share	1.780%
	E Class non-distributing share	1.780%
	I Class non-distributing share	0.532%
	X Class non-distributing share	0.042%
ESG Global Multi-Asset Income Fund	A Class distributing (M) (G) share	1.770%
	A Class distributing (S) (M) (G) share	1.770%
	A Class distributing (S) (M) (G) share EUR hedged	1.770%
	A Class distributing (S) (M) (G) share HKD hedged	1.770%
	A Class distributing (S) (M) (G) share SGD hedged	1.770%
	A Class non-distributing share	1.770%
	D Class non-distributing share	0.810%
	E Class distributing (Q) (G) share EUR hedged	2.270%
	E Class non-distributing share EUR hedged	2.270%
	X Class distributing (Q) (G) share GBP hedged	0.060%
	X Class non-distributing share	0.060%
ESG Multi-Asset Fund	A Class distributing (A) share	1.519%
	A Class distributing (R) (M) (G) share SGD hedged	1.510%
	A Class distributing (R) (M) (G) share USD hedged	1.510%
	A Class distributing (T) share CNH hedged	1.452%
	A Class distributing (T) share SGD hedged	1.510%
	A Class distributing (T) share USD hedged	1.511%
	A Class non-distributing share	1.518%
	A Class non-distributing share AUD hedged	1.509%
	A Class non-distributing share SGD hedged	1.510%
	A Class non-distributing share USD hedged	1.510%
	A Class non-distributing share ZAR hedged	1.508%
	AI Class non-distributing share	1.518%
	B Class distributing (T) share USD hedged	2.546%
	C Class non-distributing share	2.766%
	C Class non-distributing share USD hedged	2.758%
	D Class non-distributing share	0.969%
	D Class non-distributing share USD hedged	0.961%
	E Class non-distributing share	2.017%
	E Class non-distributing share USD hedged	2.009%
	I Class non-distributing share	0.758%
	I Class non-distributing share BRL hedged	0.757%
	I Class non-distributing share USD hedged	0.758%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Euro Bond Fund	A Class distributing (A) share	0.942%
	A Class distributing (A) UK reporting fund share	0.942%
	A Class distributing (D) share	0.940%
	A Class distributing (M) share	0.940%
	A Class non-distributing share	0.940%
	A Class non-distributing share JPY hedged	0.941%
	A Class non-distributing share PLN hedged	0.936%
	A Class non-distributing share USD hedged	0.940%
	AI Class non-distributing share	0.941%
	C Class non-distributing share	2.188%
	D Class distributing (A) share	0.593%
	D Class distributing (A) UK reporting fund share	0.593%
	D Class distributing (A) UK reporting fund share GBP hedged	0.594%
	D Class distributing (M) share	0.599%
	D Class non-distributing share	0.590%
	D Class non-distributing share CHF hedged	0.592%
	D Class non-distributing share USD hedged	0.586%
	E Class distributing (Q) share	1.440%
	E Class non-distributing share	1.440%
	I Class distributing (A) UK reporting fund share	0.430%
	I Class distributing (A) UK reporting fund share GBP hedged	0.440%
	I Class distributing (A) UK reporting fund share USD hedged	0.373%
	I Class non-distributing share	0.430%
	I Class non-distributing share CHF hedged	0.431%
	I Class non-distributing share JPY hedged	0.430%
	I Class non-distributing share USD hedged	0.438%
	S Class distributing (A) share	0.493%
	S Class distributing (M) share	0.503%
	S Class non-distributing share	0.486%
	SR Class non-distributing UK reporting fund share	0.490%
	SR Class non-distributing UK reporting fund share USD hedged	0.496%
	X Class non-distributing share	0.032%
Euro Corporate Bond Fund	A Class distributing (D) share	1.015%
	A Class distributing (M) share	1.016%
	A Class non-distributing share	1.015%
	A Class non-distributing share CHF hedged	1.012%
	A Class non-distributing share GBP hedged	1.017%
	A Class non-distributing share SEK hedged	1.015%
	A Class non-distributing share USD hedged	1.015%
	AI Class non-distributing share	1.015%
	C Class non-distributing share	2.263%
	D Class distributing (M) share	0.614%
	D Class non-distributing share	0.616%
	D Class non-distributing share CHF hedged	0.616%
	D Class non-distributing share GBP hedged	0.610%
	D Class non-distributing share USD hedged	0.618%
	E Class distributing (Q) share	1.514%
	E Class non-distributing share	1.515%
	I Class distributing (Q) share	0.455%
	I Class non-distributing share	0.454%
	I Class non-distributing share CHF hedged	0.402%
	I Class non-distributing share GBP hedged	0.440%
	I Class non-distributing share JPY hedged	0.454%
	X Class distributing (Q) share	0.056%
	X Class non-distributing share	0.056%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) ⁽²⁾	A Class distributing (Q) UK reporting fund share	0.669%
	A Class non-distributing share	0.669%
	D Class distributing (Q) share	0.420%
	D Class non-distributing share	0.420%
	E Class distributing (Q) share	1.068%
	E Class non-distributing share	1.068%
	I Class non-distributing share	0.300%
Euro Reserve Fund	A Class non-distributing share	0.556%
	C Class non-distributing share	0.555%
	D Class non-distributing share	0.357%
	E Class non-distributing share	0.805%
	X Class non-distributing share	0.066%
Euro Short Duration Bond Fund	A Class distributing (A) UK reporting fund share	0.866%
	A Class distributing (A) UK reporting fund share GBP hedged	0.866%
	A Class distributing (A) UK reporting fund share USD hedged	0.866%
	A Class distributing (D) share	0.867%
	A Class distributing (M) share	0.867%
	A Class non-distributing share	0.864%
	A Class non-distributing share CHF hedged	0.865%
	A Class non-distributing share USD hedged	0.865%
	AI Class non-distributing share	0.866%
	C Class non-distributing share	2.112%
	D Class distributing (A) UK reporting fund share	0.520%
	D Class distributing (A) UK reporting fund share GBP hedged	0.518%
	D Class distributing (A) UK reporting fund share USD hedged	0.517%
	D Class distributing (M) UK reporting fund share	0.517%
	D Class distributing (M) UK reporting fund share GBP hedged	0.519%
	D Class non-distributing share	0.519%
	D Class non-distributing share CHF hedged	0.516%
	D Class non-distributing share USD hedged	0.513%
	E Class non-distributing share	1.364%
	I Class distributing (Q) share	0.430%
	I Class non-distributing share	0.430%
	I Class non-distributing share CHF hedged	0.431%
	I Class non-distributing share USD hedged	0.432%
	S Class distributing (A) share	0.480%
	S Class distributing (M) share	0.481%
	S Class non-distributing share	0.478%
	S Class non-distributing share USD hedged	0.472%
	SI Class non-distributing share	0.187%
	SI Class non-distributing share USD hedged	0.181%
	X Class non-distributing share	0.032%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Euro-Markets Fund	A Class distributing (A) share	1.811%
	A Class distributing (A) UK reporting fund share	1.811%
	A Class non-distributing share	1.811%
	A Class non-distributing share CHF hedged	1.811%
	A Class non-distributing share GBP hedged	1.811%
	A Class non-distributing share HKD hedged	1.811%
	A Class non-distributing share SGD hedged	1.811%
	A Class non-distributing share USD hedged	1.811%
	AI Class non-distributing share	1.811%
	C Class non-distributing share	3.058%
	D Class distributing (A) share	1.062%
	D Class distributing (A) UK reporting fund share	1.062%
	D Class non-distributing share	1.063%
	D Class non-distributing share USD hedged	1.061%
	D Class non-distributing UK reporting fund share	1.063%
	D Class non-distributing UK reporting fund share CHF hedged	1.063%
	E Class non-distributing share	2.310%
	I Class distributing (A) share	0.803%
	I Class non-distributing share	0.802%
	S Class distributing (A) share	0.914%
	S Class non-distributing share	0.914%
	X Class non-distributing share	0.056%
European Equity Income Fund	A Class distributing (A) (G) share	1.817%
	A Class distributing (Q) (G) share	1.815%
	A Class distributing (Q) (G) share USD hedged	1.815%
	A Class distributing (R) (M) (G) share AUD hedged	1.815%
	A Class distributing (R) (M) (G) share CAD hedged	1.815%
	A Class distributing (R) (M) (G) share CNH hedged	1.816%
	A Class distributing (R) (M) (G) share NZD hedged	1.816%
	A Class distributing (R) (M) (G) share USD hedged	1.816%
	A Class distributing (S) (M) (G) share	1.815%
	A Class distributing (S) (M) (G) share GBP hedged	1.815%
	A Class distributing (S) (M) (G) share HKD hedged	1.816%
	A Class distributing (S) (M) (G) share SGD hedged	1.815%
	A Class distributing (S) (M) (G) share USD hedged	1.814%
	A Class non-distributing share	1.815%
	A Class non-distributing share USD hedged	1.814%
	A Class non-distributing UK reporting fund share	1.815%
	AI Class distributing (Q) (G) share	1.815%
	AI Class non-distributing share	1.814%
	D Class distributing (A) (G) share	1.068%
	D Class distributing (A) (G) UK reporting fund share	1.068%
	D Class distributing (M) (G) share	1.061%
	D Class distributing (Q) (G) UK reporting fund share	1.068%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	1.067%
	D Class distributing (S) (M) (G) share SGD hedged	1.066%
	D Class distributing (S) (M) (G) share USD hedged	1.067%
	D Class non-distributing share	1.066%
	D Class non-distributing UK reporting fund share	1.066%
	D Class non-distributing UK reporting fund share USD hedged	1.067%
	E Class distributing (Q) (G) share	2.314%
	E Class non-distributing share	2.314%
	I Class distributing (A) (G) share	0.807%
	I Class distributing (A) (G) UK reporting fund share GBP hedged	0.772%
	I Class non-distributing share	0.806%
	I Class non-distributing UK reporting fund share	0.806%
	SR Class distributing (A) (G) UK reporting fund share	0.918%
	SR Class non-distributing UK reporting fund share	0.913%
	X Class distributing (Q) (G) UK reporting fund share	0.051%
	X Class non-distributing share	0.058%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
European Equity Transition Fund ⁽⁵⁾	A Class non-distributing share	1.818%
	A Class non-distributing share SGD hedged	1.814%
	A Class non-distributing share USD hedged	1.818%
	AI Class non-distributing share	1.818%
	C Class non-distributing share	3.065%
	D Class non-distributing share	1.061%
	D Class non-distributing UK reporting fund share	1.061%
	E Class non-distributing share	2.317%
European Fund	I Class non-distributing share	0.810%
	A Class distributing (A) share	1.811%
	A Class distributing (A) UK reporting fund share	1.811%
	A Class non-distributing share	1.811%
	A Class non-distributing share AUD hedged	1.811%
	A Class non-distributing share CAD hedged	1.811%
	A Class non-distributing share CNH hedged	1.812%
	A Class non-distributing share GBP hedged	1.811%
	A Class non-distributing share HKD hedged	1.811%
	A Class non-distributing share NZD hedged	1.811%
	A Class non-distributing share SGD hedged	1.812%
	A Class non-distributing share USD hedged	1.811%
	C Class non-distributing share	3.058%
	D Class distributing (A) UK reporting fund share	1.063%
	D Class non-distributing share	1.062%
	D Class non-distributing share USD hedged	1.062%
	D Class non-distributing UK reporting fund share	1.062%
	E Class non-distributing share	2.310%
	I Class non-distributing share	0.802%
	I Class non-distributing share USD hedged	0.804%
European High Yield Bond Fund	S Class non-distributing share	0.912%
	X Class non-distributing share	0.053%
	A Class non-distributing share	1.210%
	A Class non-distributing share CHF hedged	1.208%
	A Class non-distributing share SEK hedged	1.211%
	D Class distributing (A) share	0.761%
	D Class distributing (A) UK reporting fund share GBP hedged	0.760%
	D Class non-distributing share	0.759%
	E Class distributing (Q) share	1.706%
	E Class non-distributing share	1.706%
	I Class non-distributing share	0.576%
	X Class non-distributing share	0.048%
	Z Class distributing (A) share	0.464%
European Special Situations Fund	Z Class non-distributing share	0.459%
	Z Class non-distributing share USD hedged	0.458%
	A Class distributing (A) share	1.815%
	A Class non-distributing share	1.815%
	A Class non-distributing share AUD hedged	1.814%
	A Class non-distributing share CAD hedged	1.816%
	A Class non-distributing share CNH hedged	1.823%
	A Class non-distributing share GBP hedged	1.815%
	A Class non-distributing share HKD hedged	1.816%
	A Class non-distributing share USD hedged	1.814%
	C Class non-distributing share	3.063%
	D Class non-distributing share	1.066%
	D Class non-distributing share USD hedged	1.068%
	E Class non-distributing share	2.314%
	I Class distributing (A) share	0.812%
	I Class non-distributing share	0.807%
	X Class non-distributing share	0.058%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
European Sustainable Equity Fund	A Class non-distributing share	1.810%
	AI Class non-distributing share	1.810%
	D Class non-distributing UK reporting fund share	0.990%
	E Class non-distributing share	2.310%
	I Class non-distributing UK reporting fund share	0.730%
	X Class non-distributing UK reporting fund share	0.050%
	ZI Class non-distributing share	0.550%
European Value Fund	A Class distributing (A) share	1.811%
	A Class distributing (A) UK reporting fund share	1.811%
	A Class non-distributing share	1.810%
	A Class non-distributing share AUD hedged	1.813%
	A Class non-distributing share CNH hedged	1.806%
	A Class non-distributing share HKD hedged	1.809%
	A Class non-distributing share USD hedged	1.810%
	C Class non-distributing share	3.057%
	D Class distributing (A) UK reporting fund share	1.063%
	D Class non-distributing share	1.061%
	D Class non-distributing share USD hedged	1.061%
	E Class non-distributing share	2.309%
	I Class non-distributing share	0.802%
	S Class distributing (A) share	0.913%
	X Class non-distributing share	0.051%
FinTech Fund	A Class distributing (A) UK reporting fund share	1.804%
	A Class non-distributing share	1.803%
	A Class non-distributing share EUR hedged	1.804%
	A Class non-distributing share SGD hedged	1.803%
	AI Class non-distributing share	1.803%
	C Class non-distributing UK reporting fund share	3.050%
	D Class non-distributing share	0.986%
	D Class non-distributing share EUR hedged	0.987%
	D Class non-distributing UK reporting fund share	0.986%
	D Class non-distributing UK reporting fund share GBP hedged	0.986%
	E Class non-distributing share	2.302%
	E Class non-distributing share EUR hedged	2.303%
	I Class distributing (A) UK reporting fund share	0.708%
	I Class non-distributing share	0.729%
	I Class non-distributing share EUR hedged	0.724%
	X Class non-distributing share	0.050%
	Z Class non-distributing UK reporting fund share	0.686%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Fixed Income Global Opportunities Fund	A Class distributing (A) share	1.202%
	A Class distributing (A) share EUR hedged	1.201%
	A Class distributing (D) share	1.200%
	A Class distributing (M) (G) share	1.196%
	A Class distributing (M) share	1.200%
	A Class distributing (Q) share	1.200%
	A Class distributing (Q) share EUR hedged	1.200%
	A Class distributing (Q) share SGD hedged	1.199%
	A Class distributing (R) (M) (G) share AUD hedged	1.200%
	A Class distributing (R) (M) (G) share CNH hedged	1.201%
	A Class distributing (S) (M) (G) share	1.200%
	A Class distributing (S) (M) (G) share HKD hedged	1.200%
	A Class distributing (T) share	1.197%
	A Class non-distributing share	1.200%
	A Class non-distributing share CHF hedged	1.200%
	A Class non-distributing share EUR hedged	1.200%
	A Class non-distributing share JPY hedged	1.213%
	A Class non-distributing share PLN hedged	1.199%
	A Class non-distributing share SEK hedged	1.202%
	A Class non-distributing share SGD hedged	1.199%
	A Class non-distributing UK reporting fund share GBP hedged	1.198%
	AI Class non-distributing share	1.199%
	AI Class non-distributing share EUR hedged	1.202%
	C Class distributing (D) share	2.447%
	C Class distributing (Q) share	2.447%
	C Class non-distributing share	2.447%
	D Class distributing (A) share	0.705%
	D Class distributing (A) share CAD hedged	0.703%
	D Class distributing (A) share EUR hedged	0.702%
	D Class distributing (A) UK reporting fund share GBP hedged	0.703%
	D Class distributing (Q) share	0.701%
	D Class distributing (Q) share CHF hedged	0.701%
	D Class distributing (Q) share EUR hedged	0.701%
	D Class non-distributing share	0.701%
	D Class non-distributing share CHF hedged	0.701%
	D Class non-distributing share EUR hedged	0.701%
	D Class non-distributing share GBP hedged	0.701%
	D Class non-distributing share PLN hedged	0.700%
	D Class non-distributing share SGD hedged	0.700%
	E Class non-distributing share	1.699%
	E Class non-distributing share EUR hedged	1.699%
	I Class distributing (M) share CAD hedged	0.541%
	I Class distributing (Q) share	0.539%
	I Class distributing (Q) share EUR hedged	0.540%
	I Class distributing (Q) share GBP hedged	0.540%
	I Class distributing (Q) share JPY hedged	0.539%
	I Class non-distributing share	0.540%
	I Class non-distributing share AUD hedged	0.541%
	I Class non-distributing share CAD hedged	0.537%
	I Class non-distributing share CHF hedged	0.540%
	I Class non-distributing share EUR hedged	0.540%
	I Class non-distributing share GBP hedged	0.549%
	I Class non-distributing share JPY hedged	0.540%
	J Class distributing (M) share	0.040%
	S Class distributing (A) share EUR hedged	0.605%
	S Class distributing (Q) share	0.602%
	S Class non-distributing share	0.601%
	S Class non-distributing share CHF hedged	0.600%
	S Class non-distributing share EUR hedged	0.600%
	X Class distributing (M) share	0.043%
	X Class distributing (M) share AUD hedged	0.056%
	X Class distributing (M) share EUR hedged	0.056%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
	X Class distributing (M) share SGD hedged	0.067%
	X Class distributing (Q) share EUR hedged	0.041%
	X Class distributing (Q) share GBP hedged	0.040%
	X Class distributing (T) share	0.039%
	X Class distributing (T) share SGD hedged	0.067%
	X Class non-distributing share	0.041%
	X Class non-distributing share AUD hedged	0.046%
	X Class non-distributing share CAD hedged	0.042%
	X Class non-distributing share GBP hedged	0.051%
	X Class non-distributing share SEK hedged	0.009%
	X Class non-distributing share SGD hedged	0.066%
Future Consumer Fund		
	A Class non-distributing share	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing share	1.000%
	D Class non-distributing UK reporting fund share	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%
	Z Class non-distributing share	0.683%
Future Of Transport Fund		
	A Class distributing (A) share	1.819%
	A Class distributing (A) UK reporting fund share	1.819%
	A Class distributing (T) share	1.820%
	A Class non-distributing share	1.819%
	A Class non-distributing share CNH hedged	1.819%
	A Class non-distributing share EUR hedged	1.819%
	A Class non-distributing share SGD hedged	1.819%
	AI Class non-distributing share	1.819%
	C Class non-distributing share	3.070%
	D Class non-distributing share EUR hedged	1.000%
	D Class non-distributing UK reporting fund share	1.000%
	D Class non-distributing UK reporting fund share GBP hedged	1.000%
	E Class non-distributing share	2.319%
	E Class non-distributing share EUR hedged	2.319%
	I Class distributing (A) UK reporting fund share	0.740%
	I Class non-distributing share	0.739%
	I Class non-distributing share EUR hedged	0.740%
	X Class non-distributing share	0.060%
	Z Class non-distributing UK reporting fund share	0.698%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global Allocation Fund	A Class distributing (A) share	1.762%
	A Class distributing (A) share EUR hedged	1.762%
	A Class distributing (T) share	1.768%
	A Class distributing (T) share AUD hedged	1.770%
	A Class distributing (T) share CNH hedged	1.768%
	A Class distributing (T) share EUR hedged	1.768%
	A Class distributing (T) share HKD hedged	1.772%
	A Class distributing (T) share SGD hedged	1.777%
	A Class distributing (T) share ZAR hedged	1.748%
	A Class distributing (Y) (Q) (G) share	1.760%
	A Class distributing (Y) (Q) (G) share AUD hedged	1.756%
	A Class distributing (Y) (Q) (G) share SGD hedged	1.754%
	A Class non-distributing share	1.761%
	A Class non-distributing share AUD hedged	1.761%
	A Class non-distributing share CHF hedged	1.761%
	A Class non-distributing share CNH hedged	1.762%
	A Class non-distributing share EUR hedged	1.761%
	A Class non-distributing share GBP hedged	1.761%
	A Class non-distributing share HKD hedged	1.760%
	A Class non-distributing share PLN hedged	1.761%
	A Class non-distributing share SGD hedged	1.761%
	AI Class non-distributing share	1.763%
	AI Class non-distributing share EUR hedged	1.760%
	B Class distributing (T) share	2.802%
	C Class non-distributing share	3.009%
	C Class non-distributing share EUR hedged	3.008%
	D Class distributing (A) share	1.015%
	D Class distributing (A) share EUR hedged	1.012%
	D Class non-distributing share	1.013%
	D Class non-distributing share AUD hedged	1.012%
	D Class non-distributing share CHF hedged	1.014%
	D Class non-distributing share EUR hedged	1.012%
	D Class non-distributing share GBP hedged	1.014%
	D Class non-distributing share PLN hedged	1.012%
	D Class non-distributing share SGD hedged	1.013%
	D Class non-distributing UK reporting fund share	1.013%
	E Class non-distributing share	2.260%
	E Class non-distributing share EUR hedged	2.260%
	E Class non-distributing share PLN hedged	2.260%
	I Class non-distributing share	0.801%
	I Class non-distributing share EUR hedged	0.801%
	I Class non-distributing share SGD hedged	0.801%
	J Class non-distributing share	0.054%
	S Class non-distributing share	0.914%
	S Class non-distributing share EUR hedged	0.913%
	X Class distributing (A) share	0.053%
	X Class distributing (T) share	0.024%
	X Class non-distributing share	0.053%
	X Class non-distributing share AUD hedged	0.053%
	X Class non-distributing share EUR hedged	0.065%
	X Class non-distributing share JPY hedged	0.053%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global Corporate Bond Fund	A Class distributing (A) share EUR hedged	1.006%
	A Class distributing (M) (G) share	0.999%
	A Class distributing (M) share AUD hedged	1.004%
	A Class distributing (M) share CAD hedged	1.005%
	A Class distributing (M) share GBP hedged	1.005%
	A Class distributing (M) share NZD hedged	1.004%
	A Class distributing (Q) share	1.005%
	A Class distributing (R) (M) (G) share AUD hedged	1.003%
	A Class distributing (R) (M) (G) share CNH hedged	1.004%
	A Class distributing (R) (M) (G) share NZD hedged	1.004%
	A Class distributing (S) (M) (G) share	1.005%
	A Class distributing (S) (M) (G) share HKD hedged	1.005%
	A Class distributing (S) (M) (G) share JPY hedged	1.015%
	A Class distributing (S) (M) (G) share SGD hedged	1.006%
	A Class distributing (T) share	1.010%
	A Class distributing (T) share CNH hedged	0.999%
	A Class distributing (T) share ZAR hedged	1.014%
	A Class non-distributing share	1.004%
	A Class non-distributing share EUR hedged	1.004%
	A Class non-distributing share SEK hedged	1.004%
	B Class distributing (T) share	2.023%
	B Class distributing (T) share ZAR hedged	2.008%
	D Class distributing (Q) share GBP hedged	0.564%
	D Class non-distributing share	0.604%
	D Class non-distributing share EUR hedged	0.603%
	D Class non-distributing UK reporting fund share GBP hedged	0.611%
	E Class non-distributing share	1.504%
	E Class non-distributing share EUR hedged	1.503%
	I Class distributing (A) UK reporting fund share GBP hedged	0.443%
	I Class non-distributing share	0.443%
	I Class non-distributing share CAD hedged	0.467%
	I Class non-distributing share EUR hedged	0.442%
	X Class non-distributing share	0.046%
	X Class non-distributing share EUR hedged	0.042%
	X Class non-distributing share NOK hedged	0.043%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global Equity Income Fund	A Class distributing (A) (G) share	1.795%
	A Class distributing (A) (G) share EUR hedged	1.791%
	A Class distributing (Q) (G) share	1.794%
	A Class distributing (Q) (G) share EUR hedged	1.794%
	A Class distributing (Q) (G) share SGD hedged	1.793%
	A Class distributing (Q) (G) UK reporting fund share	1.794%
	A Class distributing (R) (M) (G) share AUD hedged	1.794%
	A Class distributing (R) (M) (G) share CNH hedged	1.794%
	A Class distributing (R) (M) (G) share ZAR hedged	1.792%
	A Class distributing (S) (M) (G) share	1.793%
	A Class distributing (S) (M) (G) share CNH hedged	1.793%
	A Class distributing (S) (M) (G) share HKD hedged	1.794%
	A Class distributing (S) (M) (G) share SGD hedged	1.794%
	A Class distributing (T) share	1.792%
	A Class non-distributing share	1.794%
	A Class non-distributing share CHF hedged	1.794%
	A Class non-distributing share EUR hedged	1.795%
	A Class non-distributing share PLN hedged	1.796%
	A Class non-distributing share SGD hedged	1.793%
	AI Class distributing (Q) (G) share EUR hedged	1.794%
	AI Class non-distributing share	1.795%
	AI Class non-distributing share EUR hedged	1.793%
	C Class distributing (Q) (G) share	3.041%
	C Class non-distributing share	3.041%
	D Class distributing (A) (G) share	1.046%
	D Class distributing (Q) (G) share	1.045%
	D Class distributing (Q) (G) share EUR hedged	1.044%
	D Class distributing (Q) (G) UK reporting fund share	1.046%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	1.045%
	D Class non-distributing share	1.046%
	D Class non-distributing share CHF hedged	1.045%
	D Class non-distributing share EUR hedged	1.041%
	D Class non-distributing share PLN hedged	1.056%
	D Class non-distributing share SGD hedged	1.044%
	E Class distributing (Q) (G) share	2.293%
	E Class distributing (Q) (G) share EUR hedged	2.293%
	E Class non-distributing share	2.293%
	E Class non-distributing share EUR hedged	2.294%
	I Class non-distributing share	0.786%
	I Class non-distributing UK reporting fund share	0.786%
	SR Class distributing (S) (M) (G) share	0.908%
	SR Class non-distributing share	0.897%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global Government Bond Fund	A Class distributing (D) share	0.964%
	A Class distributing (D) share EUR hedged	0.963%
	A Class distributing (M) share	0.963%
	A Class distributing (M) share EUR hedged	0.962%
	A Class distributing (M) share GBP hedged	0.963%
	A Class distributing (M) share HKD hedged	0.962%
	A Class non-distributing share	0.963%
	A Class non-distributing share EUR hedged	0.962%
	C Class distributing (D) share	2.211%
	C Class distributing (M) share	2.159%
	C Class non-distributing share	2.210%
	C Class non-distributing share EUR hedged	2.211%
	D Class distributing (M) share	0.612%
	D Class distributing (M) share EUR hedged	0.016%
	D Class non-distributing share	0.613%
	D Class non-distributing share EUR hedged	0.615%
	E Class non-distributing share	1.462%
	E Class non-distributing share EUR hedged	1.462%
	I Class distributing (A) share EUR hedged	0.453%
	I Class non-distributing share	0.453%
	I Class non-distributing share EUR hedged	0.453%
	X Class non-distributing share EUR hedged	0.053%
	X Class non-distributing share NOK hedged	0.053%
	X Class non-distributing share SEK hedged	0.055%
	X Class non-distributing UK reporting fund share	0.053%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global High Yield Bond Fund	A Class distributing (D) UK reporting fund share	1.453%
	A Class distributing (D) UK reporting fund share EUR hedged	1.451%
	A Class distributing (M) share	1.453%
	A Class distributing (M) share EUR hedged	1.451%
	A Class distributing (Q) share	1.453%
	A Class distributing (R) (M) (G) share AUD hedged	1.451%
	A Class distributing (R) (M) (G) share ZAR hedged	1.451%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.449%
	A Class distributing (S) (M) (G) share	1.453%
	A Class distributing (S) (M) (G) share HKD hedged	1.451%
	A Class distributing (S) (M) (G) share JPY hedged	1.457%
	A Class distributing (S) (M) (G) share SGD hedged	1.451%
	A Class distributing (T) share	1.449%
	A Class non-distributing share	1.453%
	A Class non-distributing share EUR hedged	1.450%
	A Class non-distributing share GBP hedged	1.451%
	A Class non-distributing share PLN hedged	1.450%
	A Class non-distributing share SEK hedged	1.450%
	AI Class distributing (Q) share EUR hedged	1.451%
	AI Class non-distributing share EUR hedged	1.451%
	C Class distributing (D) share	2.701%
	C Class non-distributing share	2.699%
	C Class non-distributing share EUR hedged	2.699%
	D Class distributing (M) share	0.755%
	D Class distributing (M) share EUR hedged	0.753%
	D Class distributing (Q) share GBP hedged	0.751%
	D Class non-distributing share	0.755%
	D Class non-distributing UK reporting fund share EUR hedged	0.753%
	D Class non-distributing UK reporting fund share GBP hedged	0.748%
	E Class distributing (Q) share EUR hedged	1.950%
	E Class non-distributing share	1.951%
	E Class non-distributing share EUR hedged	1.950%
	I Class distributing (M) share	0.594%
	I Class non-distributing share	0.593%
	I Class non-distributing share CAD hedged	0.608%
	I Class non-distributing share EUR hedged	0.591%
	I Class non-distributing UK reporting fund share CHF hedged	0.546%
	X Class distributing (A) share EUR hedged	0.045%
	X Class non-distributing share	0.049%
	X Class non-distributing share EUR hedged	0.043%
	X Class non-distributing share NZD hedged	0.071%
Global Inflation Linked Bond Fund	A Class distributing (M) share	0.948%
	A Class distributing (T) share	0.949%
	A Class non-distributing share	0.949%
	A Class non-distributing share EUR hedged	0.948%
	C Class distributing (M) share	2.196%
	C Class non-distributing share	2.194%
	D Class distributing (M) share	0.598%
	D Class non-distributing share	0.595%
	D Class non-distributing share EUR hedged	0.598%
	E Class non-distributing share EUR hedged	1.447%
	I Class non-distributing share	0.425%
	X Class non-distributing share EUR hedged	0.035%
Global Listed Infrastructure Fund ⁽²⁾	A Class non-distributing share	1.820%
	D Class non-distributing share	1.000%
	I Class non-distributing share	0.740%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing share	0.060%
	Z Class non-distributing share	0.620%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global Long-Horizon Equity Fund	A Class distributing (A) share	1.806%
	A Class distributing (A) UK reporting fund share	1.806%
	A Class non-distributing share	1.806%
	A Class non-distributing share SGD hedged	1.806%
	AI Class non-distributing share	1.806%
	C Class non-distributing share	3.054%
	D Class distributing (A) UK reporting fund share	1.058%
	D Class non-distributing share	1.057%
	E Class non-distributing share	2.305%
	I Class non-distributing share	0.796%
	X Class non-distributing share	0.049%
Global Multi-Asset Income Fund	A Class distributing (A) (G) share	1.785%
	A Class distributing (A) (G) share CHF hedged	1.776%
	A Class distributing (A) (G) share EUR hedged	1.778%
	A Class distributing (M) (G) share	1.782%
	A Class distributing (Q) (G) share	1.781%
	A Class distributing (Q) (G) share AUD hedged	1.776%
	A Class distributing (Q) (G) share SGD hedged	1.776%
	A Class distributing (R) (M) (G) share AUD hedged	1.775%
	A Class distributing (R) (M) (G) share CAD hedged	1.776%
	A Class distributing (R) (M) (G) share CNH hedged	1.774%
	A Class distributing (R) (M) (G) share GBP hedged	1.775%
	A Class distributing (R) (M) (G) share NZD hedged	1.775%
	A Class distributing (S) (M) (G) share	1.782%
	A Class distributing (S) (M) (G) share CHF hedged	1.768%
	A Class distributing (S) (M) (G) share EUR hedged	1.775%
	A Class distributing (S) (M) (G) share HKD hedged	1.774%
	A Class distributing (S) (M) (G) share JPY hedged	1.788%
	A Class distributing (S) (M) (G) share SGD hedged	1.775%
	A Class non-distributing share	1.782%
	A Class non-distributing share CHF hedged	1.776%
	A Class non-distributing share EUR hedged	1.775%
	AI Class distributing (Q) (G) share EUR hedged	1.776%
	AI Class non-distributing share EUR hedged	1.773%
	C Class distributing (S) (M) (G) share	3.029%
	C Class non-distributing share	3.029%
	D Class distributing (A) (G) share CHF hedged	0.879%
	D Class distributing (A) (G) share EUR hedged	0.880%
	D Class distributing (S) (M) (G) share	0.884%
	D Class distributing (S) (M) (G) share GBP hedged	0.878%
	D Class distributing (S) (M) (G) share SGD hedged	0.889%
	D Class non-distributing share	0.884%
	D Class non-distributing share CHF hedged	0.876%
	D Class non-distributing share EUR hedged	0.877%
	E Class distributing (Q) (G) share EUR hedged	2.274%
	E Class distributing (Y) (Q) (G) share EUR hedged	2.274%
	E Class non-distributing share	2.281%
	E Class non-distributing share EUR hedged	2.274%
	I Class distributing (Q) (G) share EUR hedged	0.671%
	I Class non-distributing share	0.672%
	I Class non-distributing share EUR hedged	0.676%
	X Class distributing (Q) (G) share GBP hedged	0.044%
	X Class distributing (R) (M) (G) share AUD hedged	0.073%
	X Class non-distributing share	0.072%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global Unconstrained Equity Fund ⁽²⁾	A Class non-distributing share	1.810%
	A Class non-distributing share CNH hedged	1.810%
	A Class non-distributing share HKD hedged	1.810%
	A Class non-distributing share SGD hedged	1.810%
	C Class non-distributing share	3.060%
	D Class non-distributing UK reporting fund share	1.060%
	E Class non-distributing share	2.390%
	SI Class non-distributing share	0.950%
	X Class non-distributing share	0.070%
Impact Bond Fund	A Class non-distributing UK reporting fund share	0.992%
	D Class non-distributing UK reporting fund share	0.581%
	E Class non-distributing share	1.511%
	I Class non-distributing UK reporting fund share	0.400%
	X Class non-distributing UK reporting fund share	0.079%
	X Class non-distributing UK reporting fund share USD hedged	0.049%
	Z Class non-distributing UK reporting fund share	0.494%
	ZI Class non-distributing UK reporting fund share	0.312%
India Fund	A Class distributing (A) UK reporting fund share	1.891%
	A Class non-distributing share	1.892%
	C Class non-distributing share	3.138%
	D Class distributing (A) UK reporting fund share	1.142%
	D Class non-distributing share	1.138%
	E Class non-distributing share	2.388%
	I Class non-distributing share	0.886%
	X Class non-distributing share	0.134%
Japan Flexible Equity Fund	A Class distributing (A) UK reporting fund share	1.807%
	A Class distributing (T) share HKD hedged	1.806%
	A Class distributing (T) share USD hedged	1.807%
	A Class non-distributing share	1.807%
	A Class non-distributing share EUR hedged	1.807%
	A Class non-distributing share USD hedged	1.807%
	C Class non-distributing share	3.054%
	D Class distributing (A) UK reporting fund share	1.060%
	D Class non-distributing share	1.059%
	D Class non-distributing share EUR hedged	1.059%
	E Class non-distributing share	2.305%
	E Class non-distributing share EUR hedged	2.306%
	I Class non-distributing share	0.799%
	X Class non-distributing share	0.051%
	X Class non-distributing share EUR hedged	0.060%
Japan Small & MidCap Opportunities Fund	A Class distributing (A) UK reporting fund share	1.806%
	A Class distributing (T) share HKD hedged	1.811%
	A Class distributing (T) share USD hedged	1.824%
	A Class non-distributing share	1.807%
	A Class non-distributing share EUR hedged	1.807%
	A Class non-distributing share USD hedged	1.806%
	C Class non-distributing share	3.055%
	D Class distributing (A) UK reporting fund share	1.057%
	D Class non-distributing share	1.058%
	D Class non-distributing share EUR hedged	1.058%
	E Class non-distributing share	2.305%
	I Class non-distributing share	0.798%
	I Class non-distributing share EUR hedged	0.767%
	X Class non-distributing share	0.048%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Latin American Fund	A Class distributing (A) share	2.070%
	A Class distributing (A) UK reporting fund share	2.073%
	A Class non-distributing share	2.069%
	A Class non-distributing share AUD hedged	2.069%
	A Class non-distributing share CHF hedged	2.053%
	A Class non-distributing share HKD hedged	2.064%
	A Class non-distributing share PLN hedged	2.061%
	A Class non-distributing share SGD hedged	2.067%
	C Class non-distributing share	3.317%
	D Class distributing (A) share	1.323%
	D Class distributing (A) UK reporting fund share	1.314%
	D Class non-distributing share	1.318%
	D Class non-distributing share CHF hedged	1.321%
	D Class non-distributing share EUR hedged	1.313%
	D Class non-distributing share PLN hedged	1.322%
	D Class non-distributing share SGD hedged	1.325%
	D Class non-distributing UK reporting fund share GBP hedged	1.319%
	E Class non-distributing share	2.567%
	I Class non-distributing share	1.052%
	J Class non-distributing share	0.060%
	X Class distributing (A) UK reporting fund share	0.031%
	X Class non-distributing share	0.061%
Multi-Theme Equity Fund	A Class non-distributing share	1.500%
	A Class non-distributing share EUR hedged	1.500%
	AI Class non-distributing share	1.500%
	C Class non-distributing share	2.750%
	D Class non-distributing share EUR hedged	0.800%
	D Class non-distributing UK reporting fund share	0.800%
	E Class non-distributing share	2.000%
	X Class non-distributing share	0.084%
	X Class non-distributing share GBP hedged	0.090%
	Z Class non-distributing share	0.600%
MyMap Cautious Fund ⁽⁵⁾	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.990%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.990%
	A Class distributing (S) (M) (G) share GBP hedged	0.990%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.990%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.990%
	A Class distributing (T) share GBP hedged	0.990%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.990%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.990%
	A Class non-distributing share GBP hedged	0.990%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
	X Class non-distributing share	0.070%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
MyMap Growth Fund ⁽⁵⁾	A Class distributing (S) (M) (G) share	0.987%
	A Class distributing (S) (M) (G) share AUD hedged	0.990%
	A Class distributing (S) (M) (G) share CAD hedged	0.966%
	A Class distributing (S) (M) (G) share CNH hedged	0.984%
	A Class distributing (S) (M) (G) share GBP hedged	0.990%
	A Class distributing (S) (M) (G) share HKD hedged	0.987%
	A Class distributing (T) share	0.980%
	A Class distributing (T) share AUD hedged	0.986%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.978%
	A Class distributing (T) share GBP hedged	0.984%
	A Class distributing (T) share HKD hedged	0.987%
	A Class non-distributing share	0.984%
	A Class non-distributing share AUD hedged	0.990%
	A Class non-distributing share CAD hedged	0.972%
	A Class non-distributing share CNH hedged	0.982%
	A Class non-distributing share GBP hedged	0.987%
	A Class non-distributing share HKD hedged	0.984%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.437%
	X Class non-distributing share	0.064%
MyMap Moderate Fund ⁽⁵⁾	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.990%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.990%
	A Class distributing (S) (M) (G) share GBP hedged	0.990%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.990%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.990%
	A Class distributing (T) share GBP hedged	0.990%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.990%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.990%
	A Class non-distributing share GBP hedged	0.990%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
	X Class non-distributing share	0.070%
Natural Resources Fund ⁽⁴⁾	A Class distributing (A) (G) share	1.809%
	A Class distributing (M) (G) share	1.806%
	A Class distributing (Q) (G) share	1.808%
	A Class non-distributing share	1.808%
	A Class non-distributing share EUR hedged	1.808%
	D Class non-distributing share	1.059%
	D Class non-distributing share EUR hedged	1.059%
	E Class distributing (Q) (G) share EUR hedged	2.307%
	E Class non-distributing share	2.306%
	I Class distributing (A) (G) share	0.799%
	S Class distributing (M) (G) UK reporting fund share	0.980%
	S Class distributing (M) (G) UK reporting fund share GBP hedged	0.980%
	S Class distributing (Q) (G) share	0.979%
	S Class non-distributing share	0.979%
	S Class non-distributing UK reporting fund share	0.979%
	S Class non-distributing UK reporting fund share GBP hedged	0.979%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Next Generation Health Care Fund	A Class non-distributing share	1.820%
	A Class non-distributing share HKD hedged	1.820%
	A Class non-distributing share SGD hedged	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing share	1.000%
	D Class non-distributing UK reporting fund share	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%
	Z Class non-distributing share	0.700%
Next Generation Technology Fund	A Class distributing (A) share	1.811%
	A Class distributing (A) UK reporting fund share	1.811%
	A Class distributing (T) share	1.812%
	A Class non-distributing share	1.811%
	A Class non-distributing share AUD hedged	1.806%
	A Class non-distributing share CNH hedged	1.811%
	A Class non-distributing share EUR hedged	1.812%
	A Class non-distributing share HKD hedged	1.812%
	A Class non-distributing share NZD hedged	1.809%
	A Class non-distributing share SGD hedged	1.811%
	A Class non-distributing UK reporting fund share CHF hedged	1.811%
	A Class non-distributing UK reporting fund share GBP hedged	1.811%
	AI Class non-distributing share	1.812%
	C Class non-distributing share	3.060%
	D Class non-distributing share	0.994%
	D Class non-distributing share CNH hedged	0.994%
	D Class non-distributing share EUR hedged	0.993%
	D Class non-distributing share SGD hedged	0.993%
	D Class non-distributing UK reporting fund share	0.994%
	D Class non-distributing UK reporting fund share GBP hedged	0.993%
	E Class non-distributing share	2.310%
	E Class non-distributing share EUR hedged	2.311%
	I Class distributing (A) UK reporting fund share	0.734%
	I Class non-distributing share	0.732%
	I Class non-distributing share EUR hedged	0.732%
	I Class non-distributing UK reporting fund share	0.732%
	S Class non-distributing UK reporting fund share	0.913%
	S Class non-distributing UK reporting fund share CHF hedged	0.913%
	S Class non-distributing UK reporting fund share EUR hedged	0.914%
	S Class non-distributing UK reporting fund share GBP hedged	0.911%
	SR Class distributing (A) UK reporting fund share	0.913%
	SR Class non-distributing UK reporting fund share	0.912%
	SR Class non-distributing UK reporting fund share EUR hedged	0.920%
	X Class non-distributing share	0.053%
	Z Class non-distributing UK reporting fund share	0.694%
	Z Class non-distributing UK reporting fund share CHF hedged	0.695%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Nutrition Fund	A Class distributing (A) share EUR hedged	1.809%
	A Class distributing (A) UK reporting fund share	1.788%
	A Class distributing (A) UK reporting fund share GBP hedged	1.810%
	A Class non-distributing share	1.810%
	A Class non-distributing share EUR hedged	1.810%
	A Class non-distributing share HKD	1.810%
	A Class non-distributing share PLN hedged	1.808%
	A Class non-distributing share SGD hedged	1.810%
	AI Class non-distributing share	1.810%
	C Class non-distributing share	3.058%
	D Class distributing (A) share EUR hedged	0.992%
	D Class distributing (A) UK reporting fund share GBP hedged	0.991%
	D Class non-distributing share	0.990%
	D Class non-distributing share EUR hedged	0.990%
	D Class non-distributing share SGD hedged	0.989%
	D Class non-distributing UK reporting fund share GBP hedged	0.990%
	E Class non-distributing share	2.309%
	I Class distributing (A) UK reporting fund share	0.715%
	I Class non-distributing share	0.730%
	I Class non-distributing share JPY hedged	0.731%
	X Class non-distributing share	0.051%
Sustainable Asian Bond Fund	A Class distributing (S) (M) (G) share	1.240%
	A Class non-distributing share	1.228%
	D Class non-distributing share	0.729%
	D Class non-distributing share EUR hedged	0.766%
	E Class non-distributing share EUR hedged	1.727%
	I Class non-distributing share	0.568%
	I Class non-distributing share SEK hedged	0.570%
	X Class non-distributing share	0.068%
	Z Class non-distributing share	0.559%
	ZI Class distributing (S) (M) (G) share	0.401%
	ZI Class non-distributing share	0.425%
Sustainable Emerging Markets Blended Bond Fund	A Class non-distributing share	1.720%
	A Class non-distributing share EUR hedged	1.720%
	AI Class non-distributing share	1.720%
	AI Class non-distributing share EUR hedged	1.720%
	D Class non-distributing share CHF hedged	0.970%
	D Class non-distributing share EUR hedged	0.970%
	D Class non-distributing UK reporting fund share	0.970%
	E Class distributing (Q) share EUR hedged	2.220%
	E Class non-distributing share EUR hedged	2.220%
	I Class non-distributing share	0.810%
	I Class non-distributing share EUR hedged	0.810%
	X Class non-distributing share	0.060%
	Z Class non-distributing UK reporting fund share	0.460%
	ZI Class non-distributing share	0.300%
	ZI Class non-distributing UK reporting fund share	0.300%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Sustainable Emerging Markets Bond Fund	A Class distributing (S) (M) (G) UK reporting fund share	1.463%
	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	1.438%
	A Class non-distributing share	1.438%
	A Class non-distributing share EUR hedged	1.450%
	AI Class non-distributing share	1.435%
	AI Class non-distributing share EUR hedged	1.444%
	D Class distributing (S) (M) (G) UK reporting fund share	0.870%
	D Class non-distributing share CHF hedged	0.845%
	D Class non-distributing share EUR hedged	0.842%
	D Class non-distributing UK reporting fund share	0.838%
	D Class non-distributing UK reporting fund share GBP hedged	0.865%
	E Class distributing (Q) share EUR hedged	1.940%
	E Class non-distributing share EUR hedged	1.940%
	I Class non-distributing share	0.685%
	I Class non-distributing share EUR hedged	0.680%
	I Class non-distributing share NOK hedged	0.683%
	X Class non-distributing share	0.032%
	X Class non-distributing share AUD hedged	0.054%
	X Class non-distributing share EUR hedged	0.033%
	ZI Class non-distributing share	0.526%
Sustainable Emerging Markets Corporate Bond Fund	A Class non-distributing share	1.639%
	A Class non-distributing share EUR hedged	1.637%
	A Class non-distributing share SEK hedged	1.635%
	AI Class non-distributing share	1.636%
	AI Class non-distributing share EUR hedged	1.644%
	D Class non-distributing share CHF hedged	0.937%
	D Class non-distributing share EUR hedged	0.939%
	D Class non-distributing UK reporting fund share	0.937%
	E Class distributing (Q) share EUR hedged	2.136%
	E Class non-distributing share EUR hedged	2.136%
	I Class non-distributing share	0.775%
	I Class non-distributing share EUR hedged	0.776%
	X Class non-distributing share	0.060%
	ZI Class non-distributing share	0.603%
Sustainable Emerging Markets Local Currency Bond Fund	A Class non-distributing share	1.278%
	A Class non-distributing share EUR hedged	1.273%
	AI Class non-distributing share	1.272%
	AI Class non-distributing share EUR hedged	1.268%
	D Class non-distributing share CHF hedged	0.795%
	D Class non-distributing share EUR hedged	0.760%
	D Class non-distributing UK reporting fund share	0.768%
	E Class distributing (Q) share EUR hedged	1.774%
	E Class non-distributing share EUR hedged	1.765%
	I Class non-distributing share	0.608%
	I Class non-distributing share EUR hedged	0.588%
	X Class non-distributing share	0.109%
	ZI Class non-distributing share	0.513%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Sustainable Energy Fund	A Class distributing (A) share	1.963%
	A Class distributing (A) UK reporting fund share	1.964%
	A Class distributing (T) share	1.965%
	A Class non-distributing share	1.964%
	A Class non-distributing share AUD hedged	1.952%
	A Class non-distributing share CAD hedged	1.953%
	A Class non-distributing share CNH hedged	1.954%
	A Class non-distributing share EUR hedged	1.954%
	A Class non-distributing share GBP hedged	1.953%
	A Class non-distributing share HKD hedged	1.953%
	A Class non-distributing share NZD hedged	1.952%
	A Class non-distributing share SGD hedged	1.953%
	AI Class non-distributing share	1.964%
	C Class non-distributing share	3.212%
	D Class distributing (A) share	1.215%
	D Class distributing (A) UK reporting fund share	1.215%
	D Class non-distributing share	1.215%
	D Class non-distributing share SGD hedged	1.204%
	E Class non-distributing share	2.463%
	E Class non-distributing share EUR hedged	2.454%
	I Class distributing (A) UK reporting fund share	0.955%
	I Class distributing (Q) share	0.954%
	I Class non-distributing share	0.954%
	I Class non-distributing UK reporting fund share	0.954%
	S Class distributing (A) share	1.018%
	S Class non-distributing share	1.016%
	X Class distributing (T) share	0.056%
	X Class non-distributing share	0.056%
	X Class non-distributing share EUR hedged	0.055%
Sustainable Fixed Income Global Opportunities Fund	A Class non-distributing share	1.189%
	AI Class non-distributing share	1.201%
	D Class non-distributing share	0.703%
	D Class non-distributing share CHF hedged	0.715%
	D Class non-distributing UK reporting fund share USD hedged	0.701%
	E Class non-distributing share	1.698%
	I Class non-distributing share	0.537%
	I Class non-distributing share JPY hedged	0.538%
	I Class non-distributing share SEK hedged	0.538%
	I Class non-distributing UK reporting fund share USD hedged	0.537%
	X Class distributing (M) share	0.016%
	X Class distributing (Q) share	0.030%
	X Class distributing (T) share	0.029%
	X Class distributing (T) share USD hedged	0.029%
	X Class non-distributing share	0.031%
	X Class non-distributing share CHF hedged	0.009%
	X Class non-distributing share GBP hedged	0.039%
	X Class non-distributing share JPY hedged	0.039%
	X Class non-distributing share SEK hedged	0.038%
	X Class non-distributing share USD hedged	0.009%
	ZI Class non-distributing share	0.343%
	ZI Class non-distributing share USD hedged	0.344%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Sustainable Global Allocation Fund	A Class distributing (A) UK reporting fund share	1.600%
	A Class non-distributing share SEK hedged	1.600%
	A Class non-distributing UK reporting fund share	1.600%
	A Class non-distributing UK reporting fund share EUR hedged	1.600%
	D Class non-distributing UK reporting fund share	0.950%
	D Class non-distributing UK reporting fund share EUR hedged	0.950%
	E Class non-distributing UK reporting fund share	2.100%
	E Class non-distributing UK reporting fund share EUR hedged	2.100%
	I Class non-distributing UK reporting fund share	0.740%
	I Class non-distributing UK reporting fund share EUR hedged	0.740%
	X Class non-distributing UK reporting fund share	0.040%
	ZI Class non-distributing UK reporting fund share	0.590%
	ZI Class non-distributing UK reporting fund share EUR hedged	0.590%
Sustainable Global Bond Income Fund	A Class distributing (M) (G) share	1.241%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.242%
	A Class distributing (S) (M) (G) share	1.242%
	A Class distributing (S) (M) (G) UK reporting fund share AUD hedged	1.240%
	A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	1.236%
	A Class distributing (S) (M) (G) UK reporting fund share EUR hedged	1.242%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	1.198%
	A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	1.251%
	A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	1.243%
	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	1.239%
	A Class distributing (T) share	1.241%
	A Class distributing (T) share HKD hedged	1.233%
	A Class distributing (T) share SGD hedged	1.240%
	A Class non-distributing share	1.241%
	AI Class distributing (Q) share EUR hedged	1.238%
	AI Class non-distributing share	1.238%
	AI Class non-distributing share EUR hedged	1.240%
	D Class non-distributing share	0.741%
	D Class non-distributing share CHF hedged	0.755%
	D Class non-distributing share EUR hedged	0.775%
	D Class non-distributing UK reporting fund share GBP hedged	0.741%
	E Class distributing (Q) share EUR hedged	1.742%
	E Class non-distributing share EUR hedged	1.740%
	I Class distributing (S) (M) (G) share EUR hedged	0.581%
	I Class non-distributing share	0.587%
	I Class non-distributing share BRL hedged	0.580%
	I Class non-distributing share EUR hedged	0.550%
	X Class distributing (S) (M) (G) share	0.052%
	X Class distributing (S) (M) (G) share EUR hedged	0.053%
	X Class distributing (T) share	0.072%
	X Class distributing (T) share HKD hedged	0.071%
	X Class non-distributing share	0.082%
	Z Class non-distributing share	0.483%
	Z Class non-distributing share CHF hedged	0.483%
	Z Class non-distributing share EUR hedged	0.482%
	ZI Class non-distributing share	0.439%
	ZI Class non-distributing share EUR hedged	0.442%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Sustainable Global Dynamic Equity Fund ⁽⁴⁾	A Class distributing (A) share	1.802%
	A Class non-distributing share	1.802%
	A Class non-distributing share CNH hedged	1.803%
	A Class non-distributing share EUR hedged	1.803%
	C Class non-distributing share	3.050%
	C Class non-distributing share EUR hedged	3.050%
	D Class distributing (A) share	1.054%
	D Class non-distributing share	1.054%
	D Class non-distributing share EUR hedged	1.052%
	E Class non-distributing share	2.301%
	E Class non-distributing share EUR hedged	2.302%
	I Class non-distributing share	0.800%
	X Class non-distributing share	0.006%
Sustainable Global Infrastructure Fund	A Class non-distributing share	1.599%
	AI Class non-distributing share	1.598%
	D Class non-distributing share	0.998%
	E Class non-distributing share	2.094%
	I Class non-distributing share	0.712%
	X Class non-distributing share	0.140%
	Z Class non-distributing share	0.684%
Sustainable World Bond Fund	A Class distributing (D) share	1.010%
	A Class distributing (M) share	1.013%
	A Class distributing (R) (M) (G) share CNH hedged	1.013%
	A Class distributing (S) (M) (G) share SGD hedged	1.012%
	A Class non-distributing share	1.012%
	A Class non-distributing share EUR hedged	1.009%
	A Class non-distributing share SGD hedged	1.042%
	A Class non-distributing UK reporting fund share GBP hedged	1.012%
	C Class distributing (D) share	2.260%
	D Class distributing (M) share	0.612%
	D Class non-distributing share	0.612%
	D Class non-distributing share CHF hedged	0.612%
	D Class non-distributing share EUR hedged	0.612%
	D Class non-distributing UK reporting fund share GBP hedged	0.612%
	E Class non-distributing share	1.511%
	I Class distributing (A) share EUR hedged	0.451%
	I Class non-distributing share	0.451%
	X Class non-distributing share	0.051%
	X Class non-distributing share CHF hedged	0.009%
	X Class non-distributing share DKK hedged	0.021%
	X Class non-distributing share EUR hedged	0.051%
	X Class non-distributing share GBP hedged	0.051%
	X Class non-distributing share NOK hedged	0.051%
	X Class non-distributing share NZD hedged	0.060%
Swiss Small & MidCap Opportunities Fund	A Class non-distributing share	1.802%
	D Class distributing (M) UK reporting fund share	1.057%
	D Class non-distributing UK reporting fund share	1.053%
	I Class non-distributing share	0.793%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Systematic China A-Share Opportunities Fund	A Class non-distributing share	1.827%
	A Class non-distributing share SGD hedged	1.827%
	AI Class non-distributing share EUR hedged	1.805%
	D Class non-distributing share	1.077%
	D Class non-distributing share EUR hedged	1.077%
	D Class non-distributing UK reporting fund share	1.077%
	E Class non-distributing share EUR hedged	2.328%
	I Class non-distributing share	0.816%
	I Class non-distributing share EUR hedged	0.819%
	S Class non-distributing share	0.926%
	SR Class non-distributing share	0.920%
	X Class non-distributing share	0.066%
	Z Class non-distributing share	0.826%
Systematic China Environmental Tech Fund	A Class non-distributing share	1.900%
	D Class non-distributing share	1.073%
	D Class non-distributing share EUR hedged	1.080%
	E Class non-distributing share EUR hedged	2.400%
	I Class non-distributing share	0.789%
	X Class non-distributing UK reporting fund share	0.138%
	Z Class non-distributing share	0.900%
Systematic ESG Multi Allocation Credit Fund ⁽⁴⁾	ZI Class non-distributing share	0.610%
	A Class non-distributing share	0.710%
	AI Class non-distributing share EUR hedged	0.710%
	D Class non-distributing share EUR hedged	0.410%
	E Class non-distributing share EUR hedged	1.210%
	I Class non-distributing share	0.250%
	I Class non-distributing share AUD hedged	0.238%
	I Class non-distributing share EUR hedged	0.250%
	X Class non-distributing share	0.037%
	X Class non-distributing share AUD hedged	0.050%
	X Class non-distributing share EUR hedged	0.050%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Systematic Global Equity High Income Fund	A Class distributing (A) (G) share	1.807%
	A Class distributing (A) (G) share CHF hedged	1.798%
	A Class distributing (Q) (G) share	1.809%
	A Class distributing (Q) (G) share EUR hedged	1.799%
	A Class distributing (Q) (G) UK reporting fund share CHF hedged	1.798%
	A Class distributing (R) (M) (G) share AUD hedged	1.800%
	A Class distributing (R) (M) (G) share CAD hedged	1.799%
	A Class distributing (R) (M) (G) share CNH hedged	1.800%
	A Class distributing (R) (M) (G) share NZD hedged	1.800%
	A Class distributing (R) (M) (G) share ZAR hedged	1.800%
	A Class distributing (S) (M) (G) share	1.809%
	A Class distributing (S) (M) (G) share CHF hedged	1.799%
	A Class distributing (S) (M) (G) share EUR hedged	1.801%
	A Class distributing (S) (M) (G) share HKD hedged	1.800%
	A Class distributing (S) (M) (G) share JPY hedged	1.798%
	A Class distributing (S) (M) (G) share SGD hedged	1.798%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	1.800%
	A Class non-distributing share	1.808%
	A Class non-distributing share EUR hedged	1.800%
	A Class non-distributing share HKD hedged	1.803%
	A Class non-distributing share JPY hedged	1.798%
	A Class non-distributing share SGD hedged	1.799%
	A Class non-distributing UK reporting fund share CHF hedged	1.799%
	B Class distributing (R) (M) (G) share ZAR hedged	2.796%
	B Class distributing (S) (M) (G) share	2.810%
	B Class distributing (S) (M) (G) share JPY hedged	2.796%
	C Class distributing (Q) (G) share	3.056%
	C Class non-distributing share	3.055%
	D Class distributing (A) (G) share	0.909%
	D Class distributing (A) (G) share CHF hedged	0.900%
	D Class distributing (Q) (G) share	0.911%
	D Class distributing (Q) (G) UK reporting fund share CHF hedged	0.902%
	D Class distributing (Q) (G) UK reporting fund share EUR hedged	0.902%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	0.901%
	D Class distributing (S) (M) (G) share	0.911%
	D Class distributing (S) (M) (G) share SGD hedged	0.902%
	D Class non-distributing share EUR hedged	0.902%
	D Class non-distributing UK reporting fund share	0.911%
	D Class non-distributing UK reporting fund share CHF hedged	0.902%
	E Class distributing (Q) (G) share EUR hedged	2.298%
	E Class non-distributing share	2.306%
	E Class non-distributing share EUR hedged	2.298%
	I Class distributing (A) (G) share	0.651%
	I Class distributing (M) (G) share	0.649%
	I Class distributing (Q) (G) share	0.649%
	I Class distributing (Q) UK reporting fund share CHF hedged	0.650%
	I Class distributing (Q) UK reporting fund share EUR hedged	0.650%
	I Class non-distributing share	0.650%
	SR Class distributing (S) (M) (G) share	0.886%
	SR Class non-distributing share	0.902%
	X Class non-distributing share	0.051%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Systematic Global Sustainable Income & Growth Fund	A Class distributing (Q) (G) UK reporting fund share	1.770%
	A Class distributing (S) (M) (G) share AUD hedged	1.770%
	A Class distributing (S) (M) (G) share GBP hedged	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share CNH hedged	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	1.770%
	A Class non-distributing UK reporting fund share	1.770%
	D Class distributing (S) (M) (G) share	1.020%
	D Class non-distributing UK reporting fund share	1.020%
	D Class non-distributing UK reporting fund share EUR hedged	1.020%
	E Class non-distributing share EUR hedged	2.270%
	I Class non-distributing UK reporting fund share	0.810%
	I Class non-distributing UK reporting fund share EUR hedged	0.810%
	X Class non-distributing UK reporting fund share	0.060%
	ZI Class non-distributing UK reporting fund share	0.560%
Systematic Sustainable Global SmallCap Fund	A Class non-distributing share	1.815%
	A Class non-distributing share AUD hedged	1.831%
	C Class non-distributing share	3.063%
	D Class non-distributing share	1.067%
	E Class non-distributing share	2.314%
	I Class non-distributing UK reporting fund share	0.782%
	X Class non-distributing share GBP hedged	0.055%
United Kingdom Fund	A Class distributing (A) UK reporting fund share	1.801%
	A Class non-distributing share	1.800%
	C Class non-distributing share	3.048%
	D Class distributing (A) UK reporting fund share	1.053%
	D Class non-distributing share	1.052%
	D Class non-distributing UK reporting fund share	1.052%
	E Class non-distributing share	2.299%
	I Class distributing (A) UK reporting fund share	0.792%
	I Class non-distributing share	0.789%
	X Class non-distributing share	0.040%
US Basic Value Fund	A Class distributing (A) share	1.803%
	A Class distributing (A) UK reporting fund share	1.803%
	A Class distributing (T) share	1.804%
	A Class non-distributing share	1.803%
	A Class non-distributing share CNH hedged	1.806%
	A Class non-distributing share EUR hedged	1.803%
	A Class non-distributing share SGD hedged	1.803%
	C Class non-distributing share	3.050%
	C Class non-distributing share EUR hedged	3.050%
	D Class distributing (A) share	1.056%
	D Class distributing (A) UK reporting fund share	1.056%
	D Class non-distributing share	1.057%
	D Class non-distributing share EUR hedged	1.055%
	E Class non-distributing share	2.302%
	E Class non-distributing share EUR hedged	2.302%
	I Class non-distributing share	0.794%
	X Class non-distributing share	0.048%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
US Dollar Bond Fund	A Class distributing (D) share	1.060%
	A Class distributing (M) share	1.059%
	A Class non-distributing share	1.059%
	A Class non-distributing share SGD hedged	1.051%
	C Class distributing (D) share	2.308%
	C Class non-distributing share	2.308%
	D Class distributing (M) share	0.661%
	D Class non-distributing share	0.661%
	D Class non-distributing UK reporting fund share GBP hedged	0.657%
	E Class non-distributing share	1.559%
	I Class distributing (Q) share	0.500%
	I Class non-distributing share	0.499%
	I Class non-distributing share EUR hedged	0.498%
	X Class distributing (Q) share	0.020%
	X Class non-distributing share	0.053%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
US Dollar High Yield Bond Fund	A Class distributing (A) UK reporting fund share GBP hedged	1.450%
	A Class distributing (D) share	1.446%
	A Class distributing (M) share	1.447%
	A Class distributing (M) share AUD hedged	1.447%
	A Class distributing (M) share CAD hedged	1.447%
	A Class distributing (M) share EUR hedged	1.447%
	A Class distributing (M) share GBP hedged	1.447%
	A Class distributing (M) share NZD hedged	1.446%
	A Class distributing (M) share SGD hedged	1.448%
	A Class distributing (R) (M) (G) share AUD hedged	1.447%
	A Class distributing (R) (M) (G) share ZAR hedged	1.447%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.449%
	A Class distributing (S) (M) (G) share	1.448%
	A Class distributing (S) (M) (G) share HKD hedged	1.446%
	A Class distributing (S) (M) (G) share JPY hedged	1.456%
	A Class distributing (S) (M) (G) share SGD hedged	1.446%
	A Class distributing (T) share	1.446%
	A Class non-distributing share	1.447%
	A Class non-distributing share AUD hedged	1.447%
	A Class non-distributing share CHF hedged	1.448%
	A Class non-distributing share EUR hedged	1.448%
	A Class non-distributing share SGD hedged	1.448%
	B Class distributing (R) (M) (G) share ZAR hedged	2.454%
	B Class distributing (S) (M) (G) share JPY hedged	2.454%
	B Class distributing (T) share	2.469%
	C Class distributing (D) share	2.695%
	C Class non-distributing share	2.695%
	D Class distributing (A) UK reporting fund share GBP hedged	0.752%
	D Class distributing (M) share	0.749%
	D Class distributing (M) share SGD hedged	0.749%
	D Class non-distributing share AUD hedged	0.749%
	D Class non-distributing share CHF hedged	0.747%
	D Class non-distributing share EUR hedged	0.750%
	D Class non-distributing share SGD hedged	0.745%
	D Class non-distributing UK reporting fund share	0.748%
	E Class non-distributing share	1.947%
	E Class non-distributing share EUR hedged	1.947%
	I Class distributing (A) UK reporting fund share GBP hedged	0.589%
	I Class distributing (M) share	0.585%
	I Class non-distributing share	0.587%
	I Class non-distributing share EUR hedged	0.591%
	I Class non-distributing UK reporting fund share CHF hedged	0.545%
	I Class non-distributing UK reporting fund share GBP hedged	0.547%
	SR Class distributing (A) UK reporting fund share EUR hedged	0.450%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.450%
	SR Class distributing (M) UK reporting fund share	0.450%
	SR Class non-distributing UK reporting fund share	0.450%
	SR Class non-distributing UK reporting fund share EUR hedged	0.450%
	SR Class non-distributing UK reporting fund share GBP hedged	0.450%
	X Class distributing (S) (M) (G) share	0.037%
	X Class non-distributing share	0.036%
US Dollar Reserve Fund	A Class non-distributing share	0.538%
	A Class non-distributing share GBP hedged	0.537%
	C Class non-distributing share	0.538%
	D Class non-distributing share GBP hedged	0.337%
	E Class non-distributing share	0.787%
	E Class non-distributing share GBP hedged	0.788%
	X Class non-distributing share	0.044%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
US Dollar Short Duration Bond Fund	A Class distributing (D) share	0.874%
	A Class distributing (M) (G) share	0.855%
	A Class distributing (M) share	0.876%
	A Class distributing (M) share CNH hedged	0.882%
	A Class distributing (M) share SGD hedged	0.877%
	A Class distributing (T) share	0.851%
	A Class distributing (T) share CNH hedged	0.873%
	A Class distributing (T) share SGD hedged	0.878%
	A Class non-distributing share	0.875%
	A Class non-distributing share EUR hedged	0.875%
	A Class non-distributing share SGD hedged	0.867%
	AI Class non-distributing share	0.874%
	C Class distributing (D) share	2.123%
	C Class non-distributing share	2.123%
	D Class distributing (M) share	0.527%
	D Class non-distributing share	0.526%
	D Class non-distributing share EUR hedged	0.529%
	E Class non-distributing share	1.375%
	I Class distributing (Q) share	0.446%
	I Class non-distributing share	0.443%
	I Class non-distributing share EUR hedged	0.435%
	S Class distributing (M) share	0.487%
	S Class non-distributing share	0.478%
	S Class non-distributing share EUR hedged	0.517%
	X Class non-distributing share	0.041%
US Flexible Equity Fund	A Class distributing (A) share	1.800%
	A Class distributing (A) share EUR hedged	1.803%
	A Class distributing (A) UK reporting fund share	1.801%
	A Class non-distributing share	1.801%
	A Class non-distributing share CNH hedged	1.805%
	A Class non-distributing share CZK hedged	1.802%
	A Class non-distributing share EUR hedged	1.802%
	A Class non-distributing share JPY hedged	1.802%
	A Class non-distributing share SGD hedged	1.807%
	AI Class non-distributing share	1.803%
	C Class non-distributing share	3.049%
	C Class non-distributing share EUR hedged	3.049%
	D Class distributing (A) share	1.054%
	D Class distributing (A) UK reporting fund share	1.059%
	D Class non-distributing share	1.054%
	D Class non-distributing share EUR hedged	1.054%
	E Class non-distributing share	2.300%
	E Class non-distributing share EUR hedged	2.300%
	I Class non-distributing share	0.792%
	I Class non-distributing share EUR hedged	0.792%
	X Class non-distributing share	0.044%
	X Class non-distributing share EUR hedged	0.063%
	X Class non-distributing share GBP hedged	0.042%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
US Government Mortgage Impact Fund	A Class distributing (D) share	0.946%
	A Class distributing (M) share	0.946%
	A Class non-distributing share	0.947%
	A Class non-distributing UK reporting fund share EUR hedged	0.950%
	C Class distributing (D) share	2.194%
	C Class non-distributing share	2.194%
	D Class distributing (M) share	0.598%
	D Class non-distributing share	0.589%
	E Class non-distributing share	1.443%
	I Class distributing (M) share	0.393%
	I Class distributing (Q) UK reporting fund share GBP hedged	0.422%
	I Class non-distributing share	0.434%
	I Class non-distributing UK reporting fund share EUR hedged	0.425%
	SR Class distributing (Q) UK reporting fund share	0.473%
	SR Class distributing (Q) UK reporting fund share EUR hedged	0.509%
	SR Class distributing (Q) UK reporting fund share GBP hedged	0.496%
	SR Class non-distributing UK reporting fund share	0.469%
	SR Class non-distributing UK reporting fund share EUR hedged	0.508%
	X Class distributing (M) share	0.011%
	ZI Class non-distributing share	0.287%
	ZI Class non-distributing share EUR hedged	0.287%
US Growth Fund	A Class distributing (A) share	1.801%
	A Class non-distributing share	1.799%
	A Class non-distributing share EUR hedged	1.799%
	A Class non-distributing UK reporting fund share	1.799%
	AI Class non-distributing share	1.799%
	C Class non-distributing share	3.048%
	D Class distributing (A) share	1.050%
	D Class non-distributing share	1.051%
	D Class non-distributing UK reporting fund share	1.051%
	E Class non-distributing share	2.298%
	I Class non-distributing share	0.790%
	X Class non-distributing share	0.049%
US Mid-Cap Value Fund	A Class non-distributing share	1.802%
	A Class non-distributing share AUD hedged	1.801%
	C Class non-distributing share	3.050%
	D Class non-distributing share	1.054%
	E Class non-distributing share	2.301%
	I Class non-distributing share	0.794%
US Sustainable Equity Fund	A Class non-distributing share	1.810%
	D Class non-distributing share	0.990%
	D Class non-distributing UK reporting fund share	0.990%
	E Class non-distributing share	2.310%
	I Class non-distributing share	0.730%
	I Class non-distributing UK reporting fund share	0.730%
	X Class non-distributing UK reporting fund share	0.050%
	ZI Class non-distributing share	0.550%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
World Energy Fund	A Class distributing (A) share	2.052%
	A Class distributing (A) UK reporting fund share	2.053%
	A Class distributing (T) share	2.053%
	A Class non-distributing share	2.051%
	A Class non-distributing share AUD hedged	2.050%
	A Class non-distributing share CHF hedged	2.049%
	A Class non-distributing share EUR hedged	2.051%
	A Class non-distributing share HKD hedged	2.052%
	A Class non-distributing share SGD hedged	2.051%
	AI Class non-distributing share	2.052%
	B Class non-distributing share	3.029%
	C Class non-distributing share	3.299%
	C Class non-distributing share EUR hedged	3.299%
	D Class distributing (A) share	1.303%
	D Class distributing (A) UK reporting fund share	1.304%
	D Class non-distributing share	1.303%
	D Class non-distributing share CHF hedged	1.304%
	D Class non-distributing share EUR hedged	1.302%
	E Class non-distributing share	2.550%
	E Class non-distributing share EUR hedged	2.550%
	I Class distributing (Q) UK reporting fund share	1.037%
	I Class non-distributing share	1.042%
	I Class non-distributing share EUR hedged	1.041%
	S Class non-distributing share	1.101%
	S Class non-distributing share EUR hedged	1.102%
	X Class distributing (T) share	0.015%
	X Class non-distributing share	0.045%
World Financials Fund	A Class distributing (A) share	1.803%
	A Class distributing (T) share	1.807%
	A Class non-distributing share HKD hedged	1.806%
	A Class non-distributing share SGD hedged	1.803%
	A Class non-distributing UK reporting fund share	1.802%
	AI Class non-distributing share	1.801%
	C Class non-distributing share	3.049%
	D Class non-distributing UK reporting fund share	1.054%
	E Class non-distributing share	2.300%
	I Class non-distributing share	0.796%
	S Class non-distributing share	0.903%
	S Class non-distributing share EUR hedged	0.903%
	X Class distributing (T) share	0.049%
	X Class non-distributing share	0.046%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
World Gold Fund	A Class distributing (A) share	2.077%
	A Class distributing (A) UK reporting fund share	2.077%
	A Class distributing (T) share	2.074%
	A Class distributing (T) share CNH hedged	2.054%
	A Class non-distributing share	2.077%
	A Class non-distributing share AUD hedged	2.080%
	A Class non-distributing share CHF hedged	2.076%
	A Class non-distributing share CNH hedged	2.053%
	A Class non-distributing share EUR hedged	2.077%
	A Class non-distributing share HKD hedged	2.078%
	A Class non-distributing share PLN hedged	2.078%
	A Class non-distributing share SGD hedged	2.077%
	A Class non-distributing UK reporting fund share	2.077%
	AI Class non-distributing share	2.076%
	AI Class non-distributing share EUR hedged	2.077%
	B Class non-distributing share	3.080%
	C Class non-distributing share	3.324%
	C Class non-distributing share EUR hedged	3.324%
	D Class distributing (A) share	1.328%
	D Class non-distributing share	1.328%
	D Class non-distributing share CHF hedged	1.328%
	D Class non-distributing share EUR hedged	1.329%
	D Class non-distributing share SGD hedged	1.329%
	D Class non-distributing UK reporting fund share GBP hedged	1.329%
	E Class non-distributing share	2.576%
	E Class non-distributing share EUR hedged	2.576%
	I Class non-distributing share	1.068%
	I Class non-distributing share EUR hedged	1.066%
	S Class non-distributing share	1.079%
	X Class distributing (T) share	0.041%
	X Class non-distributing share	0.070%
World Healthscience Fund	A Class distributing (A) share	1.803%
	A Class distributing (T) share	1.805%
	A Class non-distributing share	1.804%
	A Class non-distributing share AUD hedged	1.773%
	A Class non-distributing share CNH hedged	1.774%
	A Class non-distributing share HKD hedged	1.774%
	A Class non-distributing share JPY hedged	1.773%
	A Class non-distributing share SGD hedged	1.773%
	A Class non-distributing UK reporting fund share EUR hedged	1.773%
	AI Class non-distributing share	1.804%
	B Class non-distributing share	2.792%
	C Class non-distributing share	3.051%
	D Class distributing (A) share	1.056%
	D Class distributing (Q) UK reporting fund share	1.056%
	D Class non-distributing share	1.055%
	D Class non-distributing share EUR hedged	1.025%
	E Class non-distributing share	2.303%
	E Class non-distributing share EUR hedged	2.273%
	I Class distributing (A) UK reporting fund share	0.798%
	I Class non-distributing share	0.795%
	I Class non-distributing share EUR hedged	0.794%
	S Class non-distributing share	0.908%
	S Class non-distributing share EUR hedged	0.875%
	X Class distributing (T) share	0.048%
	X Class non-distributing share	0.045%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
World Mining Fund	A Class distributing (A) share	2.061%
	A Class distributing (A) UK reporting fund share	2.061%
	A Class distributing (T) share	2.059%
	A Class non-distributing share	2.060%
	A Class non-distributing share AUD hedged	2.061%
	A Class non-distributing share CHF hedged	2.061%
	A Class non-distributing share EUR hedged	2.061%
	A Class non-distributing share HKD hedged	2.056%
	A Class non-distributing share PLN hedged	2.060%
	A Class non-distributing share SGD hedged	2.061%
	AI Class non-distributing share	2.060%
	AI Class non-distributing share EUR hedged	2.060%
	B Class non-distributing share	3.072%
	C Class non-distributing share	3.308%
	C Class non-distributing share EUR hedged	3.309%
	D Class distributing (A) UK reporting fund share	1.312%
	D Class non-distributing share	1.312%
	D Class non-distributing share CHF hedged	1.312%
	D Class non-distributing share EUR hedged	1.312%
	D Class non-distributing share PLN hedged	1.312%
	D Class non-distributing share SGD hedged	1.312%
	D Class non-distributing UK reporting fund share GBP hedged	1.311%
	E Class non-distributing share	2.560%
	E Class non-distributing share EUR hedged	2.560%
	I Class distributing (A) UK reporting fund share	1.051%
	I Class non-distributing share	1.051%
	I Class non-distributing share EUR hedged	1.051%
	I Class non-distributing UK reporting fund share	1.051%
	S Class non-distributing share	1.112%
	S Class non-distributing share EUR hedged	1.114%
	X Class distributing (T) share	0.051%
	X Class non-distributing share	0.053%
	X Class non-distributing share EUR hedged	0.024%
World Real Estate Securities Fund	A Class distributing (R) (M) (G) share CNH hedged	1.789%
	A Class distributing (S) (M) (G) share	1.792%
	A Class distributing (S) (M) (G) share HKD hedged	1.800%
	A Class distributing (S) (M) (G) share SGD hedged	1.791%
	A Class distributing (T) share	1.796%
	A Class non-distributing share	1.795%
	D Class distributing (S) (M) (G) share	1.059%
	D Class non-distributing share	1.042%
	D Class non-distributing share CHF hedged	1.043%
	E Class non-distributing share	2.290%
	X Class distributing (Q) share	0.033%
	X Class distributing (T) share	0.037%
	X Class non-distributing share	0.035%
	X Class non-distributing share AUD hedged	0.035%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
World Technology Fund	A Class distributing (A) share	1.802%
	A Class distributing (A) UK reporting fund share	1.802%
	A Class distributing (T) share	1.803%
	A Class non-distributing share	1.802%
	A Class non-distributing share AUD hedged	1.776%
	A Class non-distributing share CNH hedged	1.777%
	A Class non-distributing share JPY hedged	1.777%
	A Class non-distributing share SGD hedged	1.777%
	A Class non-distributing UK reporting fund share EUR hedged	1.776%
	AI Class non-distributing share	1.802%
	B Class non-distributing share	2.805%
	C Class non-distributing share	3.048%
	D Class non-distributing share	1.054%
	D Class non-distributing share EUR hedged	1.028%
	E Class non-distributing share	2.300%
	E Class non-distributing share EUR hedged	2.275%
	I Class distributing (A) UK reporting fund share	0.789%
	I Class distributing (Q) UK reporting fund share GBP hedged	0.792%
	I Class non-distributing share	0.793%
	I Class non-distributing share BRL hedged	0.794%
	I Class non-distributing share EUR hedged	0.793%
	I Class non-distributing UK reporting fund share	0.793%
	X Class distributing (T) share	0.045%
	X Class non-distributing share	0.044%

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽³⁾ Fund suspended, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund name changed post year end, see Note 19, for further details.

Appendix VI – Sustainability-related disclosures (Unaudited)

Glossary and key definitions

The periodic report disclosures set out below are presented for the year ended 31 August 2024, the “reference period”.

All data presented for the Fund’s investments and other quantitative measures disclosed has been calculated based on an average of the value of investments traded and held at each quarter end date within the reference period for which the relevant Funds met the criteria of an Article 8 or 9 fund. For metrics that are presented with sustainability indicators, the relevant metric calculation relates to the investments for which the underlying ESG data is available, rather than all investments held by the Fund.

All such data presented is unaudited and was not subject to an assurance provided by the Fund’s auditor or a review by a third party.

The term “Assets” shall be deemed to mean the total value of investments held by the Fund throughout the reference period. The total value of investments shall include net short positions (including net short positions achieved through derivatives). BlackRock has taken a proportionate approach to the calculation of taxonomy alignment of its funds, by excluding any exposures achieved through derivatives (including both long and short positions) from the calculation of the degree to which investments made by a fund is in economic activities that qualify as environmentally sustainable under the EU Taxonomy.

Investments shall include cash and cash equivalents as set out by Article 53 of the regulatory technical standards under the Delegated Regulation (EU) 2022/1288. However, the Generally Accepted Accounting Principles in Luxembourg requires cash and cash equivalents to be treated separately. Therefore, there will be a difference in presentation for the purposes of the overall annual report. Cash and cash equivalents are presented on a settlement date basis.

Sustainable Investments: BlackRock defines Sustainable Investments as investments in issuers or securities that contribute to an environmental or social objective, do not significantly harm any of those objectives and where investee companies follow good governance practices. BlackRock refers to relevant sustainability frameworks to identify the alignment of the investment to environmental or social objectives.

Do no significant harm (“DNSH”): The assessment undertaken by BlackRock to determine whether an investment does no significant harm to any environmental or social objective under SFDR. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an investment does significant harm, which considers both third party data points as well as fundamental insights. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments.

Sustainability Factors: Environmental, social and employee matters, respect for human rights, anti-corruption and antibribery matters.

Disclaimer

Certain information set out below (the “Information”) has been provided by vendors of market data to BlackRock (some of whom may be Registered Investment Advisers under the Investment Advisers Act of 1940), each, an “Information Provider”), and it may not be reproduced or disseminated in whole or in part without prior written permission of such Information Provider. The Information has not been submitted to, nor received approval from, the US SEC or any other regulatory body. The Information may not be used to create any derivative works, or in connection with, nor does it constitute, an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy, nor should it be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. The Information is provided “as is” and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. The Information Providers makes no representations or express or implied warranties (which are expressly disclaimed), nor shall they incur liability for any errors or omissions in the Information, or for any damages related thereto. The foregoing shall not exclude or limit any liability that may not be excluded or limited by applicable law. Information Providers shall be deemed to be third party beneficiaries with respect to the terms of this paragraph, entitled to enforce such terms against any third party.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Asian Sustainable Equity Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Asian Sustainable Equity Fund

Legal entity identifier:
5493001IS0X9SBX98411

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

- ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 50.99% of sustainable investments

- ☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (based on enterprise value including cash, "EVIC") relative to the MSCI AC Asia ex Japan Index

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI AC Asia ex Japan Index (the "Index") after eliminating at least 20% of the lowest rated securities from the Index

Investment in Sustainable Investments

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Exclusion of issuers involved in: the production and retail sales of alcoholic products; the ownership or operation of gambling-related activities or facilities; the mining, production and supply activities related to nuclear power, the production of adult entertainment materials, unconventional oil and gas production, and, the production of conventional weapons

Exclusion of issuers that do not have a rating of B or higher as defined by MSCI's ESG Intangible Value Assessment Ratings or another equivalent third party ESG data provider

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	50.99%	52.75%
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI AC Asia ex Japan Index after eliminating at least 20% of the lowest rated securities from the Index	ESG Rating of the Fund	Fund ESG Rating A ¹	Fund ESG Rating A ¹
Reduction of carbon emissions intensity (based on EVIC) relative to the MSCI AC Asia ex Japan Index	% reduction of carbon emissions intensity of the portfolio relative to the Index	-52.95%	-63.53%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with an ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

¹Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 50.99% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the benchmark
GHG Intensity of Investee Companies	Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the benchmark
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
BLK ICS Usd LEAF Agency Dist	Financials	5.64%	Ireland
Taiwan Semiconductor Manufacturing	Information Technology	4.93%	Taiwan (Republic of China)
Taiwan Semiconductor Manufacturing	Information Technology	4.81%	Taiwan (Republic of China)
Tencent Holdings Ltd	Communication	3.93%	China
Samsung ElectronICS Non Voting Pre	Information Technology	3.71%	Korea (South), Republic of
Samsung ElectronICS Gds Represent	Information Technology	3.20%	Korea (South), Republic of
Mahindra And Mahindra Reg S Gdr Lt	Consumer Discretionary	3.17%	India
Sk Hynix Inc	Information Technology	2.67%	Korea (South), Republic of
Aia Group Ltd	Financials	2.04%	Hong Kong
Accton Technology Corp	Information Technology	2.02%	Taiwan (Republic of China)
Delta ElectronICS Inc	Information Technology	1.98%	Taiwan (Republic of China)
Cognizant Technology Solutions Cor	Information Technology	1.94%	United States
Lotes Ltd	Information Technology	1.89%	Taiwan (Republic of China)
Bangkok Dusit Medical Services Non	Health Care	1.82%	Thailand
Netease Inc	Communication	1.77%	China

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

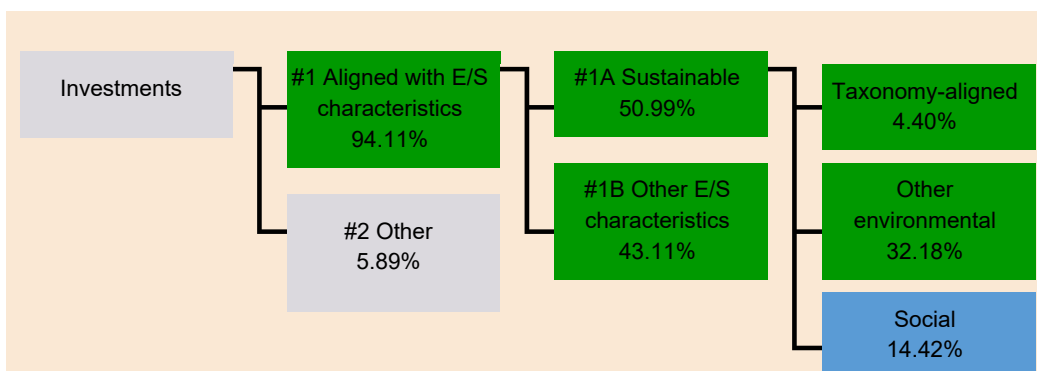
Asian Sustainable Equity Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	94.11%	94.44%
#2 Other	5.89%	5.56%
#1A Sustainable	50.99%	52.75%
#1B Other E/S characteristics	43.11%	41.69%
Taxonomy-aligned	4.40%	0.00%
Other environmental	32.18%	34.10%
Social	14.42%	18.65%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Information Technology	Tech Hardware & Equipment	16.18%
Information Technology	Semiconductors & Semiconductor Equipment	14.68%
Financials	Banks	13.73%
Communication	Media & Entertainment	7.96%
Financials	Financial Services	7.28%
Consumer Discretionary	Autos & Components	4.71%
Communication	Telecom	4.58%
Information Technology	Software & Services	3.95%
Industrials	Capital Goods	3.94%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	3.36%
Materials	Materials	2.86%
Financials	Insurance	2.77%
Industrials	Transportation	2.55%
Consumer Discretionary	Consumer Durables	2.50%
Health Care	Health Care Equipment & Services	2.14%
Health Care	Pharma, Biotech & Life Sciences	1.76%
Consumer Staples	Consumer Staples Distribution & Retail	1.57%
Consumer Staples	Food Beverage Tobacco	1.29%
Energy	Oil & Gas Refining & Marketing	0.49%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

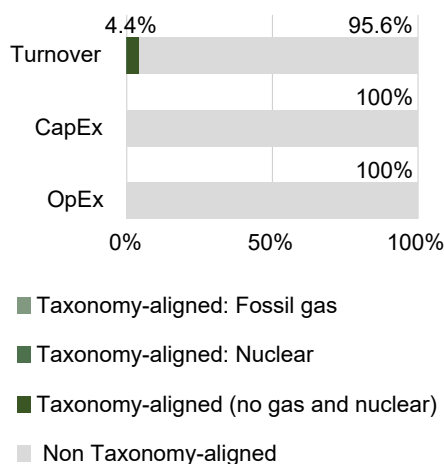
☐ In fossil gas ☐ In nuclear energy

☒ No

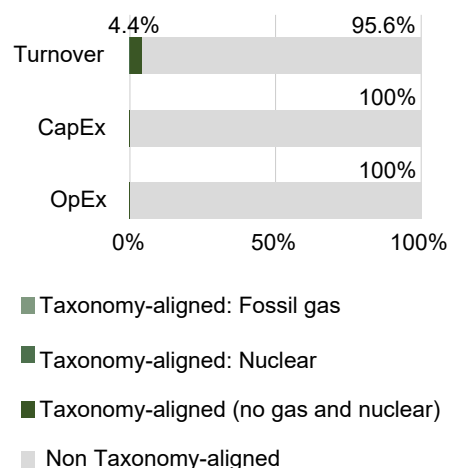
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.81% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)

For the reference period, 0.19% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	4.38%
Climate Change Adaptation	0.02%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.17%
Enabling Activities	3.25%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 32.18% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 14.42% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Brown to Green Materials Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

Brown to Green Materials Fund

Legal entity identifier:

529900LYRM65RB7W2C49

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 48.40% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Maintain that the Fund holds at least 80% in investments aligned to the transitioning materials theme Investment in Sustainable Investments

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of issuers who have failed to comply with the 10 UN Global Compact Principles, which cover human rights, labour standards, the environment, and anti-corruption

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Sustainability

indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	48.40%	50.90%
Maintain that the Fund holds at least 80% in investments aligned to the transitioning materials theme	% investment in transitioning materials theme	95.43%	97.00%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with an ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 48.40% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Maintain that the Fund holds at least 80% in investments aligned to the transitioning materials theme
GHG Intensity of Investee Companies	Maintain that the Fund holds at least 80% in investments aligned to the transitioning materials theme
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers who have failed to comply with the 10 UN Global Compact Principles, which cover human rights, labour standards, the environment, and anti-corruption

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Holcim Ltd Ag	Materials	4.05%	Switzerland
Lair Liquide Societe Anonyme Pour	Materials	4.03%	France
Linde Plc	Materials	3.93%	United Kingdom
Eastman Chemical	Materials	3.55%	United States
Crh Public Limited Plc	Materials	3.44%	Ireland
Cameco Corp	Energy	3.32%	Canada
Caterpillar Inc	Industrials	3.22%	United States
Freeport Mcmoran Inc	Materials	3.11%	United States
Sika Ag	Materials	3.04%	Switzerland
Orica Ltd	Materials	3.01%	Australia
Nucor Corp	Materials	2.76%	United States
Fluor Corp	Industrials	2.75%	United States
Norsk Hydro	Materials	2.74%	Norway
Teck Resources Subordinate Voting	Materials	2.68%	Canada
Martin Marietta Materials Inc	Materials	2.59%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

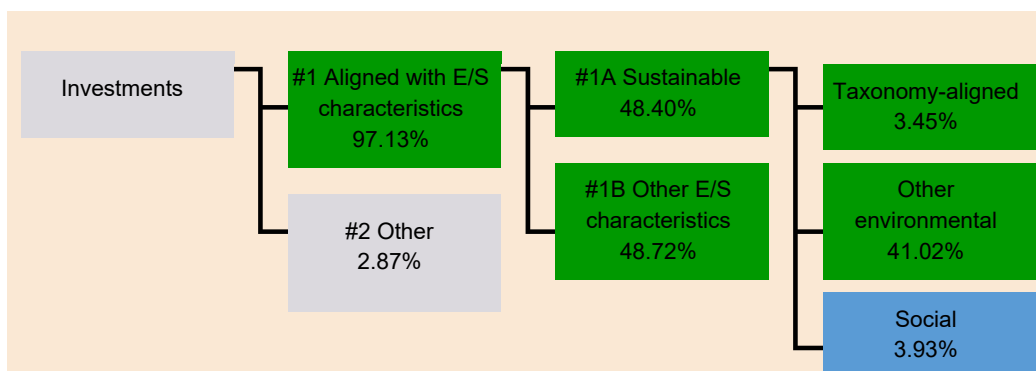
Brown to Green Materials Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	97.13%	97.01%
#2 Other	2.87%	2.99%
#1A Sustainable	48.40%	50.90%
#1B Other E/S characteristics	48.72%	46.11%
Taxonomy-aligned	3.45%	0.00%
Other environmental	41.02%	47.16%
Social	3.93%	3.74%

● In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Materials	Materials	74.20%
Industrials	Capital Goods	16.99%
Energy	Coal & Consumable Fuels	3.32%
Financials	Financial Services	2.46%
Industrials	Commercial & Professional Services	1.68%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing or oil and gas equipment and services.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

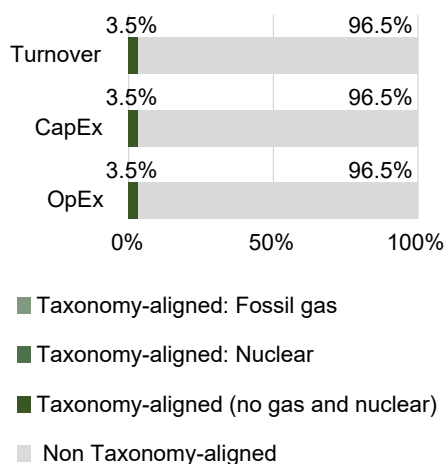
☐ In fossil gas ☐ In nuclear energy

☒ No

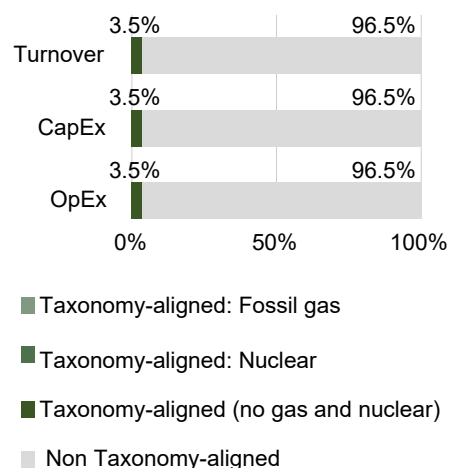
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.85% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund (continued)

For the reference period, 0.15% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	3.55%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	1.97%
Enabling Activities	1.13%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 41.02% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 3.93% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Flexible Equity Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
China Flexible Equity Fund

Legal entity identifier:
549300SP5VA78OYD5C95

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Flexible Equity Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Flexible Equity Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Flexible Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Flexible Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 October 2023.

Largest investments	Sector	% Assets	Country
Tencent Holdings Ltd	Communication	9.14%	China
Kweichow Moutai Ltd A	Consumer Staples	6.02%	China
Alibaba Group Holding Adr Represen	Consumer Discretionary	3.47%	China
Alibaba Group Holding Ltd	Consumer Discretionary	3.23%	China
Netease Inc	Communication	3.02%	China
Nari Technology Ltd A	Industrials	2.73%	China
China Yangtze Power Ltd A	Utilities	2.71%	China
Wiwynn Corporation Corp	Information Technology	2.65%	Taiwan (Republic of China)
China Oilfield Services Ltd H	Energy	2.57%	China
Bank Of Ningbo Ltd A	Financials	2.53%	China
Zhejiang Sanhua Intelligent Contro	Industrials	2.51%	China
Beijing Tongrentang Ltd A	Health Care	2.50%	China
China Merchants Bank Ltd H	Financials	2.48%	China
Haier Smart Home Class H Ltd H	Consumer Discretionary	2.40%	China
China Petroleum And Chemical Corp	Energy	2.34%	China

¹The Fund terminated on 1 November 2023 and data disclosed in the table above is representative of investments held as at 29 September 2023, being the final month-end reporting prepared preceding termination.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

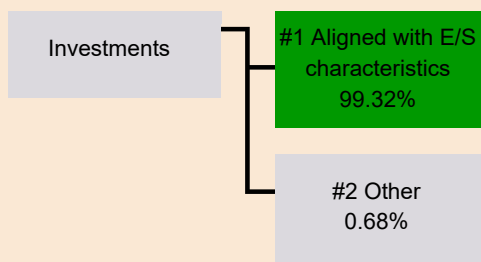
China Flexible Equity Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Flexible Equity Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	99.32% ¹	93.46%
#2 Other	0.68%	6.54%

¹The Fund terminated on 1 November 2023 and data disclosed in the table above is representative of investments held as at 29 September 2023, being the final month-end reporting prepared preceding termination.

In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Communication	Media & Entertainment	14.27%
Industrials	Capital Goods	11.52%
Consumer Staples	Food Beverage Tobacco	9.41%
Financials	Banks	8.41%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	7.69%
Materials	Materials	7.34%
Financials	Insurance	5.04%
Consumer Discretionary	Consumer Services	4.56%
Information Technology	Tech Hardware & Equipment	4.37%
Health Care	Pharma, Biotech & Life Sciences	4.21%
Information Technology	Semiconductors & Semiconductor Equipment	3.92%
Utilities	Utilities	3.51%
Real Estate	Real Estate Management & Development	2.84%
Consumer Discretionary	Consumer Durables	2.72%
Energy	Oil & Gas Drilling	2.57%
Energy	Integrated Oil & Gas	2.34%
Consumer Discretionary	Autos & Components	2.33%
Health Care	Health Care Equipment & Services	2.27%
Financials	Financial Services	2.18%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Flexible Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

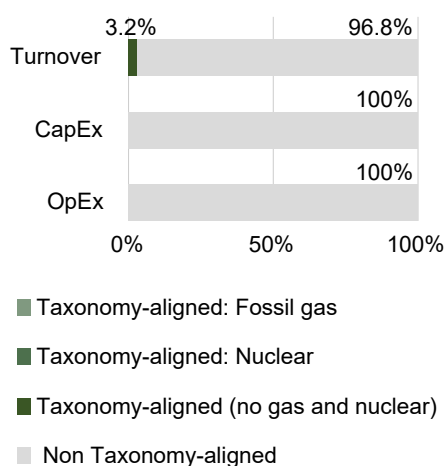
Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- ☐ Yes:
- ☐ In fossil gas ☐ In nuclear energy
- ☒ No

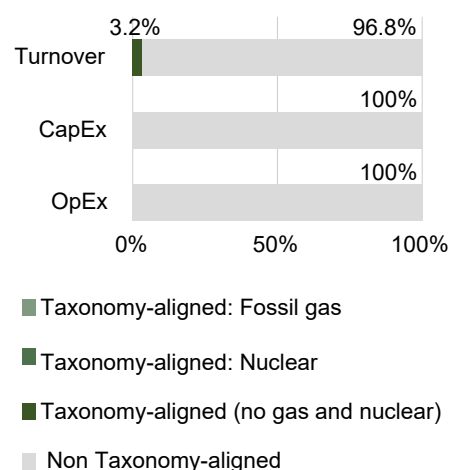
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.96% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Flexible Equity Fund (continued)

For the reference period, 0.04% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	3.18%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.00%
Transitional Activities	3.17%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Flexible Equity Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
China Fund

Legal entity identifier:
549300835EE70C7CKG16

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Fund (continued)

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Tencent Holdings Ltd	Communication	9.46%	China
Alibaba Group Holding Ltd	Consumer Discretionary	6.62%	China
Pdd Holdings Ads Inc	Consumer Discretionary	6.28%	Ireland
China Construction Bank Corp H	Financials	6.02%	China
Blk Ics Usd Leaf Agency Dist	Financials	3.88%	Ireland
Meituan	Consumer Discretionary	3.10%	China
New Oriental Education & Technolog	Consumer Discretionary	3.09%	China
Netease Inc	Communication	3.06%	China
Ishares Gold Trust Etf-C	Materials	2.53%	United States
Taiwan Semiconductor Manufacturing	Information Technology	2.45%	Taiwan (Republic of China)
Industrial And Commercial Bank Of	Financials	2.43%	China
Trip Com Group Adr Ltd	Consumer Discretionary	2.23%	Singapore
China Petroleum And Chemical Corp	Energy	2.09%	China
Phison Electronics Corp	Information Technology	2.08%	Taiwan (Republic of China)
Byd Ltd H	Consumer Discretionary	1.73%	China

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

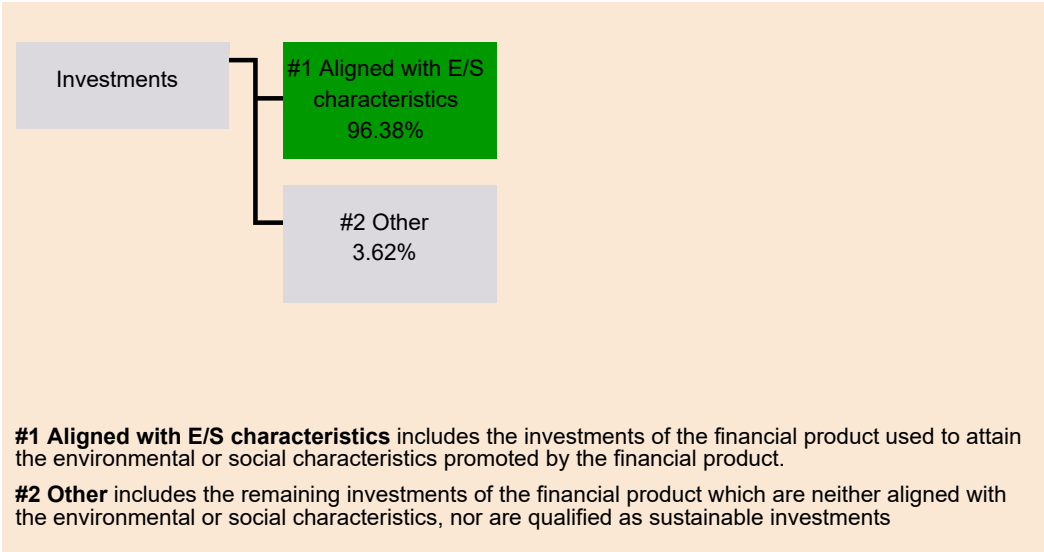
China Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	96.38%	98.75%
#2 Other	3.62%	1.25%

In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Financials	Banks	15.95%
Communications	Media & Entertainment	15.73%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	15.05%
Consumer Discretionary	Consumer Services	10.24%
Information Technology	Semiconductors & Semiconductor Equipment	6.27%
Materials	Materials	4.52%
Consumer Discretionary	Autos & Components	4.26%
Information Technology	Tech Hardware & Equipment	4.10%
Industrials	Capital Goods	3.90%
Energy	Integrated Oil & Gas	2.76%
Financials	Insurance	2.26%
Real Estate	Real Estate Management & Development	1.86%
Utilities	Utilities	1.64%
Energy	Oil & Gas Drilling	1.52%
Financials	Financial Services	1.50%
Consumer Discretionary	Consumer Durables	1.32%
Consumer Staples	Food Beverage Tobacco	1.24%
Health Care	Pharma, Biotech & Life Sciences	1.13%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels].

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

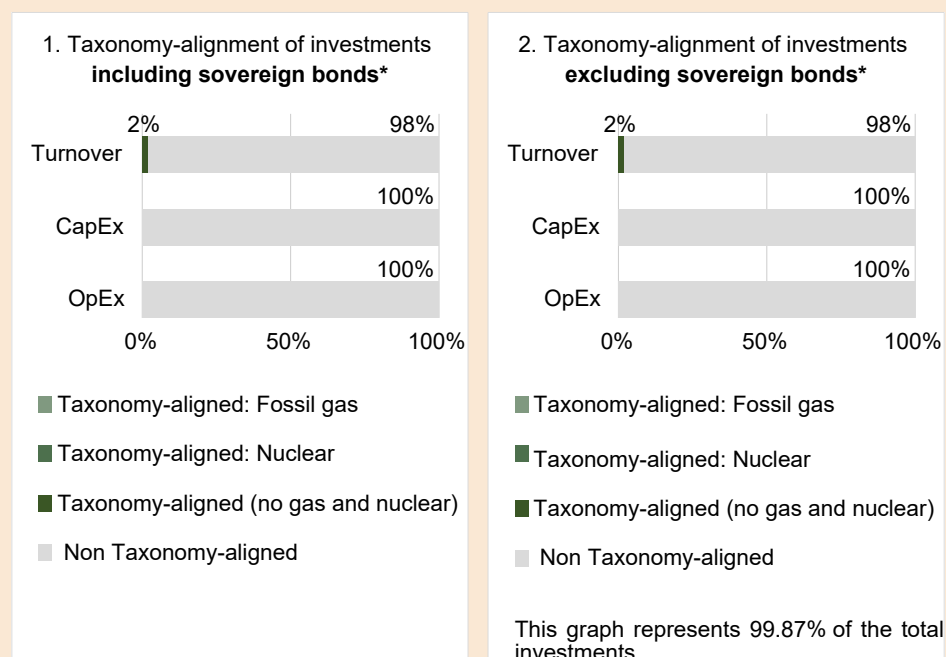
☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Fund (continued)

For the reference period, 0.13% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	2.00%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	1.47%
Transitional Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Impact Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
China Impact Fund

Legal entity identifier:
5493007HPC5SZWZ17R10

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

- ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 95.64% of sustainable investments

- ☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (based on enterprise value including cash, "EVIC") relative to the MSCI China All Share 10/40 (the "Index")

Investment in Sustainable Investments

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	95.64%	91.27%
Reduction of carbon emissions intensity (based on EVIC) relative to the MSCI China All Share 10/40 (the Index)	% reduction of carbon emissions intensity of the portfolio relative to the Index	-84.83%	-54.20%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with an ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 95.64% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
GHG emissions	Reduction of carbon emissions intensity (based on enterprise value including cash, "EVIC") relative to the MSCI China All Share 10/40 (the "Index")
GHG intensity of investee companies.	Reduction of carbon emissions intensity (based on enterprise value including cash, "EVIC") relative to the MSCI China All Share 10/40 (the "Index")
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands(also knowns oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
China Water Affairs Group Ltd	Utilities	5.69%	Hong Kong
Sungrow Power Supply Ltd A	Industrials	5.30%	China
Contemporary Amperex Technology Lt	Industrials	5.01%	China
BLK ICS Usd LEAF Agency Dist	Financials	4.93%	Ireland
Merida Industry Ltd	Consumer Discretionary	4.79%	Taiwan (Republic of China)
China Yangtze Power Ltd A	Utilities	4.73%	China
Nari Technology Ltd A	Industrials	4.63%	China
Zhejiang Sanhua Intelligent Contro	Industrials	4.42%	China
Hygeia Healthcare Holdings Ltd	Health Care	3.99%	China
Delta ElectronICS Inc	Information Technology	3.67%	Taiwan (Republic of China)
Shenzhen Mindray Bio-Medical Elect	Health Care	3.56%	China
Kanzhun American Depository Shares	Communication	3.20%	China
Zhejiang Weixing New Building Mate	Industrials	3.19%	China
Shandong Head Group Ltd A	Materials	3.17%	China
Hongfa Technology Ltd A	Industrials	3.00%	China

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

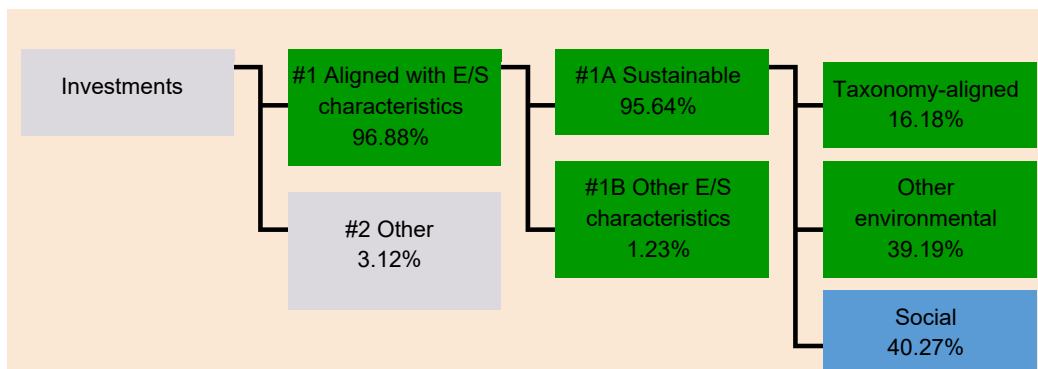
China Impact Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	96.88%	N/A ¹
#2 Other	3.12%	N/A ¹
#1A Sustainable	95.64%	91.27%
#1B Other E/S characteristics	1.23%	8.73%
Taxonomy-aligned	16.18%	0.00%
Other environmental	39.19%	48.26%
Social	40.27%	43.01%

¹Effective 26 October 2023, the Fund changed classification from Article 9 to Article 8. Therefore, no comparatives are presented.

● In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	30.10%
Materials	Materials	11.84%
Utilities	Utilities	11.22%
Health Care	Health Care Equipment & Services	10.32%
Financials	Financial Services	6.42%
Consumer Staples	Food Beverage Tobacco	5.64%
Information Technology	Tech Hardware & Equipment	5.18%
Consumer Discretionary	Consumer Durables	4.79%
Financials	Banks	4.62%
Health Care	Pharma, Biotech & Life Sciences	4.07%
Communication	Media & Entertainment	3.20%
Information Technology	Semiconductors & Semiconductor Equipment	2.34%
Consumer Discretionary	Autos & Components	2.08%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

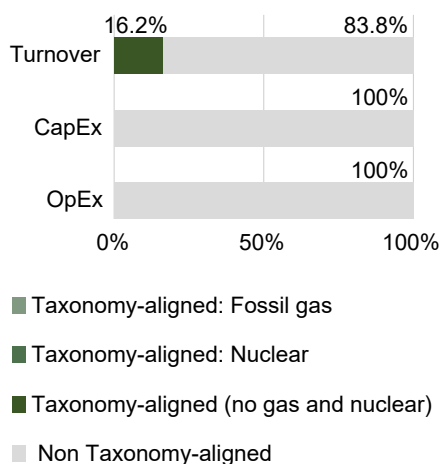
Yes: ☐ In fossil gas ☐ In nuclear energy

No: ☒ X

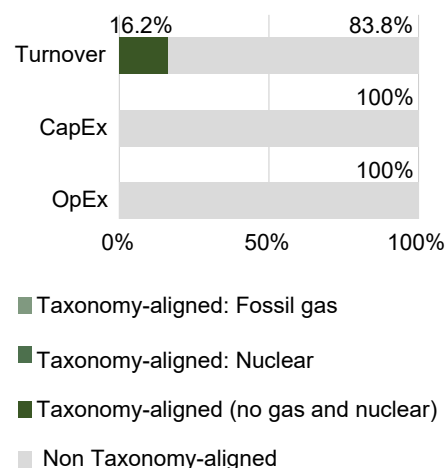
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.86% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)

For the reference period, 0.14% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	16.18%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.00%
Enabling Activities	14.71%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 39.19% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 40.27% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Innovation Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
China Innovation Fund

Legal entity identifier:
549300LRPLM6J4CVQV44

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒

☒

☐

Yes

☒

☐

☒

No

☐ It made sustainable investments with an environmental objective: __% ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy ☐ It made sustainable investments with a social objective: __%	☐ It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy ☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy ☐ with a social objective ☒ It promoted E/S characteristics, but did not make any sustainable investments
--	--

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses BlackRock's proprietary Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms.

The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment.

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons).

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads.

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers.

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands).

Exclusion of issuers which produce tobacco products.

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products.

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians.

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use.

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption).

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the benchmark
GHG Intensity of Investee Companies	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the benchmark
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Taiwan Semiconductor Manufacturing	Information Technology	8.44%	Taiwan (Republic of China)
Tencent Holdings Ltd	Communication	4.06%	China
Pdd Holdings Ads Inc	Consumer Discretionary	3.13%	Ireland
Sk Hynix Inc	Information Technology	3.05%	Korea (South), Republic of
Accton Technology Corp	Information Technology	2.78%	Taiwan (Republic of China)
Netease Inc	Communication	2.63%	China
Lotes Ltd	Information Technology	2.63%	Taiwan (Republic of China)
Disco Corp	Information Technology	2.62%	Japan
Trip.Com Group Ltd	Consumer Discretionary	2.49%	Singapore
Quanta Computer Inc	Information Technology	2.46%	Taiwan (Republic of China)
Aspeed Technology Inc	Information Technology	2.34%	Taiwan (Republic of China)
Asia Vital Components Ltd	Information Technology	2.27%	Taiwan (Republic of China)
New Oriental Education & Technolog	Consumer Discretionary	2.25%	China
Wiwynn Corporation Corp	Information Technology	2.25%	Taiwan (Republic of China)
Ememory Technology Inc	Information Technology	1.98%	Taiwan (Republic of China)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

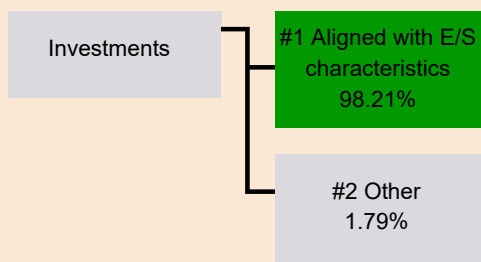
China Innovation Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.21%	98.03%
#2 Other	1.79%	1.97%

● In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Information Technology	Semiconductors & Semiconductor Equipment	30.06%
Information Technology	Tech Hardware & Equipment	23.42%
Communication	Media & Entertainment	10.61%
Information Technology	Software & Services	9.99%
Consumer Discretionary	Consumer Services	6.69%
Industrials	Capital Goods	5.86%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	4.95%
Financials	Financial Services	4.69%
Consumer Discretionary	Consumer Durables	2.11%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

☐ In fossil gas

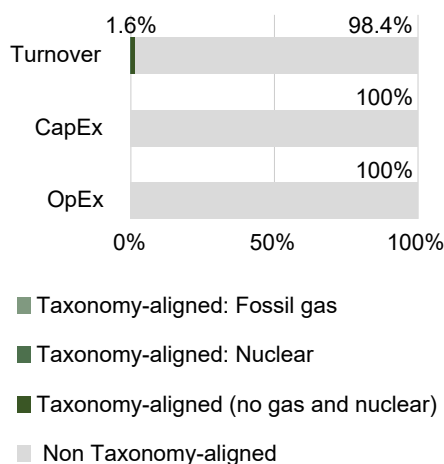
☐ In nuclear energy

☒ No

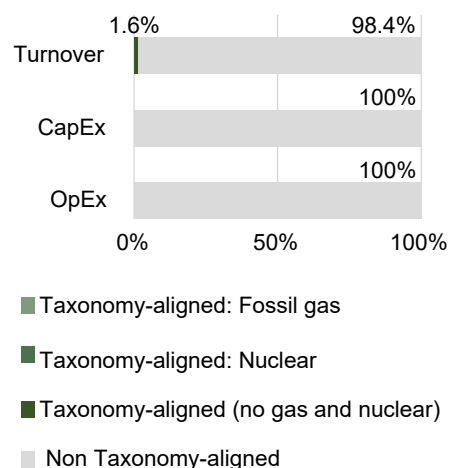
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.97% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)

For the reference period, 0.03% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	1.60%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.00%
Enabling Activities	1.05%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Multi-Asset Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
China Multi-Asset Fund

Legal entity identifier:
529900OA8MFVQWXPV58

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Holdings of underlying collective investment schemes which pursue a positive ESG objective or outcome and do not adopt ESG Exclusionary screens solely as their ESG policy, or, in the case of government bond exposures, track benchmark indices incorporating ESG requirements with status aligned with the SFDR Regulation, in particular with the requirements set out under Article 8 or 9 of the SFDR Regulation

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Holdings of underlying collective investment schemes and investments strategies which pursue a positive ESG objective or outcome and do not adopt ESG exclusionary screens solely as their ESG policy or in the case of government bond exposures track benchmark indices incorporating ESG requirements with status aligned with the SFDR Regulation	% holdings of underlying collective investment schemes and investment strategies in total assets	81.01%	76.63%
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands(also knowns oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
BLK ICS Us Treas Agency Acc	Mutual Funds / Unit Investment Trust	18.14%	Ireland
BGF China Onshore Bnd Fd X2 Us H	Mutual Funds / Unit Investment Trust	17.93%	Luxembourg
Amundi MSCI China Esg Leaders Extr	ETFs	8.94%	Luxembourg
BGF Systematic China Environ X2Us	Mutual Funds / Unit Investment Trust	8.07%	Luxembourg
BGF China Impact Fund X2 Usd	Mutual Funds / Unit Investment Trust	7.87%	Luxembourg
Tencent Holdings Ltd	Communication	3.43%	China
Alibaba Group Holding Ltd	Consumer Discretionary	1.48%	China
Kweichow Moutai Ltd A	Consumer Staples	1.10%	China
China Construction Bank Corp H	Financials	0.94%	China
Ping An Insurance (Group) Co Of Ch	Financials	0.78%	China
Weichai Power Ltd A	Industrials	0.74%	China
Huatai Securities Ltd A	Financials	0.71%	China
Pdd Holdings Ads Inc	Consumer Discretionary	0.68%	Ireland
Livzon Pharmaceutical Group Inc A	Health Care	0.68%	China
Byd Ltd A	Consumer Discretionary	0.65%	China

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

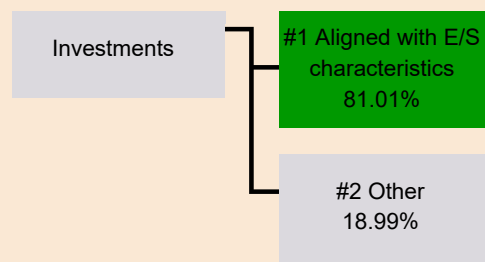
China Multi-Asset Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	81.01%	76.63%
#2 Other	18.99%	23.37%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	10.80%
Communication	Media & Entertainment	9.69%
Financials	Banks	8.89%
Consumer Discretionary	Autos & Components	6.74%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	6.40%
Information Technology	Tech Hardware & Equipment	4.37%
Treasuries	Treasuries	4.17%
Financials	Financial Services	3.76%
Utilities	Utilities	3.73%
Consumer Staples	Food Beverage Tobacco	3.60%
Health Care	Pharma, Biotech & Life Sciences	3.05%
Materials	Materials	2.90%
Consumer Discretionary	Consumer Services	2.38%
Consumer Discretionary	Consumer Durables	2.08%
Industrials	Transportation	2.05%
Health Care	Health Care Equipment & Services	1.97%
Information Technology	Semiconductors & Semiconductor Equipment	1.50%
Financials	Insurance	1.49%
Real Estate	Real Estate Management & Development	1.44%
Government Related	Agency	1.16%
Energy	Integrated Oil & Gas	0.47%
Energy	Oil & Gas Equipment & Services	0.25%
Energy	Coal & Consumable Fuels	0.11%
Energy	Oil & Gas Exploration & Production	0.02%
Energy	Oil & Gas Storage & Transportation	0.01%
Energy	Oil & Gas Drilling	0.01%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas refining and marketing.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

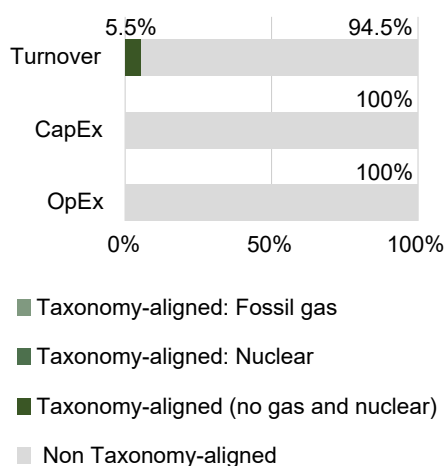
☐ In fossil gas ☐ In nuclear energy

☒ No

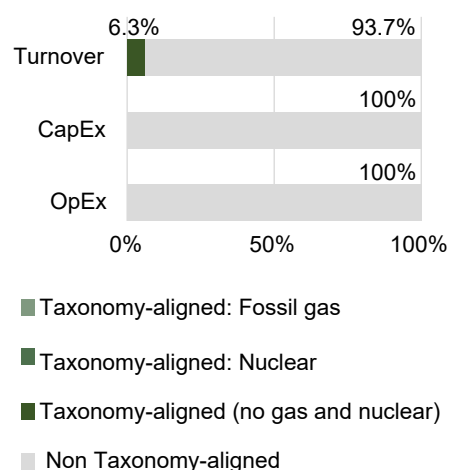
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 86.36% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)

For the reference period, 13.64% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	5.47%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.00%
Enabling Activities	5.07%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Onshore Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
China Onshore Bond Fund

Legal entity identifier:
549300Q3DMBDT56WEZ03

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 28.16% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Investment in use-of-proceeds bonds

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	25.05%	18.96%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	28.16%	24.86%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with an ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches
Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%	Reduction in investment universe	The ESG policy reduced the investment universe by greater than 20% over the reference period	The ESG policy reduced the investment universe by greater than 20% over the reference period

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 28.16% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
China Development Bank 2024-12-14	Government Related	6.00%	China
China Peoples Republic Of (Governm 2053-10-15	Treasuries	3.82%	China
Contemporary Amperex Technology Co Mtn 2027-12-14	Technology	2.01%	China
Chengdu Rail Transit Group Co Ltd Mtn 2079-12-31	Consumer Cyclical	1.74%	China
China Peoples Republic Of (Governm 2053-04-15	Treasuries	1.62%	China
China Peoples Republic Of (Governm 2033-08-25	Treasuries	1.55%	China
Dbx Bank China Ltd Regs 2031-03-24	Banking	1.39%	China
Postal Savings Bank Of China Co Lt Regs 2031-08-23	Banking	1.37%	China
Beijing Infrastructure Investment 2079-12-31	Government Related	1.36%	China
Guotai Junan Securities Co Ltd 2079-12-31	Brokerage/Asset Managers/Exchanges	1.36%	China
China Merchants Commerce Financial 2027-08-22	Industrial Other	1.36%	China
China Energy Conservation And Envi Mtn 2079-12-31	Utility Other	1.35%	China
Shudao Investment Group Co Ltd Mtn 2079-12-31	Transportation	1.35%	China
Huatai Securities Co Ltd 2026-02-06	Brokerage/Asset Managers/Exchanges	1.35%	China
Chongqing Rail Transit Group Co Lt Mtn 2024-09-20	Consumer Cyclical	1.35%	China

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

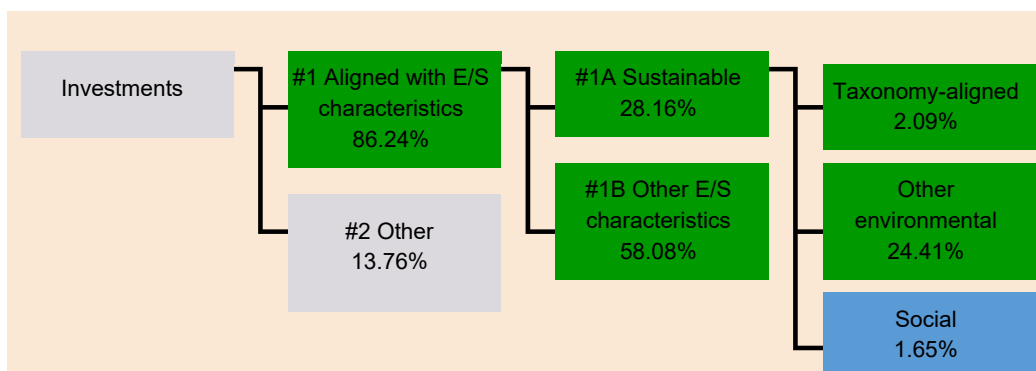
China Onshore Bond Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	86.24%	89.09%
#2 Other	13.76%	10.91%
#1A Sustainable	28.16%	24.86%
#1B Other E/S characteristics	58.08%	64.23%
Taxonomy-aligned	2.09%	0.00%
Other environmental	24.41%	23.23%
Social	1.65%	1.63%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Government Related	Agency	15.81%
Banking	Banking	15.50%
Treasuries	Treasuries	11.02%
Consumer Cyclical	Home Construction	6.89%
Financial Other	Financial Other	6.79%
Electric	Electric	6.18%
Transportation	Transportation Services	5.43%
Government Related	Local Authority	5.40%
Industrial Other	Industrial Other	4.94%
Brokerage/Asset Managers/Exchanges	Brokerage/Asset Managers/Exchanges	4.45%
Finance Companies	Finance Companies	3.42%
Technology	Technology	2.84%
Utility Other	Utility Other	2.03%
Consumer Non-Cyclical	Consumer Products	1.34%
Energy	Independent	0.12%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): integrated, midstream, oil field services, refining, or metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

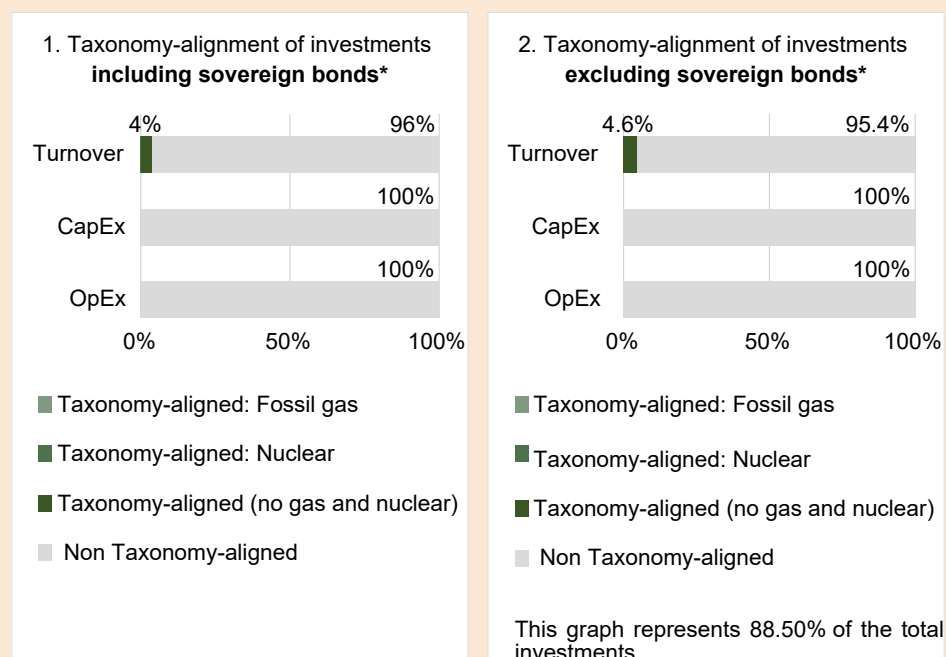
☐ Yes:

☐ In fossil gas ☐ In nuclear energy

☒ No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)

For the reference period, 11.50% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	4.04%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.00%
Enabling Activities	2.64%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 24.41% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 1.65% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" can include derivatives, cash and near cash instruments, fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Circular Economy Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the sustainable investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the fund	97.17%	94.16%
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Countries World Index after eliminating at least 20% of the lowest rated securities from the index	ESG Rating of the Fund	Fund ESG Rating: AA ¹	Fund ESG Rating: AA ¹
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers	Greater than 90% of issuers

¹The Fund ESG Rating was higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● How did the sustainable investments not cause significant harm to any sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Circular Economy Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the mandatory principal adverse impacts ("PAI"s). The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment's business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)
Carbon footprint
GHG intensity of investee companies
Exposure to companies active in the fossil fuel sector
Share of non-renewable energy consumption and production
Energy consumption intensity per high impact climate sector
Activities negatively affecting biodiversity-sensitive areas
Emissions to water
Hazardous waste and radioactive waste ratio
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises
Unadjusted gender pay gap
Board gender diversity
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)
GHG intensity (Sovereigns & Supranationals)
Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Circular Economy Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Republic Services Inc	Industrials	5.05%	United States
Microsoft Corp	Information Technology	4.53%	United States
Avery Dennison Corp	Materials	3.93%	United States
Asml Holding Nv	Information Technology	3.34%	Netherlands
Crh Public Limited Plc	Materials	3.34%	Ireland
Loreal Sa	Consumer Staples	3.32%	France
Graphic Packaging Holding	Materials	3.27%	United States
BLK ICD USD Leaf Agency Dist	Financials	3.25%	Ireland
Coca Cola Europacific Partners Plc	Consumer Staples	3.19%	United Kingdom
Thermo Fisher Scientific Inc	Health Care	3.11%	United States
Xylem Inc	Industrials	3.11%	United States
Schneider Electric	Industrials	3.05%	France
Upm-Kymmene	Materials	2.99%	Finland
Dassault Systemes	Information Technology	2.98%	France
Copart Inc	Industrials	2.92%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

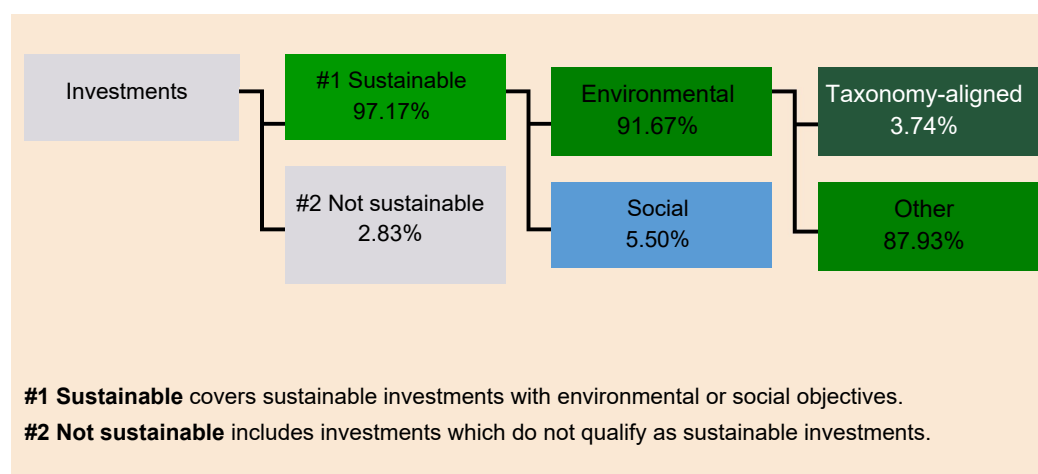
Circular Economy Fund (continued)



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

What was the asset allocation?



The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% of Investments	
	2024	2023
Taxonomy-aligned	3.74%	0.00%
Other	87.93%	85.55%
Environmental	91.67%	85.55%
Social	5.50%	8.61%
#1 Sustainable	97.17%	94.16%
#2 Not sustainable	2.83%	5.84%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Circular Economy Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Materials	Materials	28.21%
Industrials	Capital Goods	16.33%
Industrials	Commercial & Professional Services	13.90%
Information Technology	Software & Services	8.35%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	5.00%
Consumer Discretionary	Consumer Durables	3.97%
Information Technology	Tech Hardware & Equipment	3.85%
Consumer Staples	Food Beverage Tobacco	3.78%
Consumer Staples	Household & Personal Products	3.59%
Health Care	Pharma, Biotech & Life Sciences	3.48%
Information Technology	Semiconductors & Semiconductor Equipment	3.34%
Financials	Financial Services	3.25%
Utilities	Utilities	1.70%
Health Care	Health Care Equipment & Services	1.22%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Circular Economy Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

For the reference period, 3.74% of the Fund's investments were classified as both Sustainable Investments with an environmental objective and aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

☒ In fossil gas

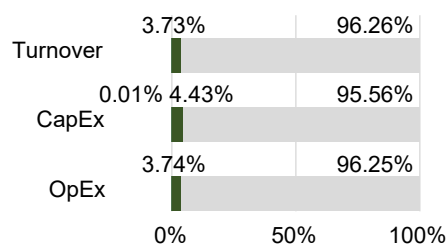
☐ In nuclear energy

☐ No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

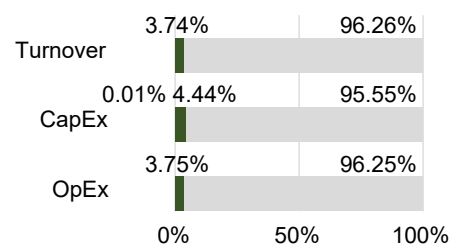
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 99.88% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Circular Economy Fund (continued)

For the reference period, 0.12% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

Environmental objectives	% of Investments
Climate Change Mitigation	3.66%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.63%
Enabling Activities	2.00%

How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 87.93% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 5.50% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Circular Economy Fund (continued)

are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund (continued)



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

To what extent was the sustainable investment objective of this financial product met?

The following table lists the sustainable investment objectives which were promoted by the Fund throughout the reference period. Further information on these sustainable investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such sustainable investment objectives.

Sustainable objectives promoted by the Fund

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Countries World Index after eliminating at least 20% of the lowest rated securities from the index

Investment in Sustainable Investments

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of investment in companies that are classified in the following sectors (as defined by Global Industry Classification Standard): coal and consumables; oil and gas exploration and production; integrated oil and gas; and tobacco.

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the sustainable investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the fund	95.67%	92.25%
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Countries World Index after eliminating at least 20% of the lowest rated securities from the index	ESG Rating of the Fund	Fund ESG Rating: AA ¹	Fund ESG Rating: AA ¹
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

¹The Fund ESG Rating was higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index.

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● How did the sustainable investments not cause significant harm to any sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts (“PAI”)s on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the mandatory principal adverse impacts (“PAI”)s. The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment’s business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund (continued)

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)

Carbon footprint

GHG intensity of investee companies

Exposure to companies active in the fossil fuel sector

Share of non-renewable energy consumption and production

Energy consumption intensity per high impact climate sector

Activities negatively affecting biodiversity-sensitive areas

Emissions to water

Hazardous waste and radioactive waste ratio

Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises

Unadjusted gender pay gap

Board gender diversity

Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

GHG intensity (Sovereigns & Supranationals)

Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
BLK ICD USD Leaf Agency Dist	Financials	4.13%	Ireland
Nextera Energy Inc	Utilities	3.18%	United States
Edp Renovaveis Sa	Utilities	3.01%	Spain
Avery Dennison Corp	Materials	2.99%	United States
Dsm Firmenich Ag	Materials	2.95%	Switzerland
Ecolab Inc	Materials	2.79%	United States
Kerry Group Plc	Consumer Staples	2.77%	Ireland
Republic Services Inc	Industrials	2.68%	United States
Symrise Ag	Materials	2.63%	Germany
Salmar	Consumer Staples	2.62%	Norway
Ag Growth International Inc	Industrials	2.58%	Canada
Vestas Wind Systems	Industrials	2.30%	Denmark
Xylem Inc	Industrials	2.27%	United States
Analog Devices Inc	Information Technology	2.18%	United States
Bunge Global Sa	Consumer Staples	2.15%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

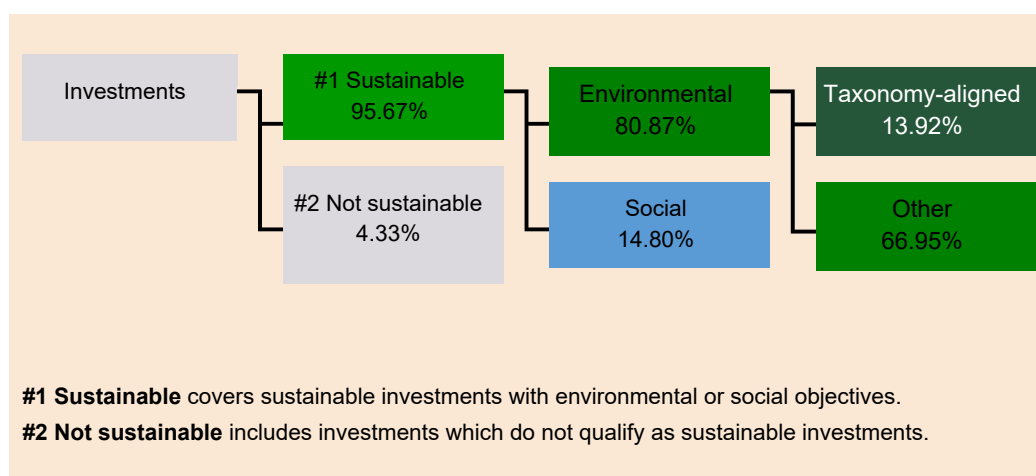
Climate Action Equity Fund (continued)



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

What was the asset allocation?



The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% of Investments	
	2024	2023
Taxonomy-aligned	13.92%	0.00%
Other	66.95%	73.88%
Environmental	80.87%	73.88%
Social	14.80%	18.37%
#1 Sustainable	95.67%	92.25%
#2 Not sustainable	4.33%	7.75%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Industrials	Capital Goods	27.05%
Materials	Materials	22.98%
Utilities	Utilities	12.24%
Consumer Staples	Food Beverage Tobacco	11.66%
Information Technology	Semiconductors & Semiconductor Equipment	8.26%
Industrials	Commercial & Professional Services	5.87%
Financials	Financial Services	5.11%
Information Technology	Tech Hardware & Equipment	2.88%
Information Technology	Software & Services	1.76%
Industrials	Transportation	1.60%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

For the reference period, 13.92% of the Fund's investments were classified as both Sustainable Investments with an environmental objective and aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

☒ In fossil gas

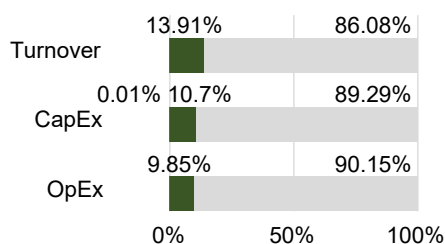
☐ In nuclear energy

☐ No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

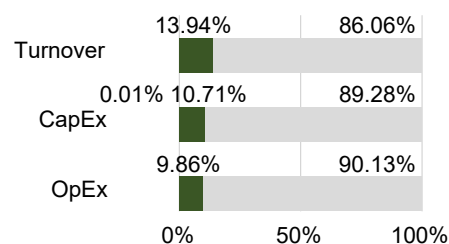
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 99.86% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund (continued)

For the reference period, 0.14% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

Environmental objectives	% of Investments
Climate Change Mitigation	13.86%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.20%
Enabling Activities	5.20%

How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 66.95% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 14.80% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund (continued)

are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Climate Action Multi-Asset Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

Climate Action Multi-Asset Fund

Legal entity identifier:

549300WXHUWHCE8DHR77

Sustainable investment objective

Did this financial product have a sustainable investment objective?

☒ ☒ ☒ Yes

☐ ☐ ☐ No

☒ It made **sustainable investments with an environmental objective**: 80.54%

☒ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ It made **sustainable investments with a social objective**: 15.37%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

To what extent was the sustainable investment objective of this financial product met?

The following table lists the sustainable investment objectives which were promoted by the Fund throughout the reference period. Further information on these sustainable investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such sustainable investment objectives.

Sustainable objectives promoted by the Fund

Reduction of carbon emissions intensity (based on enterprise value including cash, "EVIC") relative to the benchmark MSCI All Country World Index 65% and Bloomberg Global Aggregate Bond Index (Hedged to EUR) 35%

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Country World Index 65% and Bloomberg Global Aggregate Bond Index (Hedged to EUR) 35% after eliminating at least 20% of the lowest rated securities from the Index

Investment in Sustainable Investments

Carbon emissions intensity decarbonization year over year

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons).

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons.

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers.

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands).

Exclusion of issuers which produce tobacco products.

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians.

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use.

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption).

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the sustainable investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the fund	95.91%	84.97%
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Country World Index 65% and Bloomberg Global Aggregate Bond Index (Hedged to EUR) 35% after eliminating at least 20% of the lowest rated securities from the Index	ESG Rating of the Fund	Fund ESG Rating: AA ¹	Fund ESG Rating: AA ¹
Reduction of carbon emissions intensity (based on EVIC) relative to the benchmark MSCI All Country World Index 65% and Bloomberg Global Aggregate Bond Index (Hedged to EUR) 35%	% reduction of carbon emissions intensity of the portfolio relative to the benchmark	44.78%	34.00%
Carbon emissions intensity decarbonization year over year with EVIC	% reduction of carbon emissions intensity of the portfolio current year relative to last year	17.14%	11.75%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

¹The Fund ESG Rating was higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● How did the sustainable investments not cause significant harm to any sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts (“PAI”)s on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the mandatory principal adverse impacts (“PAI”)s. The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment’s business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)

Carbon footprint

GHG intensity of investee companies

Exposure to companies active in the fossil fuel sector

Share of non-renewable energy consumption and production

Energy consumption intensity per high impact climate sector

Activities negatively affecting biodiversity-sensitive areas

Emissions to water

Hazardous waste and radioactive waste ratio

Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises

Unadjusted gender pay gap

Board gender diversity

Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

GHG intensity (Sovereigns & Supranationals)

Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Apple Inc	Technology	4.84%	United States
Microsoft Corp	Technology	3.24%	United States
Greencoat Uk Wind Plc	Funds	2.56%	United Kingdom
Greencoat Renewables Plc	Energy	2.37%	Ireland
Ishares Physical Gold Etc	Finance Companies	2.35%	Ireland
Nvidia Corp	Technology	1.87%	United States
Sdcl Energy Efficiency Income Trus	Brokerage/Asset Managers/Exchanges	1.56%	United Kingdom
Aquila European Renewables Plc	Financial Other	1.38%	United Kingdom
Foresight Solar Fund Ltd	Finance Companies	1.22%	Jersey, Channel Islands
International Bank For Reconstruct Mtn 2025-03-03	Government Related	1.16%	Supranational
Visa Inc Class A	Technology	1.15%	United States
Cdp Financial Inc Mtn 144A 2026-05-26	Government Related	1.06%	Canada
Mastercard Inc Class A	Technology	1.05%	United States
European Investment Bank 2030-09-23	Government Related	1.00%	Supranational
European Investment Bank Mtn 2029-10-09	Government Related	1.00%	Supranational

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

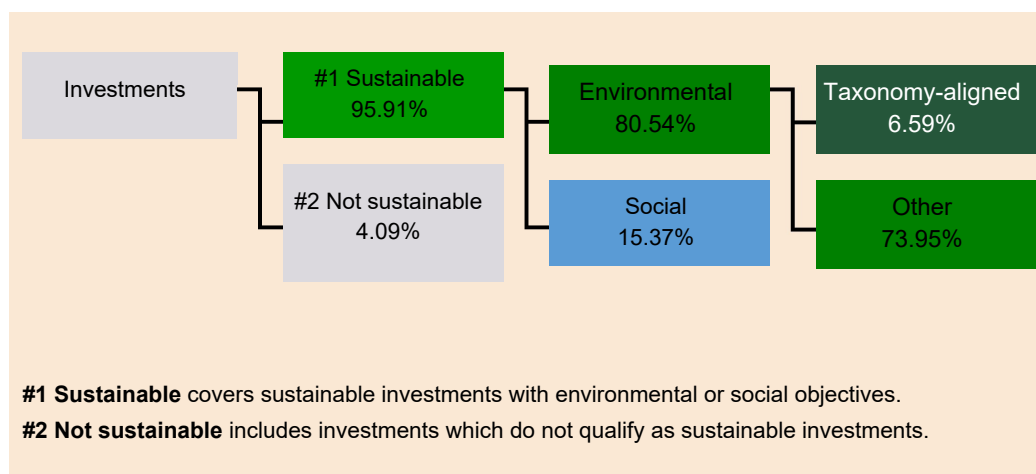
Climate Action Multi-Asset Fund (continued)



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

What was the asset allocation?



The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% of Investments	
	2024	2023
Taxonomy-aligned	6.59%	0.00%
Other	73.95%	69.84%
Environmental	80.54%	69.84%
Social	15.37%	15.13%
#1 Sustainable	95.91%	84.97%
#2 Not sustainable	4.09%	15.03%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)

In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Financials	Financial Services	15.78%
Industrials	Capital Goods	10.61%
Information Technology	Software & Services	7.78%
Information Technology	Tech Hardware & Equipment	7.66%
Utilities	Utilities	7.60%
Financials	Banks	7.17%
Materials	Materials	6.06%
Information Technology	Semiconductors & Semiconductor Equipment	5.77%
Health Care	Pharma, Biotech & Life Sciences	4.25%
Consumer Staples	Food Beverage Tobacco	4.12%
Other	Other	2.35%
Industrials	Commercial & Professional Services	2.19%
Communication	Telecom	1.83%
Health Care	Health Care Equipment & Services	1.31%
Communication	Media & Entertainment	1.20%
Consumer Discretionary	Autos & Components	1.14%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	1.10%
Industrials	Transportation	1.03%
Energy	Integrated Oil & Gas	-0.03%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

For the reference period, 6.59% of the Fund's investments were classified as both Sustainable Investments with an environmental objective and aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

☐ In fossil gas

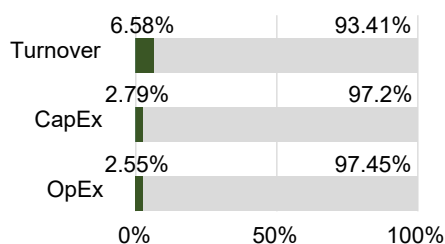
☐ In nuclear energy

☒ No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

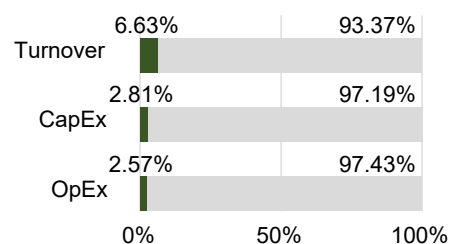
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 99.33% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)

For the reference period, 0.67% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

Environmental objectives	% of Investments
Climate Change Mitigation	6.57%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.08%
Enabling Activities	1.86%

How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 73.95% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 15.37% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included derivatives, cash and near cash instruments and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

☐ **How does the reference benchmark differ from a broad market index?**

Not applicable.

☐ **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?**

Not applicable.

☐ **How did this financial product perform compared with the reference benchmark?**

Not applicable.

☐ **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Continental European Flexible Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Continental European Flexible Fund

Legal entity identifier:
549300EK4APWIQOV3Y73

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Continental European Flexible Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Continental European Flexible Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Continental European Flexible Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Continental European Flexible Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Novo Nordisk Class B	Health Care	9.53%	Denmark
Asml Holding Nv	Information Technology	6.30%	Netherlands
Linde Plc	Materials	5.12%	United Kingdom
Lvmh	Consumer Discretionary	4.69%	France
Hermes International	Consumer Discretionary	3.39%	France
Compagnie De Saint Gobain Sa	Industrials	3.22%	France
Unicredit	Financials	3.20%	Italy
Be Semiconductor Industries Nv	Information Technology	3.16%	Netherlands
Schneider Electric	Industrials	3.06%	France
Pandora	Consumer Discretionary	3.00%	Denmark
Ferrari Nv	Consumer Discretionary	2.99%	Italy
Blk Leaf Fund Agency Acc T0 Eur	Financials	2.95%	Ireland
Relx Plc	Industrials	2.82%	United Kingdom
Stmicroelectronics Nv	Information Technology	2.75%	Netherlands
Mtu Aero Engines Holding Ag	Industrials	2.73%	Germany

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

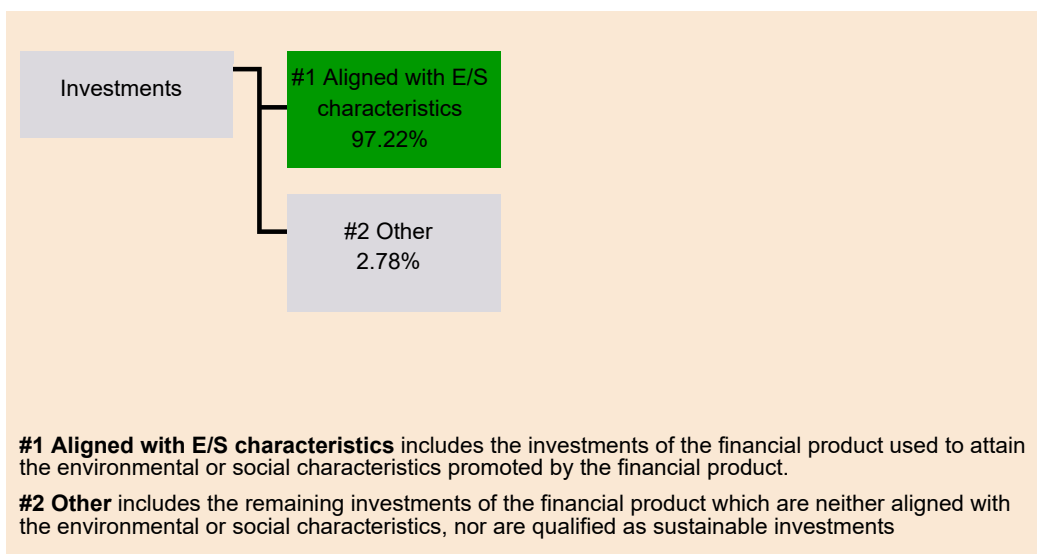
Continental European Flexible Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Continental European Flexible Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	97.22%	97.95%
#2 Other	2.78%	2.05%

In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	21.14%
Information Technology	Semiconductors & Semiconductor Equipment	14.86%
Consumer Discretionary	Consumer Durables	13.41%
Health Care	Pharma, Biotech & Life Sciences	11.93%
Financials	Banks	11.74%
Materials	Materials	6.65%
Financials	Financial Services	3.81%
Health Care	Health Care Equipment & Services	3.11%
Consumer Discretionary	Autos & Components	3.05%
Industrials	Commercial & Professional Services	3.01%
Consumer Staples	Food Beverage Tobacco	1.22%
Industrials	Transportation	1.15%
Energy	Integrated Oil & Gas	0.81%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Continental European Flexible Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

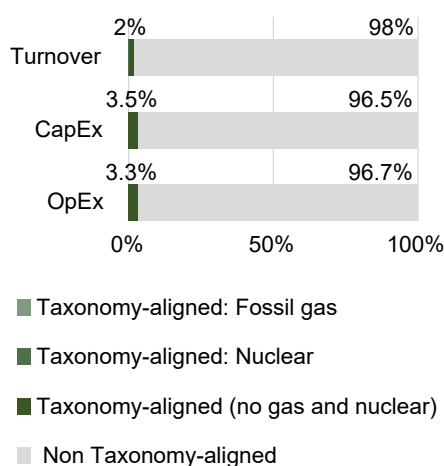
☐ In fossil gas ☐ In nuclear energy

☒ No

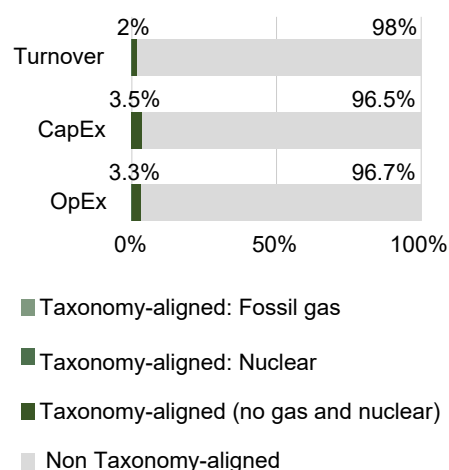
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Continental European Flexible Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	1.98%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	1.66%
Transitional Activities	0.03%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Continental European Flexible Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Developed Markets Sustainable Equity Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

Developed Markets Sustainable Equity Fund

Legal entity identifier:

549300RZN20CR9GE2N37

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 74.30% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (based on enterprise value including cash, "EVIC") relative to the MSCI World Index

Investment in Sustainable Investments

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Exclusion of issuers involved in: the production and retail sales of alcoholic products; the ownership or operation of gambling-related activities or facilities; the mining, production and supply activities related to nuclear power, the production of adult entertainment materials, unconventional oil and gas production, and, the production of conventional weapons

Exclusion of issuers that do not have a rating of B or higher as defined by MSCI's ESG Intangible Value Assessment Ratings or another equivalent third party ESG data provider

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	74.30%	59.02%
Reduction of carbon emissions intensity (based on EVIC) relative to the MSCI World Index	% reduction of carbon emissions intensity of the portfolio relative to the Index	-57.74%	-53.53%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with an ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 74.30% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the benchmark
GHG Intensity of Investee Companies	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the benchmark
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Microsoft Corp	Information Technology	7.74%	United States
Mastercard Inc Class A	Financials	4.55%	United States
Intercontinental Exchange Inc	Financials	3.91%	United States
Colgate-Palmolive	Consumer Staples	3.74%	United States
Otis Worldwide Corp	Industrials	3.65%	United States
Relx Plc	Industrials	3.43%	United Kingdom
Astrazeneca Plc	Health Care	3.09%	United Kingdom
American Express	Financials	3.06%	United States
Thermo Fisher Scientific Inc	Health Care	3.03%	United States
Novo Nordisk Class B	Health Care	2.75%	Denmark
Steris	Health Care	2.57%	Ireland
Alphabet Inc Class A	Communication	2.53%	United States
Asml Holding Nv	Information Technology	2.42%	Netherlands
Sony Group Corp	Consumer Discretionary	2.18%	Japan
Elevance Health Inc	Health Care	2.03%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

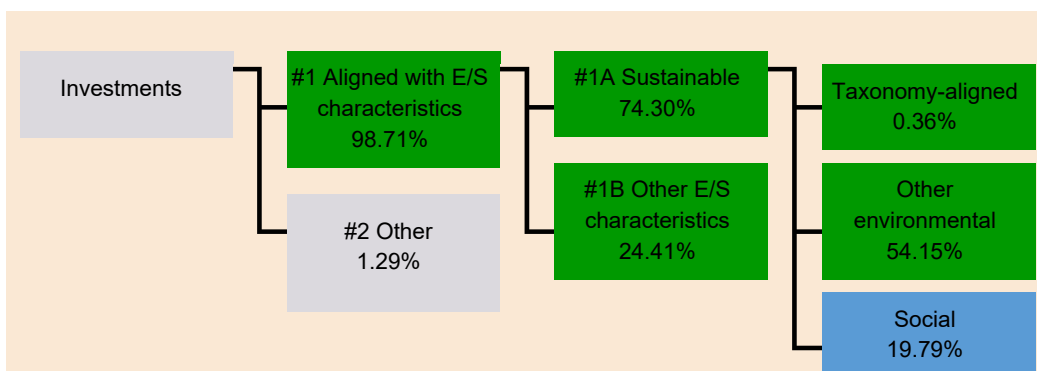
Developed Markets Sustainable Equity Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.71%	97.85%
#2 Other	1.29%	2.15%
#1A Sustainable	74.30%	59.02%
#1B Other E/S characteristics	24.41%	38.83%
Taxonomy-aligned	0.36%	0.00%
Other environmental	54.15%	43.10%
Social	19.79%	15.92%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Financials	Financial Services	14.52%
Information Technology	Software & Services	13.88%
Industrials	Commercial & Professional Services	11.13%
Industrials	Capital Goods	10.84%
Health Care	Pharma, Biotech & Life Sciences	9.94%
Health Care	Health Care Equipment & Services	8.85%
Information Technology	Semiconductors & Semiconductor Equipment	7.33%
Consumer Staples	Household & Personal Products	5.94%
Consumer Discretionary	Consumer Durables	4.17%
Materials	Materials	4.03%
Communication	Media & Entertainment	3.74%
Information Technology	Tech Hardware & Equipment	1.28%
Industrials	Transportation	1.21%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

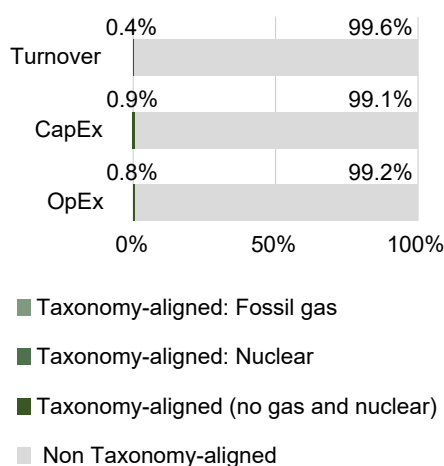
☐ In fossil gas ☐ In nuclear energy

☒ No

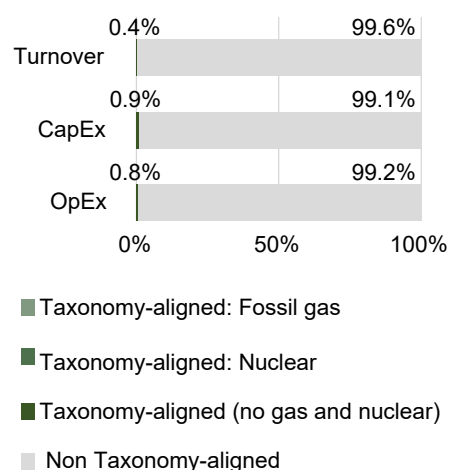
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.97% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)

For the reference period, 0.03% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.36%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.00%
Enabling Activities	0.35%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 54.15% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 19.79% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Emerging Markets Impact Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Emerging Markets Impact Bond Fund

Legal entity identifier:
54930082CEG4U885EN40

Sustainable investment objective

Did this financial product have a sustainable investment objective?

☒ ☒ ☒ **Yes**

☐ ☐ ☐ **No**

☒ It made **sustainable investments with an environmental objective**: 82.73%

☒ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ It made **sustainable investments with a social objective**: 16.92%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

To what extent was the sustainable investment objective of this financial product met?

The following table lists the sustainable investment objectives which were promoted by the Fund throughout the reference period. Further information on these sustainable investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such sustainable investment objectives.

Sustainable objectives promoted by the Fund

Investment in Sustainable Investments

Investment in use-of-proceeds bonds

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of investment in securities of issuers which are deemed to have failed to comply with one or more of the ten United Nation Global Compact Principles, which cover human rights, labour standards, the environment and anti-corruption.

Exclusion of investment in securities of issuers which derive more than five per cent of their revenue from the production, distribution, licensing, retail or supply of tobacco or tobacco-related products.

Exclusion of investment in securities of issuers which have exposure to, or ties with, the production or distribution of firearms or small arms ammunitions intended for retail civilians.

Exclusion of investment in securities of issuers which, in the opinion of the Investment Adviser have any exposure to, or ties with, controversial weapons.

Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%.

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the sustainable investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	99.19%	92.80%
Investment in Sustainable Investments	% of Sustainable Investments held by the fund	99.65%	92.73%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches
Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%.	Reduction in investment universe	The ESG policy reduced the investment universe by greater than 20% over the reference period	The ESG policy reduced the investment universe by greater than 20% over the reference period

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● How did the sustainable investments not cause significant harm to any sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts (“PAI”)s on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the mandatory principal adverse impacts (“PAI”)s. The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment’s business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)

Carbon footprint

GHG intensity of investee companies

Exposure to companies active in the fossil fuel sector

Share of non-renewable energy consumption and production

Energy consumption intensity per high impact climate sector

Activities negatively affecting biodiversity-sensitive areas

Emissions to water

Hazardous waste and radioactive waste ratio

Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises

Unadjusted gender pay gap

Board gender diversity

Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

GHG intensity (Sovereigns & Supranationals)

Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Fondo Mivivienda Sa Regs 2027-04-12	Government Related	3.03%	Peru
Serbia (Republic Of) Mtn Regs 2028-09-23	Government Related	2.79%	Serbia, Republic of
Chile (Republic Of) 2027-01-31	Government Related	2.68%	Chile
Banco Do Brasil Sa (Cayman Islands Mtn Regs 2030-04-18	Government Related	2.63%	Cayman Islands
Bahia Sul Holdings Gmbh Regs 2026-07-14	Basic Industry	2.56%	Austria
Mercadolibre Inc 2026-01-14	Consumer Cyclical	2.46%	United States
Star Energy Geothermal Darajat Ii Regs 2038-10-14	Electric	2.39%	Bermuda
Empresa Nacional De Telecomunicaci Regs 2032-09-14	Communication	2.35%	Chile
Hungary (Government) Regs 2027-02-22	Government Related	2.34%	Hungary
Banco Bradesco Sa (Cayman Islands Regs 2027-03-18	Banking	2.17%	Cayman Islands
Banco Continental Saeca Regs 2025-12-10	Banking	2.14%	Paraguay
Colbun Sa Regs 2032-01-19	Electric	2.05%	Chile
Lenovo Group Ltd Regs 2032-07-27	Technology	1.94%	Hong Kong
Arcelik As Regs 2026-05-27	Consumer Non-Cyclical	1.93%	Turkey
Xiaomi Best Time International Ltd Regs 2051-07-14	Technology	1.88%	Hong Kong

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

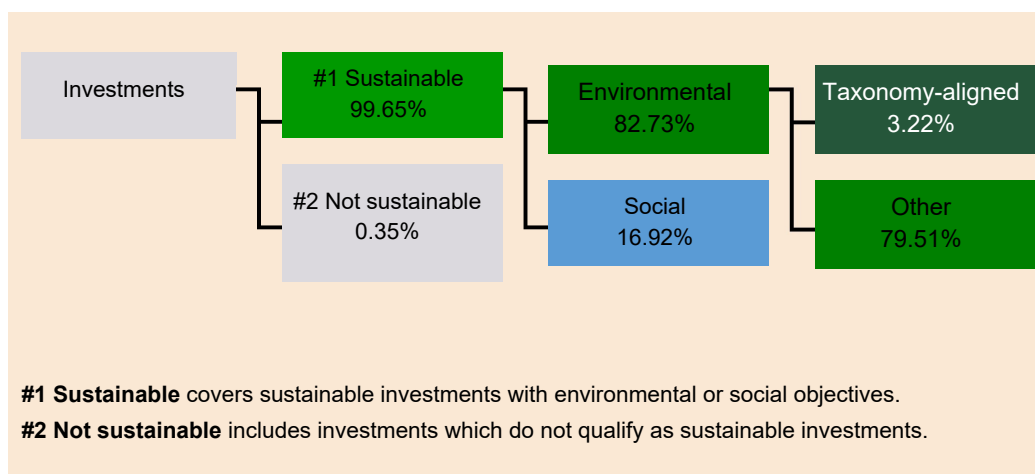
Emerging Markets Impact Bond Fund (continued)



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

What was the asset allocation?



The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% of Investments	
	2024	2023
Taxonomy-aligned	3.22%	0.00%
Other	79.51%	74.13%
Environmental	82.73%	74.13%
Social	16.92%	18.60%
#1 Sustainable	99.65%	92.73%
#2 Not sustainable	0.35%	7.27%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Government Related	Agency	23.35%
Government Related	Sovereign	18.58%
Electric	Electric	11.52%
Banking	Banking	7.89%
Technology	Technology	7.67%
Basic Industry	Paper	6.81%
Financial Other	Financial Other	2.83%
Consumer Cyclical	Retailers	2.46%
Communications	Wireless	2.35%
Government Related	Supranational	2.09%
Consumer Non-Cyclical	Consumer Products	1.93%
Capital Goods	Building Materials	1.83%
Basic Industry	Metals and Mining	1.72%
Transportation	Railroads	1.33%
Energy	Refining	0.58%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): integrated, independent, midstream, oil field services.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

For the reference period, 3.22% of the Fund's investments were classified as both Sustainable Investments with an environmental objective and aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

☐ In fossil gas

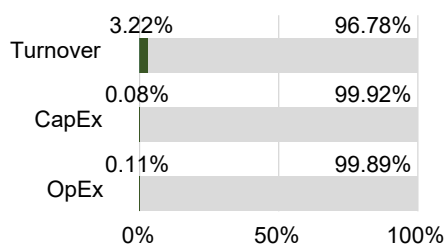
☐ In nuclear energy

☒ No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

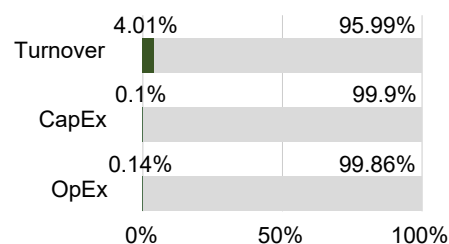
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 80.49% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)

For the reference period, 19.51% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

Environmental objectives	% of Investments
Climate Change Mitigation	3.22%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.16%
Enabling Activities	0.17%

How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 79.51% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 16.92% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included derivatives, cash and near cash instruments and fixed income transferable securities (also known as debt securities) issued by governments and agencies worldwide however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the sustainable investment objectives of the Fund. The Investment Adviser regularly reviews the sustainable investment objectives of the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)

are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Emerging Markets Sustainable Equity Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Emerging Markets Sustainable Equity Fund

Legal entity identifier:
549300LB6Q9I4FRKNM72

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

- ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 58.84% of sustainable investments

- ☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (based on enterprise value including cash, "EVIC") relative to the MSCI Emerging Markets Index (the "Index")

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI Emerging Markets Index after eliminating at least 20% of the lowest rated securities from the Index

Investment in Sustainable Investments

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of investment in securities of issuers involved in the production and retail sales of alcoholic products; the ownership or operation of gambling-related activities or facilities; the mining, production and supply activities related to nuclear power, the production of adult entertainment materials, unconventional oil and gas production, and, the production of conventional weapons

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Exclusion of issuers that do not have a rating of B or higher as defined by MSCI's ESG Intangible Value Assessment Ratings or another equivalent third party ESG data provider

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	58.84%	52.79%
Reduction of carbon emissions intensity (based on EVIC) relative to the MSCI Emerging Markets Index	% reduction of carbon emissions intensity of the portfolio relative to the Index	-83.02%	-72.56%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with an ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 58.84% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the benchmark
GHG Intensity of Investee Companies	Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the benchmark
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Taiwan Semiconductor Manufacturing	Information Technology	6.10%	Taiwan (Republic of China)
Samsung ElectronICS Non Voting Pre	Information Technology	3.88%	Korea (South), Republic of
Taiwan Semiconductor Manufacturing	Information Technology	3.51%	Taiwan (Republic of China)
Naspers Limited N Ltd	Consumer Discretionary	2.64%	South Africa
BLK ICS Usd LEAF Agency Dist	Financials	2.55%	Ireland
Sk Hynix Inc	Information Technology	2.44%	Korea (South), Republic of
Hapvida Participacoes E Investimen	Health Care	2.37%	Brazil
Tencent Holdings Adr Ltd	Communication	2.36%	China
Bank Central Asia	Financials	2.02%	Indonesia
Bank Rakyat Indonesia (Persero)	Financials	1.94%	Indonesia
Industrial And Commercial Bank Of	Financials	1.91%	China
Gpo Finance Banorte	Financials	1.90%	Mexico
Walmart De Mexico V	Consumer Staples	1.80%	Mexico
Samsung ElectronICS Ltd	Information Technology	1.74%	Korea (South), Republic of
Contemporary Amperex Technology Lt	Industrials	1.67%	China

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

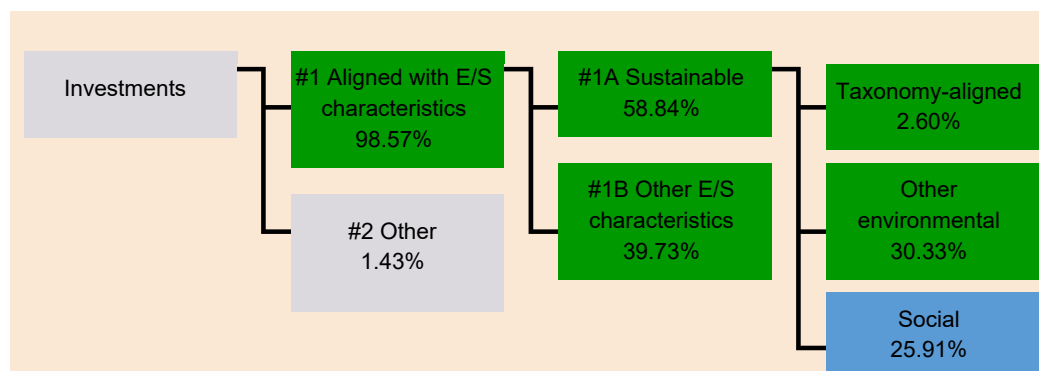
Emerging Markets Sustainable Equity Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.57%	97.05%
#2 Other	1.43%	2.95%
#1A Sustainable	58.84%	52.79%
#1B Other E/S characteristics	39.73%	44.26%
Taxonomy-aligned	2.60%	0.00%
Other environmental	30.33%	25.85%
Social	25.91%	26.94%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Financials	Banks	18.69%
Information Technology	Semiconductors & Semiconductor Equipment	13.48%
Information Technology	Tech Hardware & Equipment	11.20%
Financials	Financial Services	7.71%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	5.28%
Consumer Staples	Consumer Staples Distribution & Retail	5.19%
Information Technology	Software & Services	4.58%
Health Care	Pharma, Biotech & Life Sciences	4.30%
Communication	Media & Entertainment	4.29%
Real Estate	Real Estate Management & Development	4.13%
Financials	Insurance	2.81%
Industrials	Capital Goods	2.71%
Consumer Staples	Food Beverage Tobacco	2.42%
Health Care	Health Care Equipment & Services	2.37%
Materials	Materials	2.26%
Consumer Discretionary	Consumer Durables	1.36%
Industrials	Transportation	1.32%
Consumer Discretionary	Autos & Components	1.24%
Communication	Telecom	1.19%
Consumer Staples	Household & Personal Products	1.03%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

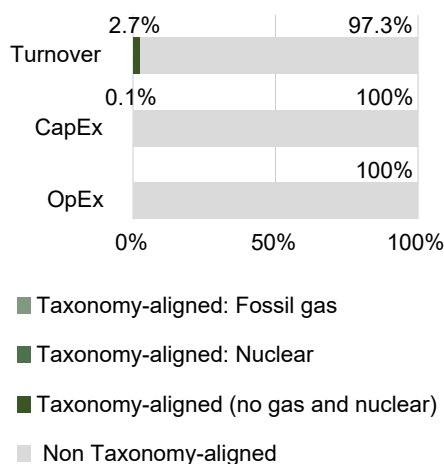
Yes: ☐ In fossil gas ☐ In nuclear energy

No: ☒ X

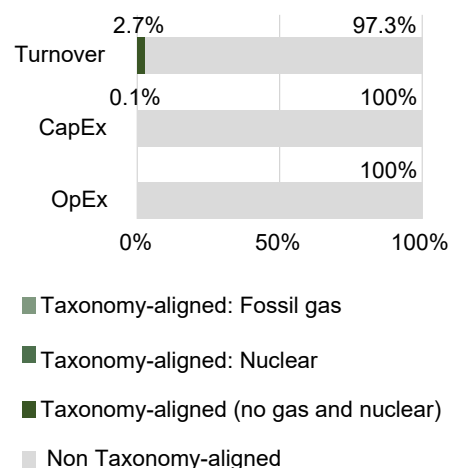
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.96% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)

For the reference period, 0.04% sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	2.74%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.00%
Enabling Activities	2.10%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 30.33% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 25.91% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments, shares or units of CIS however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

ESG Flex Choice Cautious Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
ESG Flex Choice Cautious Fund

Legal entity identifier:
549300GIK6JDPSSL3Y45

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☐ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Country World Index (20%) and Bloomberg US Universal Index (80%) by 20% (the "Index") by 20%

Holdings of underlying collective investment schemes which pursue a positive ESG objective or outcome and do not adopt ESG Exclusionary screens solely as their ESG policy, or, in the case of government bond exposures, track benchmark indices incorporating ESG requirements with status aligned with the SFDR Regulation, in particular with the requirements set out under Article 8 or 9 of the SFDR Regulation

Maintain an ESG rating higher than the Index

Sustainability

indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Cautious Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Country World Index (20%) and Bloomberg US Universal Index (80%) by 20%	% reduction of carbon emissions intensity of the portfolio relative to the Index	-56.35%	-54.19%
Maintain an ESG rating higher than the Index	ESG Rating of the Fund	Fund ESG Rating A ¹	Fund ESG Rating A ¹
Holdings of underlying collective investment schemes which pursue a positive ESG objective or outcome and do not adopt ESG exclusionary screens solely as their ESG policy or in the case of government bond exposures track benchmark indices incorporating ESG requirements with status aligned with the SFDR Regulation in particular with the requirements set out under Article 8 or 9 of the SFDR Regulation	% holdings of underlying collective investment schemes	99.15%	95.84%

¹Fund ESG Rating higher than Index Rating throughout the reference period.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Cautious Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Cautious Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Maintain the Fund's carbon emissions intensity as 20% lower than that of the Fund's benchmark
GHG Intensity of Investee Companies	Maintain the Fund's carbon emissions intensity as 20% lower than that of the Fund's benchmark

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Cautious Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
iShares \$ Corp Bond Esg Ucit Usd D	ETFs	16.31%	Ireland
iShares Usd Treasury Bond 3- Usd_D	Financials	14.01%	Ireland
iShares \$ Tsy Bnd 20+Yr Ucits Usd Dist	Financials	8.98%	Ireland
iShares Usd Tsy Bond 7-10Yr Ucits Etf	Financials	8.93%	Ireland
iShares \$ Treasury Bond 1-3Yr Ucit	Financials	7.61%	Ireland
iShares MSCI Usa Sri Ucits E Usd D	Financials	6.83%	Ireland
iShares Jpm Esg \$ Em Bond Usd D	ETFs	6.74%	Ireland
iShares \$ Hy Corp Bond Esg Etf	ETFs	4.37%	Ireland
iShares \$ Asia Ig Corp Bond Etf Usd A	ETFs	3.69%	Ireland
iShares MSCI Usa Esg Screene Cdis	ETFs	2.79%	Ireland
iShares \$ Tips Ucits Etf	Financials	2.54%	Ireland
iShares MSCI Usa Esg Enhance Usd D	ETFs	2.30%	Ireland
iShares MSCI Japan Sri Ucits Etf	Financials	1.61%	Ireland
iShares MSCI Europe Sri Ucit Usda	Financials	1.60%	Ireland
iShares MSCI Wld Info Tech Esg Usd D	ETFs	1.60%	Ireland

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

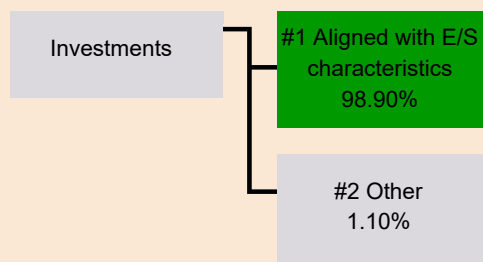
ESG Flex Choice Cautious Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Cautious Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.90%	95.84%
#2 Other	1.10%	4.16%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Treasuries	Treasuries	43.01%
Financials	Banks	6.18%
Government Related	Sovereign	5.90%
Financials	Financial Services	4.55%
Information Technology	Software & Services	3.55%
Information Technology	Semiconductors & Semiconductor Equipment	3.28%
Industrials	Capital Goods	2.94%
Health Care	Pharma, Biotech & Life Sciences	2.91%
Communication	Media & Entertainment	2.34%
Health Care	Health Care Equipment & Services	2.25%
Materials	Materials	1.90%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	1.82%
Information Technology	Tech Hardware & Equipment	1.74%
Financials	Insurance	1.71%
Communication	Telecom	1.66%
Utilities	Utilities	1.49%
Consumer Discretionary	Autos & Components	1.40%
Consumer Staples	Food Beverage Tobacco	1.38%
Real Estate	Equity Real Estate Investment Trusts (REITs)	1.14%
Industrials	Transportation	1.06%
Energy	Oil & Gas Storage & Transportation	0.77%
Energy	Oil & Gas Refining & Marketing	0.43%
Energy	Integrated Oil & Gas	0.25%
Energy	Oil & Gas Equipment & Services	0.20%
Energy	Oil & Gas Exploration & Production	0.15%
Energy	Oil & Gas Drilling	0.07%
Energy	Coal & Consumable Fuels	0.01%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Cautious Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

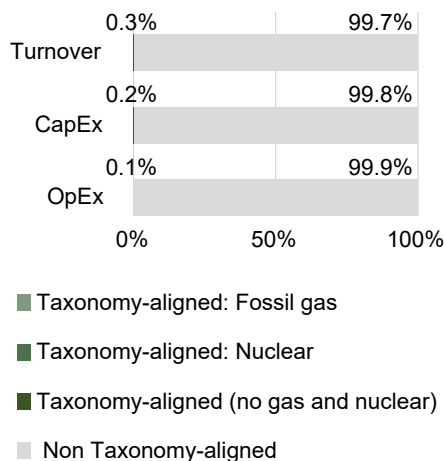
☐ In fossil gas ☐ In nuclear energy

☒ No

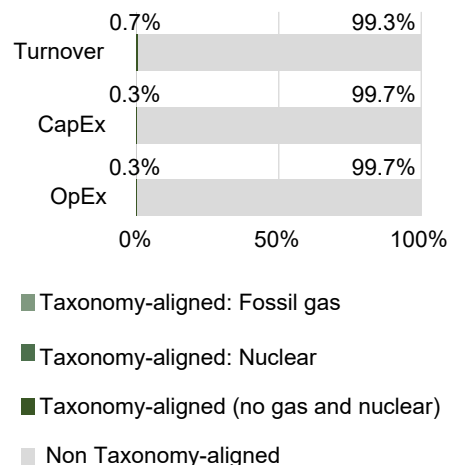
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 50.93% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Cautious Fund (continued)

For the reference period, 49.07% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.32%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.01%
Enabling Activities	0.16%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Cautious Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

ESG Flex Choice Growth Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
ESG Flex Choice Growth Fund

Legal entity identifier:
549300JAHFIHHVLDNH65

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☐ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Country World Index (80%) and Bloomberg US Universal Index (20%) by 20% (the "Index") by 20%

Holdings of underlying collective investment schemes which pursue a positive ESG objective or outcome and do not adopt ESG Exclusionary screens solely as their ESG policy, or, in the case of government bond exposures, track benchmark indices incorporating ESG requirements with status aligned with the SFDR Regulation, in particular with the requirements set out under Article 8 or 9 of the SFDR Regulation

Maintain an ESG rating higher than the Index

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Country World Index (80%) and Bloomberg US Universal Index (20%) by 20%	% reduction of carbon emissions intensity of the portfolio relative to the Index	-47.10%	-44.86%
Maintain an ESG rating higher than the Index	ESG Rating of the Fund	Fund ESG Rating AA ¹	Fund ESG Rating AA ¹
Holdings of underlying collective investment schemes which pursue a positive ESG objective or outcome and do not adopt ESG exclusionary screens solely as their ESG policy or in the case of government bond exposures track benchmark indices incorporating ESG requirements with status aligned with the SFDR Regulation in particular with the requirements set out under Article 8 or 9 of the SFDR Regulation	% holdings of underlying collective investment schemes	97.68%	89.09%

¹Fund ESG Rating higher than Index Rating throughout the reference period.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Maintain the Fund's carbon emissions intensity as 20% lower than that of the Fund's benchmark
GHG Intensity of Investee Companies	Maintain the Fund's carbon emissions intensity as 20% lower than that of the Fund's benchmark

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
iShares MSCI Usa Sri Ucits E Usd D	Financials	17.46%	Ireland
iShares MSCI Usa Esg Enhance Usd D	ETFs	15.23%	Ireland
iShares MSCI Usa Esg Screene Cdis	ETFs	11.06%	Ireland
iShares MSCI Europe Sri Ucit Usda	Financials	7.41%	Ireland
iShares MSCI World Esg Enhan Usd D	Financials	7.33%	Ireland
iShares MSCI Em Esg Enhanced Usd D	Financials	7.31%	Ireland
iShares \$ Corp Bond Esg Ucit Usd D	ETFs	5.44%	Ireland
iShares MSCI Japan Sri Ucits Etf	Financials	4.32%	Ireland
iShares MSCI Pac Ex-Jpn Esg Enh Usd A	ETFs	2.86%	Ireland
iShares \$ Tips Ucits Etf	Financials	2.47%	Ireland
iShares \$ Tsy Bnd 20+Yr Ucits Usd Dist	Financials	2.34%	Ireland
iShares Jpm Esg \$ Em Bond Usd D	ETFs	1.98%	Ireland
iShares MSCI Canada Ucits Etf	Financials	1.68%	Ireland
iShares MSCI Wld Info Tech Esg Usd D	ETFs	1.57%	Ireland
iShares \$ Asia Ig Corp Bond Etf Usd A	ETFs	1.17%	Ireland

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

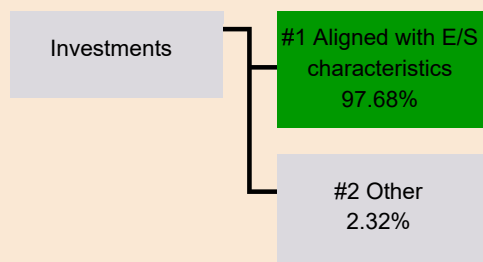
ESG Flex Choice Growth Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	97.68%	89.09%
#2 Other	2.32%	10.91%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Information Technology	Software & Services	8.36%
Information Technology	Semiconductors & Semiconductor Equipment	7.73%
Treasuries	Treasuries	7.03%
Financials	Banks	6.45%
Health Care	Pharma, Biotech & Life Sciences	6.07%
Financials	Financial Services	5.66%
Industrials	Capital Goods	5.64%
Information Technology	Tech Hardware & Equipment	4.39%
Communication	Media & Entertainment	4.17%
Financials	Insurance	4.09%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	4.03%
Health Care	Health Care Equipment & Services	3.93%
Materials	Materials	3.30%
Consumer Staples	Food Beverage Tobacco	2.93%
Consumer Discretionary	Autos & Components	2.19%
Communication	Telecom	1.99%
Real Estate	Equity Real Estate Investment Trusts (REITs)	1.88%
Industrials	Transportation	1.82%
Utilities	Utilities	1.81%
Government Related	Sovereign	1.73%
Industrials	Commercial & Professional Services	1.72%
Consumer Discretionary	Consumer Services	1.58%
Consumer Discretionary	Consumer Durables	1.40%
Consumer Staples	Household & Personal Products	1.22%
Consumer Staples	Consumer Staples Distribution & Retail	1.12%
Energy	Oil & Gas Storage & Transportation	1.00%
Energy	Oil & Gas Refining & Marketing	0.70%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund (continued)

Energy	Oil & Gas Equipment & Services	0.49%
Energy	Integrated Oil & Gas	0.45%
Energy	Oil & Gas Exploration & Production	0.23%
Energy	Coal & Consumable Fuels	0.03%
Energy	Oil & Gas Drilling	0.02%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

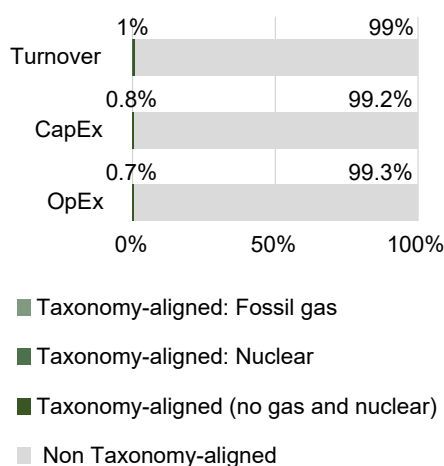
☐ In fossil gas ☐ In nuclear energy

☒ No

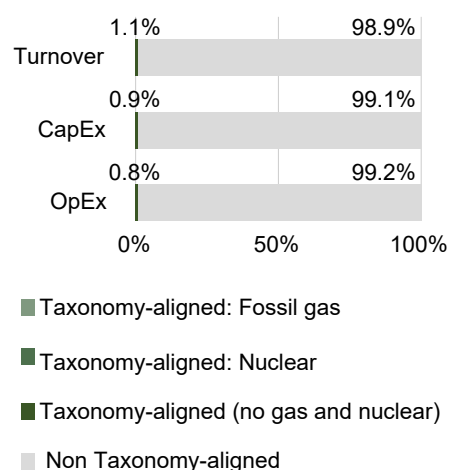
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 90.38% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund (continued)

For the reference period, 9.62% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.96%
Climate Change Adaptation	0.01%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.02%
Enabling Activities	0.55%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

ESG Flex Choice Moderate Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
ESG Flex Choice Moderate Fund

Legal entity identifier:
549300RNM9YKGQ6BT311

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

- ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

- ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Country World Index (60%) and Bloomberg US Universal Index (40%) by 20% (the "Index") by 20%

Holdings of underlying collective investment schemes which pursue a positive ESG objective or outcome and do not adopt ESG Exclusionary screens solely as their ESG policy, or, in the case of government bond exposures, track benchmark indices incorporating ESG requirements with status aligned with the SFDR Regulation, in particular with the requirements set out under Article 8 or 9 of the SFDR Regulation

Maintain an ESG rating higher than the Index

Sustainability

indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Country World Index (60%) and Bloomberg US Universal Index (40%) by 20%	% reduction of carbon emissions intensity of the portfolio relative to the Index	-50.90%	-48.12%
Maintain an ESG rating higher than the Index	ESG Rating of the Fund	Fund ESG Rating AA ¹	Fund ESG Rating AA ¹
Holdings of underlying collective investment schemes which pursue a positive ESG objective or outcome and do not adopt ESG exclusionary screens solely as their ESG policy or in the case of government bond exposures track benchmark indices incorporating ESG requirements with status aligned with the SFDR Regulation in particular with the requirements set out under Article 8 or 9 of the SFDR Regulation	% holdings of underlying collective investment schemes	98.22%	93.32%

¹Fund ESG Rating higher than Index Rating throughout the reference period.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Maintain the Fund's carbon emissions intensity as 20% lower than that of the Fund's benchmark
GHG Intensity of Investee Companies	Maintain the Fund's carbon emissions intensity as 20% lower than that of the Fund's benchmark

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
iShares MSCI Usa Sri Ucits E Usd D	Financials	13.86%	Ireland
iShares MSCI Usa Esg Enhance Usd D	ETFs	13.71%	Ireland
iShares \$ Corp Bond Esg Ucit Usd D	ETFs	12.66%	Ireland
iShares MSCI Usa Esg Screene Cdis	ETFs	6.51%	Ireland
iShares MSCI Europe Sri Ucit Usda	Financials	5.54%	Ireland
iShares Usd Treasury Bond 3- Usd_D	Financials	5.27%	Ireland
iShares MSCI Em Esg Enhanced Usd D	Financials	5.19%	Ireland
iShares\$ Tsy Bnd 20+Yr Ucits Usd Dist	Financials	4.10%	Ireland
iShares MSCI World Esg Enhan Usd D	Financials	3.86%	Ireland
iShares Jpm Esg \$ Em Bond Usd D	ETFs	3.55%	Ireland
iShares MSCI Japan Sri Ucits Etf	Financials	3.42%	Ireland
iShares \$ Tips Ucits Etf	Financials	2.45%	Ireland
iShares MSCI Pac Ex-Jpn Esg Enh Usd A	ETFs	2.21%	Ireland
iShares Usd Tsy Bond 7-10Yr Ucits Etf	Financials	1.85%	Ireland
iShares \$ Asia Ig Corp Bond Etf Usd A	ETFs	1.67%	Ireland

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

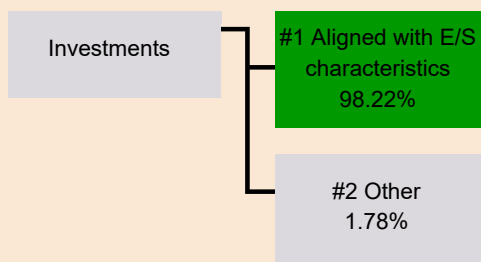
ESG Flex Choice Moderate Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.22%	93.32%
#2 Other	1.78%	6.68%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Treasuries	Treasuries	15.18%
Financials	Banks	7.07%
Information Technology	Software & Services	6.78%
Information Technology	Semiconductors & Semiconductor Equipment	6.27%
Financials	Financial Services	5.60%
Health Care	Pharma, Biotech & Life Sciences	5.28%
Industrials	Capital Goods	4.74%
Communication	Media & Entertainment	3.63%
Information Technology	Tech Hardware & Equipment	3.59%
Health Care	Health Care Equipment & Services	3.53%
Financials	Insurance	3.36%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	3.35%
Government Related	Sovereign	3.11%
Materials	Materials	2.82%
Consumer Staples	Food Beverage Tobacco	2.50%
Communication	Telecom	1.98%
Consumer Discretionary	Autos & Components	1.96%
Utilities	Utilities	1.82%
Real Estate	Equity Real Estate Investment Trusts (REITs)	1.78%
Industrials	Transportation	1.62%
Industrials	Commercial & Professional Services	1.41%
Consumer Discretionary	Consumer Services	1.35%
Consumer Discretionary	Consumer Durables	1.13%
Energy	Oil & Gas Storage & Transportation	0.97%
Energy	Oil & Gas Refining & Marketing	0.61%
Energy	Oil & Gas Equipment & Services	0.42%
Energy	Integrated Oil & Gas	0.36%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund (continued)

Energy	Oil & Gas Exploration & Production	0.20%
Energy	Oil & Gas Drilling	0.03%
Energy	Coal & Consumable Fuels	0.02%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

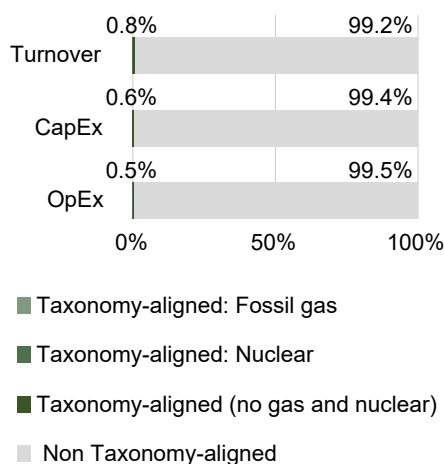
☐ In fossil gas ☐ In nuclear energy

☒ No

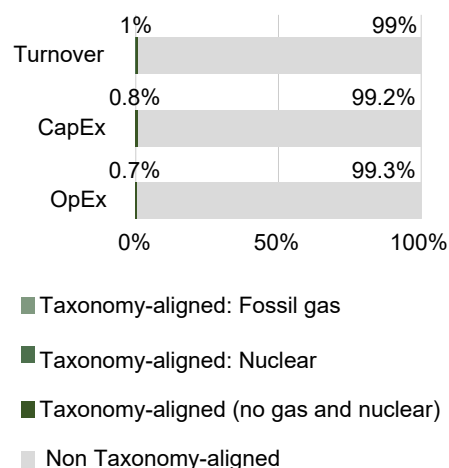
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 80.06% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund (continued)

For the reference period, 19.94% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.74%
Climate Change Adaptation	0.01%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.01%
Enabling Activities	0.42%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

ESG Global Conservative Income Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

ESG Global Conservative Income Fund

Legal entity identifier:

549300EH1PC6M8ZB0B86

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 50.33% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Maintain that the Fund's carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) score is lower than that of the Fund's investable universe

Improvement of ESG adjusted score relative to the Investable Universe

Investment in Sustainable Investments

Exclusion of investments in securities of issuers involved in the production, distribution or licensing of alcoholic products; the ownership or operation of gambling-related activities or facilities; production, supply and mining activities related to nuclear power and production of adult entertainment materials

The Fund uses BlackRock's proprietary Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms

The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

The Investment Adviser will minimise exposure to issuers with lower ESG ratings within each applicable asset class universe

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	50.33%	43.28%
Improvement of ESG adjusted score relative to the investment universe	Improvement of ESG adjusted score relative to the investment universe	14.70%	11.89%
Maintain that the Funds carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) is lower than that of the Funds investment universe	% reduction of carbon emissions intensity of the portfolio relative to the investment universe	55.42%	62.57%
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches
The Investment Adviser will minimise exposure to issuers with lower ESG ratings within each applicable asset class universe.	# of active breaches	No active breaches	No active breaches

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 50.33% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Maintain that the Fund's carbon emissions intensity score is lower than that of the Fund's investable universe
GHG Intensity of Investee Companies	Maintain that the Fund's carbon emissions intensity score is lower than that of the Fund's investable universe
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
iShares Eu Corp Bond Esg Par Eurha	ETFs	6.01%	Ireland
Gnma2 30Yr 2051-06-20	Securitized	2.51%	United States
Gnma2 30Yr 2051-02-20	Securitized	2.45%	United States
Greencoat Uk Wind Plc	Funds	0.90%	United Kingdom
Gnma2 30Yr 2051-04-20	Securitized	0.82%	United States
Gnma2 30Yr 2051-05-20	Securitized	0.80%	United States
Greencoat Renewables Plc	Energy	0.78%	Ireland
Cash Collateral Eur Mlift 2049-12-31	Brokerage/Asset Managers/Exchanges	0.77%	European Union
Gnma2 30Yr 2016 Production 2048-04-20	Securitized	0.62%	United States
Gnma2 30Yr 2051-05-20	Securitized	0.61%	United States
Gnma2 30Yr 2051-08-20	Securitized	0.58%	United States
Gnma2 30Yr 2051-06-20	Securitized	0.56%	United States
Gnma2 30Yr 2052-02-20	Securitized	0.56%	United States
Gnma2 30Yr 2051-06-20	Securitized	0.55%	United States
Gnma2 30Yr 2050-10-20	Securitized	0.50%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

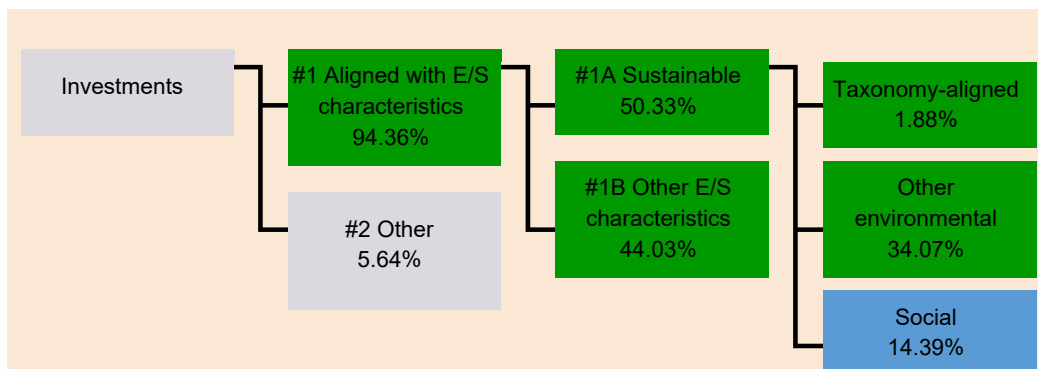
ESG Global Conservative Income Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	94.36%	98.11%
#2 Other	5.64%	1.89%
#1A Sustainable	50.33%	43.28%
#1B Other E/S characteristics	44.03%	54.83%
Taxonomy-aligned	1.88%	0.00%
Other environmental	34.07%	27.94%
Social	14.39%	15.34%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Banking	Banking	22.92%
Securitized	MBS Pass-Through	16.96%
Technology	Technology	8.33%
Consumer Non-Cyclical	Pharmaceuticals	4.40%
Electric	Electric	2.96%
Communications	Wireless	2.77%
Brokerage/Asset Managers/Exchanges	Brokerage/Asset Managers/Exchanges	2.74%
Consumer Non-Cyclical	Healthcare	2.58%
Communications	Wirelines	2.48%
Consumer Cyclical	Automotive	2.32%
Finance Companies	Finance Companies	2.24%
Capital Goods	Diversified Manufacturing	2.01%
Basic Industry	Chemicals	1.78%
Communications	Cable and Satellite	1.65%
Transportation	Transportation Services	1.55%
Insurance	Property and Casualty	1.44%
Consumer Cyclical	Retailers	1.30%
Financial Other	Financial Other	1.28%
Consumer Non-Cyclical	Food and Beverage	1.25%
Consumer Cyclical	Consumer Cyclical Services	1.17%
Insurance	Health Insurance	1.04%
Capital Goods	Building Materials	1.03%
Energy	Independent	0.79%
Energy	Integrated	0.02%
Energy	Refining	0.01%
Energy	Midstream	0.00%
Energy	Oil Field Services	0.00%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:
☐ In fossil gas ☐ In nuclear energy
☒ No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

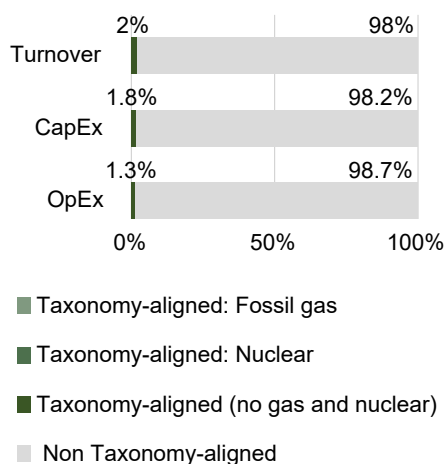
Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

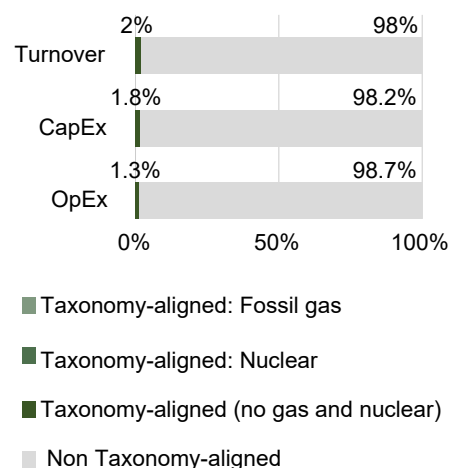
- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	1.98%
Climate Change Adaptation	0.02%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.02%
Enabling Activities	0.55%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 34.07% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 14.39% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by agencies worldwide however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

ESG Global Multi-Asset Income Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

ESG Global Multi-Asset Income Fund

Legal entity identifier:

549300T4SANEU2BBDZ18

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 38.09% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Improvement of ESG adjusted score relative to the Investable Universe

Maintain that the Fund's carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) is lower than that of the Fund's Investable Universe

Investment in Sustainable Investments

Exclusion of investments in securities of issuers involved in the production, distribution or licensing of alcoholic products; the ownership or operation of gambling-related activities or facilities; production, supply and mining activities related to nuclear power and production of adult entertainment materials

The Investment Adviser will minimise exposure to issuers with lower ESG ratings within each applicable asset class universe

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	38.09%	34.26%
Maintain that the Funds carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) is lower than that of the Funds investment universe	% reduction of carbon emissions intensity of the portfolio relative to the investment universe	44.18%	60.68%
Improvement of ESG adjusted score relative to the investment universe	ESG score % improvement relative to the investment universe	11.32%	12.01%
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 38.09% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Maintain that the Fund's carbon emissions intensity score is lower than that of the Fund's investable universe
GHG Intensity of Investee Companies	Maintain that the Fund's carbon emissions intensity score is lower than that of the Fund's investable universe
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
iShares MSCI Usa Qty Div Esg Ucits Etf	Financial Other	1.81%	Ireland
Microsoft Corp	Technology	1.41%	United States
Taiwan Semiconductor Manufacturing	Technology	0.91%	Taiwan (Republic of China)
Apple Inc	Technology	0.90%	United States
Astrazeneca Plc	Consumer Non-Cyclical	0.87%	United Kingdom
Novo Nordisk Class B	Consumer Non-Cyclical	0.87%	Denmark
Relx Plc	Communications	0.79%	United Kingdom
Mondelez International Inc Class A	Consumer Non-Cyclical	0.77%	United States
Unitedhealth Group Inc	Insurance	0.77%	United States
Nestle Sa	Consumer Non-Cyclical	0.75%	Switzerland
Union Pacific Corp	Transportation	0.71%	United States
Accenture Plc Class A	Industrial Other	0.68%	Ireland
Sanofi Sa	Consumer Non-Cyclical	0.63%	France
Intercontinental Exchange Inc	Brokerage/Asset Managers/Exchanges	0.62%	United States
Zurich Insurance Group Ag	Insurance	0.61%	Switzerland

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

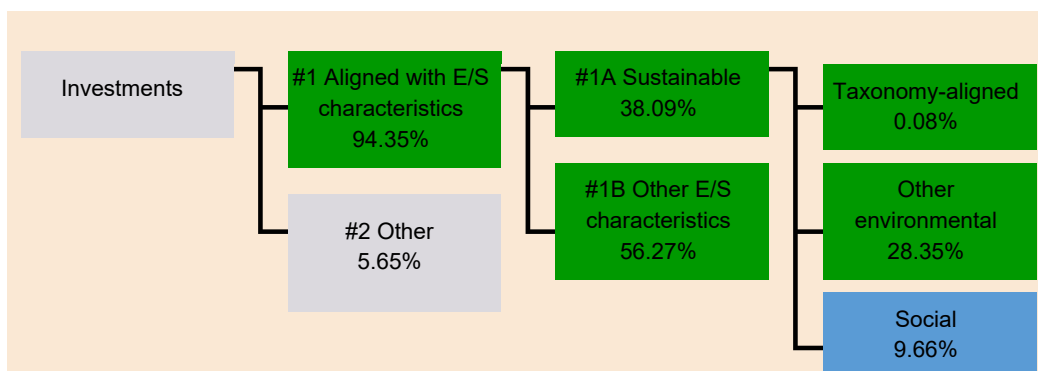
ESG Global Multi-Asset Income Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	94.35%	96.78%
#2 Other	5.65%	3.22%
#1A Sustainable	38.09%	34.26%
#1B Other E/S characteristics	56.27%	62.52%
Taxonomy-aligned	0.08%	0.00%
Other environmental	28.35%	23.09%
Social	9.66%	11.17%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Technology	Technology	17.46%
Banking	Banking	16.37%
Consumer Non-Cyclical	Pharmaceuticals	5.39%
Consumer Non-Cyclical	Healthcare	4.73%
Communications	Wirelines	3.82%
Brokerage/Asset Managers/Exchanges	Brokerage/Asset Managers/Exchanges	3.69%
Consumer Non-Cyclical	Food and Beverage	2.96%
Finance Companies	Finance Companies	2.62%
Capital Goods	Diversified Manufacturing	2.59%
Communications	Media and Entertainment	2.19%
Communications	Cable and Satellite	2.18%
Consumer Cyclical	Consumer Cyclical Services	2.18%
Basic Industry	Chemicals	2.15%
Insurance	Property and Casualty	2.13%
Industrial Other	Industrial Other	2.12%
Consumer Cyclical	Retailers	2.02%
Electric	Electric	1.92%
Capital Goods	Packaging	1.73%
Insurance	Health Insurance	1.68%
Consumer Cyclical	Automotive	1.47%
Capital Goods	Building Materials	1.46%
Basic Industry	Metals and Mining	1.44%
Transportation	Railroads	1.28%
Communications	Wireless	1.16%
Capital Goods	Environmental	1.07%
Transportation	Transportation Services	1.06%
Energy	Independent	0.06%
Energy	Integrated	0.05%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)

Energy	Midstream	0.02%
Energy	Refining	0.01%
Energy	Oil Field Services	0.01%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

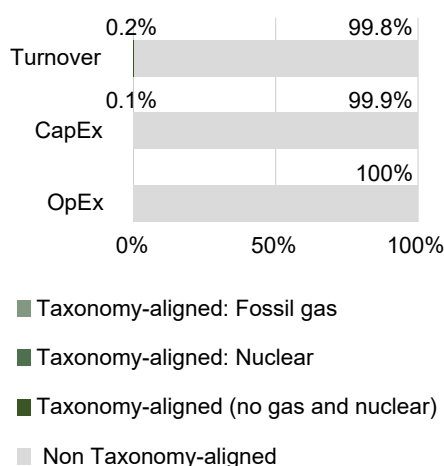
Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?



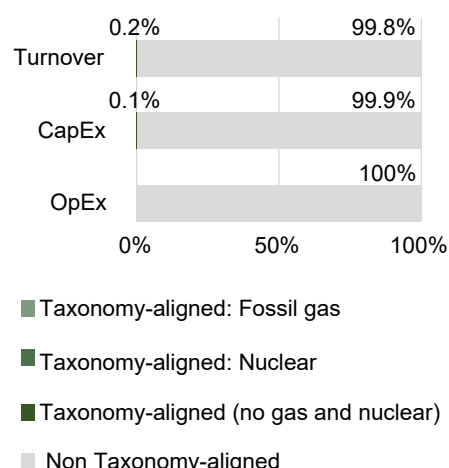
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.18%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.01%
Enabling Activities	0.05%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 28.35% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 9.66% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" can include derivatives, cash and near cash instruments, fixed income transferable securities (also known as debt securities) issued by agencies worldwide however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

ESG Multi-Asset Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
ESG Multi-Asset Fund

Legal entity identifier:
54930062W9V3JFFCZF32

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 70.31% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to 50% MSCI World Index and 50% Bloomberg Global Aggregate Bond Index hedged to EUR

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the 50% MSCI World Index and 50% Bloomberg after eliminating at least 20% of the lowest rated securities from the Index

Investment in Sustainable Investments

Limit investments in companies within the Global Industry Classification Standard (GICS) Oil & Gas Exploration & Production sector and companies within the Global Industry Classification Standard (GICS) Integrated Oil & Gas sector to below 5% of its total assets

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Exclusion of issuers that are involved in the production, distribution or licensing of alcoholic products; the ownership or operation of gambling-related activities or facilities; production, supply and mining activities related to nuclear power and production of adult entertainment materials

Exclusion of issuers with a MSCI ESG rating below BBB

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	70.31%	58.98%
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to 50% MSCI World Index and 50% Bloomberg Global Aggregate Bond Index hedged to EUR	% reduction of carbon emissions intensity of the portfolio relative to the Index	-20.96%	-33.84%
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the 50% MSCI World Index and 50% Bloomberg after eliminating at least 20% of the lowest rated securities from the Index	ESG Rating of the Fund	Fund ESG Rating AA ²	Fund ESG Rating AA ²
Limit investments in companies within the Global Industry Classification Standard (GICS) Oil & Gas Exploration & Production sector and companies within the GICS Integrated Oil & Gas sector to below 5% of its total assets	% of total assets in Oil & Gas Exploration & Production and Integrated Oil & Gas within the GICS classification	0.68%	0.10%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with an ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	1 active breach ¹	No active breaches

¹During the reference period, the Fund had one active breach due to holding an issuer that generated more than 5% of its revenue from thermal coal. The breach was identified, reported and rectified as part of BlackRock's standard breach resolution process.

²Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 70.31% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the benchmark
GHG Intensity of Investee Companies	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the benchmark
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Greencoat Uk Wind Plc	Utilities	3.77%	United Kingdom
Microsoft Corp	Information Technology	3.25%	United States
iShares Physical Gold Etc	Financials	2.22%	Ireland
Nvidia Corp	Information Technology	1.72%	United States
Syncona Limited - Ltdinary Shares	Financials	1.67%	Guernsey, Channel Islands
Novo Nordisk Class B	Health Care	1.60%	Denmark
Apple Inc	Information Technology	1.47%	United States
Asml Holding Nv	Information Technology	1.28%	Netherlands
Greencoat Renewables Plc	Utilities	1.20%	Ireland
Mastercard Inc Class A	Financials	1.14%	United States
Ensembl Inv Co Strctd Nte Cicmsc05 Regs	Financials	1.06%	Luxembourg
Sdcl Energy Efficiency Income Trus	Financials	0.99%	United Kingdom
American Express	Financials	0.90%	United States
Gresham House Energy Storage Fund	Financials	0.89%	United Kingdom
European Union Mtn Regs	Government Related	0.87%	Supranational

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

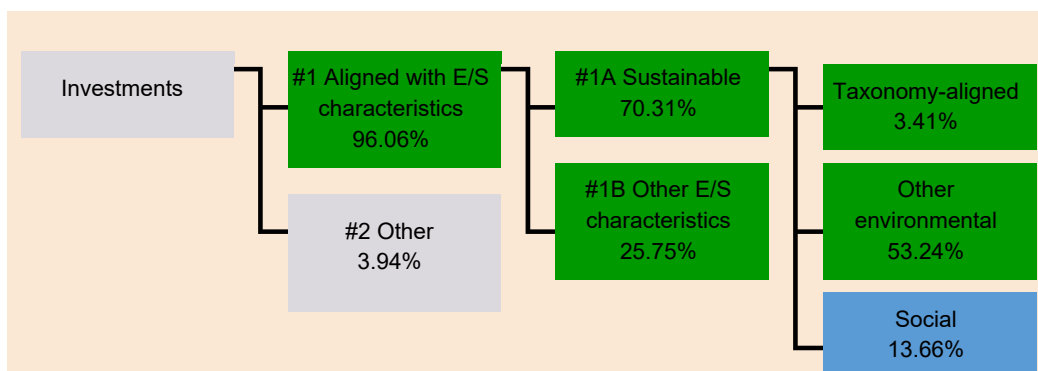
ESG Multi-Asset Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	96.06%	94.96%
#2 Other	3.94%	5.04%
#1A Sustainable	70.31%	58.98%
#1B Other E/S characteristics	25.75%	35.98%
Taxonomy-aligned	3.41%	0.00%
Other environmental	53.24%	46.19%
Social	13.66%	12.79%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Financials	Financial Services	18.40%
Utilities	Utilities	8.87%
Health Care	Pharma, Biotech & Life Sciences	6.90%
Information Technology	Software & Services	6.83%
Industrials	Capital Goods	6.28%
Financials	Banks	5.61%
Information Technology	Semiconductors & Semiconductor Equipment	5.10%
Treasuries	Treasuries	4.29%
Materials	Materials	3.82%
Industrials	Commercial & Professional Services	2.87%
Health Care	Health Care Equipment & Services	2.59%
Industrials	Transportation	2.53%
Consumer Discretionary	Consumer Durables	2.18%
Real Estate	Equity Real Estate Investment Trusts (REITs)	2.14%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	2.13%
Consumer Discretionary	Autos & Components	2.13%
Information Technology	Tech Hardware & Equipment	2.07%
Communication	Media & Entertainment	2.05%
Consumer Staples	Food Beverage Tobacco	1.75%
Consumer Staples	Household & Personal Products	1.62%
Financials	Insurance	1.43%
Communication	Telecom	1.16%
Government Related	Supranational	1.08%
Energy	Integrated Oil & Gas	0.25%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)

Energy	Oil & Gas Refining & Marketing	0.22%
Energy	Oil & Gas Equipment & Services	0.17%
Energy	Oil & Gas Storage & Transportation	0.04%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

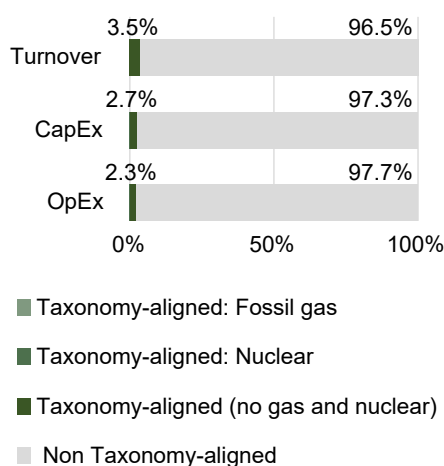
☐ In fossil gas ☐ In nuclear energy

☒ No

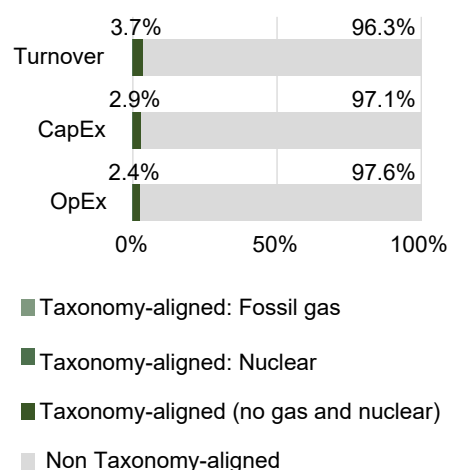
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 95.48% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)

For the reference period, 4.52% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	3.50%
Climate Change Adaptation	0.01%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.03%
Enabling Activities	1.28%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 53.24% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 13.66% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, fixed income transferable securities (also known as debt securities) issued by governments and agencies worldwide however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Euro Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Euro Bond Fund

Legal entity identifier:
549300KZI1OJWARMMP28

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Bond Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Improvement of ESG adjusted score relative to the Bloomberg Euro-Aggregate Index (80%) and Bloomberg Global Aggregate Index (20%)

Investments in issuers deemed to have positive externalities

Limiting investments in issuers deemed to have negative externalities

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investments in issuers deemed to have positive externalities	Investments deemed to have higher positive externalities held by the Fund as compared to the ESG Reporting Index	15.99%	N/A ¹
Improvement of ESG adjusted score relative to the Bloomberg Euro-Aggregate Index (80%) and Bloomberg Global Aggregate Index (20%)	ESG score % improvement relative to the benchmark	3.33%	N/A ¹
Limiting investments in issuers deemed to have negative externalities.	# of active breaches	No active breaches	N/A ¹
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with an ESG rating	Greater than 90% of issuers	N/A ¹
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Bond Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
GHG emissions	Limiting investments in issuers deemed to have negative externalities
GHG intensity of investee companies.	Limiting investments in issuers deemed to have negative externalities
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers.
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands).
Energy consumption intensity per high impact climate sector	Limiting investments in issuers deemed to have negative externalities
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption).
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption).
Exposure to controversial weapons (anti personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
BLK LEAF Fund Agency Acc T0 Eur	Finance Companies	4.90%	Ireland
Italy (Republic Of) 2035-04-30	Treasuries	2.00%	Italy
France (Republic Of) Regs 2026-02-25	Treasuries	1.57%	France
France (Republic Of) Regs 2028-02-25	Treasuries	1.43%	France
France (Republic Of) Regs 2027-02-25	Treasuries	1.18%	France
Germany (Federal Republic Of) Regs 2042-07-04	Treasuries	1.10%	Germany
France (Republic Of) Regs 2029-02-25	Treasuries	1.10%	France
Italy (Republic Of) 2053-10-01	Treasuries	1.09%	Italy
Spain (Kingdom Of) 2027-01-31	Treasuries	1.09%	Spain
Spain (Kingdom Of) 2034-10-31	Treasuries	1.08%	Spain
European Financial Stability Facil Mtn Regs 2027-05-03	Government Related	1.07%	Supranational
Spain (Kingdom Of) 2024-10-31	Treasuries	1.04%	Spain
Germany (Federal Republic Of) Regs 2033-02-15	Treasuries	1.03%	Germany
Spain (Kingdom Of) 2029-07-30	Treasuries	1.02%	Spain
Netherlands (Kingdom Of) 2027-07-15	Treasuries	0.92%	Netherlands

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

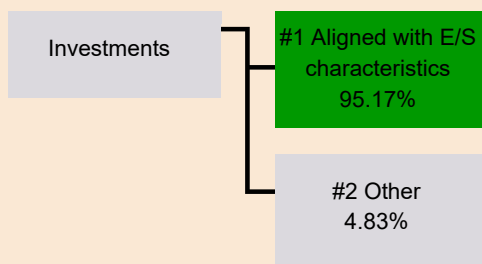
Euro Bond Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Bond Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	95.17%	N/A ¹
#2 Other	4.83%	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

● In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Treasuries	Treasuries	40.45%
Securitized	Covered	13.92%
Banking	Banking	9.78%
Government Related	Agency	7.94%
Government Related	Supranational	5.35%
Finance Companies	Finance Companies	4.90%
Securitized	ABS	3.40%
Government Related	Local Authority	3.24%
Government Related	Sovereign	1.67%
Consumer Non-Cyclical	Pharmaceuticals	1.13%
Energy	Integrated	0.85%
Energy	Midstream	0.23%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): independent, oil field services, refining, or metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

☒ In fossil gas

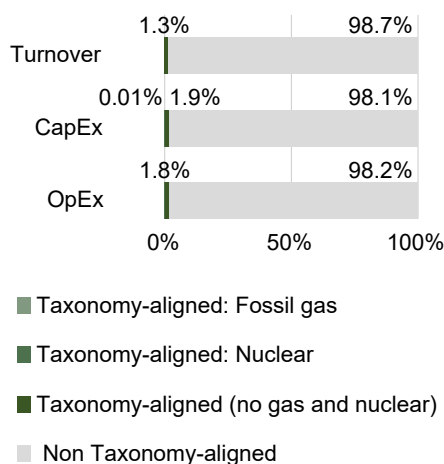
☒ In nuclear energy

☐ No

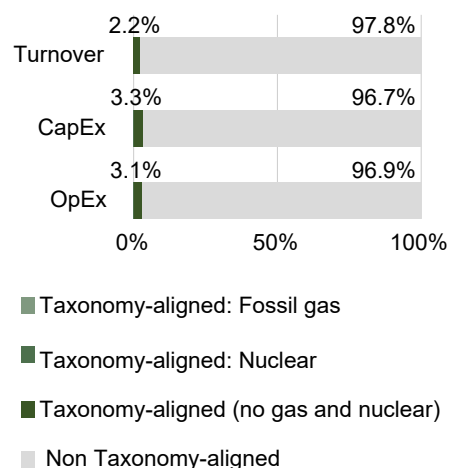
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 57.80% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Bond Fund (continued)

For the reference period, 42.20% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	1.26%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.06%
Enabling Activities	0.79%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period presented for the Fund, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Bond Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Euro Corporate Bond Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Euro Corporate Bond Fund

Legal entity identifier:
549300T3ILGNB1VTBN33

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Corporate Bond Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Maintain an ESG rating higher than the Index

Investments in issuers deemed to have positive externalities

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investments in issuers deemed to have positive externalities	% investments deemed to have positive externalities held by the Fund	55.71%	N/A ²
Maintain an ESG rating higher than the Index	ESG Rating of the Fund	Fund ESG Rating AA ¹	N/A ²
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with an ESG rating	Greater than 90% of issuers	N/A ²
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	N/A ²

¹Fund ESG Rating higher than Index Rating throughout the reference period.

²As this is the first reference period presented for the Fund, no comparatives are presented.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Corporate Bond Fund (continued)

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- How were the indicators for adverse impacts on sustainability factors taken into account?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Corporate Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
GHG emissions	Limiting investments in issuers deemed to have negative externalities
GHG intensity of investee companies.	Limiting investments in issuers deemed to have negative externalities
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers.
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands).
Energy consumption intensity per high impact climate sector	Limiting investments in issuers deemed to have negative externalities
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption).
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption).
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Corporate Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
BLK LEAF Fund Agency Acc T0 Eur	Finance Companies	4.92%	Ireland
Ubs Group Ag Mtn Regs 2029-03-01	Banking	1.18%	Switzerland
European Union Regs 2052-10-04	Government Related	1.10%	Supranational
Intesa Sanpaolo Spa Mtn Regs 2025-11-16	Banking	1.06%	Italy
Banque Federative Du Credit Mutuel Mtn Regs 2030-05-02	Banking	1.05%	France
Teva Pharmaceutical Finance Nether 2031-09-15	Consumer Non-Cyclical	0.98%	Netherlands
Bayer Ag Regs 2033-05-26	Consumer Non-Cyclical	0.93%	Germany
European Union Regs 2053-03-04	Government Related	0.91%	Supranational
Bank Of Nova Scotia Mtn Regs 2025-05-02	Banking	0.86%	Canada
Abn Amro Bank Nv Mtn Regs 2032-01-15	Banking	0.83%	Netherlands
Hsbc Holdings Plc Regs 2032-03-10	Banking	0.75%	United Kingdom
Bank Of Ireland Group Plc Mtn Regs 2027-05-10	Banking	0.74%	Ireland
Bank Of America Corp Mtn Regs 2033-04-27	Banking	0.73%	United States
Natwest Markets Plc Mtn Regs 2026-01-13	Banking	0.71%	United Kingdom
Morgan Stanley 2031-02-07	Banking	0.70%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

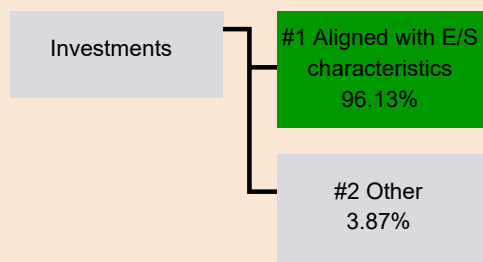
Euro Corporate Bond Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Corporate Bond Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	96.13%	N/A ¹
#2 Other	3.87%	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Banking	Banking	36.79%
Consumer Cyclical	Automotive	5.20%
Finance Companies	Finance Companies	4.96%
Government Related	Agency	4.86%
Electric	Electric	4.83%
Consumer Non-Cyclical	Pharmaceuticals	3.39%
Technology	Technology	3.06%
Energy	Integrated	3.02%
Communications	Wirelines	3.01%
Government Related	Supranational	2.63%
Securitized	Covered	2.51%
Consumer Non-Cyclical	Healthcare	2.40%
Consumer Non-Cyclical	Food and Beverage	1.92%
Natural Gas	Other	1.81%
Basic Industry	Chemicals	1.75%
Securitized	ABS	1.71%
Capital Goods	Building Materials	1.40%
Communications	Media and Entertainment	1.39%
Government Related	Local Authority	1.36%
Capital Goods	Packaging	1.32%
REITs	Other REIT	1.02%
Transportation	Transportation Services	1.00%
Energy	Midstream	0.50%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): independent, oil field services, refining, or metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Corporate Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

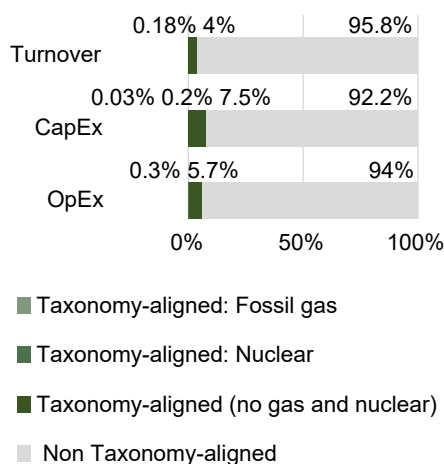
☒ In fossil gas ☒ In nuclear energy

☐ No

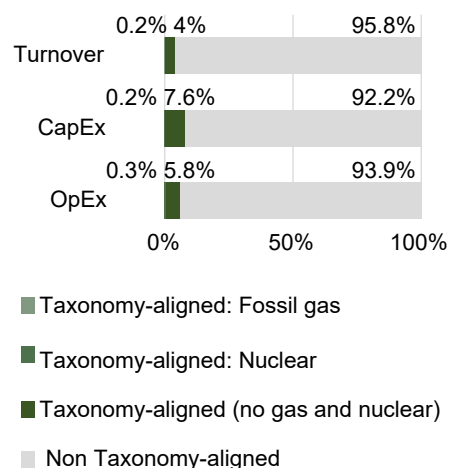
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.57% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Corporate Bond Fund (continued)

For the reference period, 0.43% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	4.15%
Climate Change Adaptation	0.01%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.29%
Enabling Activities	2.02%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period presented for the Fund, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Corporate Bond Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

Euro Investment Grade Fixed Maturity Bond Fund 2027 (1)

Legal entity identifier:

529900Z45JL1GNIFQM17

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Investments in issuers deemed to have positive externalities

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Limiting investments in issuers deemed to have negative externalities

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investments in issuers deemed to have positive externalities	% investments deemed to have positive externalities held by the Fund	44.29%	N/A ¹
Limiting investments in issuers deemed to have negative externalities.	# of active breaches	No active breaches	N/A ¹
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
GHG emissions	Limiting investments in issuers deemed to have negative externalities
GHG intensity of investee companies.	Limiting investments in issuers deemed to have negative externalities
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers.
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands).
Energy consumption intensity per high impact climate sector	Limiting investments in issuers deemed to have negative externalities
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption).
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption).
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
France (Republic Of) Regs 2024-07-10	Treasuries	9.21%	France
Belgium Kingdom Of (Government) 2024-07-11	Treasuries	8.49%	Belgium
Germany (Federal Republic Of) Regs 2024-07-17	Treasuries	8.25%	Germany
Netherlands (Kingdom Of) 2024-07-30	Treasuries	8.25%	Netherlands
European Union 2024-07-05	Government Related	6.42%	Supranational
European Stability Mechanism 2024-07-18	Government Related	4.43%	Supranational
BLK LEAF Fund Agency Acc T0 Eur	Finance Companies	1.48%	Ireland
Traton Finance Luxembourg Sa Mtn Regs 2027-03-27	Consumer Cyclical	0.94%	Luxembourg
Engie Sa Mtn Regs 2027-06-11	Natural Gas	0.94%	France
Veolia Environnement Sa Mtn Regs 2027-04-02	Utility Other	0.93%	France
Coloplast Finance Bv Mtn Regs 2027-05-19	Consumer Non-Cyclical	0.92%	Netherlands
American Tower Corporation 2027-05-16	Communications	0.92%	United States
Nationwide Building Society Regs 2027-04-28	Banking	0.92%	United Kingdom
Banque Federative Du Credit Mutuel Mtn Regs 2027-11-15	Banking	0.92%	France
Lloyds Bank Corporate Markets Plc Mtn Regs 2027-05-30	Banking	0.92%	United Kingdom

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

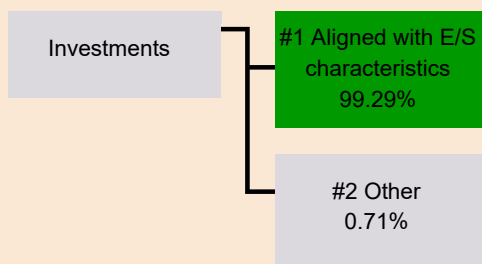
Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	99.29%	N/A ¹
#2 Other	0.71%	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Treasuries	Treasuries	34.20%
Banking	Banking	15.00%
Government Related	Supranational	10.85%
Consumer Cyclical	Automotive	9.27%
Electric	Electric	2.65%
Communications	Wireless	2.35%
Financial Other	Financial Other	2.14%
Technology	Technology	1.99%
Capital Goods	Building Materials	1.78%
Communications	Media and Entertainment	1.78%
Consumer Non-Cyclical	Healthcare	1.78%
Transportation	Transportation Services	1.63%
Communications	Wirelines	1.60%
Finance Companies	Finance Companies	1.48%
Consumer Non-Cyclical	Food and Beverage	1.25%
Energy	Integrated	0.47%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): independent, midstream, oil field services, refining, or metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

☒ In fossil gas

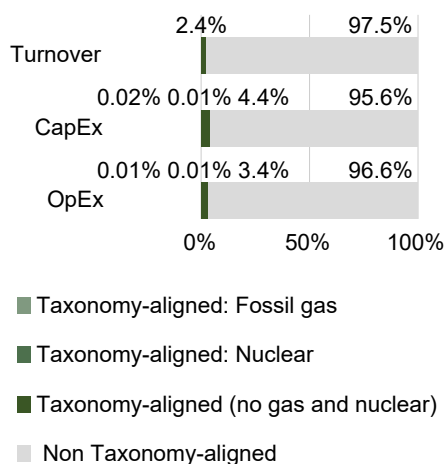
☒ In nuclear energy

☐ No

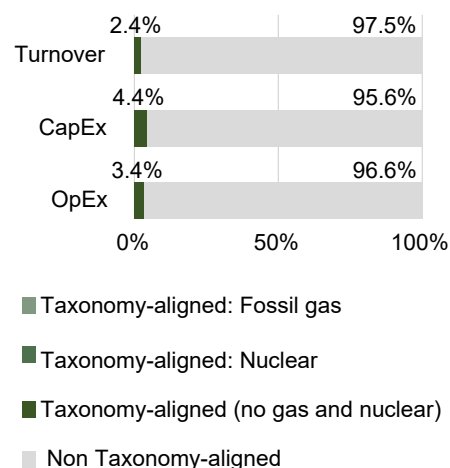
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 51.49% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) (continued)

For the reference period, 48.51% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	2.34%
Climate Change Adaptation	0.05%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.05%
Enabling Activities	1.29%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period presented for the Fund, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Investment Grade Fixed Maturity Bond Fund 2027 (1) (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Euro Short Duration Bond Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

Euro Short Duration Bond Fund

Legal entity identifier:

549300JYR6VTF0DCD019

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Short Duration Bond Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Maintain an ESG rating higher than the Index

Investments in issuers deemed to have positive externalities

Limiting investments in issuers deemed to have negative externalities

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Short Duration Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investments in issuers deemed to have positive externalities	% investments deemed to have positive externalities held by the Fund	29.26%	N/A ²
Maintain an ESG rating higher than the Index	ESG Rating of the Fund	Fund ESG Rating A ¹	N/A ²
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with an ESG rating	Greater than 90% of issuers	N/A ²
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	N/A ²
Limiting investments in issuers deemed to have negative externalities.	# of active breaches	No active breaches	N/A ²

¹Fund ESG Rating higher than Index Rating throughout the reference period.

²As this is the first reference period presented for the Fund, no comparatives are presented.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Short Duration Bond Fund (continued)

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Short Duration Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
GHG emissions	Limiting investments in issuers deemed to have negative externalities
GHG intensity of investee companies.	Limiting investments in issuers deemed to have negative externalities
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers.
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands).
Energy consumption intensity per high impact climate sector	Limiting investments in issuers deemed to have negative externalities
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption).
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption).
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Short Duration Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments		Sector	% Assets	Country
France (Republic Of) 2025-02-25	Regs	Treasuries	5.37%	France
Spain (Kingdom Of) 2025-05-31		Treasuries	4.42%	Spain
France (Republic Of) 2026-09-24	Regs	Treasuries	3.39%	France
BLK LEAF Fund Agency Acc T0 Eur		Finance Companies	3.06%	Ireland
Spain (Kingdom Of) 2026-05-31		Treasuries	2.36%	Spain
Spain (Kingdom Of) 2026-01-31		Treasuries	2.27%	Spain
Germany (Federal Republic Of) 2025-12-12	Regs	Treasuries	1.84%	Germany
Germany (Federal Republic Of) 2024-12-12	Regs	Treasuries	1.62%	Germany
Germany (Federal Republic Of) 2025-04-11	Regs	Treasuries	1.51%	Germany
Cyprus (Republic Of) 2024-12-03	Regs	Treasuries	1.50%	Cyprus
Germany (Federal Republic Of) 2026-02-15	Regs	Treasuries	1.35%	Germany
France (Republic Of) 2025-11-25	Regs	Treasuries	1.28%	France
France (Republic Of) 2025-03-25	Regs	Treasuries	1.21%	France
France (Republic Of) 2024-11-25	Regs	Treasuries	1.17%	France
France (Republic Of) 2027-02-25	Regs	Treasuries	1.04%	France

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

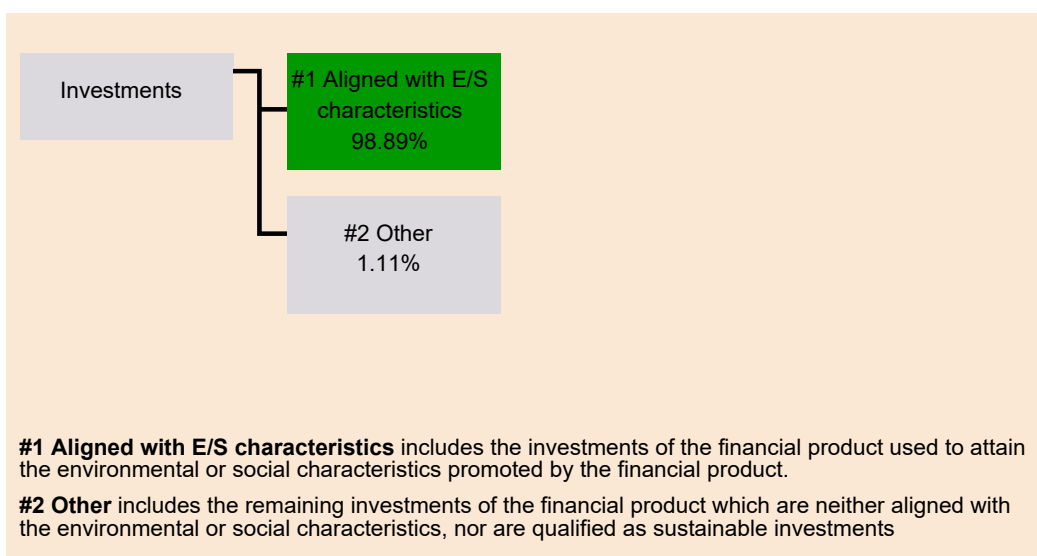
Euro Short Duration Bond Fund (continued)



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

What was the asset allocation?



The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Short Duration Bond Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.89%	N/A ¹
#2 Other	1.11%	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Treasuries	Treasuries	44.33%
Securitized	Covered	13.27%
Banking	Banking	13.03%
Securitized	ABS	6.77%
Electric	Electric	3.17%
Finance Companies	Finance Companies	3.06%
Government Related	Supranational	1.82%
Government Related	Agency	1.71%
Securitized	CMBS	1.30%
Consumer Cyclical	Automotive	1.24%
Consumer Non-Cyclical	Healthcare	1.08%
Energy	Integrated	0.84%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): independent, midstream, oil field services, refining, or metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Short Duration Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

☒ In fossil gas

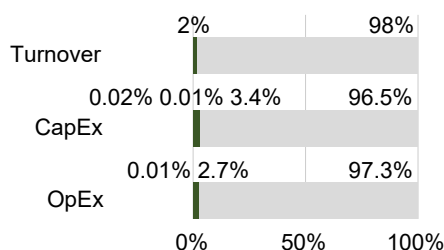
☒ In nuclear energy

☐ No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

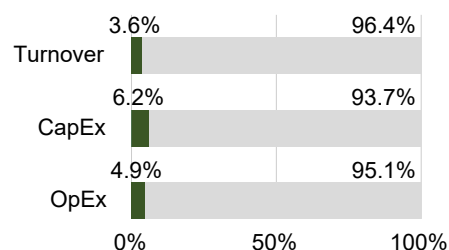
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



☒ Taxonomy-aligned: Fossil gas
☒ Taxonomy-aligned: Nuclear
☒ Taxonomy-aligned (no gas and nuclear)
☐ Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



☒ Taxonomy-aligned: Fossil gas
☒ Taxonomy-aligned: Nuclear
☒ Taxonomy-aligned (no gas and nuclear)
☐ Non Taxonomy-aligned

This graph represents 54.87% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Short Duration Bond Fund (continued)

For the reference period, 45.13% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	1.94%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.06%
Enabling Activities	1.12%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period presented for the Fund, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro Short Duration Bond Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Euro-Markets Fund

Sustainable investment

means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Euro-Markets Fund

Legal entity identifier:
549300GXUXRC34JGKL97

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro-Markets Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro-Markets Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro-Markets Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro-Markets Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Asml Holding Nv	Information Technology	8.03%	Netherlands
Lvmh	Consumer Discretionary	6.05%	France
Schneider Electric	Industrials	5.39%	France
Sap	Information Technology	4.89%	Germany
Siemens N Ag	Industrials	4.09%	Germany
Unicredit	Financials	3.90%	Italy
Hermes International	Consumer Discretionary	3.66%	France
Asm International Nv	Information Technology	3.22%	Netherlands
Linde Plc	Materials	3.19%	United Kingdom
Safran Sa	Industrials	3.18%	France
Mtu Aero Engines Holding Ag	Industrials	3.17%	Germany
Ferrari Nv	Consumer Discretionary	2.69%	Italy
Muenchener Rueckversicherungs-Gese	Financials	2.55%	Germany
Totalenergies	Energy	2.45%	France
Airbus Group	Industrials	2.33%	Netherlands

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

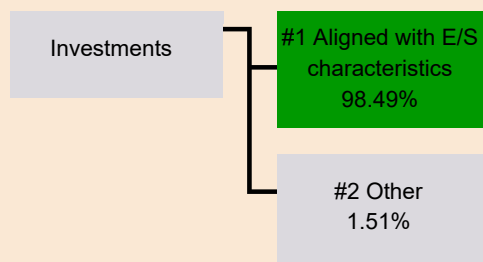
Euro-Markets Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro-Markets Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.49%	98.54%
#2 Other	1.51%	1.46%

In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	27.73%
Information Technology	Semiconductors & Semiconductor Equipment	14.60%
Financials	Banks	12.58%
Consumer Discretionary	Consumer Durables	11.92%
Information Technology	Software & Services	6.00%
Health Care	Pharma, Biotech & Life Sciences	4.90%
Consumer Staples	Household & Personal Products	3.43%
Consumer Discretionary	Autos & Components	3.22%
Materials	Materials	3.19%
Financials	Insurance	2.55%
Energy	Integrated Oil & Gas	2.45%
Industrials	Commercial & Professional Services	2.30%
Consumer Staples	Food Beverage Tobacco	1.24%
Industrials	Transportation	1.20%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro-Markets Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

☐ In fossil gas

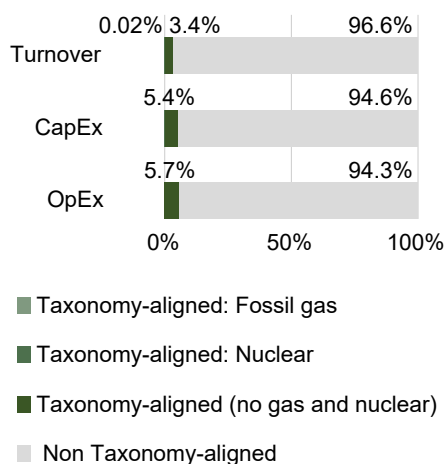
☒ In nuclear energy

☐ No

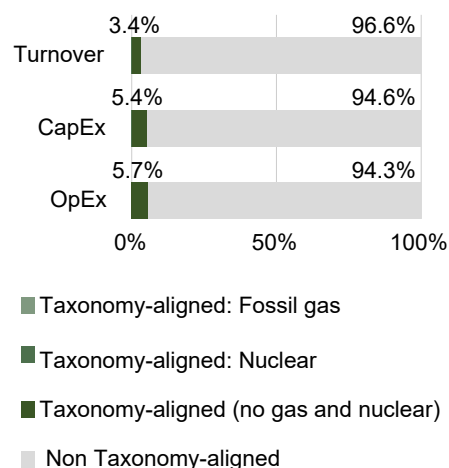
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro-Markets Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	3.26%
Climate Change Adaptation	0.05%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	2.82%
Transitional Activities	0.08%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Euro-Markets Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Equity Income Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
European Equity Income Fund

Legal entity identifier:
549300EO4UBXXE7L7Y87

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

- ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

- ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Equity Income Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Equity Income Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Equity Income Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Equity Income Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Novo Nordisk Class B	Health Care	5.02%	Denmark
Asml Holding Nv	Information Technology	3.56%	Netherlands
Vinci Sa	Industrials	3.51%	France
Tryg	Financials	3.02%	Denmark
Compagnie De Saint Gobain Sa	Industrials	2.90%	France
Unicredit	Financials	2.85%	Italy
Sanofi Sa	Health Care	2.71%	France
Astrazeneca Plc	Health Care	2.59%	United Kingdom
Lvmh	Consumer Discretionary	2.45%	France
Volvo Class B	Industrials	2.44%	Sweden
Crh Public Limited Plc	Materials	2.43%	Ireland
Relx Plc	Industrials	2.43%	United Kingdom
Schneider Electric	Industrials	2.35%	France
Merck	Health Care	2.26%	Germany
Siemens N Ag	Industrials	2.23%	Germany

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

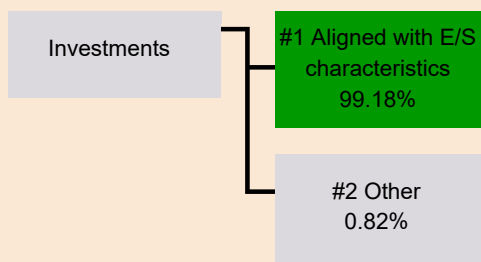
European Equity Income Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Equity Income Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	99.18%	98.33%
#2 Other	0.82%	1.67%

In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	24.31%
Health Care	Pharma, Biotech & Life Sciences	14.53%
Financials	Banks	10.66%
Financials	Insurance	8.22%
Materials	Materials	6.85%
Information Technology	Semiconductors & Semiconductor Equipment	4.73%
Industrials	Commercial & Professional Services	4.60%
Utilities	Utilities	4.40%
Consumer Discretionary	Consumer Durables	4.27%
Financials	Financial Services	3.27%
Consumer Staples	Food Beverage Tobacco	2.98%
Communications	Telecom	2.39%
Information Technology	Tech Hardware & Equipment	2.15%
Consumer Staples	Household & Personal Products	1.87%
Real Estate	Equity Real Estate Investment Trusts (REITs)	1.52%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	1.33%
Energy	Integrated Oil & Gas	0.47%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Equity Income Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

☐ In fossil gas

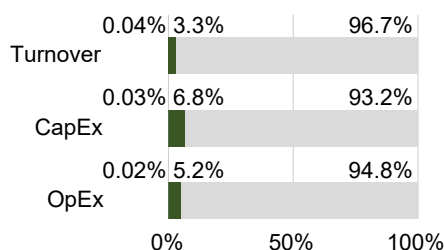
☒ In nuclear energy

☐ No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

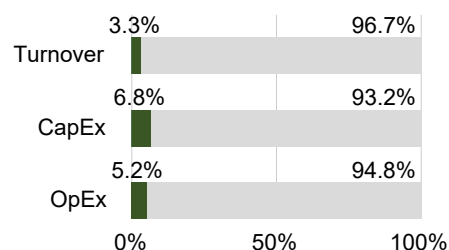
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



☒ Taxonomy-aligned: Fossil gas
☒ Taxonomy-aligned: Nuclear
☒ Taxonomy-aligned (no gas and nuclear)
☐ Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



☒ Taxonomy-aligned: Fossil gas
☒ Taxonomy-aligned: Nuclear
☒ Taxonomy-aligned (no gas and nuclear)
☐ Non Taxonomy-aligned

This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Equity Income Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	3.24%
Climate Change Adaptation	0.04%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	2.20%
Transitional Activities	0.06%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Equity Income Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Focus Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
European Focus Fund

Legal entity identifier:
549300G4IU6YIF26IE36

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Focus Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Focus Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Focus Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Focus Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Novo Nordisk Class B	Health Care	9.61%	Denmark
Asml Holding Nv	Information Technology	5.65%	Netherlands
Lvmh	Consumer Discretionary	4.92%	France
Linde Plc	Materials	4.60%	United Kingdom
Mtu Aero Engines Holding Ag	Industrials	4.26%	Germany
Relx Plc	Industrials	4.02%	United Kingdom
Schneider Electric	Industrials	3.97%	France
Ferrari Nv	Consumer Discretionary	3.53%	Italy
Unicredit	Financials	3.26%	Italy
Aib Group Plc	Financials	3.22%	Ireland
Compagnie De Saint Gobain Sa	Industrials	3.04%	France
Imcd Nv	Industrials	2.92%	Netherlands
Partners Group Holding Ag	Financials	2.80%	Switzerland
Hermes International	Consumer Discretionary	2.78%	France
Loreal Sa	Consumer Staples	2.69%	France

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

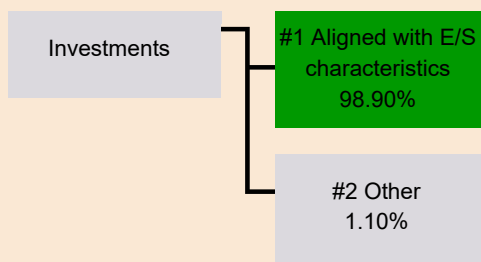
European Focus Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Focus Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.90%	97.45%
#2 Other	1.10%	2.55%

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	24.28%
Health Care	Pharma, Biotech & Life Sciences	11.97%
Information Technology	Semiconductors & Semiconductor Equipment	11.51%
Financials	Banks	9.92%
Consumer Discretionary	Consumer Durables	9.09%
Materials	Materials	7.79%
Financials	Financial Services	6.61%
Industrials	Commercial & Professional Services	4.02%
Consumer Discretionary	Autos & Components	3.53%
Consumer Staples	Household & Personal Products	2.69%
Communications	Media & Entertainment	1.95%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	1.61%
Industrials	Transportation	1.30%
Health Care	Health Care Equipment & Services	1.18%
Energy	Integrated Oil & Gas	1.13%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Focus Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

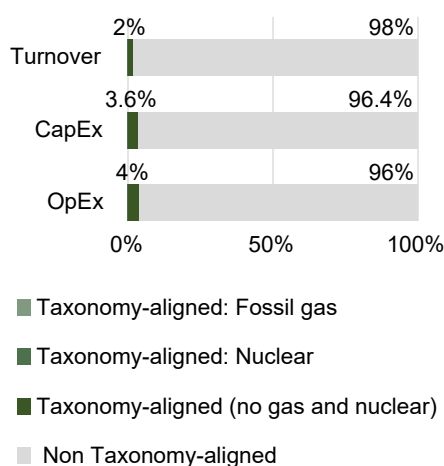
☐ In fossil gas ☐ In nuclear energy

☒ No

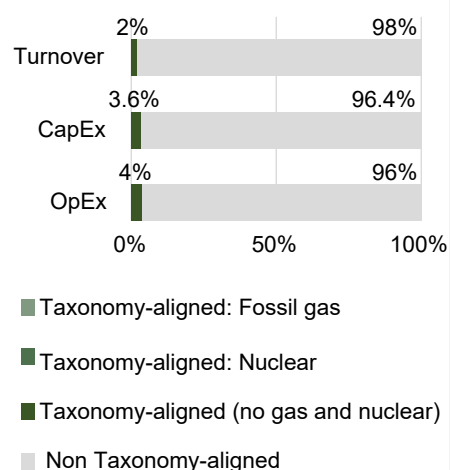
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Focus Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	1.90%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	1.61%
Transitional Activities	0.03%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Focus Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
European Fund

Legal entity identifier:
549300NNK67YCMW4S660

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Novo Nordisk Class B	Health Care	9.56%	Denmark
Asml Holding Nv	Information Technology	5.69%	Netherlands
Lvmh	Consumer Discretionary	4.92%	France
Linde Plc	Materials	4.56%	United Kingdom
Mtu Aero Engines Holding Ag	Industrials	4.26%	Germany
Relx Plc	Industrials	4.05%	United Kingdom
Schneider Electric	Industrials	3.95%	France
Ferrari Nv	Consumer Discretionary	3.47%	Italy
Unicredit	Financials	3.26%	Italy
Aib Group Plc	Financials	3.17%	Ireland
Compagnie De Saint Gobain Sa	Industrials	3.04%	France
Imcd Nv	Industrials	2.90%	Netherlands
Hermes International	Consumer Discretionary	2.83%	France
Partners Group Holding Ag	Financials	2.79%	Switzerland
Loreal Sa	Consumer Staples	2.67%	France

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

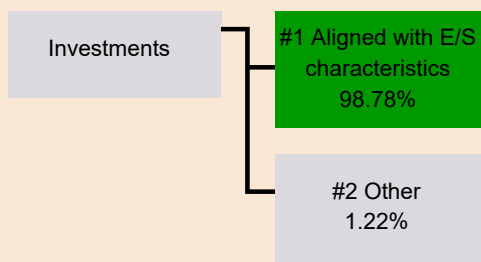
European Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.78%	97.00%
#2 Other	1.22%	3.00%

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	24.21%
Health Care	Pharma, Biotech & Life Sciences	11.88%
Information Technology	Semiconductors & Semiconductor Equipment	11.72%
Financials	Banks	9.82%
Consumer Discretionary	Consumer Durables	9.15%
Materials	Materials	7.78%
Financials	Financial Services	6.62%
Industrials	Commercial & Professional Services	4.05%
Consumer Discretionary	Autos & Components	3.47%
Consumer Staples	Household & Personal Products	2.67%
Communications	Media & Entertainment	1.96%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	1.60%
Industrials	Transportation	1.26%
Health Care	Health Care Equipment & Services	1.17%
Energy	Integrated Oil & Gas	1.11%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

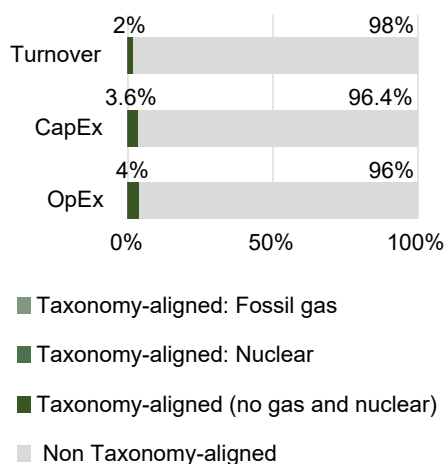
☐ In fossil gas ☐ In nuclear energy

☒ No

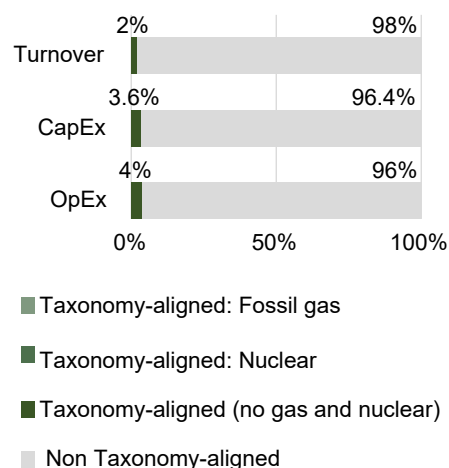
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	1.89%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	1.60%
Transitional Activities	0.03%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European High Yield Bond Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
European High Yield Bond Fund

Legal entity identifier:
549300IZEHZ1BN5OFU72

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

- ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

- ☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European High Yield Bond Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European High Yield Bond Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European High Yield Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European High Yield Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Blk Ics Eur Liq Fund Agen Acc T0	Cash Securities	2.52%	Ireland
Rci Banque Sa Regs 2030-02-18	Consumer Cyclical	1.40%	France
Intesa Sanpaolo Spa Pnc7.5 Regs 2079-12-31	Banking	0.83%	Italy
Telefonica Europe Bv Regs 2079-12-31	Communications	0.79%	Netherlands
Electricite De France Sa Regs 2079-12-31	Government Related	0.79%	France
Commerzbank Ag Regs 2079-12-31	Banking	0.75%	Germany
Nexi Spa Regs 2028-02-24	Technology	0.67%	Italy
Galaxy Bidco Ltd Regs 2026-07-31	Insurance	0.66%	Jersey, Channel Islands
Vodafone Group Plc Gbp 60Nc7 Regs 2078-10-03	Communications	0.65%	United Kingdom
Iliad Sa Regs 2027-06-14	Communications	0.65%	France
Teva Pharmaceutical Finance Nether 2029-09-15	Consumer Non-Cyclical	0.64%	Netherlands
Aib Group Plc Regs 2079-12-31	Banking	0.61%	Ireland
Olympus Water Us Holding Corp Regs 2028-11-15	Basic Industry	0.61%	United States
Worldline Sa Regs 2026-07-30	Technology	0.59%	France
Vmed O2 Uk Financing I Plc Regs 2031-07-15	Communications	0.58%	United Kingdom

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

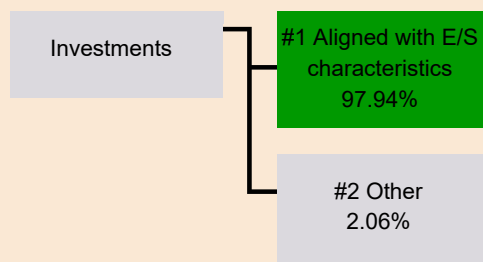
European High Yield Bond Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European High Yield Bond Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	97.94%	95.47%
#2 Other	2.06%	4.53%

In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Banking	Banking	17.32%
Communications	Wireless	8.16%
Communications	Wirelines	7.53%
Consumer Cyclical	Automotive	6.25%
Financial Other	Financial Other	5.18%
Communications	Cable and Satellite	4.71%
Consumer Non-Cyclical	Pharmaceuticals	4.58%
Technology	Technology	4.07%
Basic Industry	Chemicals	3.91%
Transportation	Transportation Services	3.51%
Consumer Cyclical	Consumer Cyclical Services	3.12%
Securitized	ABS	2.59%
Government Related	Agency	2.45%
Capital Goods	Packaging	2.18%
Consumer Cyclical	Leisure	2.13%
Consumer Cyclical	Gaming	1.94%
Consumer Non-Cyclical	Supermarkets	1.93%
Industrial Other	Industrial Other	1.81%
Capital Goods	Diversified Manufacturing	1.55%
Basic Industry	Paper	1.52%
Insurance	Property and Casualty	1.35%
Consumer Cyclical	Retailers	1.30%
Consumer Non-Cyclical	Food and Beverage	1.12%
Consumer Cyclical	Restaurants	1.05%
Electric	Electric	1.03%
Energy	Independent	0.36%
Energy	Midstream	0.28%
Energy	Integrated	0.21%
Energy	Refining	0.13%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): oil field services or metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European High Yield Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

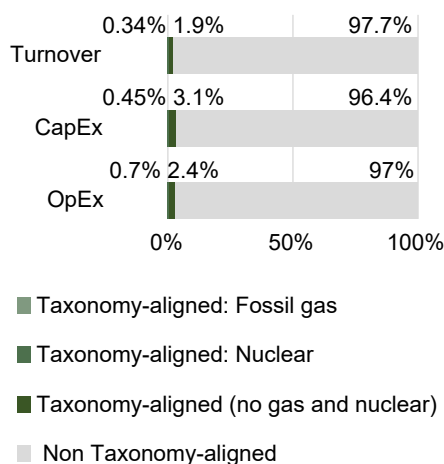
☐ In fossil gas ☒ In nuclear energy

☐ No

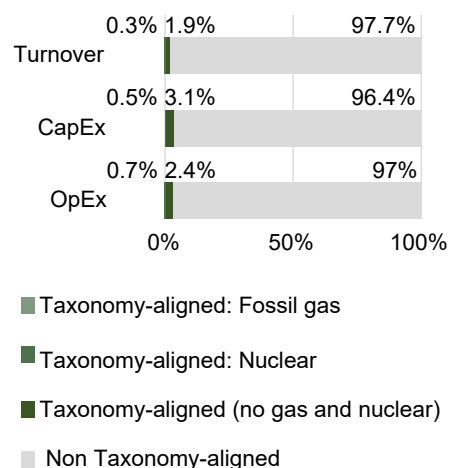
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.91% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European High Yield Bond Fund (continued)

For the reference period, 0.09% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	2.25%
Climate Change Adaptation	0.04%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.73%
Transitional Activities	0.35%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments and fixed income transferable securities (also known as debt securities) issued by agencies worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European High Yield Bond Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Special Situations Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
European Special Situations Fund

Legal entity identifier:
549300HWH5C0EBD7MS76

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Special Situations Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Special Situations Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Special Situations Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Special Situations Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Novo Nordisk Class B	Health Care	9.54%	Denmark
Asml Holding Nv	Information Technology	5.67%	Netherlands
Lvmh	Consumer Discretionary	5.19%	France
Linde Plc	Materials	4.50%	United Kingdom
Mtu Aero Engines Holding Ag	Industrials	4.48%	Germany
Schneider Electric	Industrials	4.17%	France
Relx Plc	Industrials	4.11%	United Kingdom
Ferrari Nv	Consumer Discretionary	3.55%	Italy
Aib Group Plc	Financials	3.23%	Ireland
Compagnie De Saint Gobain Sa	Industrials	3.07%	France
Imcd Nv	Industrials	2.89%	Netherlands
Hermes International	Consumer Discretionary	2.83%	France
Partners Group Holding Ag	Financials	2.80%	Switzerland
Loreal Sa	Consumer Staples	2.75%	France
Unicredit	Financials	2.74%	Italy

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

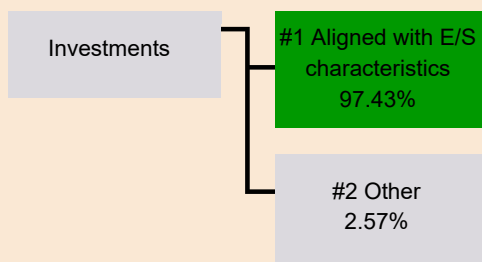
European Special Situations Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Special Situations Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	97.43%	97.68%
#2 Other	2.57%	2.32%

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	23.50%
Health Care	Pharma, Biotech & Life Sciences	11.85%
Information Technology	Semiconductors & Semiconductor Equipment	11.70%
Consumer Discretionary	Consumer Durables	9.68%
Financials	Banks	9.37%
Financials	Financial Services	7.49%
Materials	Materials	6.26%
Industrials	Commercial & Professional Services	4.11%
Consumer Discretionary	Autos & Components	3.57%
Consumer Staples	Household & Personal Products	2.76%
Communications	Media & Entertainment	1.95%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	1.65%
Industrials	Transportation	1.28%
Health Care	Health Care Equipment & Services	1.18%
Energy	Integrated Oil & Gas	1.02%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Special Situations Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

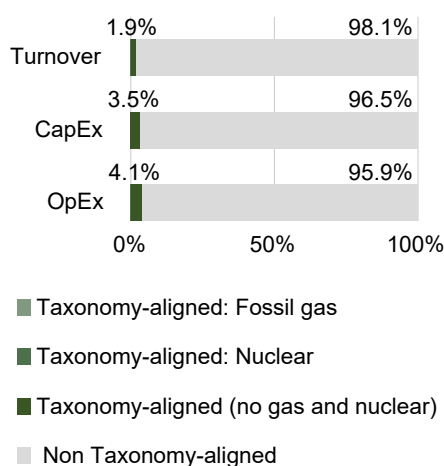
☐ In fossil gas ☐ In nuclear energy

☒ No

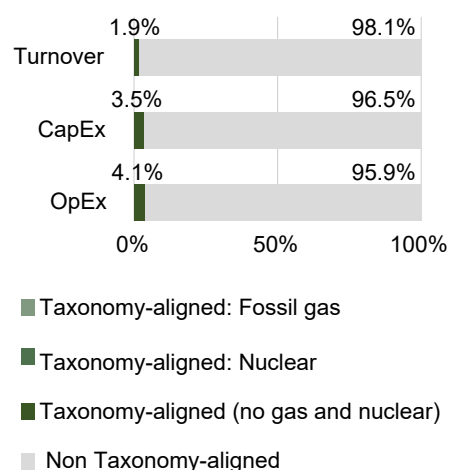
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Special Situations Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	1.82%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	1.57%
Transitional Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Special Situations Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Sustainable Equity Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

European Sustainable Equity Fund

Legal entity identifier:

549300FPZK8Q36WIPB73

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 84.79% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI Europe Index after eliminating at least 20% of the lowest rated securities from the Index

Reduction of carbon emissions intensity (based on enterprise value including cash, "EVIC") relative to the MSCI Europe Index

Investment in Sustainable Investments

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Exclusion of issuers that do not have a rating of B or higher as defined by MSCI's ESG Intangible Value Assessment Ratings or another equivalent third party ESG data provider

Limit direct investment in securities of issuers involved in: the production and retail sales of alcoholic products; the ownership or operation of gambling-related activities or facilities; the mining, production and supply activities related to nuclear power, the production of adult entertainment materials, unconventional oil and gas production, and, the production of conventional weapons

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	84.79%	84.20%
Reduction (20%) of carbon emissions intensity (based on EVIC) relative to the MSCI Europe Index	% reduction of carbon emissions intensity of the portfolio relative to the Index	-79.47%	-52.87%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with an ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

¹Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 84.79% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the benchmark
GHG Intensity of Investee Companies	Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the benchmark
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Novo Nordisk Class B	Health Care	9.27%	Denmark
Asml Holding Nv	Information Technology	6.16%	Netherlands
Schneider Electric	Industrials	4.89%	France
Linde Plc	Materials	4.52%	United Kingdom
Asm International Nv	Information Technology	4.31%	Netherlands
Astrazeneca Plc	Health Care	4.22%	United Kingdom
Atlas Copco Class A	Industrials	3.43%	Sweden
Alfa Laval	Industrials	3.35%	Sweden
Relx Plc	Industrials	3.29%	United Kingdom
Mtu Aero Engines Holding Ag	Industrials	3.26%	Germany
Caixabank Sa	Financials	3.02%	Spain
Siemens N Ag	Industrials	2.72%	Germany
Experian Plc	Industrials	2.64%	Ireland
Muenchener Rueckversicherungs-Gese	Financials	2.57%	Germany
Sika Ag	Materials	2.21%	Switzerland

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

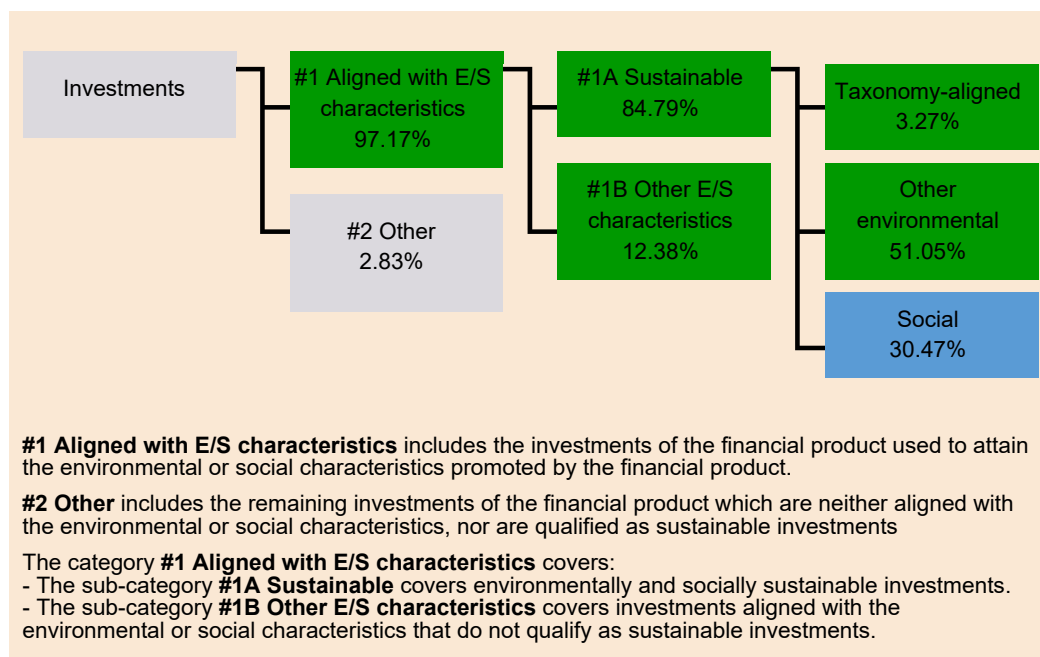
European Sustainable Equity Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	97.17%	98.74%
#2 Other	2.83%	1.26%
#1A Sustainable	84.79%	84.20%
#1B Other E/S characteristics	12.38%	14.54%
Taxonomy-aligned	3.27%	0.00%
Other environmental	51.05%	51.25%
Social	30.47%	32.95%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	27.61%
Health Care	Pharma, Biotech & Life Sciences	21.76%
Information Technology	Semiconductors & Semiconductor Equipment	13.79%
Materials	Materials	9.75%
Financials	Banks	7.57%
Industrials	Commercial & Professional Services	5.93%
Information Technology	Tech Hardware & Equipment	3.52%
Financials	Insurance	3.16%
Information Technology	Software & Services	2.24%
Consumer Staples	Food Beverage Tobacco	1.54%
Financials	Financial Services	1.17%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

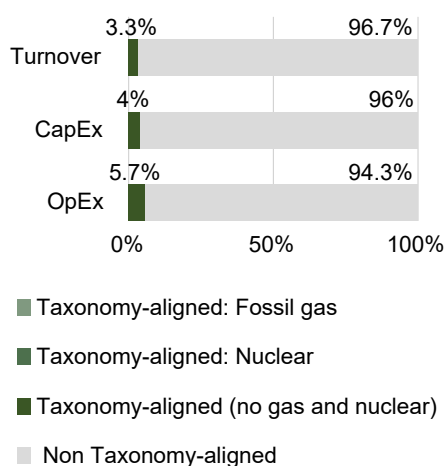
☐ In fossil gas ☐ In nuclear energy

☒ No

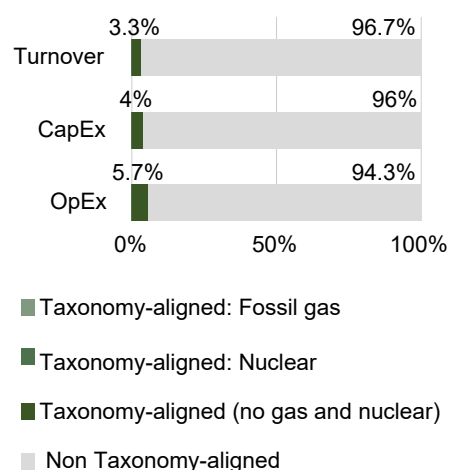
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	3.19%
Climate Change Adaptation	0.05%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.06%
Enabling Activities	2.53%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 51.05% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 30.47% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Value Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
European Value Fund

Legal entity identifier:
549300VTJEFQIEUK4533

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Value Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Value Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Value Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Value Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Bp Plc	Energy	4.02%	United Kingdom
Sanofi Sa	Health Care	3.61%	France
Compagnie De Saint Gobain Sa	Industrials	3.58%	France
Unicredit	Financials	3.56%	Italy
Hsbc Holdings Plc	Financials	3.56%	United Kingdom
Novartis Ag	Health Care	3.41%	Switzerland
Siemens N Ag	Industrials	3.35%	Germany
Vinci Sa	Industrials	2.89%	France
Nordea Bank	Financials	2.62%	Finland
Thales Sa	Industrials	2.51%	France
Astrazeneca Plc	Health Care	2.23%	United Kingdom
Crh Public Limited Plc	Materials	2.18%	Ireland
Rwe Ag	Utilities	2.17%	Germany
Novo Nordisk Class B	Health Care	2.09%	Denmark
Aib Group Plc	Financials	2.00%	Ireland

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

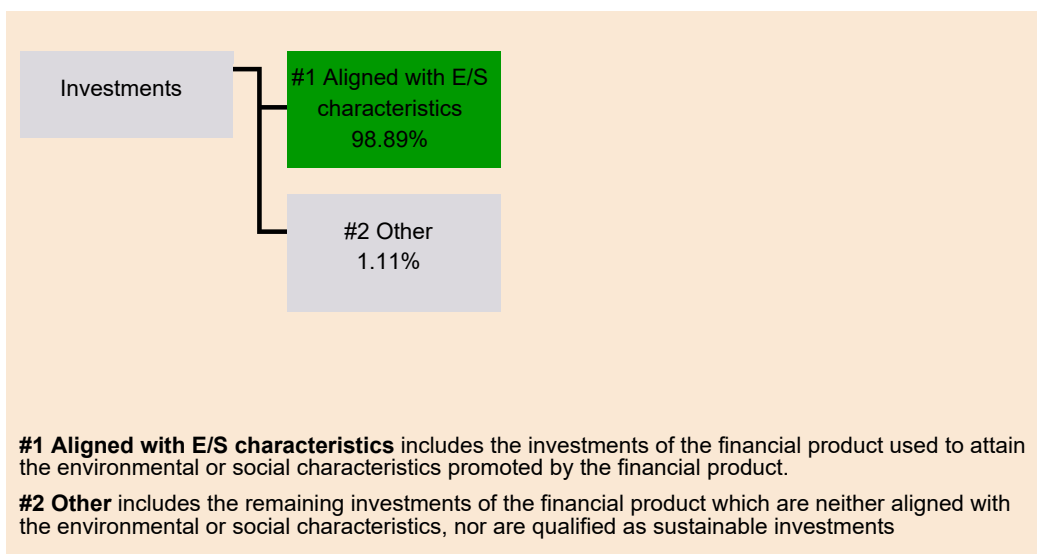
European Value Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Value Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.89%	98.26%
#2 Other	1.11%	1.74%

In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	27.92%
Financials	Banks	16.00%
Health Care	Pharma, Biotech & Life Sciences	14.51%
Energy	Integrated Oil & Gas	5.48%
Materials	Materials	5.34%
Financials	Insurance	4.25%
Industrials	Commercial & Professional Services	4.05%
Utilities	Utilities	3.78%
Financials	Financial Services	2.83%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	2.81%
Consumer Staples	Household & Personal Products	2.58%
Consumer Discretionary	Consumer Durables	2.56%
Information Technology	Tech Hardware & Equipment	1.81%
Real Estate	Equity Real Estate Investment Trusts (REITs)	1.60%
Information Technology	Software & Services	1.29%
Industrials	Transportation	1.29%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Value Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

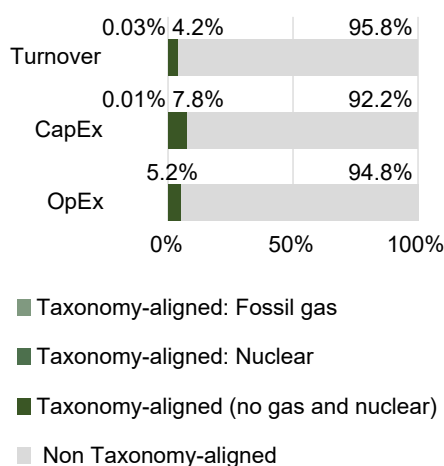
☐ In fossil gas ☒ In nuclear energy

☐ No

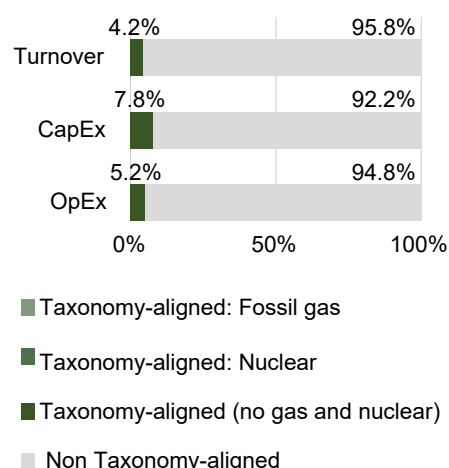
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Value Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	4.17%
Climate Change Adaptation	0.04%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	2.82%
Transitional Activities	0.10%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Value Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

FinTech Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
FinTech Fund

Legal entity identifier:
549300QETL4YMSWPEO04

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

FinTech Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

FinTech Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

FinTech Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

FinTech Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Global Payments Inc	Financials	4.94%	United States
Wex Inc	Financials	4.39%	United States
Fiserv Inc	Financials	4.38%	United States
Rakuten Bank Ltd	Financials	4.25%	Japan
Fidelity National Information Serv	Financials	4.24%	United States
Pagseguro Digital Ltd Class A	Financials	3.54%	Cayman Islands
Paypal Holdings Inc	Financials	3.41%	United States
Kiwoom Securities Ltd	Financials	3.29%	Korea (South), Republic of
Xp Class A Inc	Financials	3.27%	Brazil
Repay Holdings Corp Class A	Financials	3.21%	United States
American Express	Financials	2.97%	United States
Worldline Sa	Financials	2.77%	France
Charles Schwab Corp	Financials	2.77%	United States
Capital One Financial Corp	Financials	2.66%	United States
Jsc Kaspi Kz Global Sponsored Ads	Financials	2.64%	Kazakhstan

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

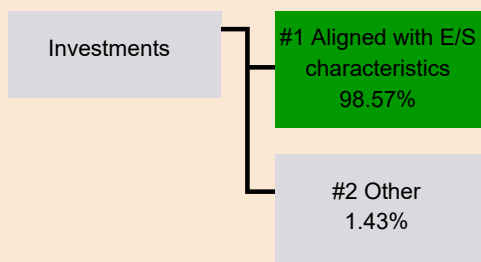
FinTech Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

FinTech Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.57%	95.05%
#2 Other	1.43%	4.95%

In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Financials	Financial Services	78.25%
Financials	Banks	16.58%
Information Technology	Software & Services	2.65%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

FinTech Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

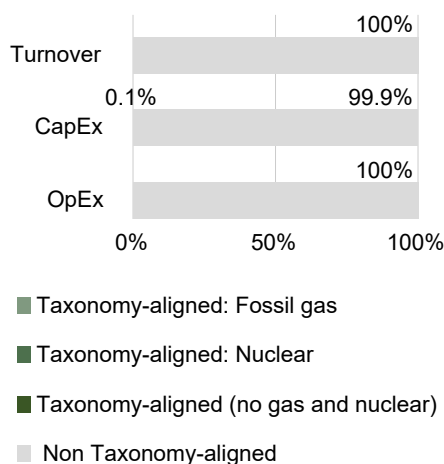
☐ In fossil gas ☐ In nuclear energy

☒ No

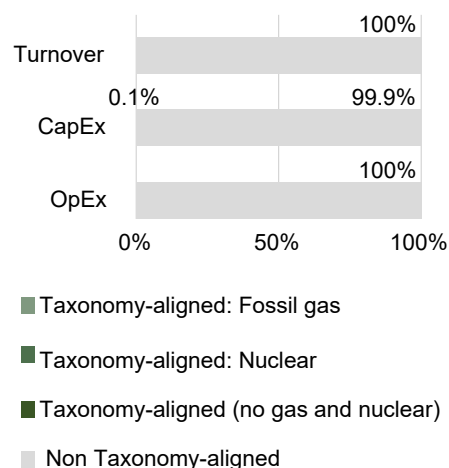
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.91% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

FinTech Fund (continued)

For the reference period, 0.09% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.00%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.00%
Transitional Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

FinTech Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Future Consumer Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Future Consumer Fund

Legal entity identifier:
5493004TGOBEAE3VS848

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses BlackRock's proprietary Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms.

The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment.

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons).

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads.

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers.

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands).

Exclusion of issuers which produce tobacco products.

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products.

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians.

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use.

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption).

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the benchmark
GHG Intensity of Investee Companies	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the benchmark
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Amazon Com Inc	Consumer Discretionary	7.22%	United States
Beiersdorf Ag	Consumer Staples	6.36%	Germany
Mastercard Inc Class A	Financials	5.73%	United States
Sony Group Corp	Consumer Discretionary	4.43%	Japan
Meta Platforms Inc Class A	Communication	3.55%	United States
Reliance Industries Gdr Representi 144A	Energy	3.36%	India
T Mobile Us Inc	Communication	3.34%	United States
Cts Eventim Ag	Communication	3.27%	Germany
Visa Inc Class A	Financials	3.27%	United States
Recruit Holdings Ltd	Industrials	3.05%	Japan
Davide Campari Milano Nv	Consumer Staples	2.97%	Italy
Pinterest Inc Class A	Communication	2.89%	United States
Loreal Sa	Consumer Staples	2.70%	France
BLK ICS Usd LEAF Agency Dist	Financials	2.67%	Ireland
Cellnex Telecom Sa	Communication	2.63%	Spain

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

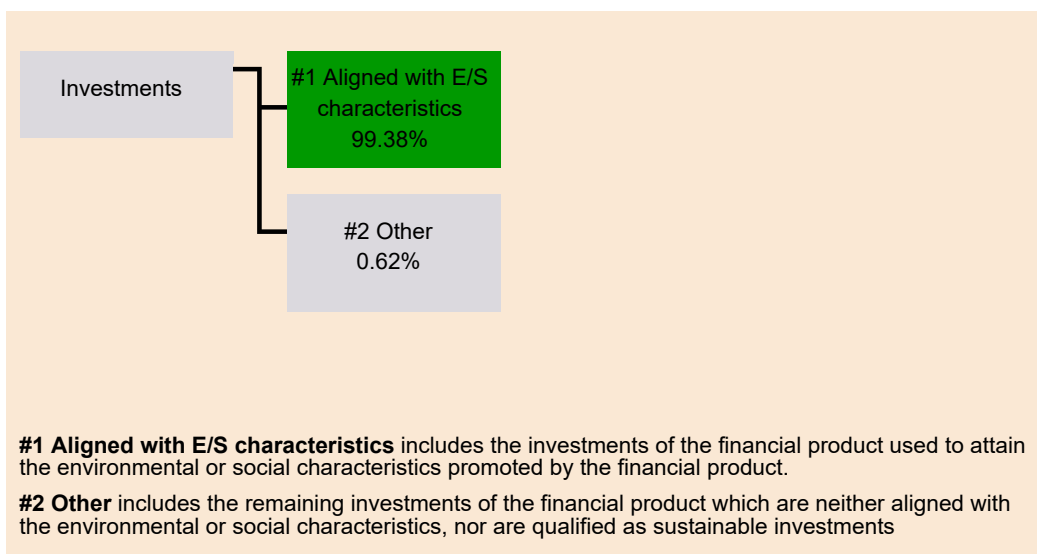
Future Consumer Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	99.38%	96.98%
#2 Other	0.62%	3.02%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Communication	Media & Entertainment	19.93%
Consumer Discretionary	Consumer Discretionary	12.04%
	Distribution & Retail	
Consumer Staples	Household & Personal Products	11.77%
Financials	Financial Services	11.67%
Consumer Discretionary	Consumer Durables	8.98%
Communication	Telecom	5.97%
Consumer Staples	Food Beverage Tobacco	4.22%
Energy	Oil & Gas Refining & Marketing	3.36%
Health Care	Health Care Equipment &	3.24%
	Services	
Information Technology	Software & Services	3.07%
Industrials	Commercial & Professional	3.05%
	Services	
Consumer Discretionary	Consumer Services	2.66%
Consumer Discretionary	Autos & Components	2.34%
Health Care	Pharma, Biotech & Life	2.23%
	Sciences	
Industrials	Transportation	1.97%
Information Technology	Tech Hardware & Equipment	1.47%
Real Estate	Equity Real Estate Investment	1.37%
	Trusts (REITs)	

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

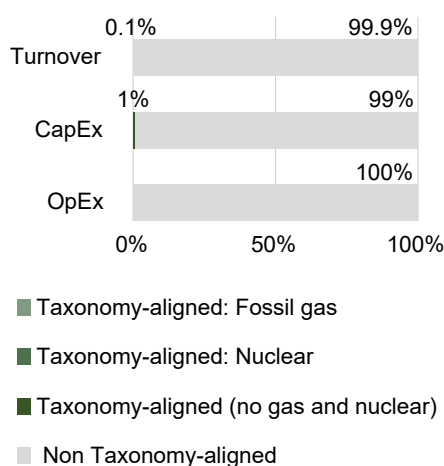
☐ In fossil gas ☐ In nuclear energy

☒ No

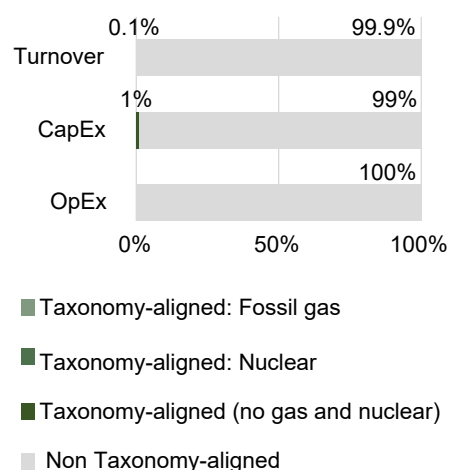
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.93% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund (continued)

For the reference period, 0.07% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.00%
Climate Change Adaptation	0.08%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.00%
Enabling Activities	0.09%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Of Transport Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the sustainable investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the fund	96.58%	90.74%
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Countries World Index after eliminating at least 20% of the lowest rated securities from the index	ESG Rating of the Fund	Fund ESG Rating: AA ¹	Fund ESG Rating: AA ¹
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers	Greater than 90% of issuers

¹The Fund ESG Rating was higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● How did the sustainable investments not cause significant harm to any sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Of Transport Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the mandatory principal adverse impacts ("PAI"s). The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment's business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)
Carbon footprint
GHG intensity of investee companies
Exposure to companies active in the fossil fuel sector
Share of non-renewable energy consumption and production
Energy consumption intensity per high impact climate sector
Activities negatively affecting biodiversity-sensitive areas
Emissions to water
Hazardous waste and radioactive waste ratio
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises
Unadjusted gender pay gap
Board gender diversity
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)
GHG intensity (Sovereigns & Supranationals)
Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Of Transport Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Vinci Sa	Industrials	4.28%	France
Cadence Design Systems Inc	Information Technology	4.23%	United States
Union Pacific Corp	Industrials	4.18%	United States
Byd Ltd H	Consumer Discretionary	4.15%	China
Te Connectivity Ltd	Information Technology	4.13%	Switzerland
Analog Devices Inc	Information Technology	4.11%	United States
Aptiv Plc	Consumer Discretionary	3.98%	Ireland
BLK ICD USD Leaf Agency Dist	Financials	3.77%	Ireland
Stmicroelectronics Nv	Information Technology	3.64%	Netherlands
Dassault Systemes	Information Technology	3.62%	France
On Semiconductor Corp	Information Technology	3.47%	United States
Samsung Sdi Ltd	Information Technology	3.41%	Korea (South), Republic of
Renesas Electronics Corp	Information Technology	3.40%	Japan
Nxp Semiconductors Nv	Information Technology	3.38%	Netherlands
Contemporary Amperex Technology Lt	Industrials	3.11%	China

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

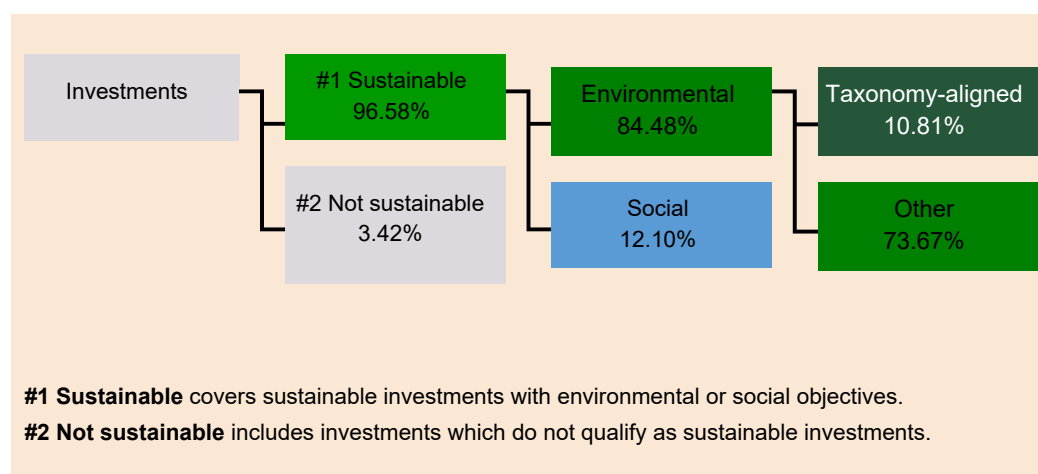
Future Of Transport Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% of Investments	
	2024	2023
Taxonomy-aligned	10.81%	0.00%
Other	73.67%	75.12%
Environmental	84.48%	75.12%
Social	12.10%	15.62%
#1 Sustainable	96.58%	90.74%
#2 Not sustainable	3.42%	9.26%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Of Transport Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Information Technology	Semiconductors & Semiconductor Equipment	23.61%
Industrials	Capital Goods	16.28%
Materials	Materials	13.33%
Information Technology	Software & Services	11.53%
Industrials	Transportation	9.75%
Consumer Discretionary	Autos & Components	9.41%
Information Technology	Tech Hardware & Equipment	8.62%
Financials	Financial Services	3.77%
Communication	Media & Entertainment	2.29%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Of Transport Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

For the reference period, 10.81% of the Fund's investments were classified as both Sustainable Investments with an environmental objective and aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

☐ In fossil gas

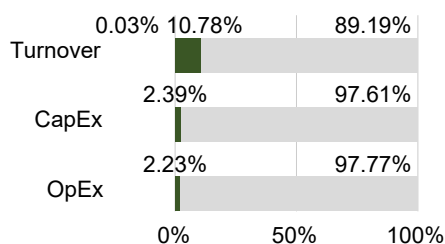
☒ In nuclear energy

☐ No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

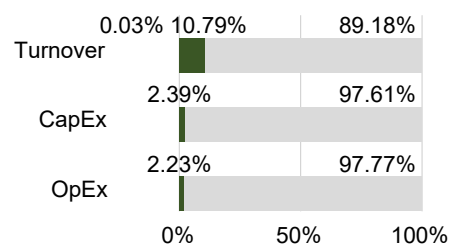
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 99.87% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Of Transport Fund (continued)

For the reference period, 0.13% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

Environmental objectives	% of Investments
Climate Change Mitigation	10.77%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.19%
Enabling Activities	6.73%

How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 73.67% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 12.10% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Of Transport Fund (continued)

are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Equity Income Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Global Equity Income Fund

Legal entity identifier:
5493003EIFVTQB3EDS83

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Equity Income Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Equity Income Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Equity Income Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Equity Income Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Microsoft Corp	Information Technology	4.91%	United States
Apple Inc	Information Technology	3.21%	United States
Taiwan Semiconductor Manufacturing	Information Technology	3.01%	Taiwan (Republic of China)
Astrazeneca Plc	Health Care	2.94%	United Kingdom
Nestle Sa	Consumer Staples	2.92%	Switzerland
Novo Nordisk Class B	Health Care	2.90%	Denmark
Relx Plc	Industrials	2.79%	United Kingdom
Abbvie Inc	Health Care	2.64%	United States
Mondelez International Inc Class A	Consumer Staples	2.62%	United States
Unitedhealth Group Inc	Health Care	2.58%	United States
Accenture Plc Class A	Information Technology	2.48%	Ireland
Union Pacific Corp	Industrials	2.46%	United States
Lvmh	Consumer Discretionary	2.38%	France
Otis Worldwide Corp	Industrials	2.34%	United States
Lair Liquide Societe Anonyme Pour	Materials	2.33%	France

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

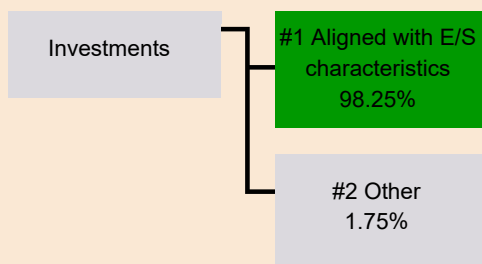
Global Equity Income Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Equity Income Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.25%	98.49%
#2 Other	1.75%	1.51%

In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Health Care	Pharma, Biotech & Life Sciences	11.51%
Information Technology	Software & Services	9.80%
Information Technology	Semiconductors & Semiconductor Equipment	7.19%
Consumer Staples	Food Beverage Tobacco	6.95%
Industrials	Capital Goods	6.58%
Industrials	Commercial & Professional Services	6.45%
Financials	Financial Services	6.09%
Financials	Banks	5.90%
Industrials	Transportation	4.35%
Consumer Discretionary	Consumer Durables	4.15%
Financials	Insurance	4.06%
Communications	Telecom	3.98%
Health Care	Health Care Equipment & Services	3.67%
Information Technology	Tech Hardware & Equipment	3.60%
Materials	Materials	2.33%
Communications	Media & Entertainment	2.09%
Energy	Integrated Oil & Gas	2.06%
Energy	Oil & Gas Equipment & Services	1.95%
Energy	Oil & Gas Storage & Transportation	1.61%
Consumer Staples	Household & Personal Products	1.54%
Consumer Staples	Consumer Staples Distribution & Retail	1.50%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas refining and marketing or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Equity Income Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

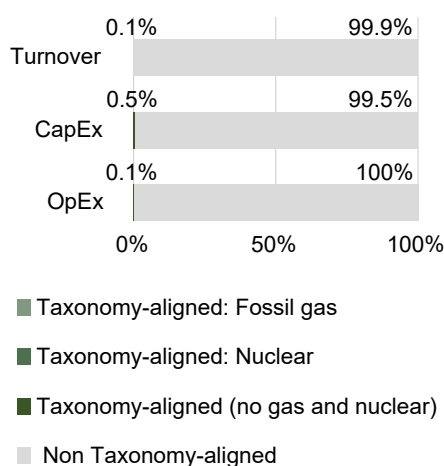
☐ In fossil gas ☐ In nuclear energy

☒ No

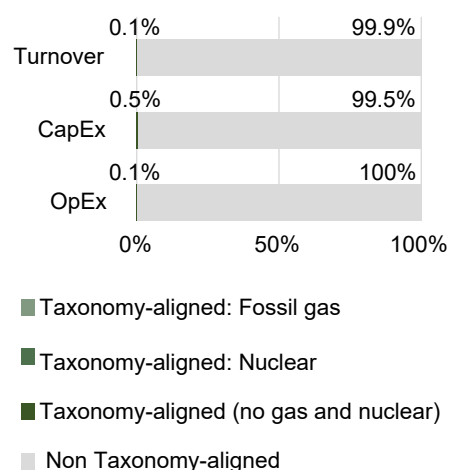
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.95% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Equity Income Fund (continued)

For the reference period, 0.05% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.06%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.01%
Transitional Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Equity Income Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Government Bond Fund

Sustainable investment

means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Global Government Bond Fund

Legal entity identifier:
549300ZROVR8S4X5V054

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 17.81% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Investment Universe

Investment in use-of-proceeds bonds

Limiting investments in issuers deemed to have negative externalities

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	14.68%	11.78%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	17.81%	14.59%
Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Investment Universe	Investments deemed to have higher positive externalities held by the Fund as compared to the investment universe	459.14%	527.66%
Limiting investments in issuers deemed to have negative externalities.	# of active breaches	No active breaches	No active breaches
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 17.81% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Investment in use-of-proceeds bonds
GHG Intensity of Investee Companies	Investment in use-of-proceeds bonds
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Energy consumption intensity per high impact climate sector	Investments in issuers deemed to have positive externalities
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Germany (Federal Republic Of) Regs 2027-10-15	Treasuries	8.59%	Germany
Germany (Federal Republic Of) Regs 2025-06-12	Treasuries	2.70%	Germany
Treasury Note (2Old) 2026-06-30	Treasuries	1.96%	United States
Spain (Kingdom Of) 2027-01-31	Treasuries	1.70%	Spain
Treasury Note 2026-01-31	Treasuries	1.55%	United States
Japan (Government Of) 10Yr #369 2032-12-20	Treasuries	1.50%	Japan
Japan (Government Of) 20Yr #182 2042-09-20	Treasuries	1.25%	Japan
France (Republic Of) Regs 2027-02-25	Treasuries	1.14%	France
Japan (Government Of) 2Yr #447 2025-04-01	Treasuries	1.08%	Japan
Japan (Government Of) 5Yr #157 2028-03-20	Treasuries	1.04%	Japan
China Peoples Republic Of (Governm 2026-08-12	Treasuries	0.83%	China
France (Republic Of) Regs 2028-02-25	Treasuries	0.83%	France
Japan (Government Of) 30Yr #74 2052-03-20	Treasuries	0.80%	Japan
European Union Regs 2025-11-04	Government Related	0.78%	Supranational
China Peoples Republic Of (Governm 2029-09-25	Treasuries	0.76%	China

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

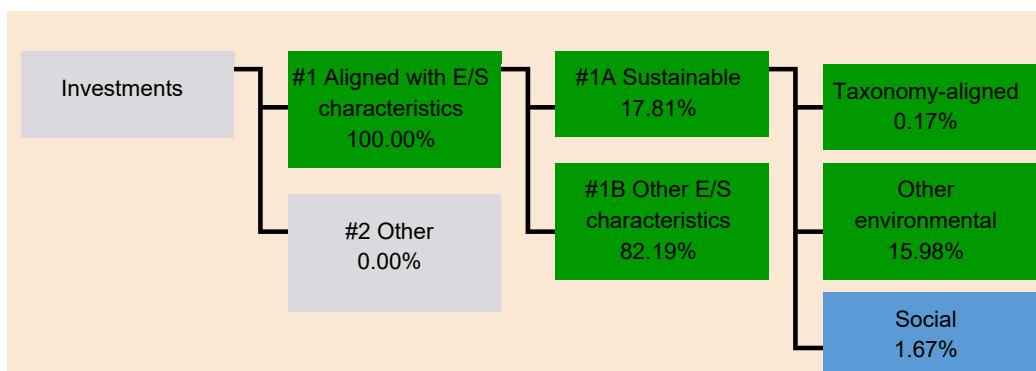
Global Government Bond Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	100.00%	100.00%
#2 Other	0.00% ¹	0.00%
#1A Sustainable	17.81%	14.59%
#1B Other E/S characteristics	82.19%	85.41%
Taxonomy-aligned	0.17%	0.00%
Other environmental	15.98%	13.77%
Social	1.67%	0.82%

¹The net exposure to "Other" assets was -0.43% due to derivative positions held by the Fund.

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Treasuries	Treasuries	73.39%
Securitized	ABS	8.80%
Banking	Banking	4.35%
Securitized	CMBS	2.11%
Government Related	Supranational	1.99%
Securitized	MBS Pass-Through	1.53%
Securitized	CMO	1.17%
Energy	Integrated	0.29%
Energy	Independent	0.08%
Energy	Refining	0.02%
Energy	Midstream	0.01%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

☐ In fossil gas

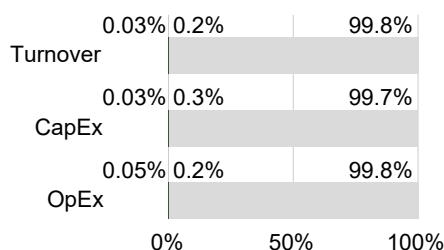
☒ In nuclear energy

☐ No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

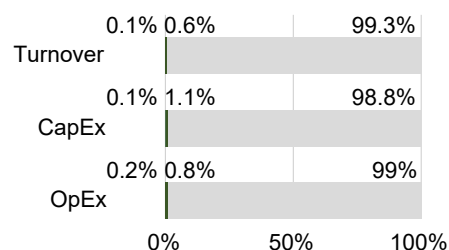
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 26.17% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)

For the reference period, 73.83% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.19%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.03%
Enabling Activities	0.10%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 15.98% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 1.67% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global High Yield Bond Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Global High Yield Bond Fund

Legal entity identifier:
549300FVQG82AXR0U687

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global High Yield Bond Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global High Yield Bond Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global High Yield Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global High Yield Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Cloud Software Group Inc 144A 2029-03-31	Technology	0.67%	United States
Hub International Ltd 144A 2032-01-31	Insurance	0.60%	United States
Hub International Ltd 144A 2030-06-15	Insurance	0.53%	United States
Zayo Group Holdings Inc 144A 2027-03-01	Communications	0.53%	United States
Ishares \$ High Yield Crp Bnd Etf \$	ETFs	0.52%	Ireland
Carnival Holdings (Bermuda) Ltd 144A 2028-05-01	Consumer Cyclical	0.51%	Bermuda
Emrld Borrower Lp 144A 2030-12-15	Capital Goods	0.48%	United States
Clarios Global Lp 144A 2027-05-15	Consumer Cyclical	0.44%	Canada
Venture Global Lng Inc 144A 2029-02-01	Energy	0.43%	United States
Ukg Inc 144A 2031-02-01	Technology	0.41%	United States
Athenahealth Group Inc 144A 2030-02-15	Technology	0.41%	United States
Rci Banque Sa Regs 2030-02-18	Consumer Cyclical	0.40%	France
White Cap Buyer Llc 144A 2028-10-15	Capital Goods	0.39%	United States
Alliant Holdings Intermediate Llc 144A 2027-10-15	Insurance	0.38%	United States
Mauser Packaging Solutions Holding 144A 2027-04-15	Capital Goods	0.35%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

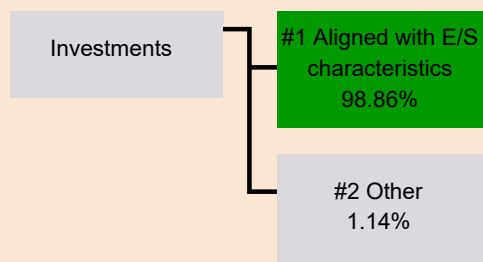
Global High Yield Bond Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global High Yield Bond Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.86%	96.82%
#2 Other	1.14%	3.18%

In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Technology	Technology	8.19%
Banking	Banking	6.42%
Communications	Wirelines	5.34%
Securitized	ABS	4.08%
Communications	Cable and Satellite	3.72%
Communications	Wireless	3.69%
Government Related	Agency	3.55%
Insurance	Property and Casualty	3.51%
Energy	Midstream	3.42%
Basic Industry	Chemicals	3.39%
Consumer Cyclical	Consumer Cyclical Services	3.23%
Basic Industry	Metals and Mining	3.22%
Energy	Independent	3.20%
Consumer Non-Cyclical	Healthcare	3.03%
Consumer Cyclical	Gaming	2.98%
Consumer Cyclical	Automotive	2.67%
Consumer Cyclical	Leisure	2.59%
Capital Goods	Diversified Manufacturing	2.58%
Finance Companies	Finance Companies	2.44%
Capital Goods	Building Materials	2.43%
Capital Goods	Packaging	2.40%
Consumer Non-Cyclical	Pharmaceuticals	2.27%
Energy	Oil Field Services	1.84%
Financial Other	Financial Other	1.82%
Communications	Media and Entertainment	1.76%
Consumer Non-Cyclical	Food and Beverage	1.62%
Industrial Other	Industrial Other	1.52%
Consumer Cyclical	Retailers	1.34%
Electric	Electric	1.23%
Transportation	Transportation Services	1.21%
Energy	Refining	0.44%
Energy	Integrated	0.03%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global High Yield Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

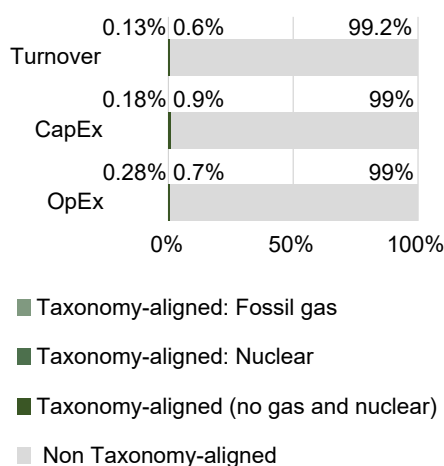
☐ In fossil gas ☒ In nuclear energy

☐ No

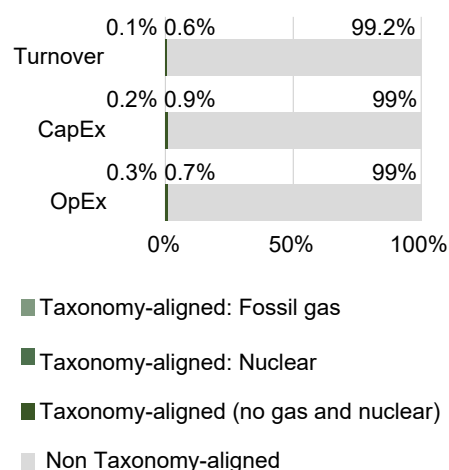
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.83% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global High Yield Bond Fund (continued)

For the reference period, 0.17% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.76%
Climate Change Adaptation	0.01%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.24%
Transitional Activities	0.19%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments and fixed income transferable securities (also known as debt securities) issued by governments and agencies worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global High Yield Bond Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Listed Infrastructure Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Global Listed Infrastructure Fund

Legal entity identifier:
549300Z77LHX2F6VSI95

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 55.35% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Listed Infrastructure Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Maintain that the Fund holds at least 70% in investments aligned to the transitioning infrastructure theme

Limit or exclude direct investment (as applicable) in corporate issuers which, in the opinion of the Investment Adviser: have any exposure to, or ties with, controversial weapons or conventional weapons; the production, distribution, licensing, retail or supply of tobacco or tobacco-related products; the production or distribution of firearms or small arms ammunitions intended for retail civilians; are deemed to have failed to comply with one or more of the ten United Nation Global Compact Principles ("UNGC"), which cover human rights, labour standards, the environment and anti-corruption; are involved in the extraction of, or the generation of power using, thermal coal or tar sands (also known as oil sands)

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	55.35%	N/A ¹
Maintain that the Fund holds at least 70% in investments aligned to the transitioning infrastructure theme.	% investments aligned to the transitioning infrastructure theme	80.58%	N/A ¹
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Listed Infrastructure Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 55.35% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:
(i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
(ii) the issuer's business practices contributed to an environmental and/or social objective.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Listed Infrastructure Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands).
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption).
Exposure to controversial weapons (anti personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Listed Infrastructure Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Transurban Group Stapled Units	Industrials	5.65%	Australia
Aena Sme Sa	Industrials	5.19%	Spain
Nextera Energy Inc	Utilities	4.50%	United States
Duke Energy Corp	Utilities	3.70%	United States
National Grid Plc	Utilities	3.42%	United Kingdom
American Tower Reit Corp	Real Estate	3.32%	United States
Tc Energy Corp	Energy	3.02%	Canada
Xcel Energy Inc	Utilities	2.91%	United States
Cheniere Energy Inc	Energy	2.88%	United States
Pg&E Corp	Utilities	2.74%	United States
Sba Communications Reit Corp Class	Real Estate	2.71%	United States
Flughafen Zuerich Ag	Industrials	2.46%	Switzerland
Entergy Corp	Utilities	2.46%	United States
Dominion Energy Inc	Utilities	2.39%	United States
Nisource Inc	Utilities	2.32%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

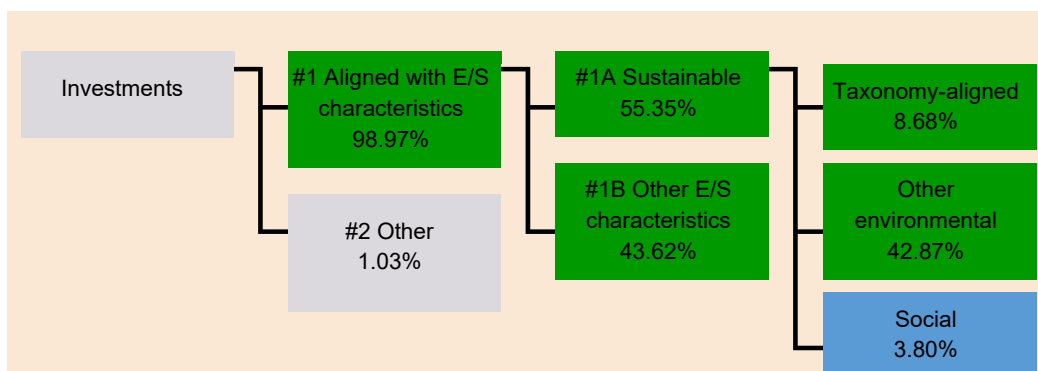
Global Listed Infrastructure Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Listed Infrastructure Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.97%	N/A ¹
#2 Other	1.03%	N/A ¹
#1A Sustainable	55.35%	N/A ¹
#1B Other E/S characteristics	43.62%	N/A ¹
Taxonomy-aligned	8.68%	N/A ¹
Other environmental	42.87%	N/A ¹
Social	3.80%	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Utilities	Utilities	49.79%
Industrials	Transportation	27.38%
Energy	Oil & Gas Storage & Transportation	12.35%
Real Estate	Equity Real Estate Investment Trusts (REITs)	6.60%
Communication	Telecom	1.77%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Listed Infrastructure Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

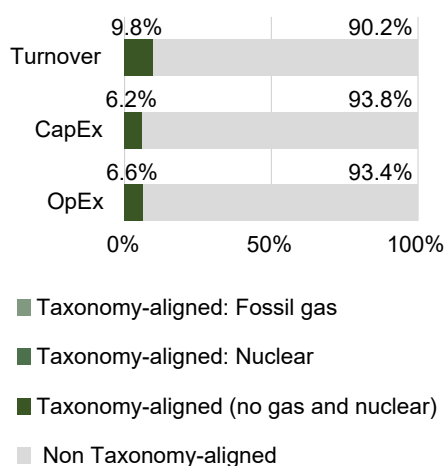
☐ In fossil gas ☐ In nuclear energy

☒ No

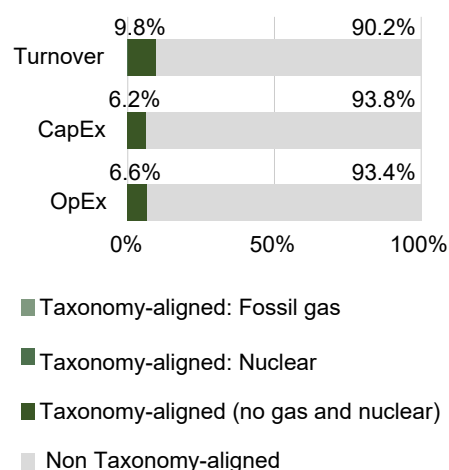
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Listed Infrastructure Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	9.32%
Climate Change Adaptation	0.07%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.03%
Enabling Activities	4.10%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period presented for the Fund, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 42.87% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 3.80% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Listed Infrastructure Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Long-Horizon Equity Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Global Long-Horizon Equity Fund

Legal entity identifier:
549300UI1W5KUOTB6B84

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Long-Horizon Equity Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Long-Horizon Equity Fund (continued)

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Long-Horizon Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Long-Horizon Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Microsoft Corp	Information Technology	7.09%	United States
Amazon Com Inc	Consumer Discretionary	4.92%	United States
Unitedhealth Group Inc	Health Care	4.47%	United States
Mastercard Inc Class A	Financials	4.34%	United States
Intercontinental Exchange Inc	Financials	4.26%	United States
Servicenow Inc	Information Technology	4.19%	United States
Applied Material Inc	Information Technology	4.16%	United States
Boston Scientific Corp	Health Care	3.93%	United States
Lvmh	Consumer Discretionary	3.82%	France
Otis Worldwide Corp	Industrials	3.80%	United States
Charles Schwab Corp	Financials	3.78%	United States
Apple Inc	Information Technology	3.43%	United States
American Express	Financials	3.38%	United States
Astrazeneca Plc	Health Care	3.31%	United Kingdom
Thermo Fisher Scientific Inc	Health Care	3.22%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

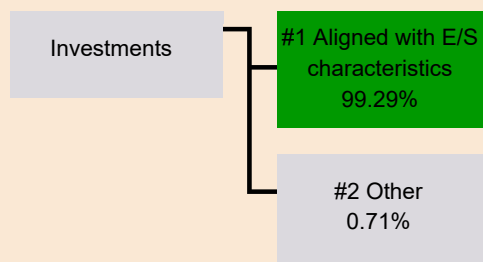
Global Long-Horizon Equity Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Long-Horizon Equity Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	99.29%	97.77%
#2 Other	0.71%	2.23%

In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Financials	Financial Services	15.76%
Industrials	Capital Goods	13.82%
Information Technology	Software & Services	12.67%
Health Care	Health Care Equipment & Services	10.65%
Health Care	Pharma, Biotech & Life Sciences	9.11%
Information Technology	Semiconductors & Semiconductor Equipment	5.97%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	4.92%
Consumer Staples	Food Beverage Tobacco	4.45%
Consumer Discretionary	Consumer Durables	3.82%
Information Technology	Tech Hardware & Equipment	3.43%
Energy	Oil & Gas Equipment & Services	3.20%
Materials	Materials	3.06%
Financials	Banks	2.38%
Consumer Staples	Household & Personal Products	2.08%
Consumer Staples	Consumer Staples Distribution & Retail	1.58%
Energy	Oil & Gas Storage & Transportation	1.26%
Financials	Insurance	1.12%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas refining and marketing or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Long-Horizon Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

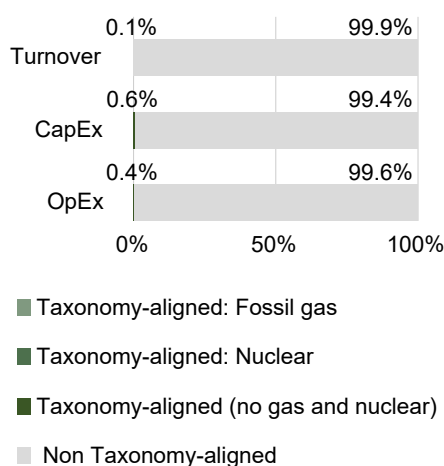
☐ In fossil gas ☐ In nuclear energy

☒ No

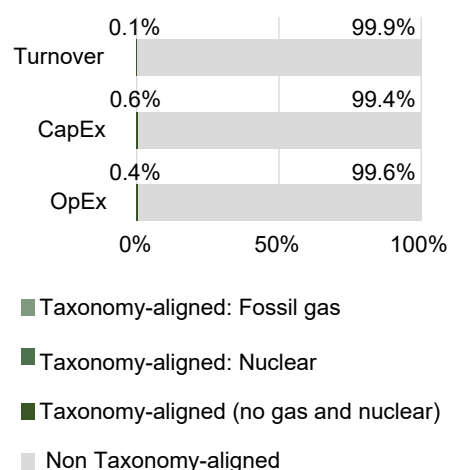
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.98% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Long-Horizon Equity Fund (continued)

For the reference period, 0.02% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.07%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.06%
Transitional Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Long-Horizon Equity Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Unconstrained Equity Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Global Unconstrained Equity Fund

Legal entity identifier:
529900C4B6X8NH3O3X24

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Unconstrained Equity Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Unconstrained Equity Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Unconstrained Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Unconstrained Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Novo Nordisk Class B	Health Care	9.77%	Denmark
Microsoft Corp	Information Technology	9.34%	United States
Asml Holding Nv	Information Technology	8.60%	Netherlands
S&P Global Inc	Financials	5.36%	United States
Thermo Fisher Scientific Inc	Health Care	5.29%	United States
Cadence Design Systems Inc	Information Technology	4.93%	United States
Mastercard Inc Class A	Financials	4.92%	United States
Intuitive Surgical Inc	Health Care	4.86%	United States
Ferrari Nv	Consumer Discretionary	4.85%	Italy
Meta Platforms Inc Class A	Communication	4.74%	United States
Alphabet Inc Class C	Communication	4.52%	United States
Lvmh	Consumer Discretionary	4.51%	France
Visa Inc Class A	Financials	4.46%	United States
Intuit Inc	Information Technology	4.26%	United States
Masimo Corp	Health Care	3.92%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

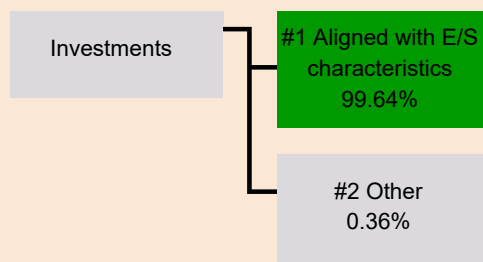
Global Unconstrained Equity Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Unconstrained Equity Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	99.64%	N/A ¹
#2 Other	0.36%	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Information Technology	Software & Services	22.34%
Health Care	Pharma, Biotech & Life Sciences	15.06%
Financials	Financial Services	14.75%
Communications	Media & Entertainment	9.26%
Health Care	Health Care Equipment & Services	8.78%
Information Technology	Semiconductors & Semiconductor Equipment	8.60%
Consumer Discretionary	Consumer Durables	7.58%
Consumer Discretionary	Autos & Components	4.85%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	3.79%
Industrials	Capital Goods	2.66%
Consumer Staples	Consumer Staples Distribution & Retail	1.97%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Unconstrained Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

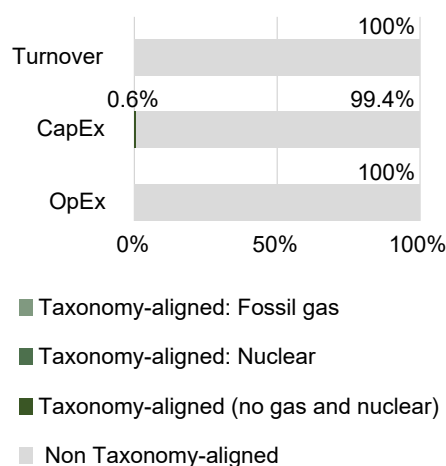
☐ In fossil gas ☐ In nuclear energy

☒ No

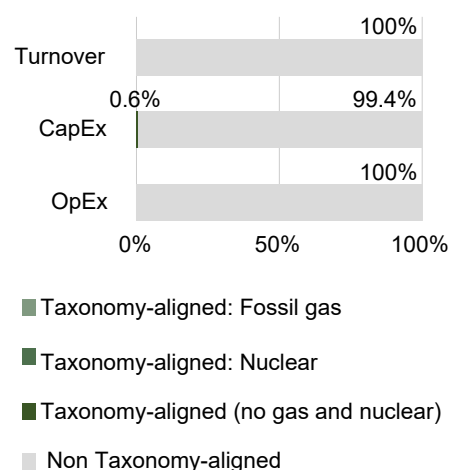
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Unconstrained Equity Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.00%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.00%
Transitional Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period presented for the Fund, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Unconstrained Equity Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Legal entity identifier:
5493000ECOD9JNFIPS55

Sustainable investment objective

●● ☒ Yes

☒ ☐ ☐ No

X It made **sustainable investments** with an **environmental objective**: 77.28%

X in economic activities that qualify as environmentally sustainable under the EU Taxonomy

- X in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

✕ It made **sustainable investments with a social objective**: 21.28%

It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of % of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

To what extent was the sustainable investment objective of this financial product met?

The following table lists the sustainable investment objectives which were promoted by the Fund throughout the reference period. Further information on these sustainable investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such sustainable investment objectives.

Sustainable objectives promoted by the Fund

Investment in Sustainable Investments

Investments in issuers deemed to have positive externalities

Investment in use-of-proceeds bonds

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons).

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons.

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers.

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands).

Exclusion of issuers which produce tobacco products.

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians.

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use.

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption).

Limiting investments in issuers deemed to have negative externalities.

The Fund invests globally at least 80% of its total assets in "impact" investments which are those made with the intention to generate positive, measurable social and/or environmental impact alongside a financial return.

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the sustainable investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	84.81%	83.79%
Investment in Sustainable Investments	% of Sustainable Investments held by the fund	98.56%	96.15%
Investments in issuers deemed to have positive externalities	% investments deemed to have positive externalities held by the Fund	97.47%	98.62%
Limiting investments in issuers deemed to have negative externalities	# of active breaches	No active breaches	No active breaches
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	1 active breach ¹	No active breaches

¹During the reference period, the Fund had one active breach due to holding a derivative instrument that did not meet the qualifying criteria for an SFDR Article 9 fund. The breach was identified, reported and rectified as part of BlackRock's standard breach resolution process.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● How did the sustainable investments not cause significant harm to any sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts (“PAI”)s on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the mandatory principal adverse impacts (“PAI”)s. The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment’s business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)

Carbon footprint

GHG intensity of investee companies

Exposure to companies active in the fossil fuel sector

Share of non-renewable energy consumption and production

Energy consumption intensity per high impact climate sector

Activities negatively affecting biodiversity-sensitive areas

Emissions to water

Hazardous waste and radioactive waste ratio

Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises

Unadjusted gender pay gap

Board gender diversity

Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

GHG intensity (Sovereigns & Supranationals)

Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Agence Francaise De Developpement Mtn Regs 2031-09-29	Government Related	3.23%	France
European Union Regs 2048-02-04	Government Related	2.77%	Supranational
International Bank For Reconstruct 2025-10-28	Government Related	2.42%	Supranational
Canada (Government Of) 2029-12-01	Treasuries	2.14%	Canada
Uk Conv Gilt Regs 2033-07-31	Treasuries	1.62%	United Kingdom
International Bank For Reconstruct 2028-09-13	Government Related	1.44%	Supranational
Gnma2 30Yr 2048-05-20	Securitized	1.42%	United States
Societe Du Grand Paris Mtn Regs 2034-05-25	Government Related	1.24%	France
Credit Mutuel Arkea Mtn Regs 2028-05-22	Banking	1.04%	France
Credit Agricole Home Loan Sfh Regs 2029-12-06	Securitized	1.03%	France
Danske Bank A/S Mtn Regs 2031-01-10	Banking	1.02%	Denmark
Cppib Capital Inc Mtn Regs 2029-02-06	Government Related	0.98%	Canada
Uk Conv Gilt Regs 2053-07-31	Treasuries	0.95%	United Kingdom
Iberdrola International Bv Nc6 Regs 2079-12-31	Electric	0.93%	Netherlands
Belgium Kingdom Of (Government) 2039-04-22	Treasuries	0.92%	Belgium

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

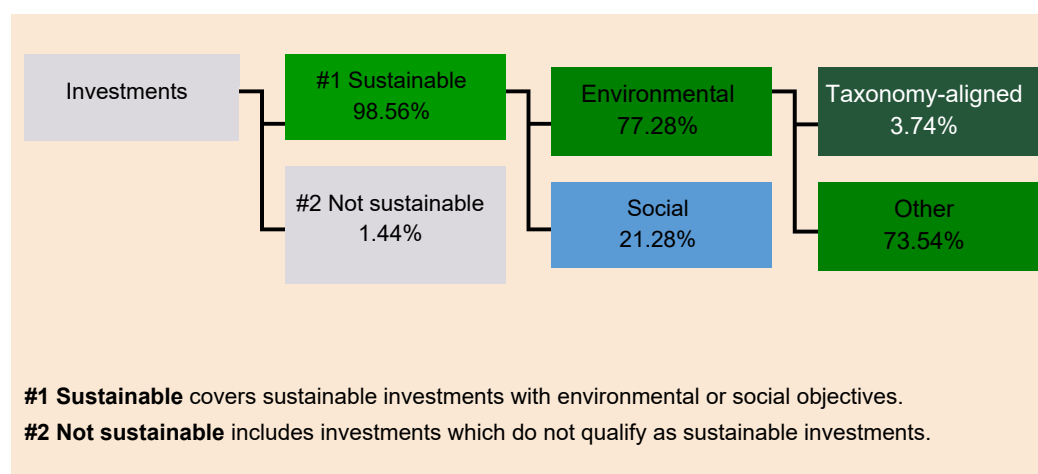
Impact Bond Fund (continued)



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

What was the asset allocation?



The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% of Investments	
	2024	2023
Taxonomy-aligned	3.74%	0.00%
Other	73.54%	73.40%
Environmental	77.28%	73.40%
Social	21.28%	22.75%
#1 Sustainable	98.56%	96.15%
#2 Not sustainable	1.44%	3.85%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Government Related	Agency	18.00%
Banking	Banking	16.36%
Treasuries	Treasuries	13.85%
Government Related	Supranational	13.48%
Electric	Electric	8.81%
Government Related	Local Authority	5.22%
Securitized	Covered	2.57%
Government Related	Sovereign	2.44%
Securitized	MBS Pass-Through	2.29%
REITs	Other REIT	1.55%
Consumer Cyclical	Automotive	1.53%
Insurance	Life Insurance	1.31%
Capital Goods	Packaging	1.20%
Basic Industry	Paper	1.11%
Technology	Technology	1.00%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): integrated, independent, midstream, oil field services, refining, metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

For the reference period, 3.74% of the Fund's investments were classified as both Sustainable Investments with an environmental objective and aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

☒ In fossil gas

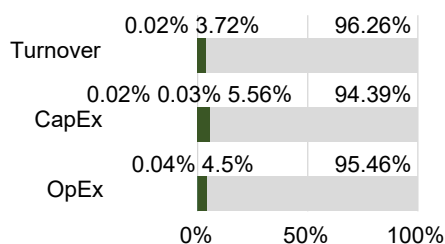
☒ In nuclear energy

☐ No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

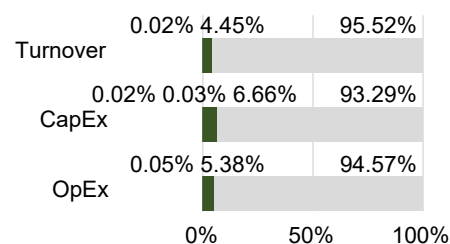
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 83.67% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)

For the reference period, 16.33% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

Environmental objectives	% of Investments
Climate Change Mitigation	3.73%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.09%
Enabling Activities	1.72%

How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 73.54% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 21.28% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included derivatives, cash and near cash instruments and fixed income transferable securities (also known as debt securities) issued by governments and agencies worldwide however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the sustainable investment objectives of the Fund. The Investment Adviser regularly reviews the sustainable investment objectives of the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Japan Flexible Equity Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Japan Flexible Equity Fund

Legal entity identifier:
549300UJ9NZRIU24W956

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Japan Flexible Equity Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Japan Flexible Equity Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Japan Flexible Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Japan Flexible Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Sony Group Corp	Consumer Discretionary	4.26%	Japan
Sumitomo Mitsui Financial Group In	Financials	3.78%	Japan
Shin Etsu Chemical Ltd	Materials	3.40%	Japan
Recruit Holdings Ltd	Industrials	3.40%	Japan
Hitachi Ltd	Industrials	3.30%	Japan
Daiichi Sankyo Ltd	Health Care	3.05%	Japan
Tokio Marine Holdings Inc	Financials	2.90%	Japan
Toyota Motor Corp	Consumer Discretionary	2.62%	Japan
Mitsubishi Corp	Industrials	2.58%	Japan
Denso Corp	Consumer Discretionary	2.52%	Japan
Mitsui Ltd	Industrials	2.36%	Japan
Renesas Electronics Corp	Information Technology	2.22%	Japan
Honda Motor Ltd	Consumer Discretionary	2.19%	Japan
Kao Corp	Consumer Staples	2.18%	Japan
Suzuki Motor Corp	Consumer Discretionary	2.17%	Japan

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

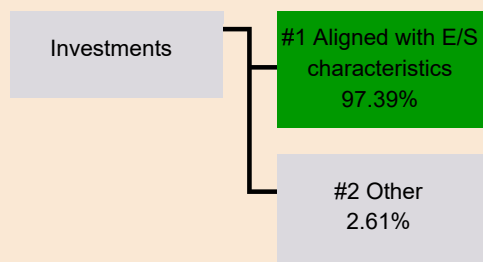
Japan Flexible Equity Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Japan Flexible Equity Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	97.39%	N/A ¹
#2 Other	2.61%	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	19.52%
Consumer Discretionary	Autos & Components	10.67%
Financials	Banks	8.25%
Consumer Discretionary	Consumer Durables	7.45%
Materials	Materials	6.83%
Information Technology	Semiconductors & Semiconductor Equipment	5.10%
Health Care	Pharma, Biotech & Life Sciences	4.55%
Financials	Insurance	4.40%
Financials	Financial Services	4.01%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	3.82%
Industrials	Commercial & Professional Services	3.54%
Information Technology	Tech Hardware & Equipment	3.51%
Consumer Staples	Household & Personal Products	2.18%
Communications	Media & Entertainment	2.15%
Information Technology	Software & Services	1.95%
Consumer Staples	Food Beverage Tobacco	1.89%
Health Care	Health Care Equipment & Services	1.89%
Communications	Telecom	1.84%
Energy	Oil & Gas Exploration & Production	1.58%
Energy	Oil & Gas Refining & Marketing	0.34%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas drilling, oil and gas storage and transportation, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Japan Flexible Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

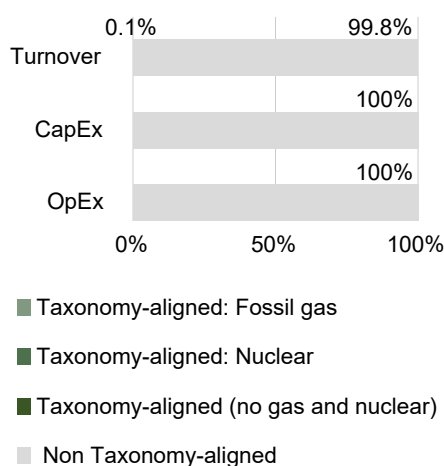
☐ In fossil gas ☐ In nuclear energy

☒ No

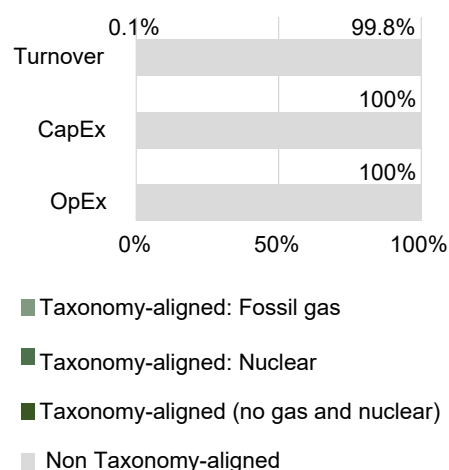
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Japan Flexible Equity Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.15%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.15%
Transitional Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period presented for the Fund, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Japan Flexible Equity Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Japan Small & MidCap Opportunities Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Japan Small & MidCap Opportunities Fund

Legal entity identifier:
549300HZ21BD9CBK5N76

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Japan Small & MidCap Opportunities Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Japan Small & MidCap Opportunities Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Japan Small & MidCap Opportunities Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Japan Small & MidCap Opportunities Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Fukuoka Financial Group Inc	Financials	2.02%	Japan
Dai Dan Ltd	Industrials	1.86%	Japan
77 Bank Ltd	Financials	1.72%	Japan
Kinden Corp	Industrials	1.70%	Japan
Hokuhoku Financial Group Inc	Financials	1.67%	Japan
Kajima Corp	Industrials	1.59%	Japan
Daiwa Securities Group Inc	Financials	1.56%	Japan
Konoike Transport Ltd	Industrials	1.55%	Japan
Chugoku Marine Paints Ltd	Materials	1.51%	Japan
Dks Ltd	Materials	1.48%	Japan
Japan Metropolitan Fund Investment	Real Estate	1.46%	Japan
Sinko Kogyo Ltd	Industrials	1.44%	Japan
Gunze Ltd	Consumer Discretionary	1.44%	Japan
Sundrug Ltd	Consumer Staples	1.41%	Japan
Kyushu Financial Group Inc	Financials	1.41%	Japan

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

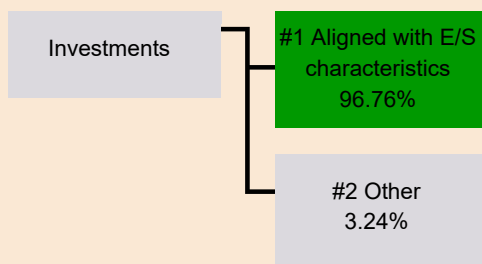
Japan Small & MidCap Opportunities Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Japan Small & MidCap Opportunities Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	96.76%	N/A ¹
#2 Other	3.24%	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	18.04%
Materials	Materials	9.22%
Information Technology	Tech Hardware & Equipment	6.99%
Financials	Banks	6.81%
Industrials	Transportation	6.09%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	5.17%
Information Technology	Software & Services	4.71%
Consumer Staples	Food Beverage Tobacco	3.86%
Real Estate	Equity Real Estate Investment Trusts (REITs)	3.82%
Consumer Discretionary	Consumer Durables	3.44%
Financials	Financial Services	3.35%
Real Estate	Real Estate Management & Development	3.25%
Consumer Staples	Consumer Staples Distribution & Retail	2.92%
Consumer Discretionary	Consumer Services	2.82%
Consumer Discretionary	Autos & Components	2.64%
Industrials	Commercial & Professional Services	2.39%
Information Technology	Semiconductors & Semiconductor Equipment	2.28%
Health Care	Health Care Equipment & Services	2.19%
Consumer Staples	Household & Personal Products	1.60%
Utilities	Utilities	1.32%
Energy	Oil & Gas Exploration & Production	1.12%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Japan Small & MidCap Opportunities Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

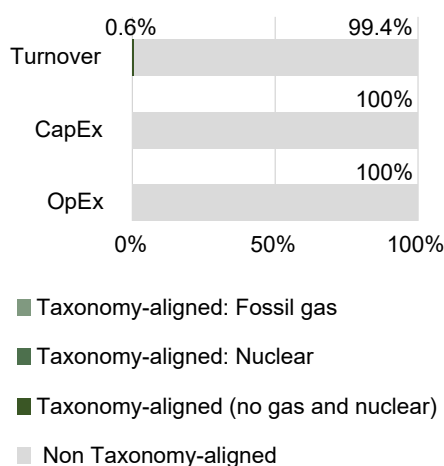
☐ In fossil gas ☐ In nuclear energy

☒ No

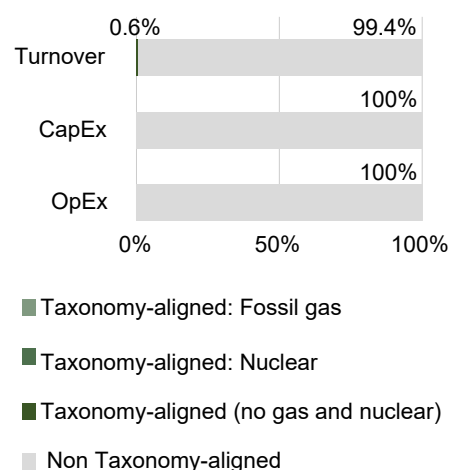
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Japan Small & MidCap Opportunities Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.62%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.53%
Transitional Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period presented for the Fund, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Japan Small & MidCap Opportunities Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Multi-Theme Equity Fund

Sustainable investment

means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Multi-Theme Equity Fund

Legal entity identifier:
549300Q710S0IUIPBZ60

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 66.66% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Holdings of underlying Collective Investment Schemes which pursue a positive ESG objective or outcome, or, in the case of government bond exposures, track benchmark indices incorporating ESG requirements or comprised of bonds issued by governments that have an ESG sovereign rating of at least BB (as defined by third party ESG data vendors), and in both cases being Collective Investment Schemes with status aligned with the SFDR Regulation

Maintain that the Fund holds at least 10% of its holdings in investments that specifically support climate objectives

Investment in Sustainable Investments

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	66.66%	63.81%
Holdings of underlying collective investment schemes which pursue a positive ESG objective or outcome or in the case of government bond exposures track benchmark indices incorporating ESG requirements or comprised of bonds issued by governments that have an ESG sovereign rating of at least BB (as defined by third party ESG data vendors) and in both cases being collective investment schemes with status aligned with the SFDR Regulation	% holdings of underlying collective investment schemes	84.43% ¹	87.89%
Maintain that the Fund holds at least 10% of its holdings in investments that specifically support climate objectives	% investment in climate objectives	33.86%	33.60%

¹During the reference period, the Fund had one active breach due to holding less than 80% in eligible collective investment schemes. The breach was identified, reported and rectified as part of BlackRock's standard breach resolution process.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 66.66% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Maintain that the Fund holds at least 10% of its holdings in investments that specifically support climate objectives
GHG Intensity of Investee Companies	Maintain that the Fund holds at least 10% of its holdings in investments that specifically support climate objectives

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
BGF Circ Ec Fd X2 Usd	Mutual Funds / Unit Investment Trust	18.09%	Luxembourg
BGF Sustainable Energy X2 Usd	Energy	13.47%	Luxembourg
iShares Digital Security Uci Usd_A	Financials	12.29%	Ireland
iShares Auto & Rbot Etf Usd Acc	Financials	8.50%	Ireland
iShares Gbl Infra Etf \$ Dist	ETFs	5.26%	Ireland
iShares MSCI Em Cons Grth Etf \$ Acc	ETFs	4.35%	Ireland
iShares Agribusiness Ucits Etf	Financials	4.22%	Ireland
iShares Gbl Wter Etf \$ Dist	Financials	3.89%	Ireland
iShares Nasdaq 100 Etf \$ Acc	Financials	2.97%	Ireland
iShares Inclusion And Divers Usd_A	Financials	2.83%	Ireland
iShares Ageing Population Usd Acc	Financials	2.69%	Ireland
iShares Metaverse Ucits Etf Usd A	ETFs	2.42%	Ireland
iShares Health Innov Etf Usd Acc	Financials	2.35%	Ireland
BGF Nutrition Fund X2 Usd	Mutual Funds / Unit Investment Trust	2.35%	Luxembourg
BGF Next Generation Health C D2Usd	Mutual Funds / Unit Investment Trust	2.01%	Luxembourg

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

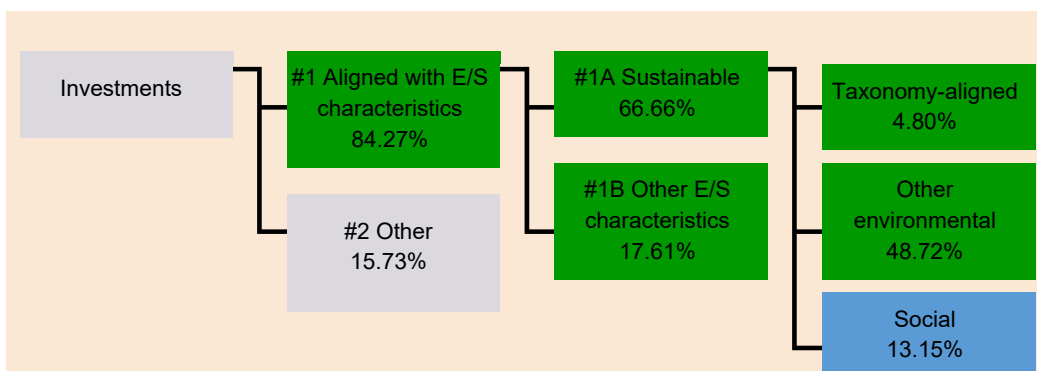
Multi-Theme Equity Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	84.27%	87.89%
#2 Other	15.73%	12.11%
#1A Sustainable	66.66%	63.81%
#1B Other E/S characteristics	17.61%	24.08%
Taxonomy-aligned	4.80%	0.00%
Other environmental	48.72%	48.50%
Social	13.15%	15.31%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Information Technology	Software & Services	16.42%
Industrials	Capital Goods	12.96%
Materials	Materials	9.34%
Information Technology	Semiconductors & Semiconductor Equipment	8.12%
Utilities	Utilities	7.85%
Information Technology	Tech Hardware & Equipment	5.85%
Health Care	Pharma, Biotech & Life Sciences	5.01%
Industrials	Commercial & Professional Services	4.41%
Consumer Staples	Food Beverage Tobacco	3.94%
Financials	Financial Services	3.15%
Communication	Media & Entertainment	3.05%
Health Care	Health Care Equipment & Services	2.72%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	2.63%
Consumer Discretionary	Autos & Components	2.21%
Industrials	Transportation	2.17%
Consumer Discretionary	Consumer Durables	1.69%
Consumer Staples	Household & Personal Products	1.14%
Financials	Banks	1.11%
Real Estate	Equity Real Estate Investment Trusts (REITs)	1.04%
Consumer Discretionary	Consumer Services	1.02%
Energy	Oil & Gas Storage & Transportation	0.69%
Energy	Oil & Gas Refining & Marketing	0.06%
Energy	Oil & Gas Exploration & Production	0.04%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund (continued)

Energy	Oil & Gas Equipment & Services	0.03%
Energy	Integrated Oil & Gas	0.03%
Energy	Oil & Gas Drilling	0.00%
Energy	Coal & Consumable Fuels	0.00%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

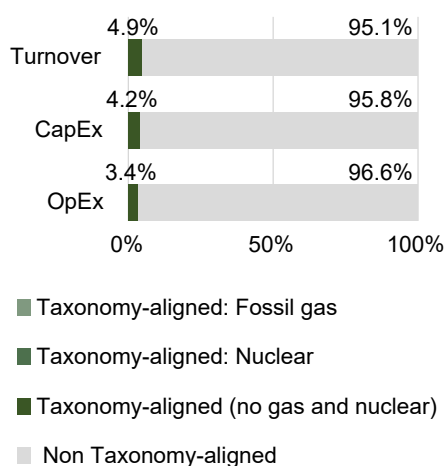
☐ In fossil gas ☐ In nuclear energy

☒ No

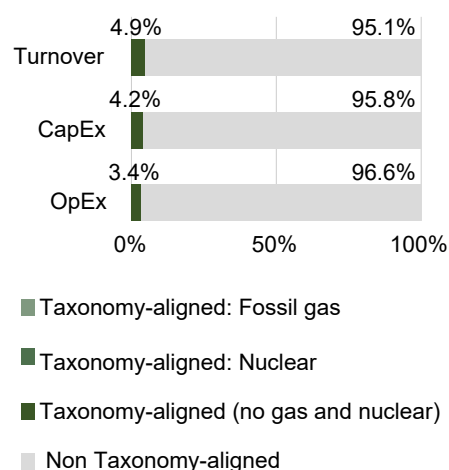
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.96% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund (continued)

For the reference period, 0.04% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	4.84%
Climate Change Adaptation	0.06%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.15%
Enabling Activities	2.48%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 48.72% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 13.15% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Next Generation Health Care Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Next Generation Health Care Fund

Legal entity identifier:
5493002ZMKARYN5J9X36

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Countries World Index (the "Index")

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Countries World Index	% reduction of carbon emissions intensity of the portfolio relative to the Index	-77.74%	-18.20%
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the benchmark
GHG Intensity of Investee Companies	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the benchmark
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
BLK ICS Usd LEAF Agency Dist	Financials	5.50%	Ireland
Boston Scientific Corp	Health Care	3.67%	United States
Cencora Inc	Health Care	3.33%	United States
Intuitive Surgical Inc	Health Care	2.49%	United States
Amgen Inc	Health Care	2.18%	United States
West Pharmaceutical Services Inc	Health Care	2.17%	United States
Alnylam Pharmaceuticals Inc	Health Care	1.97%	United States
Biomarin Pharmaceutical Inc	Health Care	1.94%	United States
Mettler Toledo Inc	Health Care	1.81%	United States
Danaher Corp	Health Care	1.77%	United States
Argenx Se Adr	Health Care	1.75%	Netherlands
Align Technology Inc	Health Care	1.71%	United States
Bio Techne Corp	Health Care	1.67%	United States
Unitedhealth Group Inc	Health Care	1.60%	United States
Waters Corp	Health Care	1.58%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

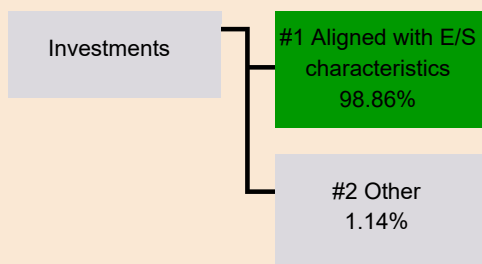
Next Generation Health Care Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.86%	95.07%
#2 Other	1.14%	4.93%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Health Care	Pharma, Biotech & Life Sciences	63.38%
	Health Care Equipment & Services	31.75%
Financials	Financial Services	5.50%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

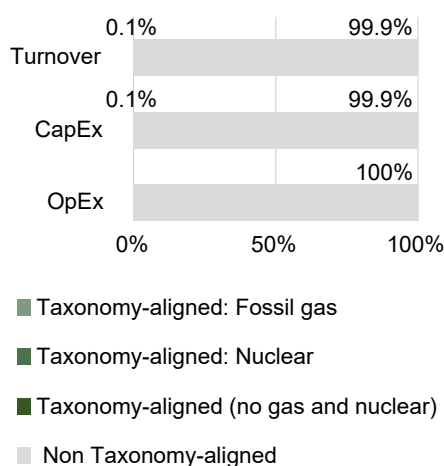
☐ In fossil gas ☐ In nuclear energy

☒ No

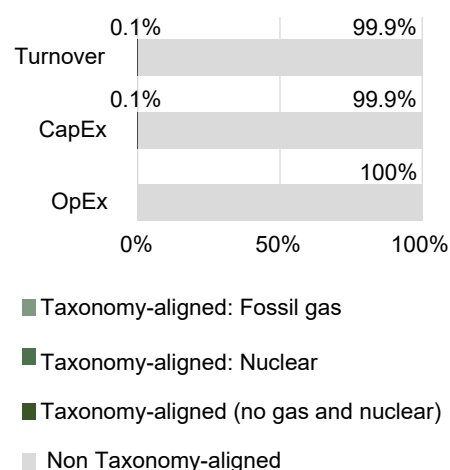
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.80% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund (continued)

For the reference period, 0.20% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.12%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.00%
Enabling Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Next Generation Technology Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Next Generation Technology Fund

Legal entity identifier:
549300WSSL4Z83Z2VF84

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Technology Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Technology Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Technology Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Technology Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Nvidia Corp	Information Technology	7.96%	United States
Synopsys Inc	Information Technology	3.87%	United States
Asm International Nv	Information Technology	2.76%	Netherlands
Sk Hynix Inc	Information Technology	2.59%	Korea (South), Republic of
Pure Storage Inc Class A	Information Technology	2.37%	United States
Informa Plc	Communication	2.14%	United Kingdom
Mercadolibre Inc	Consumer Discretionary	1.97%	Uruguay
Be Semiconductor Industries Nv	Information Technology	1.90%	Netherlands
Monolithic Power Systems Inc	Information Technology	1.85%	United States
Wolters Kluwer Nv	Industrials	1.85%	Netherlands
Mongodb Inc Class A	Information Technology	1.80%	United States
Palo Alto Networks Inc	Information Technology	1.73%	United States
Kla Corp	Information Technology	1.73%	United States
Spotify Technology Sa	Communication	1.70%	Luxembourg
Take Two Interactive Software Inc	Communication	1.61%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

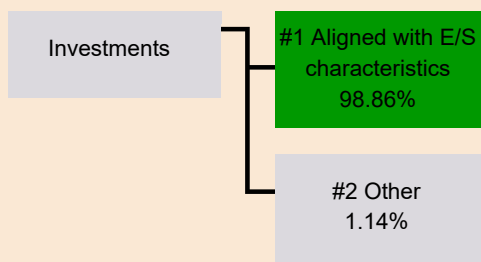
Next Generation Technology Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Technology Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.86%	97.22%
#2 Other	1.14%	2.78%

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Information Technology	Semiconductors & Semiconductor Equipment	34.79%
Information Technology	Software & Services	29.69%
Information Technology	Tech Hardware & Equipment	13.41%
Communications	Media & Entertainment	9.50%
Industrials	Commercial & Professional Services	2.89%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	2.14%
Financials	Financial Services	2.04%
Industrials	Capital Goods	1.91%
Consumer Discretionary	Autos & Components	1.54%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Technology Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

☐ In fossil gas

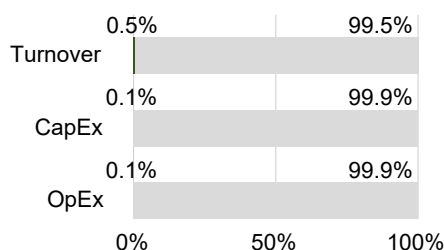
☐ In nuclear energy

☒ No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

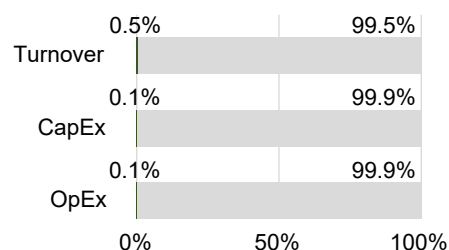
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 99.97% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Technology Fund (continued)

For the reference period, 0.03% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.54%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.24%
Transitional Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Technology Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

Legal entity identifier:
549300JF9YVE3CKHH246

Sustainable investment objective

● ● ☒ Yes

● ● □ No

- X in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- X in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of % of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

The following table lists the sustainable investment objectives which were promoted by the Fund throughout the reference period. Further information on these sustainable investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such sustainable investment objectives.

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the Factset Nutrition Universe after eliminating at least 20% of the least well-rated securities from the Factset Nutrition Universe

Investment in Sustainable Investments

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes

Climate Change Mitigation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Nutrition Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the sustainable investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the fund	95.75%	89.97%
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the Factset Nutrition Universe after eliminating at least 20% of the least well-rated securities from the Factset Nutrition Universe	ESG Rating of the Fund	Fund ESG Rating: AA ¹	Fund ESG Rating: AA ¹
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers	Greater than 90% of issuers

¹The Fund ESG Rating was higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● How did the sustainable investments not cause significant harm to any sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Nutrition Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the mandatory principal adverse impacts ("PAI"s). The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment's business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Adverse Sustainability Indicator

- Greenhouse gas (GHG) emissions (Scope 1/2/3)
- Carbon footprint
- GHG intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Energy consumption intensity per high impact climate sector
- Activities negatively affecting biodiversity-sensitive areas
- Emissions to water
- Hazardous waste and radioactive waste ratio
- Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises
- Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises
- Unadjusted gender pay gap
- Board gender diversity
- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)
- GHG intensity (Sovereigns & Supranationals)
- Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Nutrition Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Compass Group Plc	Consumer Discretionary	4.41%	United Kingdom
Graphic Packaging Holding	Materials	4.25%	United States
BLK ICD USD Leaf Agency Dist	Financials	3.72%	Ireland
Costco Wholesale Corp	Consumer Staples	3.71%	United States
Zoetis Inc Class A	Health Care	3.58%	United States
Avery Dennison Corp	Materials	3.33%	United States
Bunge Global Sa	Consumer Staples	3.20%	United States
Nestle Sa	Consumer Staples	3.07%	Switzerland
Sgs Sa	Industrials	2.90%	Switzerland
Robertet Sa	Materials	2.65%	France
John Bean Technologies Corp	Industrials	2.61%	United States
Smurfit Kappa Group Plc	Materials	2.59%	Ireland
Koninklijke Ahold Delhaize Nv	Consumer Staples	2.49%	Netherlands
Ag Growth International Inc	Industrials	2.49%	Canada
Jamieson Wellness Inc	Consumer Staples	2.43%	Canada

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

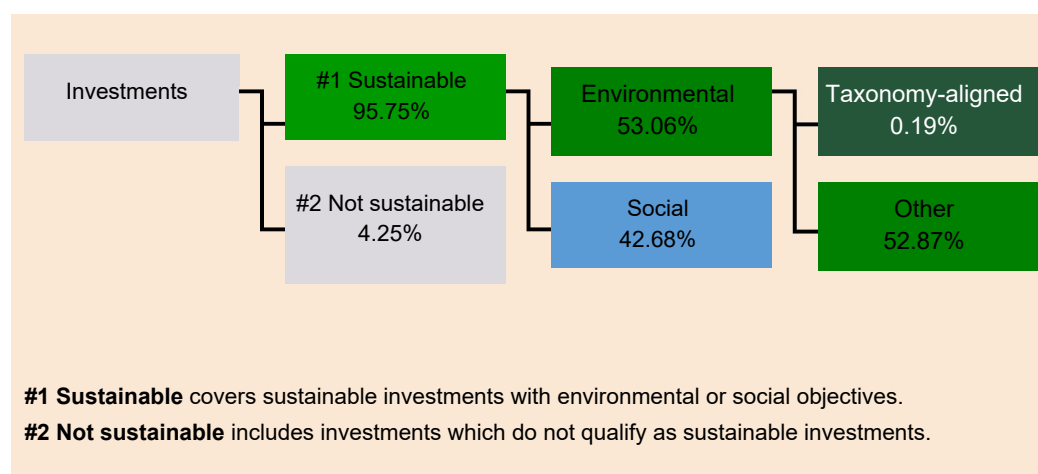
Nutrition Fund (continued)



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

What was the asset allocation?



The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% of Investments	
	2024	2023
Taxonomy-aligned	0.19%	0.00%
Other	52.87%	46.50%
Environmental	53.06%	46.50%
Social	42.68%	43.47%
#1 Sustainable	95.75%	89.97%
#2 Not sustainable	4.25%	10.03%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Nutrition Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Materials	Materials	29.46%
Consumer Staples	Food Beverage Tobacco	21.90%
Industrials	Capital Goods	10.97%
Consumer Staples	Consumer Staples Distribution & Retail	8.94%
Health Care	Pharma, Biotech & Life Sciences	8.24%
Financials	Financial Services	5.53%
Consumer Discretionary	Consumer Services	4.41%
Industrials	Commercial & Professional Services	3.37%
Industrials	Transportation	3.28%
Consumer Staples	Household & Personal Products	2.43%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	1.48%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Nutrition Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

For the reference period, 0.19% of the Fund's investments were classified as both Sustainable Investments with an environmental objective and aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

☐ In fossil gas

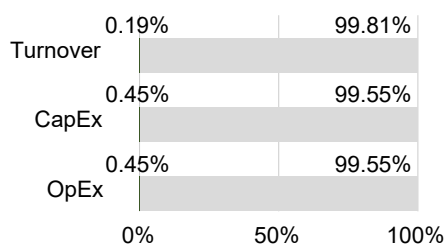
☐ In nuclear energy

☒ No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

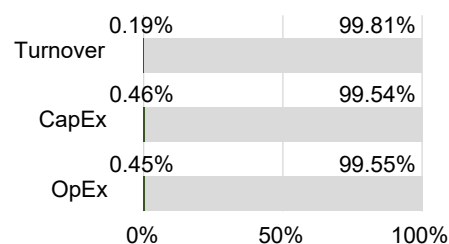
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 99.86% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Nutrition Fund (continued)

For the reference period, 0.14% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

Environmental objectives	% of Investments
Climate Change Mitigation	0.19%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.00%
Enabling Activities	0.07%

How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 52.87% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 42.68% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Nutrition Fund (continued)

are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable Asian Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Sustainable Asian Bond Fund

Legal entity identifier:
549300JZ0LV6GHH1FT27

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

- ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 31.07% of sustainable investments

- ☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the J P Morgan Asia Credit Index by 30%

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG Reporting of the J P Morgan Asia Credit Index (the "Index") after eliminating at least 20% of the least well-rated securities from the ESG Reporting Index

Investment in Sustainable Investments

Investment in use-of-proceeds bonds

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Exclusion of issuers which, in the opinion of the Investment Adviser, (i) derive more than 5% of revenue from the production or distribution of palm oil, (ii) derive more than 5% of revenue from the ownership or operation of gambling related activities or facilities, or (iii) involved in the production of adult entertainment materials

Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	22.91%	23.82%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	31.07%	30.83%
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the J.P. Morgan Asia Credit Index by 30%	% reduction of carbon emissions intensity of the portfolio relative to the Index	-65.56%	-70.42%
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG Reporting of the J.P. Morgan Asia Credit Index after eliminating at least 20% of the least well-rated securities from the ESG Reporting Index	ESG Rating of the Fund	Fund ESG Rating A ¹	Fund ESG Rating A ¹
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with an ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches
Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%.	Reduction in investment universe	The ESG policy reduced the investment universe by greater than 20% over the reference period	The ESG policy reduced the investment universe by greater than 20% over the reference period

¹Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 31.07% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the benchmark
GHG Intensity of Investee Companies	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the benchmark
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
BLK ICS Usd LEAF Agency Dist	Finance Companies	2.68%	Ireland
Indonesia (Republic Of) 2033-03-12	Government Related	1.23%	Indonesia
Minor International Pcl Regs 2079-12-31	Consumer Cyclical	0.92%	Thailand
Ibcil Finance Co Ltd Mtn Regs 2026-11-02	Government Related	0.91%	Hong Kong
Sarana Multi Infrastruktur (Perser Mtn Regs 2026-05-11	Government Related	0.90%	Indonesia
Rural Electrification Corp Ltd Mtn Regs 2027-07-07	Government Related	0.89%	India
Indonesia (Republic Of) 2052-09-20	Government Related	0.85%	Indonesia
Doosan Enerbility Co Ltd Regs 2026-07-17	Capital Goods	0.85%	Korea (South), Republic of
Cdbl Funding 1 Mtn Regs 2027-10-24	Government Related	0.85%	Cayman Islands
Hdfc Bank Ltd Regs 2079-12-31	Banking	0.84%	India
Azure Power Solar Energy Private L Mtn Regs 2024-12-24	Electric	0.82%	Mauritius
Standard Chartered Plc Regs 2031-04-01	Banking	0.78%	United Kingdom
Standard Chartered Plc Regs 2032-06-29	Banking	0.72%	United Kingdom
Airport Authority Hong Kong Regs 2079-12-31	Government Related	0.71%	Hong Kong
Summit Digital Infrastructure Pvt Regs 2031-08-12	Communications	0.67%	India

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

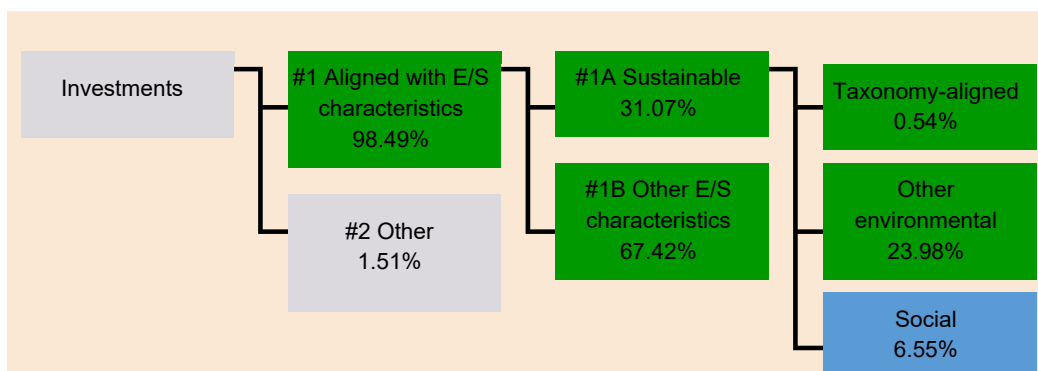
Sustainable Asian Bond Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.49%	95.97%
#2 Other	1.51%	4.03%
#1A Sustainable	31.07%	30.83%
#1B Other E/S characteristics	67.42%	65.14%
Taxonomy-aligned	0.54%	0.00%
Other environmental	23.98%	25.12%
Social	6.55%	5.71%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Government Related	Agency	25.11%
Banking	Banking	18.73%
Government Related	Sovereign	7.96%
Finance Companies	Finance Companies	5.94%
Technology	Technology	5.52%
Electric	Electric	4.55%
Financial Other	Financial Other	3.71%
Industrial Other	Industrial Other	3.68%
Consumer Cyclical	Automotive	2.46%
Insurance	Life Insurance	2.33%
Government Related	Local Authority	1.97%
Capital Goods	Diversified Manufacturing	1.81%
Transportation	Transportation Services	1.65%
Communications	Wireless	1.49%
Energy	Independent	1.36%
Consumer Cyclical	Lodging	1.15%
Energy	Refining	1.14%
Communications	Wirelines	1.14%
Energy	Integrated	1.13%
Energy	Midstream	0.80%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): oil field services or metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

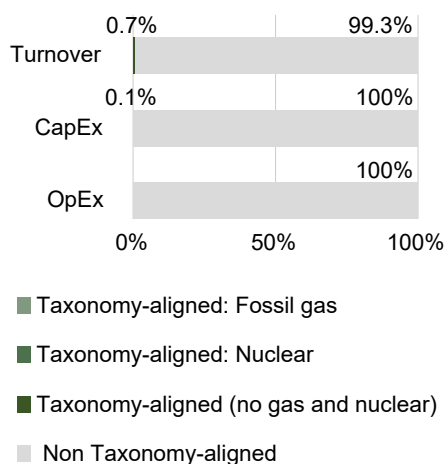
☐ In fossil gas ☐ In nuclear energy

☒ No

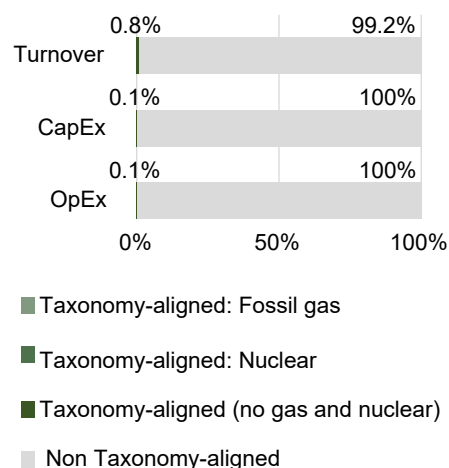
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 91.77% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)

For the reference period, 8.23% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.75%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.01%
Enabling Activities	0.29%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 23.98% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 6.55% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" include derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable Emerging Markets Blended Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Sustainable Emerging Markets Blended Bond Fund

Legal entity identifier:
549300QOEVAPNM75H450

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

X

No

It made sustainable investments with an environmental objective: __% in economic activities that qualify as environmentally sustainable under the EU Taxonomy in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy It made sustainable investments with a social objective: __%	X It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 25.69% of sustainable investments X with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy X with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy X with a social objective It promoted E/S characteristics, but did not make any sustainable investments
--	---

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Ensure at least 70% of the Fund's total assets are invested in securities within the J P Morgan Blended Emerging Market Bond Index

Investment in Sustainable Investments

Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index

Investment in use-of-proceeds bonds

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Limiting investments in issuers deemed to have negative externalities

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	4.53%	7.97%
Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index	Investments deemed to have higher positive externalities held by the Fund as compared to the ESG Reporting Index	40.19%	22.66%
Ensure at least 70% of the Fund's total assets are invested in securities within the J.P. Morgan Blended Emerging Market Bond Index	% investments in the investment universe	95.21%	87.41%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	25.69%	25.98%
Limiting investments in issuers deemed to have negative externalities.	# of active breaches	No active breaches	No active breaches
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 25.69% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Investment in use-of-proceeds bonds
GHG Intensity of Investee Companies	Investment in use-of-proceeds bonds
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Energy consumption intensity per high impact climate sector	Enhanced exposure to investments that are deemed to have associated positive externalities compared to the ESG Reporting Index
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Mexico (United Mexican States) (Go 2034-11-23	Treasuries	2.27%	Mexico
Brazil Federative Republic Of (Gov 2026-01-01	Treasuries	2.11%	Brazil
Brazil Federative Republic Of (Gov 2029-01-01	Treasuries	1.85%	Brazil
Brazil Federative Republic Of (Go 2027-01-01	Treasuries	1.69%	Brazil
Indonesia (Republic Of) 2034-03-15	Treasuries	1.66%	Indonesia
Malaysia (Government) 2034-07-05	Treasuries	1.48%	Malaysia
Ukraine (Government Of) Regs 2041-08-01	Government Related	1.46%	Ukraine
Mexico (United Mexican States) (Go 2031-05-29	Treasuries	1.32%	Mexico
South Africa (Republic Of) 2031-02-28	Treasuries	1.31%	South Africa
Chile (Republic Of) 2026-03-01	Treasuries	1.30%	Chile
South Africa (Republic Of) 2030-01-31	Treasuries	1.20%	South Africa
Saudi Arabia (Kingdom Of) Mtn Regs 2053-01-18	Government Related	1.19%	Saudi Arabia
Indonesia (Republic Of) 2030-09-15	Treasuries	1.15%	Indonesia
Czech Republic 2026-06-26	Treasuries	1.12%	Czech Republic
China Peoples Republic Of (Governm 2027-06-04	Treasuries	1.09%	China

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

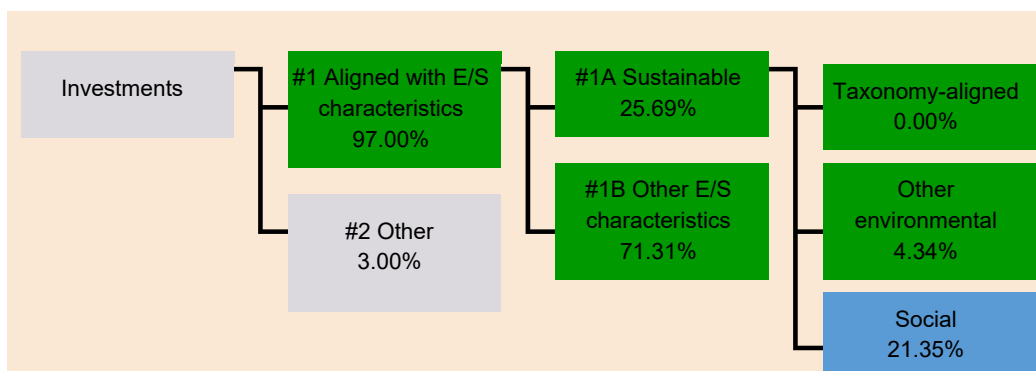
Sustainable Emerging Markets Blended Bond Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	97.00%	97.30%
#2 Other	3.00%	2.70%
#1A Sustainable	25.69%	25.98%
#1B Other E/S characteristics	71.31%	71.32%
Taxonomy-aligned	0.00%	0.00%
Other environmental	4.34%	9.06%
Social	21.35%	16.92%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Treasuries	Treasuries	53.32%
Government Related	Sovereign	41.22%
Government Related	Agency	1.23%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): integrated, independent, midstream, oil field services, refining, or metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

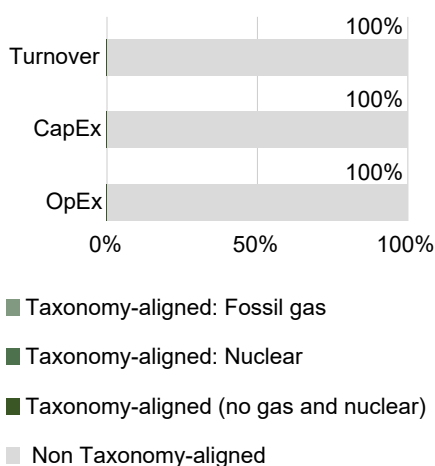
☐ In fossil gas ☐ In nuclear energy

☒ No

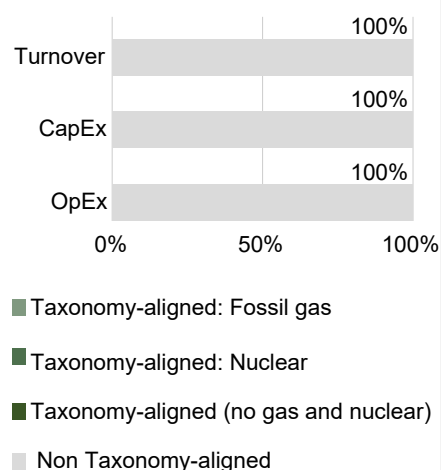
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 2.46% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)

For the reference period, 97.54% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.00%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.00%
Enabling Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 4.34% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 21.35% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable Emerging Markets Bond Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

Sustainable Emerging Markets Bond Fund

Legal entity identifier:

549300EJQVU7N2R7YO52

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 38.06% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Ensure at least 70% of the Fund's total assets are invested in securities within the J P Morgan ESG Emerging Market Bond Index Global Diversified Index (the "Index")

Investment in Sustainable Investments

Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index

Investment in use-of-proceeds bonds

Limiting investments in issuers deemed to have negative externalities

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	19.38%	12.45%
Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index	Investments deemed to have higher positive externalities held by the Fund as compared to the ESG Reporting Index	185.75%	30.96%
Ensure at least 70% of the Fund's total assets are invested in securities within the J.P. Morgan ESG Emerging Market Bond Index Global Diversified Index	% investments in the investment universe	91.79%	88.39%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	38.06%	24.79%
Limiting investments in issuers deemed to have negative externalities.	# of active breaches	No active breaches	No active breaches
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 38.15% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Investment in use-of-proceeds bonds
GHG Intensity of Investee Companies	Investment in use-of-proceeds bonds
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Energy consumption intensity per high impact climate sector	Enhanced exposure to investments that are deemed to have associated positive externalities compared to the ESG Reporting Index
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Peru (Republic Of) 2034-01-15	Government Related	1.74%	Peru
Poland (Republic Of) 2034-09-18	Government Related	1.59%	Poland
Chile (Republic Of) 2033-07-27	Government Related	1.40%	Chile
Mexico (United Mexican States) (Go 2033-05-19	Government Related	1.36%	Mexico
Gaci First Investment Co Mtn Regs 2035-02-14	Government Related	1.27%	Cayman Islands
Poland (Republic Of) 2032-11-16	Government Related	1.22%	Poland
Gaci First Investment Co Mtn Regs 2027-10-13	Government Related	1.22%	Cayman Islands
Colombia (Republic Of) 2034-02-02	Government Related	1.18%	Colombia
Mvm Energetika Zrt Regs 2028-06-09	Government Related	1.15%	Hungary
Oman Sultanate Of (Government) Regs 2047-03-08	Government Related	1.10%	Oman
Hungary (Republic Of) Regs 2031-09-22	Government Related	1.08%	Hungary
Panama Republic Of (Government) 2028-03-17	Government Related	1.05%	Panama
Uruguay (Oriental Republic Of) 2031-01-23	Government Related	0.95%	Uruguay
Oman Sultanate Of (Government) Mtn Regs 2028-01-17	Government Related	0.92%	Oman
Indonesia (Republic Of) 2028-01-11	Government Related	0.90%	Indonesia

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

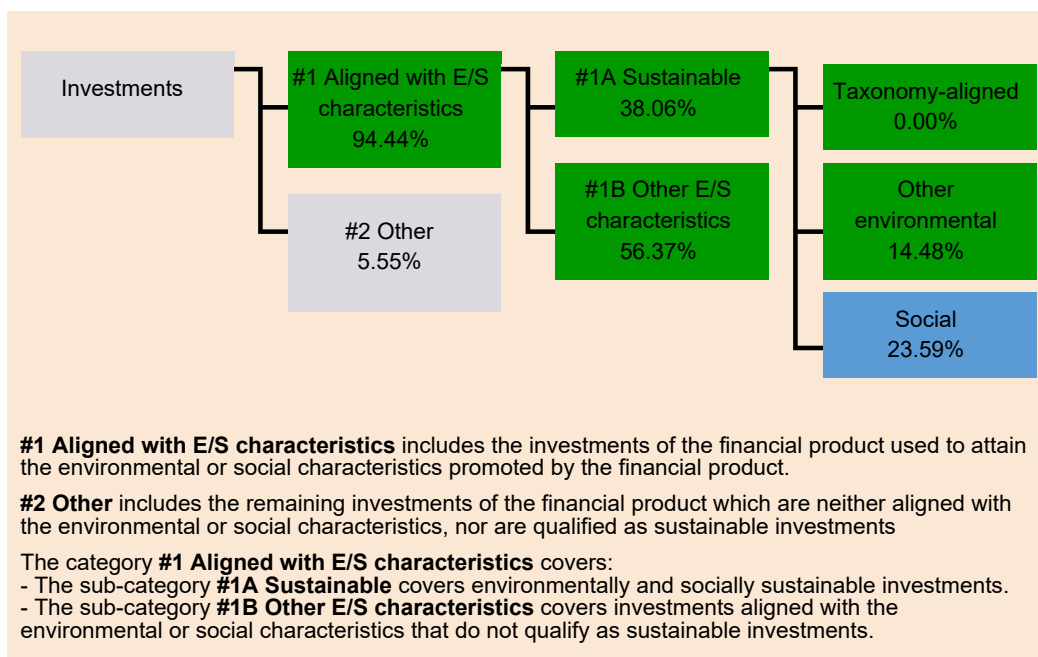
Sustainable Emerging Markets Bond Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	94.44%	92.74%
#2 Other	5.55%	7.26%
#1A Sustainable	38.06%	24.79%
#1B Other E/S characteristics	56.37%	67.95%
Taxonomy-aligned	0.00%	0.00%
Other environmental	14.48%	14.49%
Social	23.59%	10.30%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Government Related	Sovereign	82.70%
Government Related	Agency	9.75%
Energy	Refining	0.03%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): integrated, independent, midstream, oil field services or metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

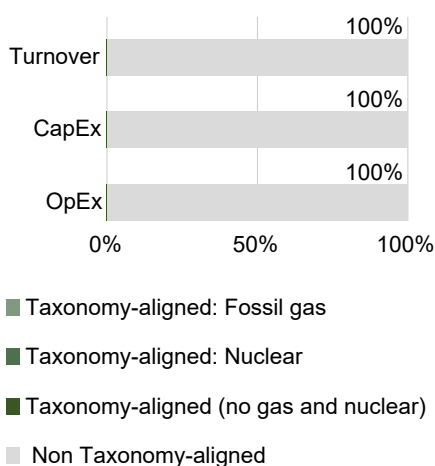
Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- ☐ Yes:
- ☐ In fossil gas
 - ☐ In nuclear energy
- ☒ No

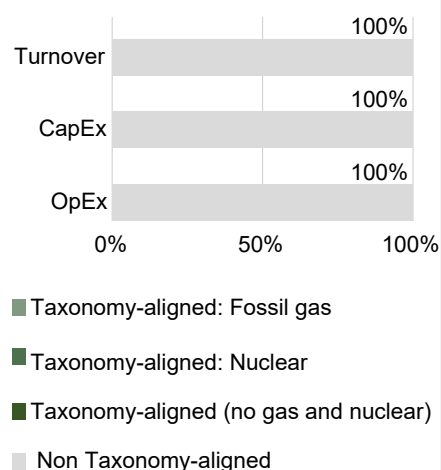
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 12.24% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)

For the reference period, 87.76% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.00%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.00%
Enabling Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 14.48% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 23.59% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable Emerging Markets Corporate Bond Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

Sustainable Emerging Markets Corporate Bond Fund

Legal entity identifier:

549300RP1XQIVCL46L82

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 36.50% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Ensure at least 70% of the Fund's total assets are invested in securities within the J P Morgan ESG Corporate Emerging Market Bond Index Broad Diversified Index ("the Index")

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the J P Morgan Corporate Emerging Market Bond Index Broad Diversified by 30%

Investment in Sustainable Investments

Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index

Investment in use-of-proceeds bonds

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Limiting investments in issuers deemed to have negative externalities

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	14.69%	14.58%
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the J.P. Morgan Corporate Emerging Market Bond Index Broad Diversified by 30%	% reduction of carbon emissions intensity of the portfolio relative to the Index	-30.99%	-39.38%
Ensure at least 70% of the Fund's total assets are invested in securities within the J.P. Morgan ESG Corporate Emerging Market Bond Index Broad Diversified Index	% investments in the investment universe	85.12%	88.34%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	36.50%	31.84%
Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index	Investments deemed to have higher positive externalities held by the Fund as compared to the Index	42.55%	25.50%
Limiting investments in issuers deemed to have negative externalities.	# of active breaches	No active breaches	No active breaches
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 36.50% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Investment in use-of-proceeds bonds
GHG Intensity of Investee Companies	Investment in use-of-proceeds bonds
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Energy consumption intensity per high impact climate sector	Enhanced exposure to investments that are deemed to have associated positive externalities compared to the ESG Reporting Index
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Prosus Nv Mtn Regs 2031-07-13	Communications	2.14%	Netherlands
Stillwater Mining Company Regs 2029-11-16	Basic Industry	2.01%	United States
Cencosud Sa Regs 2027-07-17	Consumer Cyclical	2.00%	Chile
Industrias Penoles Sab De Cv Regs 2029-09-12	Basic Industry	1.62%	Mexico
Cable Onda Sa Regs 2030-01-30	Communications	1.53%	Panama
Star Energy Geothermal Wayang Wind Regs 2033-04-24	Electric	1.49%	Virgin Islands, British
Central America Bottling Corp Regs 2029-04-27	Consumer Non-Cyclical	1.45%	Virgin Islands, British
Puma International Financing Sa Regs 2026-01-24	Energy	1.45%	Luxembourg
Mfb Magyar Fejlesztési Bank Zrt Regs 2028-06-29	Government Related	1.39%	Hungary
Freeport Indonesia Pt Regs 2052-04-14	Government Related	1.38%	Indonesia
Diamond Ii Ltd Regs 2026-07-28	Electric	1.37%	Mauritius
Network I2I Ltd Regs 2079-12-31	Communications	1.36%	Mauritius
Bank Gospodarstwa Krajowego Mtn Regs 2033-05-22	Government Related	1.35%	Poland
Liberty Costa Rica Senior Secured Regs 2031-01-15	Communications	1.29%	Cayman Islands
Xiaomi Best Time International Ltd Regs 2051-07-14	Technology	1.26%	Hong Kong

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

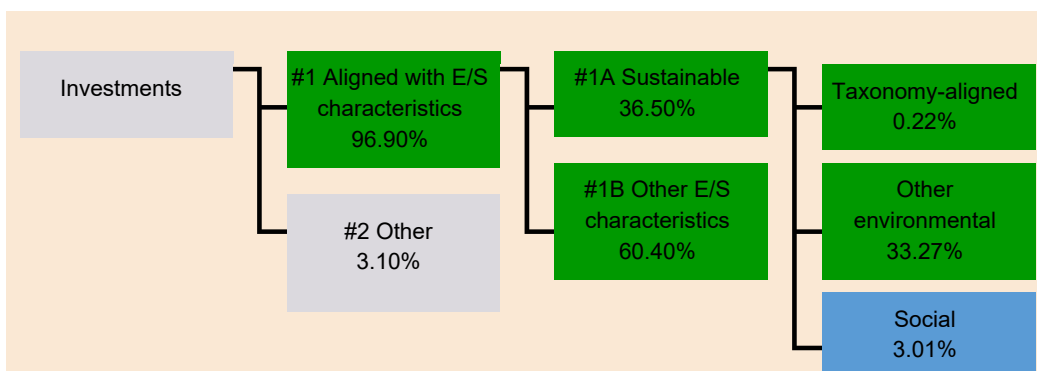
Sustainable Emerging Markets Corporate Bond Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	96.90%	98.33%
#2 Other	3.10%	1.67%
#1A Sustainable	36.50%	31.84%
#1B Other E/S characteristics	60.40%	66.49%
Taxonomy-aligned	0.22%	0.00%
Other environmental	33.27%	24.42%
Social	3.01%	7.42%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Government Related	Agency	18.67%
Basic Industry	Metals and Mining	10.62%
Banking	Banking	10.34%
Electric	Electric	7.03%
Communications	Wireless	6.52%
Technology	Technology	4.94%
Energy	Refining	3.94%
Energy	Independent	3.71%
Financial Other	Financial Other	3.29%
Communications	Media and Entertainment	3.14%
Consumer Non-Cyclical	Food and Beverage	2.73%
Basic Industry	Chemicals	2.57%
Consumer Cyclical	Retailers	2.00%
Communications	Wirelines	1.77%
Industrial Other	Industrial Other	1.72%
Communications	Cable and Satellite	1.53%
Capital Goods	Building Materials	1.52%
Capital Goods	Diversified Manufacturing	1.51%
Treasuries	Treasuries	1.28%
Consumer Non-Cyclical	Pharmaceuticals	1.25%
Consumer Non-Cyclical	Consumer Products	1.09%
Energy	Midstream	0.15%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): integrated or oil field services.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

☐ In fossil gas

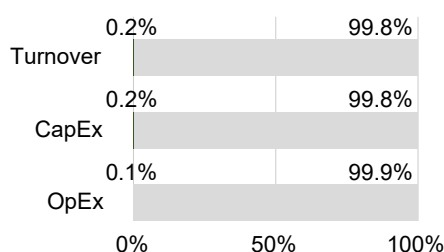
☐ In nuclear energy

☒ No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

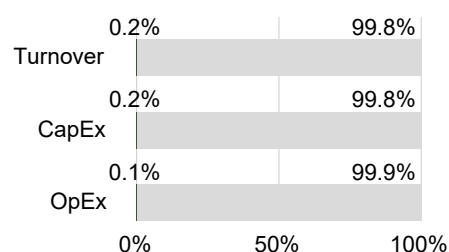
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 98.26% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)

For the reference period, 1.74% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.22%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.15%
Enabling Activities	0.05%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 33.27% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 3.01% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable Emerging Markets Local Currency Bond Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

Sustainable Emerging Markets Local Currency Bond Fund

Legal entity identifier:

549300T218NWJ8CPIT42

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 30.92% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Ensure at least 70% of the Fund's total assets are invested in securities within the J P Morgan ESG Government Bond Index - Emerging Market Global Diversified Index (the "Index")

Investment in Sustainable Investments

Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index

Investment in use-of-proceeds bonds

Limiting investments in issuers deemed to have negative externalities

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	5.67%	5.39%
Ensure at least 70% of the Fund's total assets are invested in securities within the J.P. Morgan ESG Government Bond Index - Emerging Market Global Diversified Index	% investments in the investment universe	93.85%	95.15%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	30.92%	28.31%
Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index	Investments deemed to have higher positive externalities held by the Fund as compared to the Index	36.90%	20.70%
Limiting investments in issuers deemed to have negative externalities.	# of active breaches	No active breaches	No active breaches
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 30.92% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Investment in use-of-proceeds bonds
GHG Intensity of Investee Companies	Investment in use-of-proceeds bonds
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Energy consumption intensity per high impact climate sector	Enhanced exposure to investments that are deemed to have associated positive externalities compared to the ESG Reporting Index
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Peru (Republic Of) Regs 2031-08-12	Treasuries	2.47%	Peru
Colombia (Republic Of) 2031-03-26	Treasuries	2.46%	Colombia
Brazil Federative Republic Of (Gov 2029-01-01	Treasuries	2.39%	Brazil
Poland (Republic Of) 2033-10-25	Treasuries	2.33%	Poland
Brazil Federative Republic Of (Go 2027-01-01	Treasuries	1.83%	Brazil
Brazil Federative Republic Of (Gov 2026-01-01	Treasuries	1.73%	Brazil
Mexico (United Mexican States) (Go 2031-05-29	Treasuries	1.70%	Mexico
Brazil Federative Republic Of (Gov 2031-01-01	Treasuries	1.47%	Brazil
Colombia (Republic Of) 2033-02-09	Treasuries	1.45%	Colombia
South Africa (Republic Of) 2030-01-31	Treasuries	1.44%	South Africa
South Africa (Republic Of) 2031-02-28	Treasuries	1.41%	South Africa
South Africa (Republic Of) 2032-03-31	Treasuries	1.37%	South Africa
South Africa (Republic Of) 2035-02-28	Treasuries	1.28%	South Africa
Mexico (United Mexican States) 2027-06-03	Treasuries	1.28%	Mexico
South Africa (Republic Of) 2026-12-21	Treasuries	1.22%	South Africa

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

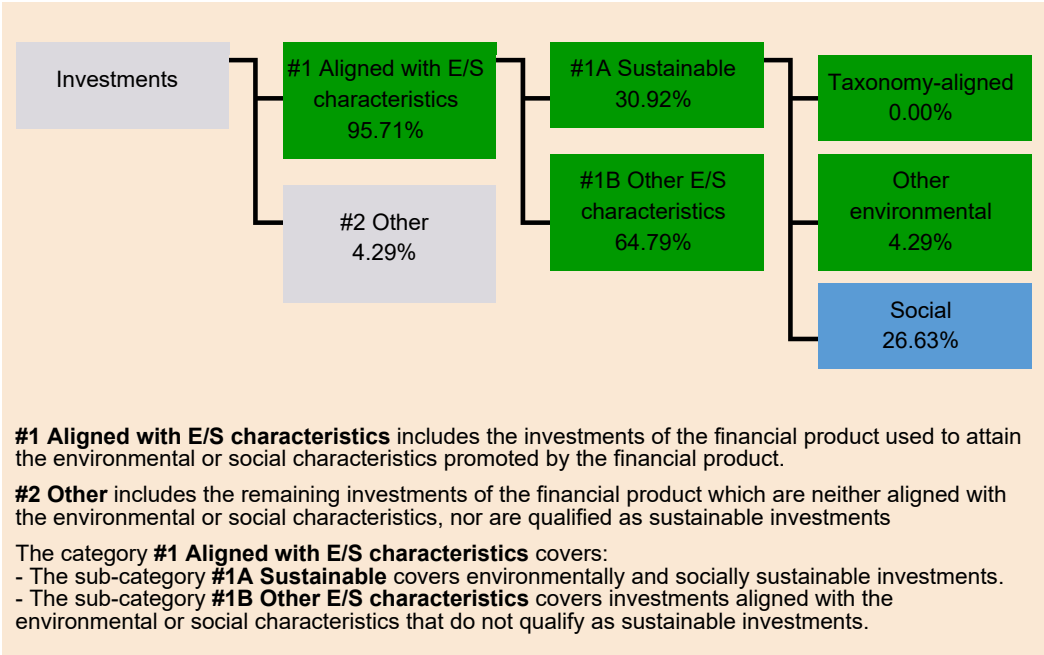
Sustainable Emerging Markets Local Currency Bond Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	95.71%	97.35%
#2 Other	4.29%	2.65%
#1A Sustainable	30.92%	28.31%
#1B Other E/S characteristics	64.79%	69.04%
Taxonomy-aligned	0.00%	0.00%
Other environmental	4.29%	4.12%
Social	26.63%	24.19%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Treasuries	Treasuries	92.97%
Government Related	Sovereign	2.44%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): integrated, independent, midstream, oil field services, refining, or metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

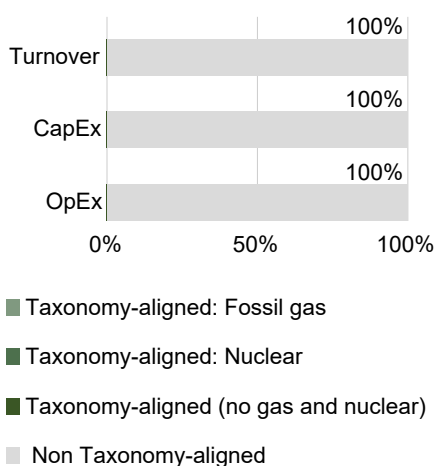
☐ In fossil gas ☐ In nuclear energy

☒ No

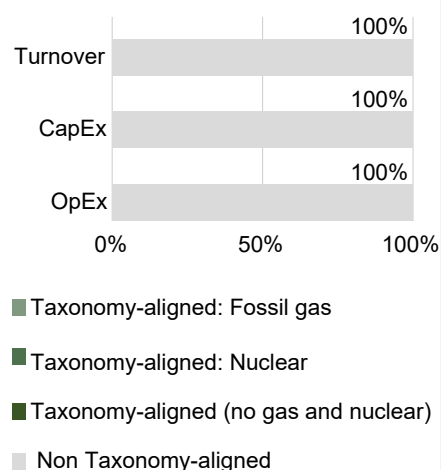
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 0.46% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)

For the reference period, 99.54% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.00%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.00%
Enabling Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 4.29% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 26.63% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Legal entity identifier:
5493009Z1H3ONBJRQQ80

Sustainable investment objective

☒ ☒ ☐ **X Yes**

☒ ☐ ☐ No

X It made **sustainable investments with an environmental objective: 92.37%**

- X in economic activities that qualify as environmentally sustainable under the EU Taxonomy

- X in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

✕ It made **sustainable investments with a social objective**: 5.40%

It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of % of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund (continued)



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

To what extent was the sustainable investment objective of this financial product met?

The following table lists the sustainable investment objectives which were promoted by the Fund throughout the reference period. Further information on these sustainable investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such sustainable investment objectives.

Sustainable objectives promoted by the Fund

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Countries World Index after eliminating at least 20% of the lowest rated securities from the index

Investment in Sustainable Investments

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of investment in companies that are classified in the following sectors (as defined by Global Industry Classification Standard): coal and consumables; oil and gas exploration and production; integrated oil and gas; and tobacco.

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the sustainable investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the fund	97.78%	92.27%
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Countries World Index after eliminating at least 20% of the lowest rated securities from the index	ESG Rating of the Fund	Fund ESG Rating: AA ¹	Fund ESG Rating: AA ¹
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

¹The Fund ESG Rating was higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index.

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● How did the sustainable investments not cause significant harm to any sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts (“PAI”)s on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the mandatory principal adverse impacts (“PAI”)s. The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment’s business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund (continued)

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)

Carbon footprint

GHG intensity of investee companies

Exposure to companies active in the fossil fuel sector

Share of non-renewable energy consumption and production

Energy consumption intensity per high impact climate sector

Activities negatively affecting biodiversity-sensitive areas

Emissions to water

Hazardous waste and radioactive waste ratio

Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises

Unadjusted gender pay gap

Board gender diversity

Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

GHG intensity (Sovereigns & Supranationals)

Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Rwe Ag	Utilities	4.32%	Germany
Nextera Energy Inc	Utilities	4.15%	United States
Vestas Wind Systems	Industrials	3.85%	Denmark
Analog Devices Inc	Information Technology	3.27%	United States
Enel	Utilities	3.02%	Italy
Stmicroelectronics Nv	Information Technology	3.00%	Netherlands
Edp Energias De Portugal Sa	Utilities	2.87%	Portugal
Linde Plc	Materials	2.68%	United Kingdom
Renesas Electronics Corp	Information Technology	2.63%	Japan
Union Pacific Corp	Industrials	2.57%	United States
On Semiconductor Corp	Information Technology	2.51%	United States
Cadence Design Systems Inc	Information Technology	2.40%	United States
Lair Liquide Societe Anonyme Pour	Materials	2.33%	France
Trane Technologies Plc	Industrials	2.33%	Ireland
Kingspan Group Plc	Industrials	2.28%	Ireland

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

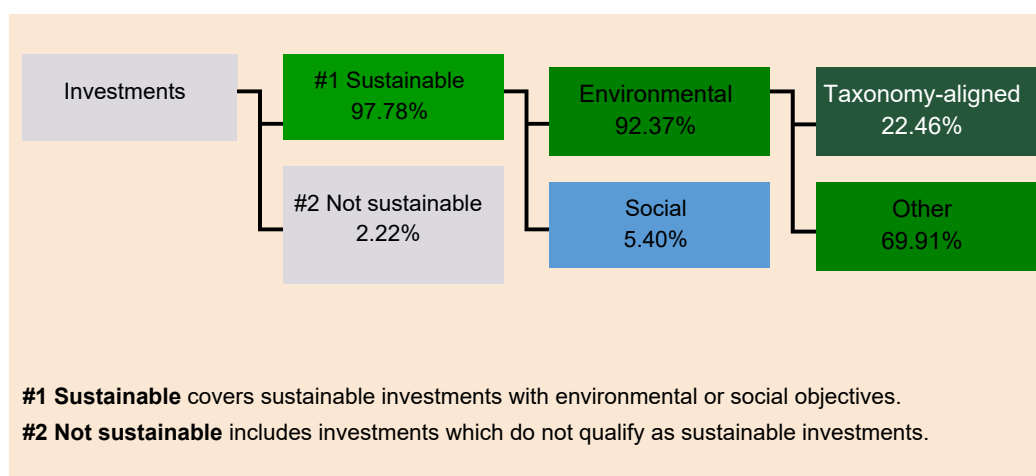
Sustainable Energy Fund (continued)



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

● What was the asset allocation?



The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% of Investments	
	2024	2023
Taxonomy-aligned	22.46%	0.00%
Other	69.91%	86.52%
Environmental	92.37%	86.52%
Social	5.40%	5.75%
#1 Sustainable	97.78%	92.27%
#2 Not sustainable	2.22%	7.73%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Industrials	Capital Goods	31.36%
Utilities	Utilities	20.14%
Information Technology	Semiconductors & Semiconductor Equipment	19.92%
Information Technology	Software & Services	8.53%
Materials	Materials	7.73%
Industrials	Transportation	4.33%
Information Technology	Tech Hardware & Equipment	4.16%
Financials	Financial Services	1.67%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

For the reference period, 22.46% of the Fund's investments were classified as both Sustainable Investments with an environmental objective and aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

☐ In fossil gas

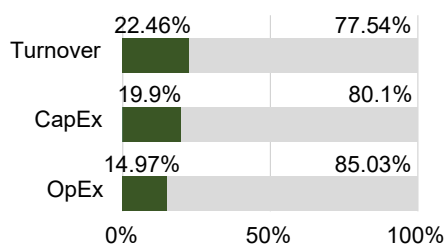
☐ In nuclear energy

☒ No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

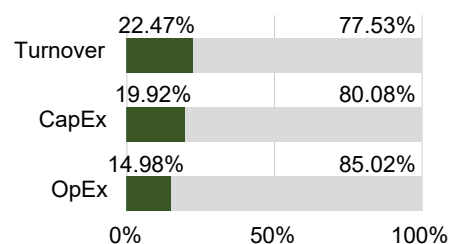
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 99.93% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund (continued)

For the reference period, 0.07% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

Environmental objectives	% of Investments
Climate Change Mitigation	22.43%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.13%
Enabling Activities	11.51%

How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 69.91% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 5.40% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included derivatives, cash and near cash instruments and shares or units of CIS and fixed income transferable securities (also known as debt securities) issued by agencies worldwide, however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund (continued)

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



Reference

benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable Fixed Income Global Opportunities Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

Sustainable Fixed Income Global Opportunities Fund

Legal entity identifier:

549300WDKF3XK5N3KS37

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 21.08% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Investments in issuers deemed to have positive externalities

Investment in use-of-proceeds bonds

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Limiting investments in issuers deemed to have negative externalities

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	9.51%	10.54%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	21.08%	22.73%
Investments in issuers deemed to have positive externalities	% investments deemed to have positive externalities held by the Fund	26.18%	30.30%
Limiting investments in issuers deemed to have negative externalities.	# of active breaches	No active breaches	No active breaches
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	2 active breaches

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 21.08% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Investment in use-of-proceeds bonds
GHG Intensity of Investee Companies	Investment in use-of-proceeds bonds
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Energy consumption intensity per high impact climate sector	Investments in issuers deemed to have positive externalities
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
UMBS 30Yr Tba(Reg A) 2024-09-16	Securitized	3.04%	United States
UMBS 30Yr Tba(Reg A) 2024-06-13	Securitized	2.88%	United States
UMBS 30Yr Tba(Reg A) 2023-12-13	Securitized	2.41%	United States
UMBS 30Yr Tba 2024-03-13	Securitized	2.27%	United States
Gnma2 30Yr 2050-07-20	Securitized	1.73%	United States
UMBS 30Yr Tba(Reg A) 2024-03-13	Securitized	1.72%	United States
UMBS 30Yr Tba(Reg A) 2023-12-13	Securitized	1.37%	United States
UMBS 30Yr Tba(Reg A) 2023-12-13	Securitized	1.37%	United States
UMBS 30Yr Tba(Reg A) 2024-06-13	Securitized	1.25%	United States
UMBS 30Yr Tba(Reg A) 2023-12-13	Securitized	1.08%	United States
UMBS 30Yr Tba 2024-03-13	Securitized	1.08%	United States
UMBS 30Yr Tba(Reg A) 2024-07-15	Securitized	1.00%	United States
UMBS 30Yr Tba(Reg A) 2024-01-16	Securitized	0.97%	United States
Spain (Kingdom Of) 2032-10-31	Treasuries	0.91%	Spain
Treasury Note 2033-02-15	Treasuries	0.85%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

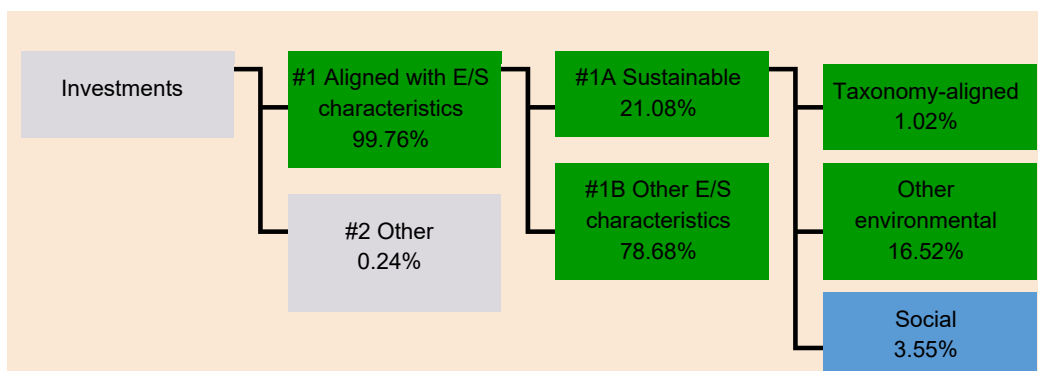
Sustainable Fixed Income Global Opportunities Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	99.76%	88.80%
#2 Other	0.24%	11.20%
#1A Sustainable	21.08%	22.73%
#1B Other E/S characteristics	78.68%	66.07%
Taxonomy-aligned	1.02%	0.00%
Other environmental	16.52%	18.49%
Social	3.55%	4.24%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Securitized	MBS Pass-Through	15.76%
Treasuries	Treasuries	15.09%
Banking	Banking	12.86%
Securitized	ABS	12.74%
Securitized	CMBS	4.15%
Securitized	CMO	2.85%
Communications	Wirelines	2.62%
Technology	Technology	2.59%
Electric	Electric	2.32%
Government Related	Sovereign	2.16%
Brokerage/Asset Managers/Exchanges	Brokerage/Asset Managers/Exchanges	2.07%
Consumer Cyclical	Automotive	2.07%
Consumer Non-Cyclical	Pharmaceuticals	1.72%
Communications	Wireless	1.70%
Consumer Non-Cyclical	Healthcare	1.28%
Financial Other	Financial Other	1.23%
Government Related	Agency	1.22%
Basic Industry	Chemicals	1.13%
Communications	Media and Entertainment	1.10%
Communications	Cable and Satellite	1.09%
Government Related	Local Authority	1.05%
Energy	Integrated	0.78%
Energy	Independent	0.22%
Energy	Midstream	0.18%
Energy	Refining	0.17%
Energy	Oil Field Services	0.04%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

☒ In fossil gas

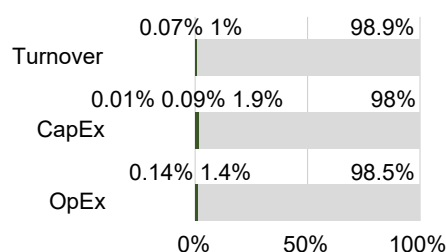
☒ In nuclear energy

☐ No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

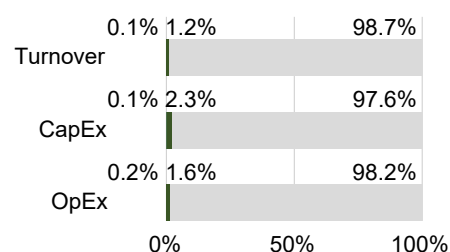
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



☒ Taxonomy-aligned: Fossil gas
☒ Taxonomy-aligned: Nuclear
☒ Taxonomy-aligned (no gas and nuclear)
☐ Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



☒ Taxonomy-aligned: Fossil gas
☒ Taxonomy-aligned: Nuclear
☒ Taxonomy-aligned (no gas and nuclear)
☐ Non Taxonomy-aligned

This graph represents 83.54% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)

For the reference period, 16.46% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	1.10%
Climate Change Adaptation	0.01%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.09%
Enabling Activities	0.44%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 16.52% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 3.55% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable Global Allocation Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Sustainable Global Allocation Fund

Legal entity identifier:
549300TYWZPHTEVJ5C72

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 46.54% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Country World Index (60%) and Bloomberg Global Aggregate Index (40%)

Investment in Sustainable Investments

Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index

Investment in use-of-proceeds bonds

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Limiting investments in issuers deemed to have negative externalities

Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	1.72%	0.82%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	46.54%	35.14%
Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index	Investments deemed to have higher positive externalities held by the Fund as compared to the ESG Reporting Index	28.99%	28.03%
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the Index	% reduction of carbon emissions intensity of the portfolio relative to the Index	-37.86%	-35.97%
Limiting investments in issuers deemed to have negative externalities.	# of active breaches	No active breaches	No active breaches
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with an ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches
Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%.	Reduction in investment universe	The ESG policy reduced the investment universe by greater than 20% over the reference period	The ESG policy reduced the investment universe by greater than 20% over the reference period

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 46.54% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Investment in use-of-proceeds bonds
GHG Intensity of Investee Companies	Investment in use-of-proceeds bonds
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Energy consumption intensity per high impact climate sector	Enhanced exposure to investments that are deemed to have associated positive externalities compared to the ESG Reporting Index
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
BLK ICS Usd LEAF Agency (Acc T0)	Cash Securities	5.85%	Ireland
Microsoft Corp	Technology	3.18%	United States
Nvidia Corp	Technology	2.71%	United States
Eli Lilly	Consumer Non-Cyclical	1.71%	United States
Mastercard Inc Class A	Technology	1.66%	United States
Asml Holding Nv	Technology	1.42%	Netherlands
Apple Inc	Technology	1.38%	United States
Alphabet Inc Class C	Technology	1.35%	United States
Cash Collateral Usd Mlift 2049-12-31	Brokerage/Asset Managers/Exchanges	1.18%	United States
Amazon Com Inc	Consumer Cyclical	1.14%	United States
Unitedhealth Group Inc	Insurance	1.13%	United States
Marsh & McLennan Inc	Insurance	1.07%	United States
Merck & Co Inc	Consumer Non-Cyclical	1.04%	United States
UMBS 30Yr Tba(Reg A) 2024-09-16	Securitized	0.92%	United States
Treasury Note 2024-12-31	Treasuries	0.91%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

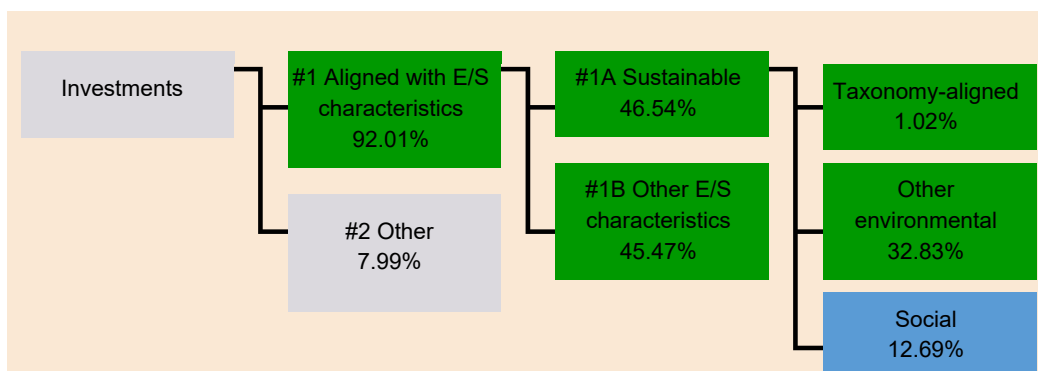
Sustainable Global Allocation Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	92.01%	99.32%
#2 Other	7.99%	0.68%
#1A Sustainable	46.54%	35.14%
#1B Other E/S characteristics	45.47%	64.18%
Taxonomy-aligned	1.02%	0.00%
Other environmental	32.83%	26.23%
Social	12.69%	8.91%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Technology	Technology	22.32%
Treasuries	Treasuries	12.66%
Securitized	MBS Pass-Through	7.05%
Banking	Banking	7.05%
Consumer Non-Cyclical	Pharmaceuticals	5.46%
Consumer Non-Cyclical	Healthcare	4.67%
Consumer Cyclical	Retailers	4.01%
Capital Goods	Diversified Manufacturing	3.65%
Consumer Cyclical	Automotive	2.57%
Brokerage/Asset Managers/Exchanges	Brokerage/Asset Managers/Exchanges	2.10%
Insurance	Property and Casualty	2.01%
Insurance	Health Insurance	1.62%
Capital Goods	Building Materials	1.46%
Communications	Media and Entertainment	1.41%
Communications	Wireless	1.41%
Consumer Non-Cyclical	Food and Beverage	1.37%
Securitized	ABS	1.35%
Electric	Electric	1.34%
Energy	Refining	0.27%
Energy	Independent	0.22%
Energy	Oil Field Services	0.22%
Energy	Midstream	0.03%
Energy	Integrated	0.00%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

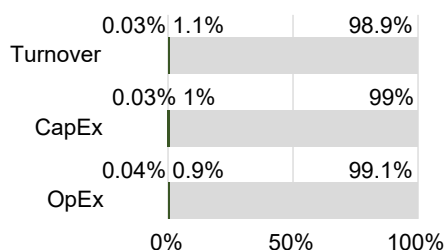
☐ In fossil gas ☒ In nuclear energy

☐ No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

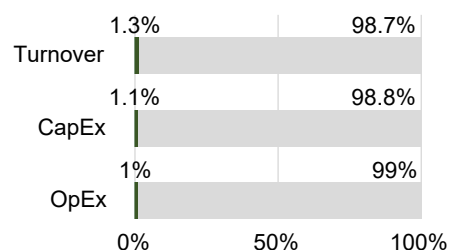
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



■ Taxonomy-aligned: Fossil gas
 ■ Taxonomy-aligned: Nuclear
 ■ Taxonomy-aligned (no gas and nuclear)
 ■ Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



■ Taxonomy-aligned: Fossil gas
 ■ Taxonomy-aligned: Nuclear
 ■ Taxonomy-aligned (no gas and nuclear)
 ■ Non Taxonomy-aligned

This graph represents 85.27% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)

For the reference period, 14.73% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	1.10%
Climate Change Adaptation	0.02%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.04%
Enabling Activities	0.62%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 32.83% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 12.69% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" can include derivatives, cash and near cash instruments, fixed income transferable securities (also known as debt securities) issued by governments and agencies worldwide however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable Global Bond Income Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Sustainable Global Bond Income Fund

Legal entity identifier:
549300ZEXZCUT4KV2424

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 20.54% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Investments in issuers deemed to have positive externalities

Investment in use-of-proceeds bonds

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Limiting investments in issuers deemed to have negative externalities

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	6.91%	8.55%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	20.54%	24.32%
Investments in issuers deemed to have positive externalities	% investments deemed to have positive externalities held by the Fund	32.20%	48.07%
Limiting investments in issuers deemed to have negative externalities.	# of active breaches	No active breaches	No active breaches
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 20.54% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Investment in use-of-proceeds bonds
GHG Intensity of Investee Companies	Investment in use-of-proceeds bonds
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Energy consumption intensity per high impact climate sector	Investments in issuers deemed to have positive externalities
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
UMBS 30Yr Tba(Reg A) 2024-09-16	Securitized	1.77%	United States
UMBS 30Yr Tba(Reg A) 2024-09-16	Securitized	1.46%	United States
UMBS 30Yr Tba 2024-03-13	Securitized	1.41%	United States
UMBS 30Yr Tba(Reg A) 2024-06-13	Securitized	1.40%	United States
UMBS 30Yr Tba(Reg A) 2023-12-13	Securitized	1.40%	United States
UMBS 30Yr Tba 2024-03-13	Securitized	1.26%	United States
Treasury Bill 2024-04-11	Treasuries	1.12%	United States
UMBS 30Yr Tba(Reg A) 2024-06-13	Securitized	0.87%	United States
Fnma 30Yr UMBS Super 2050-05-01	Securitized	0.86%	United States
Forvia Se Regs 2026-06-15	Consumer Cyclical	0.66%	France
Nc5 Volkswagen International Fina Regs 2079-12-31	Consumer Cyclical	0.61%	Netherlands
Bpce Sa Mtn 144A 2027-01-18	Banking	0.55%	France
Cifc_14-2Ra B1 144A 2030-04-24	Securitized	0.48%	Cayman Islands
UMBS 30Yr Tba(Reg A) 2024-01-16	Securitized	0.48%	United States
Cash Collateral Usd Hsbft 2049-12-31	Banking	0.48%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

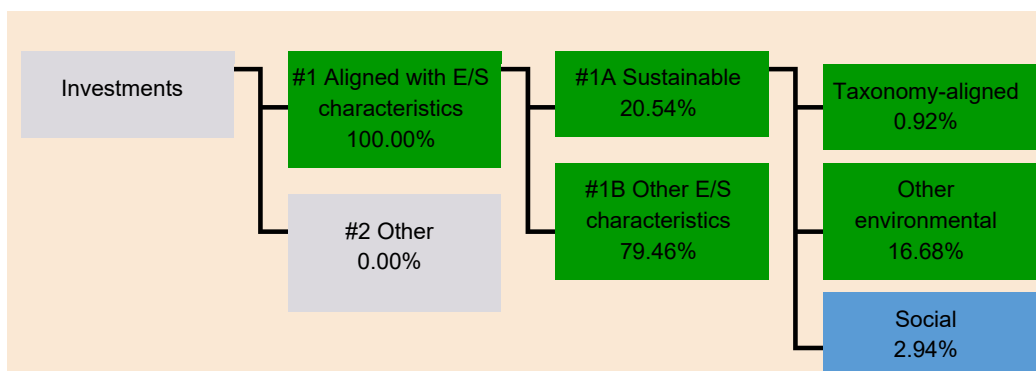
Sustainable Global Bond Income Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	100.00%	100.00%
#2 Other	0.00% ¹	0.00%
#1A Sustainable	20.54%	24.32%
#1B Other E/S characteristics	79.46%	75.68%
Taxonomy-aligned	0.92%	0.00%
Other environmental	16.68%	20.38%
Social	2.94%	3.94%

¹The net exposure to "Other" assets was -7.58% due to derivative positions held by the Fund.

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Securitized	ABS	19.69%
Banking	Banking	16.61%
Securitized	MBS Pass-Through	12.17%
Government Related	Sovereign	5.29%
Securitized	CMBS	5.13%
Consumer Cyclical	Automotive	4.98%
Technology	Technology	3.58%
Treasuries	Treasuries	2.87%
Electric	Electric	2.58%
Consumer Non-Cyclical	Healthcare	2.21%
Communications	Cable and Satellite	2.19%
Communications	Wireless	2.15%
Government Related	Agency	1.96%
Securitized	CMO	1.90%
Communications	Wirelines	1.89%
Consumer Non-Cyclical	Pharmaceuticals	1.80%
Basic Industry	Chemicals	1.23%
Energy	Integrated	1.20%
Basic Industry	Metals and Mining	1.12%
Communications	Media and Entertainment	1.07%
Consumer Non-Cyclical	Food and Beverage	1.07%
Energy	Midstream	0.83%
Energy	Refining	0.25%
Energy	Independent	0.21%
Energy	Oil Field Services	0.11%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

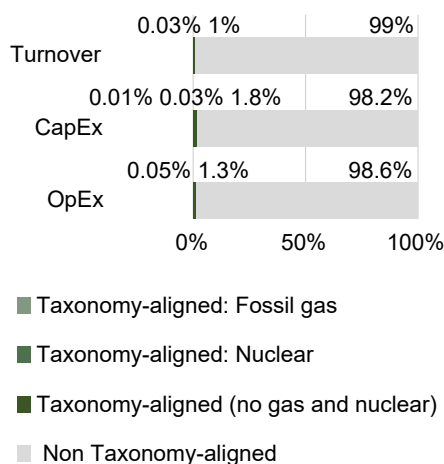
☒ In fossil gas ☒ In nuclear energy

☐ No

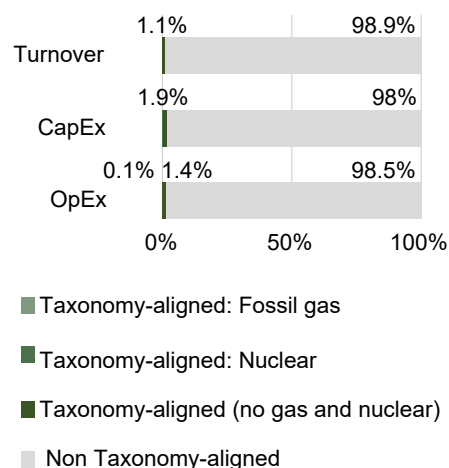
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 92.34% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)

For the reference period, 7.66% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	1.04%
Climate Change Adaptation	0.01%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.04%
Enabling Activities	0.60%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 16.68% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 2.94% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" can include derivatives, cash and near cash instruments, however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable Global Dynamic Equity Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Sustainable Global Dynamic Equity Fund

Legal entity identifier:
5493000X5HT2OV7FWP57

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

- ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 66.55% of sustainable investments

- ☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Dynamic Equity Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Maintain that the Fund's carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) is lower than that of the Fund's Investable Universe

Investment in Sustainable Investments

Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index

Limiting investments in issuers deemed to have negative externalities

Reduction in the investment universe by at least 20% relative to the index (MSCI All Countries World Index) through ESG Policy

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Dynamic Equity Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	66.55%	N/A ¹
Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index	Investments deemed to have higher positive externalities held by the Fund as compared to the ESG Reporting Index	24.56%	N/A ¹
Maintain that the Funds carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) is lower than that of the Funds investment universe	% reduction of carbon emissions intensity of the portfolio relative to the investment universe	-26.00%	N/A ¹
Limiting investments in issuers deemed to have negative externalities.	# of active breaches	No active breaches	N/A ¹
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with an ESG rating	Greater than 90% of issuers	N/A ¹
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	N/A ¹
Reduction in the investment universe by at least 20% relative to the index (MSCI All Countries World Index) through ESG Policy	Reduction in investment universe	The ESG policy reduced the investment universe by greater than 20% over the reference period	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Dynamic Equity Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 66.55% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:
(i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
(ii) the issuer's business practices contributed to an environmental and/or social objective.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Dynamic Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
GHG emissions	Maintain that the Fund's carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) is lower than that of the Fund's Investable Universe
GHG intensity of investee companies.	Maintain that the Fund's carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) is lower than that of the Fund's Investable Universe
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers.
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands).
Energy consumption intensity per high impact climate sector	Limiting investments in issuers deemed to have negative externalities
Energy consumption intensity per high impact climate sector	Reduction in the investment universe by at least 20% relative to the index (MSCI All Countries World Index) through ESG Policy
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption).
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption).
Exposure to controversial weapons (anti personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Dynamic Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Microsoft Corp	Information Technology	5.11%	United States
Nvidia Corp	Information Technology	4.66%	United States
Mastercard Inc Class A	Financials	2.84%	United States
Eli Lilly	Health Care	2.78%	United States
Asml Holding Nv	Information Technology	2.45%	Netherlands
Alphabet Inc Class C	Communication	2.15%	United States
Apple Inc	Information Technology	2.05%	United States
Unitedhealth Group Inc	Health Care	1.95%	United States
Merck & Co Inc	Health Care	1.84%	United States
Marsh & McLennan Inc	Financials	1.78%	United States
Amazon Com Inc	Consumer Discretionary	1.63%	United States
Intuitive Surgical Inc	Health Care	1.61%	United States
Applied Material Inc	Information Technology	1.48%	United States
Taiwan Semiconductor Manufacturing	Information Technology	1.46%	Taiwan (Republic of China)
Progressive Corp	Financials	1.40%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

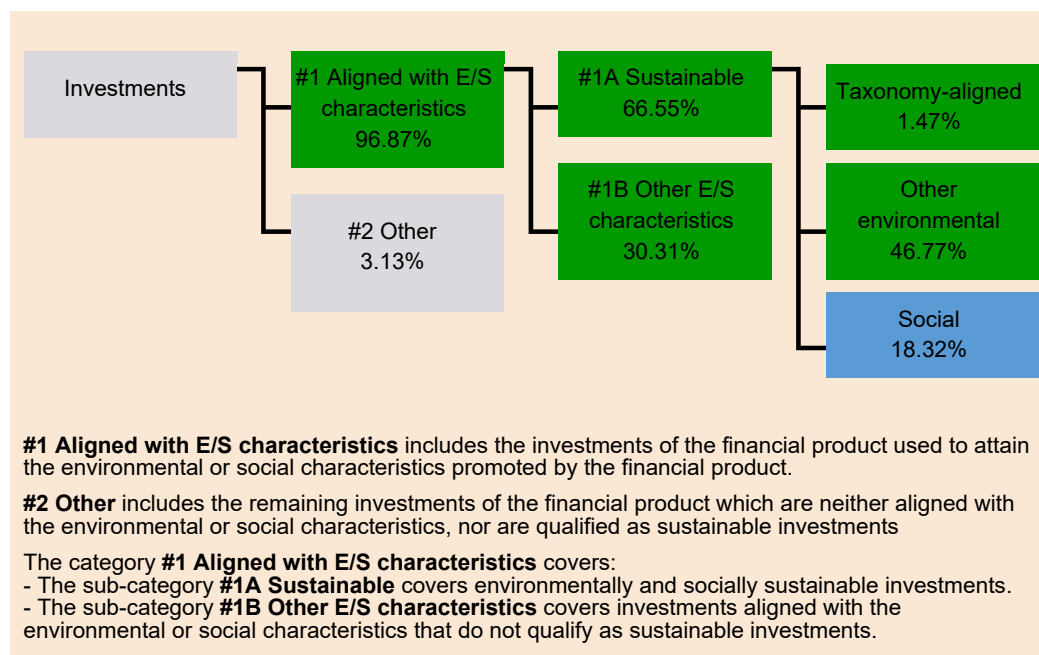
Sustainable Global Dynamic Equity Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Dynamic Equity Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	96.87%	N/A ¹
#2 Other	3.13%	N/A ¹
#1A Sustainable	66.55%	N/A ¹
#1B Other E/S characteristics	30.31%	N/A ¹
Taxonomy-aligned	1.47%	N/A ¹
Other environmental	46.77%	N/A ¹
Social	18.32%	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Information Technology	Software & Services	12.76%
Information Technology	Semiconductors & Semiconductor Equipment	12.45%
Health Care	Pharma, Biotech & Life Sciences	9.10%
Health Care	Health Care Equipment & Services	8.50%
Industrials	Capital Goods	7.45%
Financials	Financial Services	5.58%
Financials	Banks	4.76%
Communication	Media & Entertainment	4.09%
Financials	Insurance	3.77%
Consumer Discretionary	Autos & Components	3.08%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	3.04%
Information Technology	Tech Hardware & Equipment	3.01%
Materials	Materials	2.46%
Consumer Staples	Consumer Staples Distribution & Retail	2.39%
Utilities	Utilities	2.23%
Industrials	Commercial & Professional Services	2.07%
Consumer Discretionary	Consumer Durables	1.90%
Industrials	Transportation	1.45%
Consumer Staples	Food Beverage Tobacco	1.21%
Consumer Discretionary	Consumer Services	1.13%
Real Estate	Equity Real Estate Investment Trusts (REITs)	1.07%
Energy	Coal & Consumable Fuels	1.07%
Energy	Oil & Gas Storage & Transportation	0.44%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Dynamic Equity Fund (continued)

Energy	Oil & Gas Refining & Marketing	0.40%
Energy	Oil & Gas Equipment & Services	0.29%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Dynamic Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

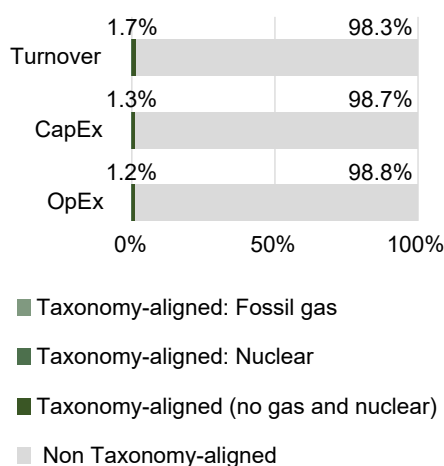
☐ In fossil gas ☐ In nuclear energy

☒ No

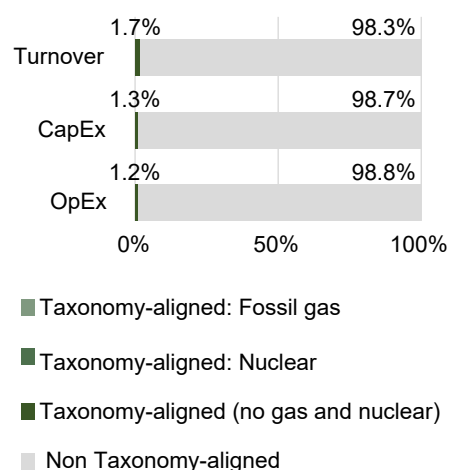
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Dynamic Equity Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	1.66%
Climate Change Adaptation	0.04%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.02%
Enabling Activities	0.99%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period presented for the Fund, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 46.77% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 18.32% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Dynamic Equity Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Legal entity identifier:
549300MW34RL70JW4V90

Sustainable investment objective

☒ Yes
 ☐ No

- X in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- X in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of % of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Infrastructure Fund (continued)



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

To what extent was the sustainable investment objective of this financial product met?

The following table lists the sustainable investment objectives which were promoted by the Fund throughout the reference period. Further information on these sustainable investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such sustainable investment objectives.

Sustainable objectives promoted by the Fund

Investment in Sustainable Investments

Limit or exclude direct investment (as applicable) in corporate issuers which, in the opinion of the Investment Adviser: have any exposure to, or ties with, controversial weapons or conventional weapons; the production, distribution, licensing, retail or supply of tobacco or tobacco-related products; the production or distribution of firearms or small arms ammunitions intended for retail civilians; are deemed to have failed to comply with one or more of the ten United Nation Global Compact Principles ("UNGC"), which cover human rights, labour standards, the environment and anti-corruption; are involved in the extraction of, or the generation of power using, thermal coal or tar sands (also known as oil sands).

Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%.

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the sustainable investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the fund	98.62%	91.72%
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches
Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%.	Reduction in investment universe	The ESG policy reduced the investment universe by greater than 20% over the reference period	N/A
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers	N/A

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Infrastructure Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● How did the sustainable investments not cause significant harm to any sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts (“PAI”)s on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the mandatory principal adverse impacts (“PAI”)s. The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment’s business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Infrastructure Fund (continued)

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)

Carbon footprint

GHG intensity of investee companies

Exposure to companies active in the fossil fuel sector

Share of non-renewable energy consumption and production

Energy consumption intensity per high impact climate sector

Activities negatively affecting biodiversity-sensitive areas

Emissions to water

Hazardous waste and radioactive waste ratio

Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises

Unadjusted gender pay gap

Board gender diversity

Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

GHG intensity (Sovereigns & Supranationals)

Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Infrastructure Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
National Grid Plc	Utilities	5.83%	United Kingdom
Sba Communications Reit Corp Class	Real Estate	5.13%	United States
Terna Rete Elettrica Nazionale	Utilities	4.58%	Italy
Edp Energias De Portugal Sa	Utilities	4.30%	Portugal
SSE Plc	Utilities	4.08%	United Kingdom
Ferrovial	Industrials	4.00%	Netherlands
Enel	Utilities	3.83%	Italy
Clearway Energy Inc Class C	Utilities	3.69%	United States
Cellnex Telecom Sa	Communication	3.05%	Spain
Equinix Reit Inc	Real Estate	3.04%	United States
Getlink	Industrials	2.97%	France
American Tower Reit Corp	Real Estate	2.93%	United States
Canadian Pacific Kansas City Ltd	Industrials	2.62%	Canada
United Utilities Group Plc	Utilities	2.58%	United Kingdom
Csx Corp	Industrials	2.58%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

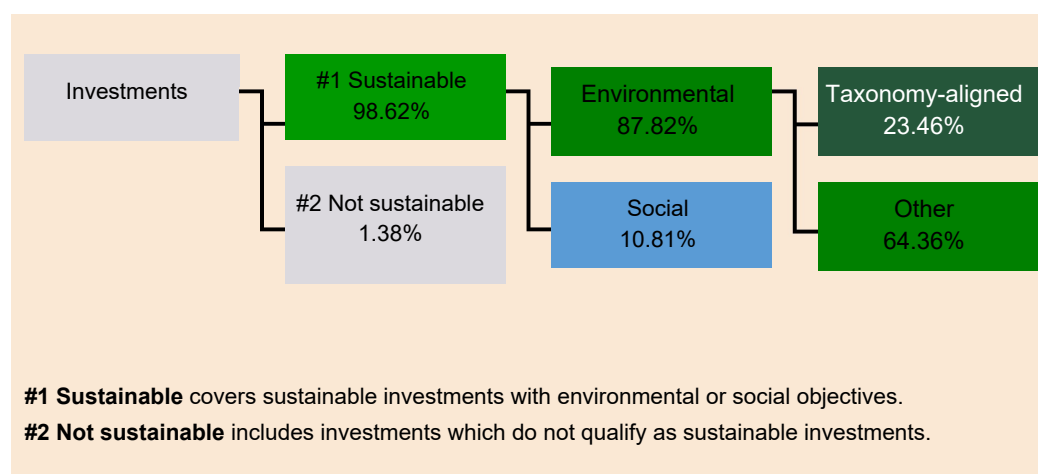
Sustainable Global Infrastructure Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% of Investments	
	2024	2023
Taxonomy-aligned	23.46%	0.00%
Other	64.36%	77.20%
Environmental	87.82%	77.20%
Social	10.81%	14.52%
#1 Sustainable	98.62%	91.72%
#2 Not sustainable	1.38%	8.28%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Infrastructure Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Utilities	Utilities	51.33%
Industrials	Transportation	19.61%
Real Estate	Equity Real Estate Investment Trusts (REITs)	14.76%
Communication	Telecom	4.67%
Industrials	Capital Goods	4.00%
Information Technology	Software & Services	1.52%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Infrastructure Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

For the reference period, 23.46% of the Fund's investments were classified as both Sustainable Investments with an environmental objective and aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

☐ In fossil gas

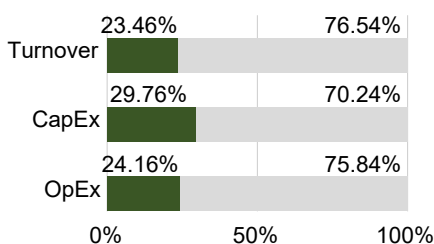
☐ In nuclear energy

☒ No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

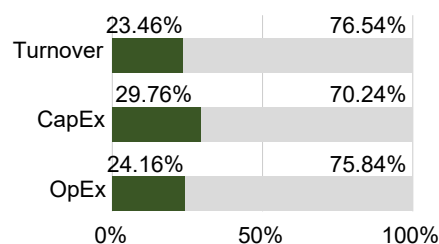
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Infrastructure Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

Environmental objectives	% of Investments
Climate Change Mitigation	22.93%
Climate Change Adaptation	0.10%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.09%
Enabling Activities	12.13%

How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 64.36% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 10.81% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Infrastructure Fund (continued)

Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable World Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Sustainable World Bond Fund

Legal entity identifier:
549300GIUUQLJYFN4I12

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 23.45% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index

Investment in use-of-proceeds bonds

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Limiting investments in issuers deemed to have negative externalities

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	11.49%	14.04%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	23.45%	25.60%
Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index	Investments deemed to have higher positive externalities held by the Fund as compared to the ESG Reporting Index	64.80%	104.06%
Limiting investments in issuers deemed to have negative externalities.	# of active breaches	No active breaches	No active breaches
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 23.45% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Investment in use-of-proceeds bonds
GHG Intensity of Investee Companies	Investment in use-of-proceeds bonds
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Energy consumption intensity per high impact climate sector	Enhanced exposure to investments that are deemed to have associated positive externalities compared to the ESG Reporting Index
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Germany (Federal Republic Of) Regs 2027-10-15	Treasuries	3.35%	Germany
China Peoples Republic Of (Governm 2032-02-17	Treasuries	1.10%	China
Germany (Federal Republic Of) Regs 2025-10-10	Treasuries	1.08%	Germany
China Peoples Republic Of (Governm 2030-05-21	Treasuries	1.02%	China
China Peoples Republic Of (Governm 2029-12-15	Treasuries	0.92%	China
China Peoples Republic Of (Governm 2027-01-20	Treasuries	0.91%	China
China Peoples Republic Of (Governm 2027-07-25	Treasuries	0.75%	China
Spain (Kingdom Of) 2033-10-31	Treasuries	0.71%	Spain
Japan (Government Of) 2Yr #451 2025-08-01	Treasuries	0.66%	Japan
Japan (Government Of) 5Yr #160 2028-06-20	Treasuries	0.58%	Japan
Fnma 30Yr UMBS Super 2051-11-01	Securitized	0.53%	United States
UMBS 30Yr Tba(Reg A) 2023-12-13	Securitized	0.51%	United States
China Peoples Republic Of (Governm 2026-02-15	Treasuries	0.49%	China
UMBS 30Yr Tba 2024-03-13	Securitized	0.49%	United States
UMBS 30Yr Tba(Reg A) 2024-06-13	Securitized	0.48%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

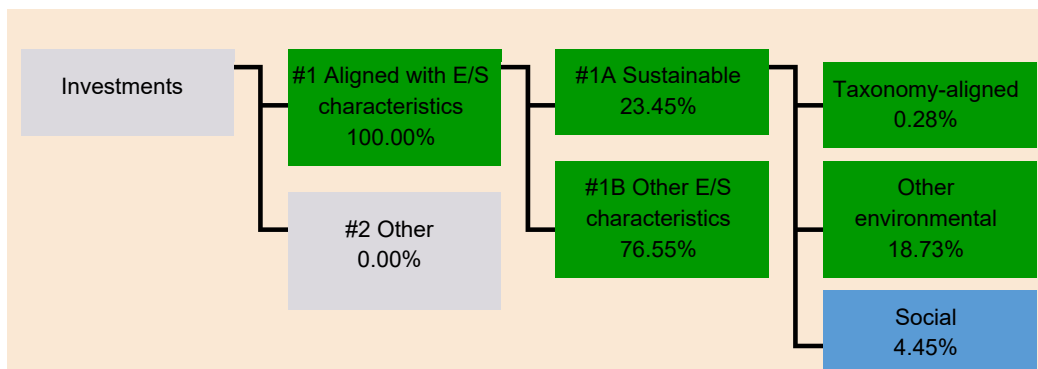
Sustainable World Bond Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	100.00%	100.00%
#2 Other	0.00% ¹	0.00%
#1A Sustainable	23.45%	25.60%
#1B Other E/S characteristics	76.55%	74.40%
Taxonomy-aligned	0.28%	0.00%
Other environmental	18.73%	21.70%
Social	4.45%	3.90%

¹The net exposure to "Other" assets was -6.65% due to derivative positions held by the Fund.

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Treasuries	Treasuries	37.55%
Banking	Banking	14.17%
Securitized	MBS Pass-Through	13.32%
Securitized	ABS	8.84%
Securitized	CMBS	4.42%
Electric	Electric	2.62%
Government Related	Sovereign	2.54%
Technology	Technology	2.38%
Consumer Non-Cyclical	Pharmaceuticals	2.15%
Government Related	Agency	1.96%
Government Related	Supranational	1.94%
Communications	Wirelines	1.64%
Securitized	CMO	1.60%
Communications	Wireless	1.38%
Government Related	Local Authority	1.17%
Energy	Integrated	0.61%
Energy	Midstream	0.10%
Energy	Refining	0.07%
Energy	Independent	0.05%
Energy	Oil Field Services	0.00%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

☐ In fossil gas

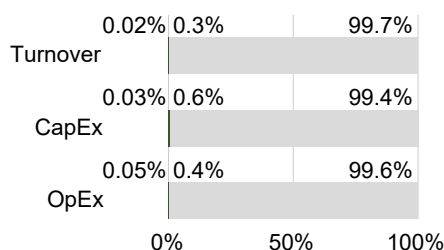
☒ In nuclear energy

☐ No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

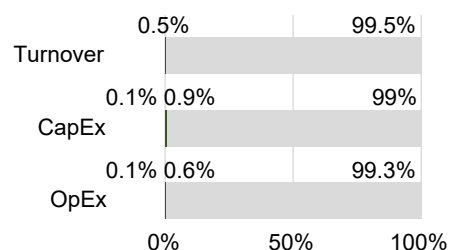
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 62.38% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)

For the reference period, 37.62% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.32%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.03%
Enabling Activities	0.19%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 18.73% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 4.45% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments and fixed income transferable securities (also known as debt securities) issued by governments and agencies worldwide however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Swiss Small & MidCap Opportunities Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Swiss Small & MidCap Opportunities Fund

Legal entity identifier:
549300YOB1KZTW27BE02

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Swiss Small & MidCap Opportunities Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Swiss Small & MidCap Opportunities Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Swiss Small & MidCap Opportunities Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Swiss Small & MidCap Opportunities Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Straumann Holding Ag	Health Care	7.74%	Switzerland
Schindler Holding Ag	Industrials	7.05%	Switzerland
Barry Callebaut Ag	Consumer Staples	5.19%	Switzerland
Burckhardt Compression Holding Ag	Industrials	4.69%	Switzerland
Chocoladefabriken Lindt & Spruengl	Consumer Staples	4.52%	Switzerland
Vat Group Ag	Industrials	4.46%	Switzerland
Vz Holding Ag	Financials	4.30%	Switzerland
Belimo N Ag	Industrials	4.20%	Switzerland
Tecan Group Ag	Health Care	3.79%	Switzerland
Interroll Holding Ag	Industrials	3.19%	Switzerland
Dksh Holding Ag	Industrials	3.03%	Switzerland
Ypsomed Holding Ag	Health Care	2.82%	Switzerland
Siegfried Holding Ag	Health Care	2.56%	Switzerland
Sgs Sa	Industrials	2.53%	Switzerland
Lonza Group Ag	Health Care	2.46%	Switzerland

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

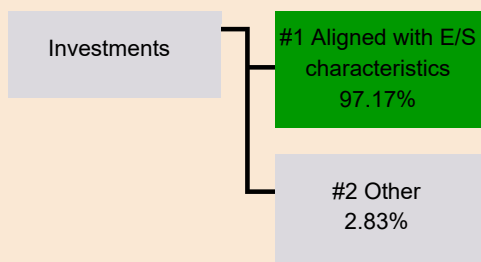
Swiss Small & MidCap Opportunities Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Swiss Small & MidCap Opportunities Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	97.17%	100.00%
#2 Other	2.83%	0.00%

In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	34.44%
Health Care	Pharma, Biotech & Life Sciences	14.73%
Health Care	Health Care Equipment & Services	13.10%
Consumer Staples	Food Beverage Tobacco	11.34%
Information Technology	Tech Hardware & Equipment	5.86%
Financials	Financial Services	5.27%
Materials	Materials	4.29%
Industrials	Commercial & Professional Services	2.53%
Financials	Insurance	2.00%
Utilities	Utilities	1.61%
Information Technology	Software & Services	1.33%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Swiss Small & MidCap Opportunities Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

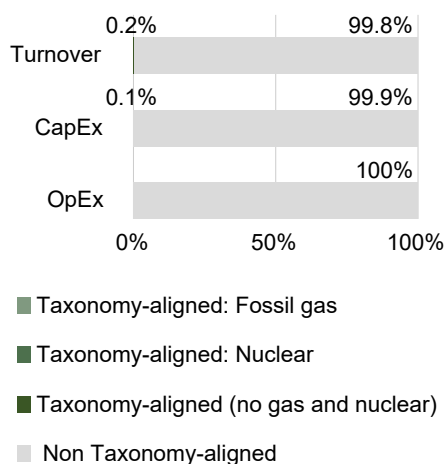
☐ In fossil gas ☐ In nuclear energy

☒ No

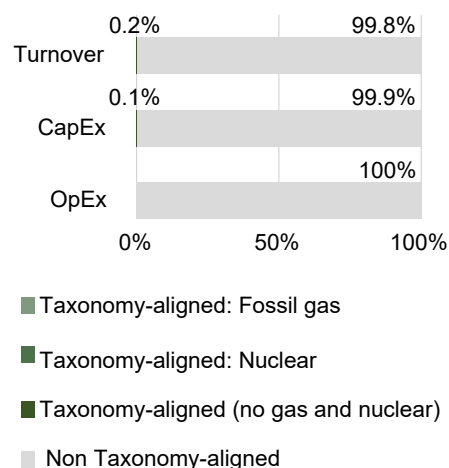
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.99% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Swiss Small & MidCap Opportunities Fund (continued)

For the reference period, 0.01% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.19%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.16%
Transitional Activities	0.02%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and shares or unites of CIS however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Swiss Small & MidCap Opportunities Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Systematic China A-Share Opportunities Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

Systematic China A-Share Opportunities Fund

Legal entity identifier:

549300HIK3R2NF85QQ13

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China A-Share Opportunities Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China A-Share Opportunities Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China A-Share Opportunities Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China A-Share Opportunities Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Kweichow Moutai Ltd A	Consumer Staples	4.79%	China
China Merchants Bank Ltd A	Financials	3.33%	China
Wuliangye Yibin Ltd A	Consumer Staples	2.98%	China
Byd Ltd A	Consumer Discretionary	2.97%	China
Contemporary Amperex Technology Lt	Industrials	2.69%	China
Boe Technology Group Ltd A	Information Technology	2.66%	China
Gree Electric Appliances Inc Of Zh	Consumer Discretionary	2.49%	China
Midea Group Ltd A	Consumer Discretionary	2.16%	China
Weichai Power Ltd A	Industrials	2.10%	China
Huatai Securities Ltd A	Financials	2.09%	China
Shenzhen Mindray Bio-Medical Elect	Health Care	1.85%	China
Zte Corp A	Information Technology	1.84%	China
Ping An Insurance (Group) Of China	Financials	1.79%	China
Yutong Bus Ltd A	Industrials	1.65%	China
Inner Mongolia Yili Industrial Gro	Consumer Staples	1.52%	China

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

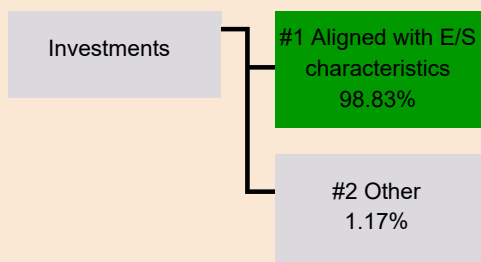
Systematic China A-Share Opportunities Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China A-Share Opportunities Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.83%	97.55%
#2 Other	1.17%	2.45%

In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	13.94%
Information Technology	Tech Hardware & Equipment	12.83%
Consumer Staples	Food Beverage Tobacco	11.87%
Materials	Materials	8.39%
Financials	Banks	7.64%
Health Care	Pharma, Biotech & Life Sciences	6.49%
Consumer Discretionary	Consumer Durables	6.28%
Consumer Discretionary	Autos & Components	6.19%
Financials	Financial Services	4.73%
Information Technology	Semiconductors & Semiconductor Equipment	4.48%
Health Care	Health Care Equipment & Services	3.46%
Financials	Insurance	1.99%
Information Technology	Software & Services	1.93%
Communications	Media & Entertainment	1.86%
Utilities	Utilities	1.80%
Communications	Telecom	1.36%
Industrials	Transportation	1.30%
Energy	Integrated Oil & Gas	1.04%
Energy	Oil & Gas Equipment & Services	0.35%
Energy	Coal & Consumable Fuels	0.03%
Energy	Oil & Gas Storage & Transportation	0.00%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling or oil and gas refining and marketing.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China A-Share Opportunities Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

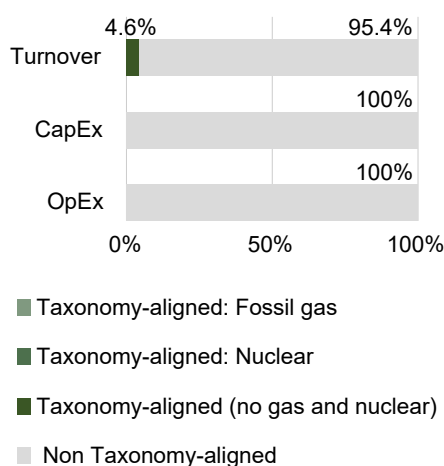
☐ In fossil gas ☐ In nuclear energy

☒ No

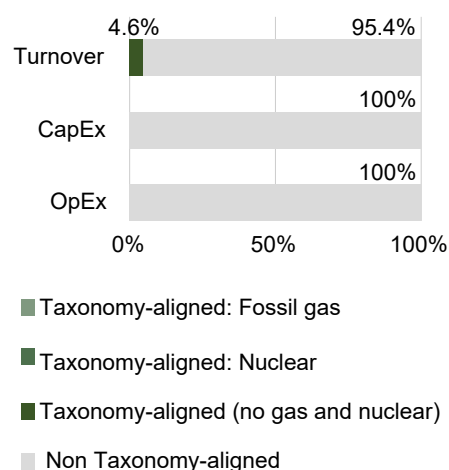
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China A-Share Opportunities Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	4.61%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	4.48%
Transitional Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China A-Share Opportunities Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Systematic China Environmental Tech Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Systematic China Environmental Tech Fund

Legal entity identifier:
529900A0JA146KNY9O73

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 64.25% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Improvement of ESG adjusted score relative to the MSCI China All Share IMI Environmental 10/40 Index (the "Index")

Maintain that the Fund holds at least 70% in investments in companies in the industries and supply chain of new energy, carbon neutral, green energy, energy conservation and emissions reduction themes

Investment in Sustainable Investments

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	64.25%	62.98%
Improvement of ESG adjusted score relative to the MSCI China All Share IMI Environmental 10/40 Index	ESG score % improvement relative to the benchmark	5.14%	7.89%
Maintain that the Fund holds at least 70% in investments in companies in the industries and supply chain of new energy carbon neutral green energy conservation and emissions reduction themes	% investments in companies in the industries and supply chain of new energy, carbon neutral, green energy, energy conservation and emissions reduction themes	98.71%	97.86%
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 64.25% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective.

Principal adverse impacts

are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Li Auto Class A Inc	Consumer Discretionary	9.66%	China
Contemporary Amperex Technology Lt	Industrials	7.94%	China
Byd Ltd A	Consumer Discretionary	5.87%	China
Beijing-Shanghai High Speed Railwa	Industrials	4.83%	China
Xpeng Class A Inc	Consumer Discretionary	3.73%	China
Byd Ltd H	Consumer Discretionary	3.54%	China
Sungrow Power Supply Ltd A	Industrials	2.85%	China
Yutong Bus Ltd A	Industrials	2.56%	China
Nio American Depositary Shares Rep	Consumer Discretionary	2.49%	China
Geely Automobile Holdings Ltd	Consumer Discretionary	2.49%	Hong Kong
Shenzhen S.C New Energy Technology	Information Technology	2.25%	China
Weichai Power Ltd A	Industrials	2.16%	China
Goneo Group Ltd A	Industrials	2.03%	China
Zoomlion Heavy Industry Science An	Industrials	1.98%	China
Dongfeng Motor Group Ltd H	Consumer Discretionary	1.95%	China

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

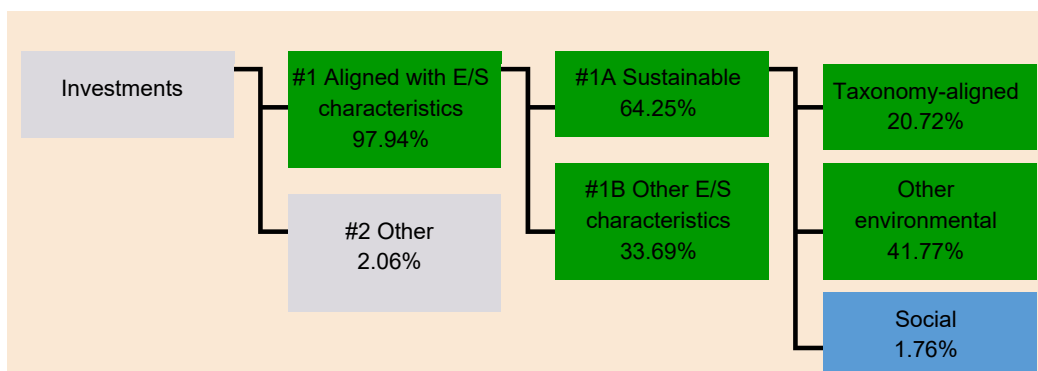
Systematic China Environmental Tech Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	97.94%	98.54%
#2 Other	2.06%	1.46%
#1A Sustainable	64.25%	62.98%
#1B Other E/S characteristics	33.69%	35.56%
Taxonomy-aligned	20.72%	0.00%
Other environmental	41.77%	62.08%
Social	1.76%	0.90%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Consumer Discretionary	Autos & Components	39.33%
Industrials	Capital Goods	29.93%
Information Technology	Semiconductors & Semiconductor Equipment	9.05%
Information Technology	Tech Hardware & Equipment	7.85%
Industrials	Transportation	4.83%
Utilities	Utilities	2.81%
Materials	Materials	2.01%
Information Technology	Software & Services	1.19%
Energy	Oil & Gas Equipment & Services	0.69%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

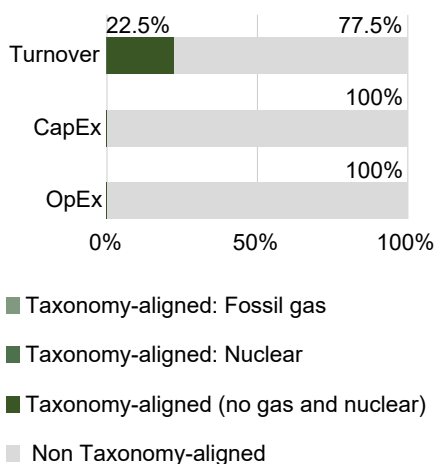
☐ In fossil gas ☐ In nuclear energy

☒ No

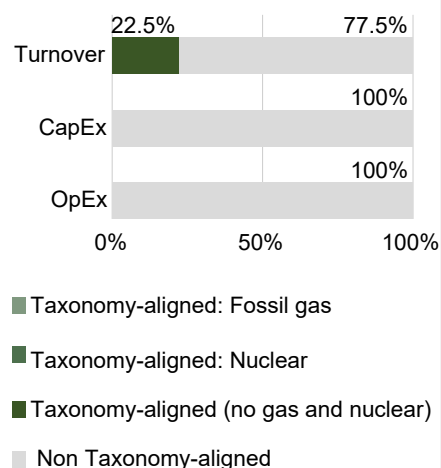
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	22.52%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.00%
Enabling Activities	22.25%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 41.77% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 1.76% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Systematic ESG Multi Allocation Credit Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Systematic ESG Multi Allocation Credit Fund

Legal entity identifier:
549300UUWNQOH7ZDYR32

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

X

No

It made sustainable investments with an environmental objective: __% in economic activities that qualify as environmentally sustainable under the EU Taxonomy in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy It made sustainable investments with a social objective: __%	It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective X It promoted E/S characteristics, but did not make any sustainable investments
--	---

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic ESG Multi Allocation Credit Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Maintain a carbon emission intensity score lower than the Bloomberg Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index for high yield corporate debt securities

Maintain a carbon emission intensity score lower than the Bloomberg Global Aggregate Corporate USD Hedged Index for investment grade corporate debt securities

Maintain an ESG score higher than the Bloomberg Global Aggregate Corporate USD Hedged Index for investment grade corporate debt securities

Maintain an ESG score higher than the Bloomberg Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index for high yield corporate debt securities

All issuers are in J P Morgan ESG-Emerging Markets Bond Index Global Diversified Index for emerging debt securities

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic ESG Multi Allocation Credit Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Maintain an ESG score higher than the Bloomberg Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index for high yield corporate debt securities	ESG score % improvement relative to the Index	14.72%	10.07%
Maintain an ESG score higher than the Bloomberg Global Aggregate Corporate USD Hedged Index for investment grade corporate debt securities	ESG score % improvement relative to the Index	13.34%	10.31%
Maintain a carbon emission intensity score lower than the Bloomberg Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index for high yield corporate debt securities	% reduction of carbon emissions intensity of the portfolio relative to the Index	-33.27%	-30.82%
Maintain a carbon emission intensity score lower than the Bloomberg Global Aggregate Corporate USD Hedged Index for investment grade corporate debt securities	% reduction of carbon emissions intensity of the portfolio relative to the Index	64.21%	49.68%
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches
All issuers are in J.P. Morgan ESG-Emerging Markets Bond Index Global Diversified Index for emerging debt securities.	# of active breaches	No active breaches	N/A ¹

¹The Fund committed to this sustainability indicator during the reference period therefore there are no prior period comparatives.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic ESG Multi Allocation Credit Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic ESG Multi Allocation Credit Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	In relation with investment grade corporate debt securities, the ESG criteria applied by the Fund consists of achieving a carbon emission intensity score lower than the Bloomberg Global Aggregate Corporate USD Hedged Index
GHG Intensity of Investee Companies	In relation with investment grade corporate debt securities, the ESG criteria applied by the Fund consists of achieving a carbon emission intensity score lower than the Bloomberg Global Aggregate Corporate USD Hedged Index
Greenhouse gas (GHG) Emissions	In relation with high yield corporate debt securities, the criteria applied by the Fund consists of achieving a carbon emission intensity score lower than the Bloomberg Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index
GHG Intensity of Investee Companies	In relation with high yield corporate debt securities, the criteria applied by the Fund consists of achieving a carbon emission intensity score lower than the Bloomberg Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic ESG Multi Allocation Credit Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
iShares Jpm Esg \$ Em Bond Usd A	ETFs	0.62%	Ireland
Burford Capital Global Finance Llc 144A 2031-07-01	Financial Other	0.40%	United States
Hungary (Government) Regs 2032-09-22	Government Related	0.39%	Hungary
iSharesEur Hy Crp Bnd Etf Eur Dist	ETFs	0.38%	Ireland
Directv Financing Llc 144A 2027-08-15	Communications	0.37%	United States
Davita Inc 144A 2030-06-01	Consumer Non-Cyclical	0.35%	United States
Coinbase Global Inc 144A 2028-10-01	Brokerage/Asset Managers/Exchanges	0.31%	United States
Uruguay (Oriental Republic Of) 2050-06-18	Government Related	0.30%	Uruguay
Qatar (State Of) Regs 2049-03-14	Government Related	0.28%	Qatar
Koninklijke Kpn Nv Regs 2079-12-31	Communications	0.27%	Netherlands
Perusahaan Penerbit Surat Berharga Mtn Regs 2027-03-29	Government Related	0.27%	Indonesia
Qatar State Of (Government) Regs 2040-01-20	Government Related	0.26%	Qatar
Abu Dhabi (Emirate Of) Regs 2027-10-11	Government Related	0.26%	United Arab Emirates
Oman Sultanate Of (Government) Regs 2048-01-17	Government Related	0.26%	Oman
Gap Inc 144A 2029-10-01	Consumer Cyclical	0.26%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

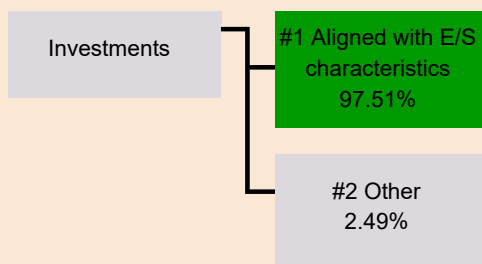
Systematic ESG Multi Allocation Credit Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic ESG Multi Allocation Credit Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	97.51%	100.00%
#2 Other	2.49%	0.00%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Government Related	Sovereign	32.03%
Banking	Banking	10.11%
Technology	Technology	5.71%
Government Related	Agency	3.67%
Energy	Midstream	2.42%
Consumer Cyclical	Retailers	2.41%
Communications	Wirelines	2.20%
Communications	Cable and Satellite	2.19%
Consumer Non-Cyclical	Healthcare	2.09%
Electric	Electric	2.05%
Finance Companies	Finance Companies	1.95%
Basic Industry	Metals and Mining	1.88%
Communications	Media and Entertainment	1.73%
Capital Goods	Diversified Manufacturing	1.71%
Consumer Non-Cyclical	Pharmaceuticals	1.63%
Communications	Wireless	1.56%
Consumer Non-Cyclical	Food and Beverage	1.45%
Brokerage/Asset Managers/Exchanges	Brokerage/Asset Managers/Exchanges	1.44%
Energy	Independent	1.33%
Consumer Cyclical	Consumer Cyclical Services	1.24%
Consumer Cyclical	Automotive	1.23%
Capital Goods	Building Materials	1.16%
Financial Other	Financial Other	1.03%
Energy	Oil Field Services	0.81%
Energy	Refining	0.44%
Energy	Integrated	0.25%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): midstream.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic ESG Multi Allocation Credit Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

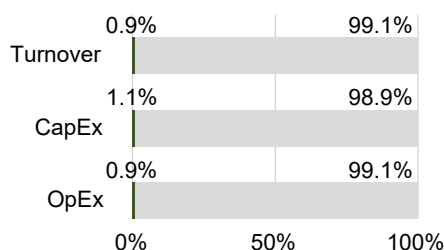
☐ In fossil gas ☐ In nuclear energy

☒ No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

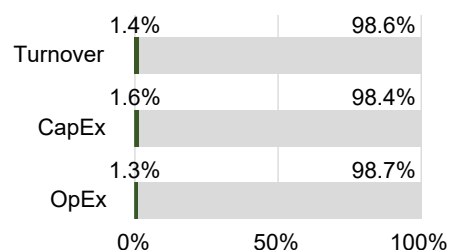
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



■ Taxonomy-aligned: Fossil gas
 ■ Taxonomy-aligned: Nuclear
 ■ Taxonomy-aligned (no gas and nuclear)
 ■ Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



■ Taxonomy-aligned: Fossil gas
 ■ Taxonomy-aligned: Nuclear
 ■ Taxonomy-aligned (no gas and nuclear)
 ■ Non Taxonomy-aligned

This graph represents 66.54% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic ESG Multi Allocation Credit Fund (continued)

For the reference period, 33.46% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.86%
Climate Change Adaptation	0.03%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.03%
Enabling Activities	0.54%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" can include derivatives, cash and near cash instruments, however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic ESG Multi Allocation Credit Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Systematic Global Sustainable Income & Growth Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

Systematic Global Sustainable Income & Growth Fund

Legal entity identifier:

549300VKXVTNB9CQJ249

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 46.84% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income & Growth Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the Index

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the 33.3% MSCI World Minimum Volatility Index, 33.3% MSCI All Country World Index, 16.7% BBG Global Aggregate Corporate Index and 16.7% BBG Global High Yield Corp ex Emerging Markets Index Hedged in USD (the "Index") after eliminating at least 20% of the lowest rated securities from the Index

Investment in Sustainable Investments

Investment in use-of-proceeds bonds

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income & Growth Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	1.09%	0.99%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	46.84%	29.09%
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Funds holdings) relative to the Index	% reduction of carbon emissions intensity of the portfolio relative to the Index	-54.66%	-55.13%
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the 33.3% MSCI World Minimum Volatility Index 33.3% MSCI All Country World Index 16.7% BBG Global Aggregate Corporate Index and 16.7% BBG Global High Yield Corp ex Emerging Markets Index Hedged in USD after eliminating at least 20% of the lowest rated securities from the Index.	ESG Rating of the Fund	Fund ESG Rating AA ¹	Fund ESG Rating AA ¹
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

¹Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income & Growth Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 46.84% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income & Growth Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the benchmark
GHG Intensity of Investee Companies	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the benchmark
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income & Growth Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
GI Corp Sus Cdt Scr X Mdist Usd	Mutual Funds / Unit Investment Trust	16.50%	Ireland
Blackrock Global High Yield Clxmd	Mutual Funds / Unit Investment Trust	16.45%	Ireland
Microsoft Corp	Information Technology	1.87%	United States
Apple Inc	Information Technology	1.76%	United States
Nvidia Corp	Information Technology	1.26%	United States
Amazon Com Inc	Consumer Discretionary	1.08%	United States
Coca-Cola	Consumer Staples	0.92%	United States
BLK ICS Usd LEAF Agency Dist	Financials	0.76%	Ireland
Gilead Sciences Inc	Health Care	0.73%	United States
Merck & Co Inc	Health Care	0.73%	United States
Automatic Data Processing Inc	Industrials	0.68%	United States
Kddi Corp	Communication	0.67%	Japan
Alphabet Inc Class A	Communication	0.66%	United States
Novartis Ag	Health Care	0.65%	Switzerland
Novo Nordisk Class B	Health Care	0.64%	Denmark

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

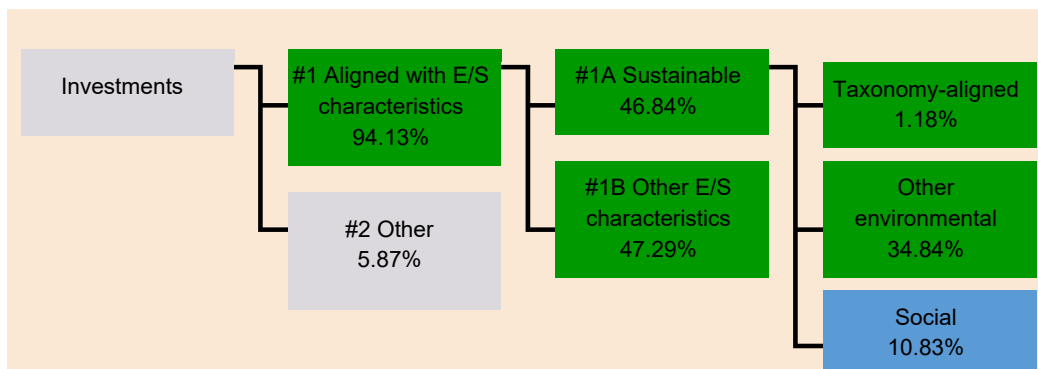
Systematic Global Sustainable Income & Growth Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income & Growth Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	94.13%	94.52%
#2 Other	5.87%	5.48%
#1A Sustainable	46.84%	29.09%
#1B Other E/S characteristics	47.29%	65.43%
Taxonomy-aligned	1.18%	0.00%
Other environmental	34.84%	22.02%
Social	10.83%	7.07%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Health Care	Pharma, Biotech & Life Sciences	8.83%
Information Technology	Software & Services	8.12%
Financials	Banks	8.06%
Financials	Financial Services	6.78%
Industrials	Capital Goods	6.74%
Information Technology	Tech Hardware & Equipment	6.20%
Communication	Telecom	5.79%
Financials	Insurance	5.57%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	4.56%
Health Care	Health Care Equipment & Services	4.44%
Communication	Media & Entertainment	4.43%
Information Technology	Semiconductors & Semiconductor Equipment	4.39%
Materials	Materials	4.21%
Consumer Staples	Food Beverage Tobacco	4.13%
Utilities	Utilities	3.72%
Industrials	Commercial & Professional Services	3.14%
Consumer Staples	Consumer Staples Distribution & Retail	2.56%
Energy	Integrated Oil & Gas	2.19%
Consumer Staples	Household & Personal Products	2.09%
Industrials	Transportation	1.87%
Consumer Discretionary	Autos & Components	1.82%
Real Estate	Equity Real Estate Investment Trusts (REITs)	1.78%
Consumer Discretionary	Consumer Durables	1.61%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income & Growth Fund (continued)

Energy	Oil & Gas Exploration & Production	1.26%
Consumer Discretionary	Consumer Services	1.24%
Energy	Oil & Gas Storage & Transportation	1.10%
Energy	Oil & Gas Refining & Marketing	0.47%
Energy	Oil & Gas Equipment & Services	0.42%
Energy	Oil & Gas Drilling	0.25%
Energy	Coal & Consumable Fuels	0.00%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income & Growth Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

☐ In fossil gas

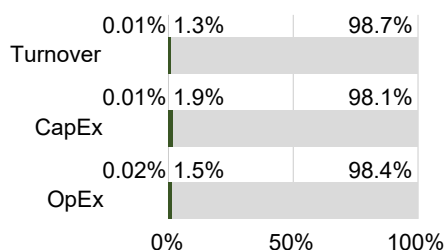
☒ In nuclear energy

☐ No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

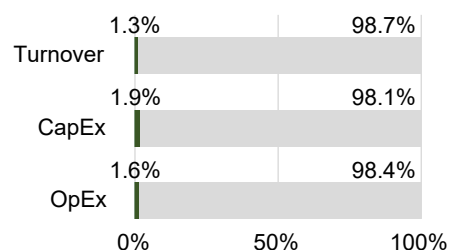
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 99.99% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income & Growth Fund (continued)

For the reference period, 0.01% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	1.24%
Climate Change Adaptation	0.04%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.06%
Enabling Activities	0.77%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 34.84% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 10.83% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" include derivatives, cash and near cash instruments, however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income & Growth Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Systematic Sustainable Global SmallCap Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

Systematic Sustainable Global Small Cap Fund

Legal entity identifier:

549300HBMGWEEZN5BI34

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 29.08% of sustainable investments

☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global SmallCap Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI ACWI Small Cap Index

Maintain that the weighted average ESG rating of the Fund will be higher than the MSCI ACWI Small Cap Index (the "Index") after eliminating at least 20% of the least well-rated securities from the Index

Investment in Sustainable Investments

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

EU Taxonomy environmental objectives contributed to by the Fund

Climate Change Mitigation

Climate Change Adaptation

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global SmallCap Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	29.08%	24.21%
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI ACWI Small Cap Index	% reduction of carbon emissions intensity of the portfolio relative to the Index	-49.12%	-40.59%
Maintain that the weighted average ESG rating of the Fund will be higher than the MSCI ACWI Small Cap Index after eliminating at least 20% of the least well-rated securities from the Index	ESG Rating of the Fund	Fund ESG Rating A ¹	Fund ESG Rating A ¹
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

¹Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global SmallCap Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 29.08% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:
(i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
(ii) the issuer's business practices contributed to an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global SmallCap Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the benchmark
GHG Intensity of Investee Companies	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the benchmark
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global SmallCap Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Oshkosh Corp	Industrials	1.07%	United States
Apogee Enterprises Inc	Industrials	0.92%	United States
Bankinter Sa	Financials	0.90%	Spain
Ugi Corp	Utilities	0.87%	United States
Louisiana Pacific Corp	Materials	0.86%	United States
Tokyu Fudosan Holdings Corp	Real Estate	0.82%	Japan
Tokyo Tatemono Ltd	Real Estate	0.81%	Japan
Copt Defense Properties	Real Estate	0.79%	United States
Cirrus Logic Inc	Information Technology	0.78%	United States
Tri Pointe Homes Inc	Consumer Discretionary	0.77%	United States
Caci International Inc Class A	Industrials	0.76%	United States
Commvault Systems Inc	Information Technology	0.73%	United States
Corcept Therapeutics Inc	Health Care	0.72%	United States
Alfresa Holdings Corp	Health Care	0.70%	Japan
Bawag Group Ag	Financials	0.69%	Austria

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

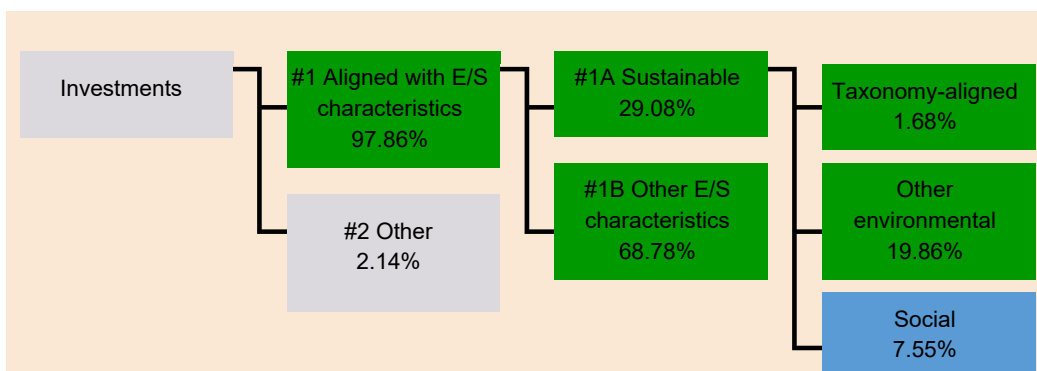
Systematic Sustainable Global SmallCap Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

The taxonomy alignment percentage in the above diagram represents the percentage of investments held by the Fund in EU Taxonomy-aligned activities through Sustainable Investments with an environmental objective. It does not include the taxonomy alignment achieved through the Fund's other investments. For the taxonomy alignment of the Fund's total investments, see the bar chart below.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global SmallCap Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	97.86%	98.25%
#2 Other	2.14%	1.75%
#1A Sustainable	29.08%	24.21%
#1B Other E/S characteristics	68.78%	74.04%
Taxonomy-aligned	1.68%	0.00%
Other environmental	19.86%	16.51%
Social	7.55%	7.70%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	13.74%
Materials	Materials	6.95%
Health Care	Pharma, Biotech & Life Sciences	6.54%
Information Technology	Software & Services	6.18%
Financials	Financial Services	5.83%
Health Care	Health Care Equipment & Services	5.14%
Consumer Discretionary	Consumer Durables	5.14%
Financials	Banks	4.56%
Industrials	Commercial & Professional Services	4.22%
Information Technology	Semiconductors & Semiconductor Equipment	4.02%
Information Technology	Tech Hardware & Equipment	3.81%
Real Estate	Equity Real Estate Investment Trusts (REITs)	3.75%
Real Estate	Real Estate Management & Development	3.45%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	3.34%
Consumer Discretionary	Consumer Services	3.18%
Utilities	Utilities	2.93%
Communication	Media & Entertainment	2.34%
Industrials	Transportation	2.25%
Energy	Oil & Gas Exploration & Production	1.72%
Consumer Staples	Food Beverage Tobacco	1.67%
Consumer Discretionary	Autos & Components	1.65%
Financials	Insurance	1.27%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global SmallCap Fund (continued)

Energy	Oil & Gas Equipment & Services	0.99%
Energy	Oil & Gas Storage & Transportation	0.61%
Energy	Oil & Gas Refining & Marketing	0.44%
Energy	Oil & Gas Drilling	0.04%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global SmallCap Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

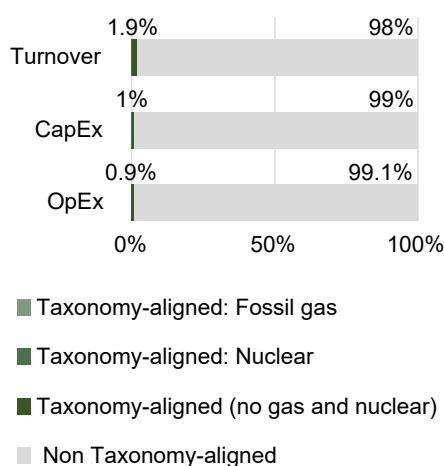
☐ In fossil gas ☐ In nuclear energy

☒ No

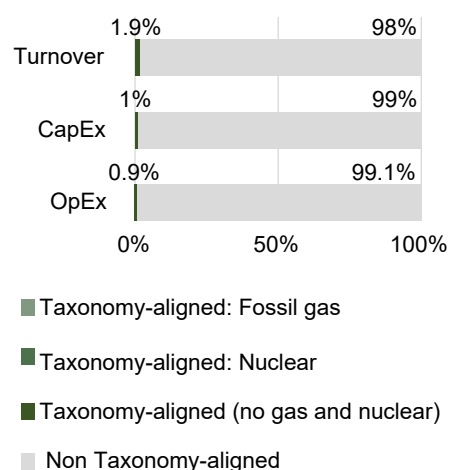
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global SmallCap Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	1.81%
Climate Change Adaptation	0.14%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.63%
Enabling Activities	0.45%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 19.86% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 7.55% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global SmallCap Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

United Kingdom Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
United Kingdom Fund

Legal entity identifier:
549300CZ01EMON5C7Z93

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

United Kingdom Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

United Kingdom Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

United Kingdom Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

United Kingdom Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Astrazeneca Plc	Health Care	9.29%	United Kingdom
Relx Plc	Industrials	7.10%	United Kingdom
Shell Plc	Energy	6.53%	United Kingdom
Compass Group Plc	Consumer Discretionary	5.59%	United Kingdom
3i Group Plc	Financials	5.10%	United Kingdom
London Stock Exchange Group Plc	Financials	4.90%	United Kingdom
Next Plc	Consumer Discretionary	4.72%	United Kingdom
Rio Tinto Plc	Materials	4.20%	United Kingdom
Standard Chartered Plc	Financials	3.24%	United Kingdom
Pearson Plc	Consumer Discretionary	3.07%	United Kingdom
Halma Plc	Information Technology	2.92%	United Kingdom
Rightmove Plc	Communication	2.55%	United Kingdom
Auto Trader Group Plc	Communication	2.55%	United Kingdom
Reckitt Benckiser Group Plc	Consumer Staples	2.54%	United Kingdom
Hsbc Holdings Plc	Financials	2.41%	United Kingdom

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

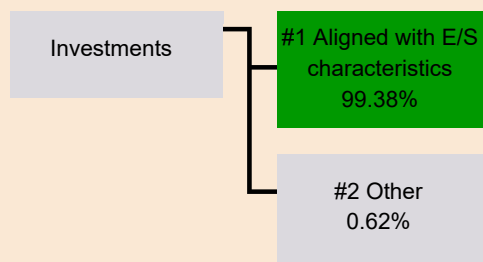
United Kingdom Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

United Kingdom Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	99.38%	N/A ¹
#2 Other	0.62%	N/A ¹

¹As this is the first reference period presented for the Fund, no comparatives are presented.

In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Financials	Financial Services	15.60%
Industrials	Commercial & Professional Services	10.52%
Consumer Discretionary	Consumer Services	9.90%
Health Care	Pharma, Biotech & Life Sciences	9.88%
Energy	Integrated Oil & Gas	8.35%
Industrials	Capital Goods	7.27%
Communications	Media & Entertainment	6.83%
Materials	Materials	6.18%
Financials	Banks	5.67%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	4.72%
Information Technology	Tech Hardware & Equipment	2.92%
Consumer Staples	Household & Personal Products	2.54%
Real Estate	Equity Real Estate Investment Trusts (REITs)	2.24%
Information Technology	Software & Services	2.18%
Consumer Staples	Food Beverage Tobacco	1.64%
Health Care	Health Care Equipment & Services	1.57%
Consumer Discretionary	Consumer Durables	1.38%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

United Kingdom Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

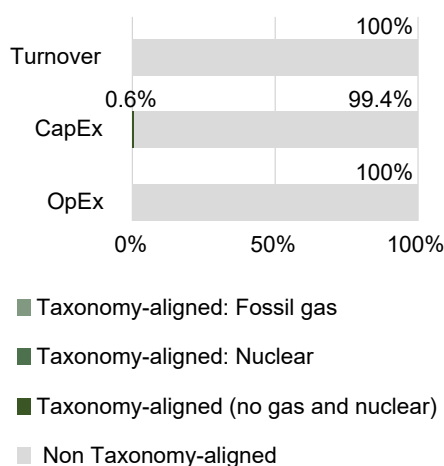
☐ In fossil gas ☐ In nuclear energy

☒ No

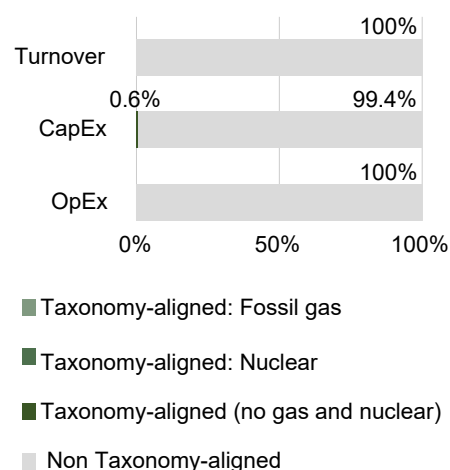
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

United Kingdom Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.02%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.02%
Transitional Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period presented for the Fund, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

United Kingdom Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Dollar High Yield Bond Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:

US Dollar High Yield Bond Fund

Legal entity identifier:

5493002GUOE4D10RFV09

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Dollar High Yield Bond Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Dollar High Yield Bond Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Dollar High Yield Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Dollar High Yield Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Ishares \$ High Yield Crp Bnd Etf \$	ETFs	1.96%	Ireland
Cloud Software Group Inc 144A 2029-03-31	Technology	1.19%	United States
Hub International Ltd 144A 2032-01-31	Insurance	0.89%	United States
Hub International Ltd 144A 2030-06-15	Insurance	0.87%	United States
Zayo Group Holdings Inc 144A 2027-03-01	Communications	0.83%	United States
Emrld Borrower Lp 144A 2030-12-15	Capital Goods	0.80%	United States
Carnival Holdings (Bermuda) Ltd 144A 2028-05-01	Consumer Cyclical	0.73%	Bermuda
Venture Global Lng Inc 144A 2029-02-01	Energy	0.71%	United States
Athenahealth Group Inc 144A 2030-02-15	Technology	0.67%	United States
Alliant Holdings Intermediate Llc 144A 2027-10-15	Insurance	0.66%	United States
Ukg Inc 144A 2031-02-01	Technology	0.64%	United States
Clarios Global Lp 144A 2027-05-15	Consumer Cyclical	0.60%	Canada
White Cap Buyer Llc 144A 2028-10-15	Capital Goods	0.55%	United States
Brand Industrial Services Inc 144A 2030-08-01	Industrial Other	0.54%	United States
Mauser Packaging Solutions Holding 144A 2027-04-15	Capital Goods	0.52%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

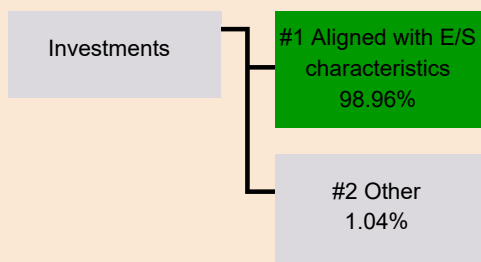
US Dollar High Yield Bond Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Dollar High Yield Bond Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.96%	97.61%
#2 Other	1.04%	2.39%

In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Technology	Technology	11.66%
Energy	Midstream	5.20%
Insurance	Property and Casualty	5.14%
Communications	Wirelines	5.01%
Securitized	ABS	4.54%
Consumer Non-Cyclical	Healthcare	4.46%
Communications	Cable and Satellite	3.91%
Finance Companies	Finance Companies	3.71%
Consumer Cyclical	Consumer Cyclical Services	3.63%
Energy	Independent	3.52%
Consumer Cyclical	Gaming	3.44%
Capital Goods	Diversified Manufacturing	3.41%
Consumer Cyclical	Leisure	3.27%
Basic Industry	Metals and Mining	3.06%
Capital Goods	Packaging	2.98%
Energy	Oil Field Services	2.85%
Basic Industry	Chemicals	2.84%
Capital Goods	Building Materials	2.80%
Banking	Banking	2.62%
Communications	Media and Entertainment	2.24%
Consumer Cyclical	Automotive	1.84%
Consumer Cyclical	Retailers	1.83%
Consumer Non-Cyclical	Food and Beverage	1.65%
Industrial Other	Industrial Other	1.42%
Communications	Wireless	1.20%
Capital Goods	Aerospace and Defense	1.15%
Capital Goods	Environmental	1.05%
Energy	Refining	0.05%
Energy	Integrated	0.01%

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Dollar High Yield Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☒ Yes:

☐ In fossil gas

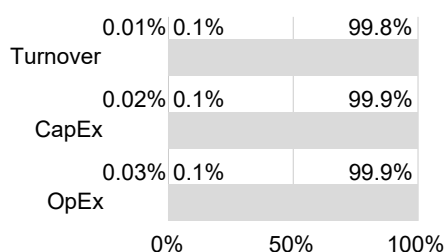
☒ In nuclear energy

☐ No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

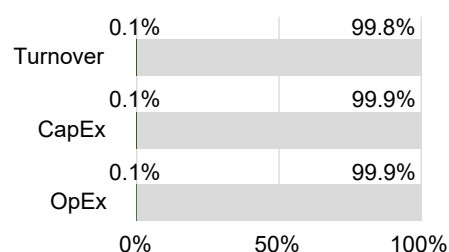
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Dollar High Yield Bond Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.15%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.05%
Enabling Activities	0.04%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments and fixed income transferable securities (also known as debt securities) issued by agencies worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Dollar High Yield Bond Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Flexible Equity Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
US Flexible Equity Fund

Legal entity identifier:
5493000VBLDY9YB8P237

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Flexible Equity Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Flexible Equity Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Flexible Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Flexible Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Microsoft Corp	Information Technology	7.98%	United States
Amazon Com Inc	Consumer Discretionary	5.48%	United States
Apple Inc	Information Technology	3.71%	United States
Meta Platforms Inc Class A	Communication	3.21%	United States
Alphabet Inc Class A	Communication	3.05%	United States
Berkshire Hathaway Inc Class B	Financials	2.64%	United States
Intercontinental Exchange Inc	Financials	2.28%	United States
Novo-Nordisk Adr Repsg B	Health Care	2.25%	Denmark
Advanced Micro Devices Inc	Information Technology	2.17%	United States
Comcast Corp Class A	Communication	2.14%	United States
Fortive Corp	Industrials	2.06%	United States
Sanofi Adr Representing Sa	Health Care	2.03%	France
Alphabet Inc Class C	Communication	2.01%	United States
Sony Group Adr Representing Corp	Consumer Discretionary	1.95%	Japan
Jpmorgan Chase & Co	Financials	1.89%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

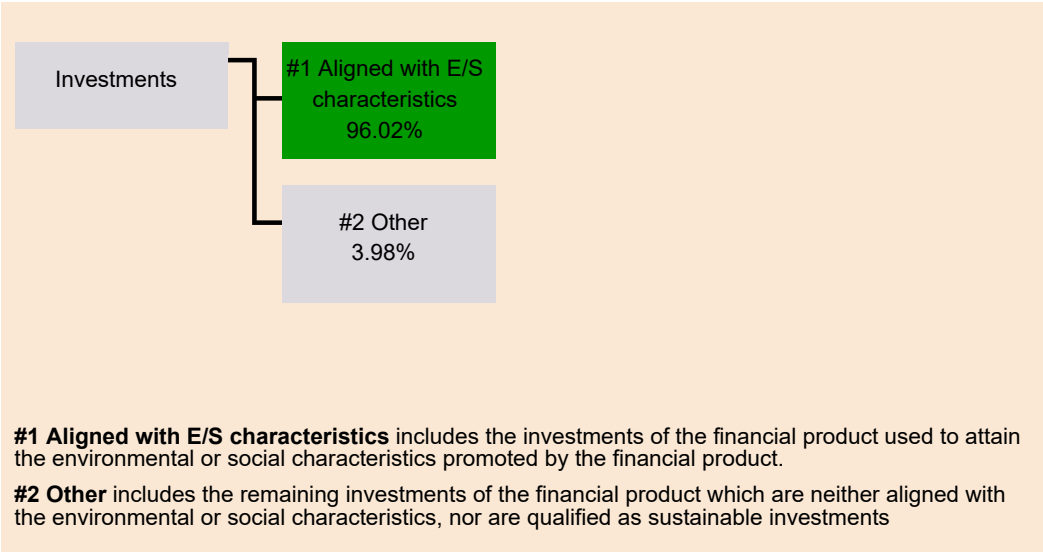
US Flexible Equity Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Flexible Equity Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	96.02%	95.18%
#2 Other	3.98%	4.82%

In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Communications	Media & Entertainment	11.91%
Information Technology	Software & Services	9.73%
Information Technology	Semiconductors & Semiconductor Equipment	9.08%
Health Care	Health Care Equipment & Services	8.58%
Health Care	Pharma, Biotech & Life Sciences	7.48%
Financials	Financial Services	7.32%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	6.76%
Information Technology	Tech Hardware & Equipment	6.65%
Industrials	Capital Goods	4.91%
Materials	Materials	3.18%
Consumer Discretionary	Consumer Durables	2.96%
Financials	Insurance	2.88%
Energy	Integrated Oil & Gas	2.47%
Consumer Staples	Consumer Staples Distribution & Retail	2.02%
Financials	Banks	1.91%
Consumer Staples	Food Beverage Tobacco	1.55%
Energy	Oil & Gas Exploration & Production	1.47%
Consumer Discretionary	Autos & Components	1.20%
Industrials	Commercial & Professional Services	1.10%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Flexible Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

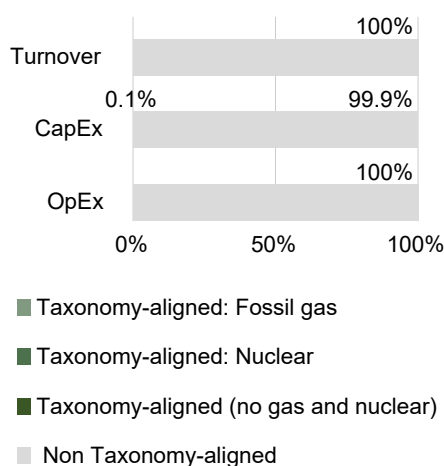
☐ In fossil gas ☐ In nuclear energy

☒ No

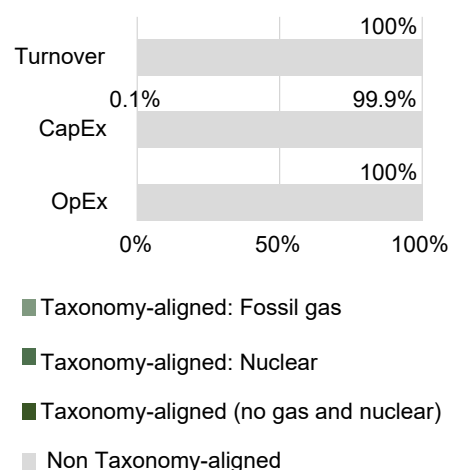
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.96% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Flexible Equity Fund (continued)

For the reference period, 0.04% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.00%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.00%
Transitional Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Flexible Equity Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

US Government Mortgage Impact Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
US Government Mortgage Impact Fund

Legal entity identifier:
549300SQECI78I3LC791

Sustainable investment objective

Did this financial product have a sustainable investment objective?

X

Yes

No

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

To what extent was the sustainable investment objective of this financial product met?

The following table lists the sustainable investment objectives which were promoted by the Fund throughout the reference period. Further information on these sustainable investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such sustainable investment objectives.

Sustainable objectives promoted by the Fund

Investment in Sustainable Investments

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons).

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons.

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers.

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands).

Exclusion of issuers which produce tobacco products.

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians.

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use.

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption).

Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the sustainable investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the fund	100.00%	87.54%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches
Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%.	Reduction in investment universe	The ESG policy reduced the investment universe by greater than 20% over the reference period	The ESG policy reduced the investment universe by greater than 20% over the reference period

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● How did the sustainable investments not cause significant harm to any sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts (“PAI”)s on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the mandatory principal adverse impacts (“PAI”)s. The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment’s business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)

Carbon footprint

GHG intensity of investee companies

Exposure to companies active in the fossil fuel sector

Share of non-renewable energy consumption and production

Energy consumption intensity per high impact climate sector

Activities negatively affecting biodiversity-sensitive areas

Emissions to water

Hazardous waste and radioactive waste ratio

Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises

Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises

Unadjusted gender pay gap

Board gender diversity

Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)

GHG intensity (Sovereigns & Supranationals)

Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Gnma2 30Yr 2051-09-20	Securitized	8.52%	United States
Fhlmc 30Yr Umbs Super 2053-08-01	Securitized	8.39%	United States
Fhlmc 30Yr Umbs Super 2051-02-01	Securitized	8.27%	United States
Fnma 30Yr Umbs 2051-05-01	Securitized	4.72%	United States
Fnma 30Yr Umbs 2052-10-01	Securitized	4.37%	United States
Treasury Bill 2024-08-13	Treasuries	3.51%	United States
Gnma2 30Yr Tba(Reg C) 2024-09-23	Securitized	3.50%	United States
Gnma2 30Yr Tba(Reg C) 2024-06-20	Securitized	3.33%	United States
Gnma2 30Yr 2051-10-20	Securitized	2.87%	United States
Gnma2 30Yr 2050-06-20	Securitized	2.71%	United States
Gnma2 30Yr Tba 2024-03-20	Securitized	2.67%	United States
Gnma2 30Yr Tba(Reg C) 2023-12-20	Securitized	2.64%	United States
Fnma 30Yr Umbs 2053-06-01	Securitized	2.18%	United States
Fnma 30Yr Umbs 2051-09-01	Securitized	2.13%	United States
Gnma2 30Yr 2050-06-20	Securitized	2.06%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

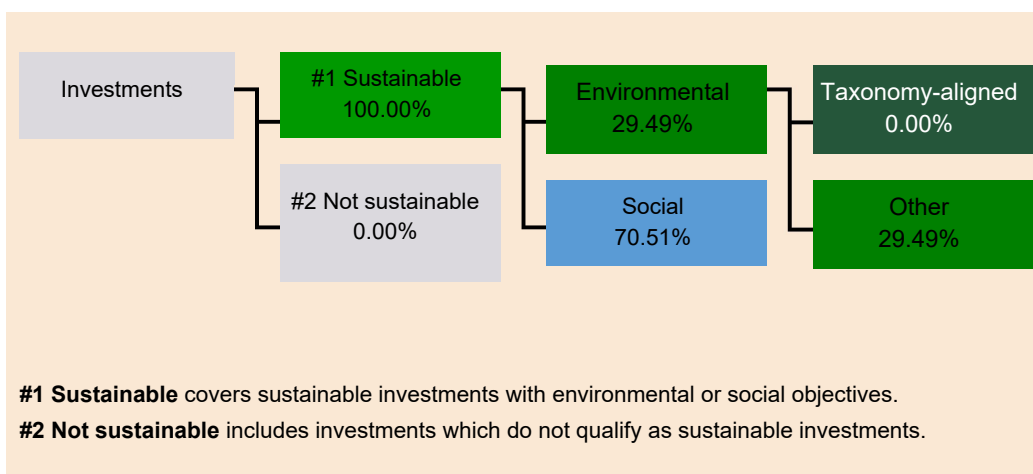
US Government Mortgage Impact Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% of Investments	
	2024	2023
Taxonomy-aligned	0.00%	0.00%
Other	29.49%	43.77%
Environmental	29.49%	43.77%
Social	70.51%	43.77%
#1 Sustainable	100.00%	87.54%
#2 Not sustainable	0.00% ¹	12.46%

¹The net exposure to "Other" assets was -2.01% due to derivative positions held by the Fund.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Securitized	MBS Pass-Through	99.43%
Treasuries	Treasuries	6.36%
Securitized	CMO	2.49%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): integrated, independent, midstream, oil field services, refining, metals and mining.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

For the reference period, 0.00% of the Fund's investments were classified as both Sustainable Investments with an environmental objective and aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

☐ In fossil gas

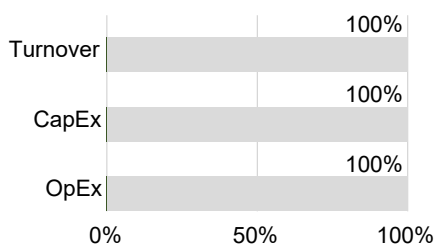
☐ In nuclear energy

☒ No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

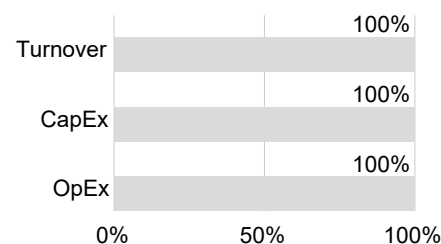
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 94.36% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)

For the reference period, 5.64% of the Fund's total investments were held in sovereign exposures.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.00%
Enabling Activities	0.00%

How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 29.49% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 70.51% of the Fund's investments were classified as socially sustainable investments.



What investments were included under “not sustainable”, what was their purpose and were there any minimum environmental or social safeguards?

Investments included under “Not sustainable” included derivatives, cash and near cash instruments and fixed income transferable securities (also known as debt securities) by agencies worldwide however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the sustainable investment objectives of the Fund. The Investment Adviser regularly reviews the sustainable investment objectives of the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)



How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Growth Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
US Growth Fund

Legal entity identifier:
549300DS7VHS2W0PZD71

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Growth Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Growth Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Growth Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Growth Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Amazon Com Inc	Consumer Discretionary	8.83%	United States
Nvidia Corp	Information Technology	8.62%	United States
Microsoft Corp	Information Technology	8.56%	United States
Apple Inc	Information Technology	7.54%	United States
Visa Inc Class A	Financials	4.08%	United States
Meta Platforms Inc Class A	Communication	3.92%	United States
Alphabet Inc Class A	Communication	3.89%	United States
Broadcom Inc	Information Technology	3.86%	United States
Intuit Inc	Information Technology	3.82%	United States
Eli Lilly	Health Care	3.43%	United States
Asml Holding Adr Representing Nv	Information Technology	3.34%	Netherlands
Netflix Inc	Communication	2.74%	United States
Cadence Design Systems Inc	Information Technology	2.43%	United States
Heico Corp	Industrials	2.33%	United States
Intuitive Surgical Inc	Health Care	2.25%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

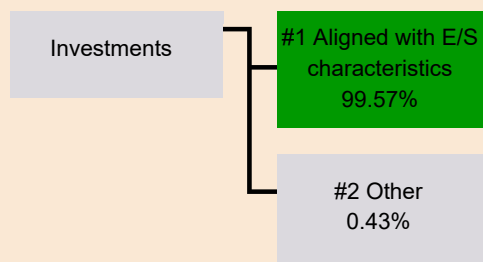
US Growth Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Growth Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	99.57%	99.83%
#2 Other	0.43%	0.17%

In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Information Technology	Software & Services	20.09%
Information Technology	Semiconductors & Semiconductor Equipment	17.05%
Communications	Media & Entertainment	10.55%
Financials	Financial Services	10.44%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	8.83%
Information Technology	Tech Hardware & Equipment	7.54%
Health Care	Health Care Equipment & Services	6.32%
Health Care	Pharma, Biotech & Life Sciences	6.31%
Industrials	Capital Goods	2.72%
Industrials	Commercial & Professional Services	2.68%
Consumer Discretionary	Autos & Components	2.06%
Materials	Materials	1.25%
Real Estate	Real Estate Management & Development	1.20%
Consumer Discretionary	Consumer Durables	1.11%
Energy	Oil & Gas Storage & Transportation	0.35%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Growth Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

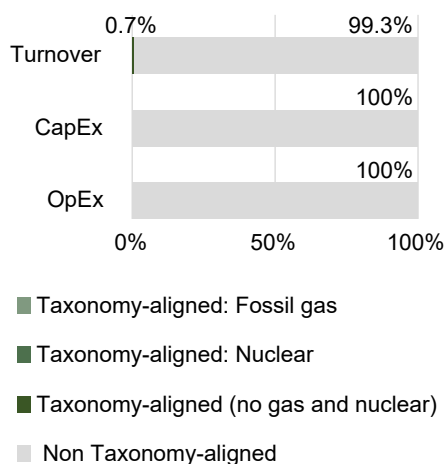
☐ In fossil gas ☐ In nuclear energy

☒ No

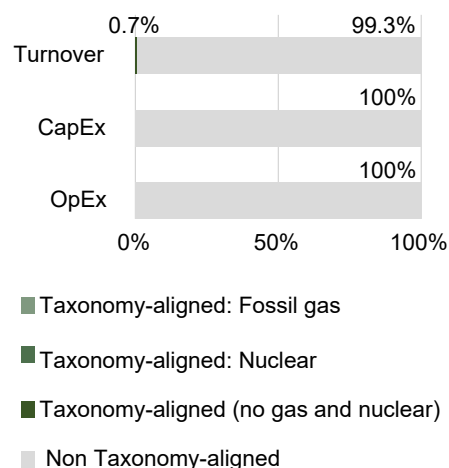
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Growth Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.73%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.00%
Transitional Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Growth Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Sustainable Equity Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
US Sustainable Equity Fund

Legal entity identifier:
549300KZU3AFC0XHX480

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

- ☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☒ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 58.35% of sustainable investments

- ☒ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- ☒ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- ☒ with a social objective

☐ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity based on enterprise value including cash, "EVIC") relative to the Russell 1000 Index

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the Russell 1000 Index (the "Index") after eliminating at least 20% of the lowest rated securities from the Index

Investment in Sustainable Investments

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles, from such issuers

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Exclusion of issuers that do not have a rating of B or higher as defined by MSCI's ESG Intangible Value Assessment Ratings or another equivalent third party ESG data provider

Limit direct investment in securities of issuers involved in: the production and retail sales of alcoholic products; the ownership or operation of gambling-related activities or facilities; the mining, production and supply activities related to nuclear power, the production of adult entertainment materials, unconventional oil and gas production, and, the production of conventional weapons

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	58.35%	50.16%
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the Russell 1000 Index after eliminating at least 20% of the lowest rated securities from the Index	ESG Rating of the Fund	Fund ESG Rating AA ¹	Fund ESG Rating AA ¹
Reduction of carbon emissions intensity (based on EVIC) relative to the Russell 1000 Index	% reduction of carbon emissions intensity of the portfolio relative to the Index	-78.15%	-61.67%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with an ESG rating	Greater than 90% of issuers	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above Environmental and social characteristics promoted by the Fund	# of active breaches	No active breaches	No active breaches

¹Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index.

● ...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 58.35% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock used fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Greenhouse gas (GHG) Emissions	Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the benchmark
GHG Intensity of Investee Companies	Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the benchmark
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Microsoft Corp	Information Technology	8.95%	United States
Amazon Com Inc	Consumer Discretionary	6.80%	United States
Alphabet Inc Class A	Communication	6.38%	United States
Nvidia Corp	Information Technology	5.47%	United States
Visa Inc Class A	Financials	4.41%	United States
Eli Lilly	Health Care	3.85%	United States
Cardinal Health Inc	Health Care	3.43%	United States
Asml Holding Adr Representing Nv	Information Technology	3.38%	Netherlands
Union Pacific Corp	Industrials	3.27%	United States
Intuit Inc	Information Technology	3.16%	United States
Intercontinental Exchange Inc	Financials	2.91%	United States
Ross Stores Inc	Consumer Discretionary	2.86%	United States
Roper Technologies Inc	Information Technology	2.67%	United States
Elevance Health Inc	Health Care	2.66%	United States
Applied Material Inc	Information Technology	2.62%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

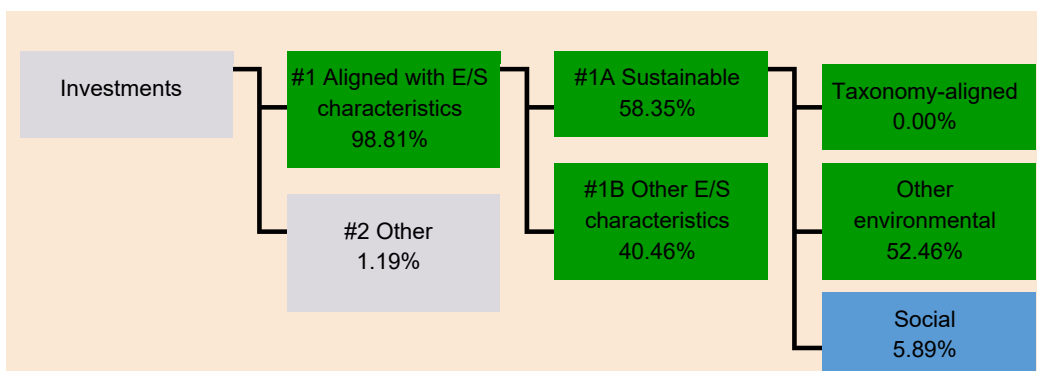
US Sustainable Equity Fund (continued)



What was the proportion of sustainability-related investments?

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	98.81%	97.44%
#2 Other	1.19%	2.56%
#1A Sustainable	58.35%	50.16%
#1B Other E/S characteristics	40.46%	47.28%
Taxonomy-aligned	0.00%	0.00%
Other environmental	52.46%	45.58%
Social	5.89%	4.58%

In which economic sectors were the investments made?

The following table details the economic sectors the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Information Technology	Software & Services	16.61%
Information Technology	Semiconductors & Semiconductor Equipment	15.03%
Financials	Financial Services	12.36%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	9.66%
Health Care	Health Care Equipment & Services	9.65%
Health Care	Pharma, Biotech & Life Sciences	7.29%
Communication	Media & Entertainment	6.38%
Industrials	Transportation	3.27%
Information Technology	Tech Hardware & Equipment	2.46%
Consumer Staples	Consumer Staples Distribution & Retail	2.24%
Financials	Insurance	2.13%
Real Estate	Real Estate Management & Development	2.12%
Materials	Materials	2.09%
Real Estate	Equity Real Estate Investment Trusts (REITs)	1.74%
Consumer Staples	Household & Personal Products	1.74%
Industrials	Capital Goods	1.52%
Financials	Banks	1.49%
Consumer Discretionary	Consumer Durables	1.05%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

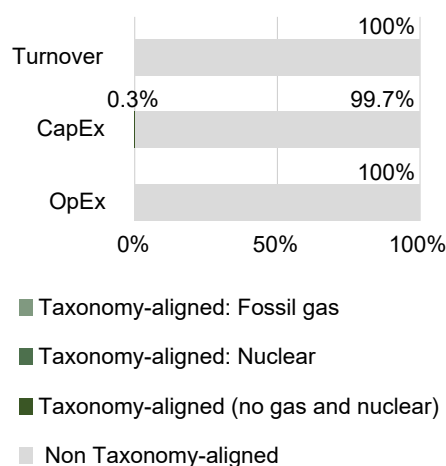
☐ In fossil gas ☐ In nuclear energy

☒ No

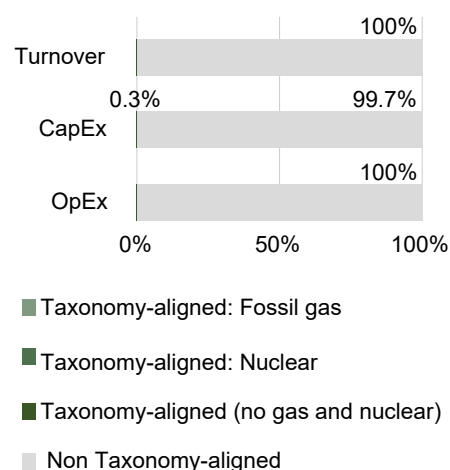
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100.00% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)

For the reference period, 0.00% of the Fund's total investments were held in sovereign exposures.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.00%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Transitional Activities	0.00%
Enabling Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 52.46% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



What was the share of socially sustainable investments?

For the reference period, 5.89% of the Fund's investments were classified as socially sustainable investments.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Financials Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
World Financials Fund

Legal entity identifier:
5493009JGB3XP8H4XV85

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Financials Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Financials Fund (continued)

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Financials Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Financials Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Bank Of America Corp	Financials	4.58%	United States
Wells Fargo	Financials	4.18%	United States
Blk Ics Usd Leaf Agency Dist	Financials	3.48%	Ireland
Goldman Sachs Group Inc	Financials	3.48%	United States
Kkr And Co Inc	Financials	3.21%	United States
Global Payments Inc	Financials	3.15%	United States
Apollo Global Management Inc	Financials	3.02%	United States
Unicredit	Financials	2.73%	Italy
Ameriprise Finance Inc	Financials	2.62%	United States
Western Alliance	Financials	2.62%	United States
Indusind Bank Ltd	Financials	2.33%	India
Fidelity National Information Serv	Financials	2.32%	United States
First Citizens Bancshares Inc Clas	Financials	2.16%	United States
Standard Chartered Plc	Financials	2.15%	United Kingdom
Bawag Group Ag	Financials	2.14%	Austria

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

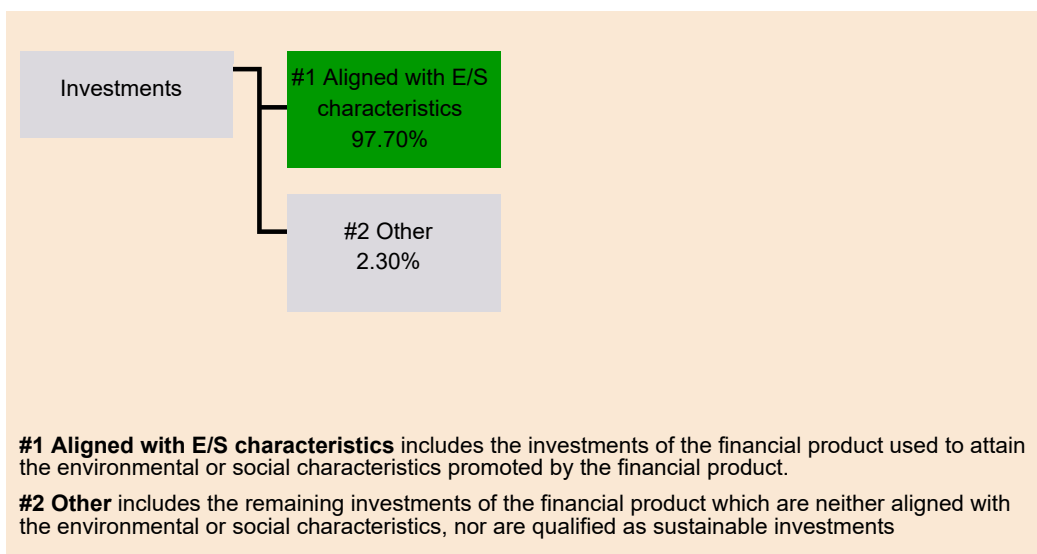
World Financials Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Financials Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	97.70%	98.02%
#2 Other	2.30%	1.98%

In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Financials	Banks	46.14%
Financials	Financial Services	44.25%
Financials	Insurance	5.90%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Financials Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

☐ In fossil gas

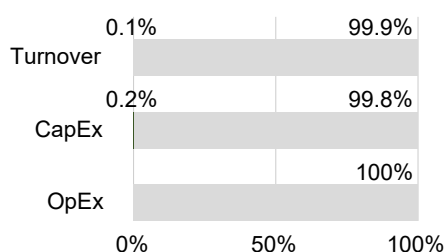
☐ In nuclear energy

☒ No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

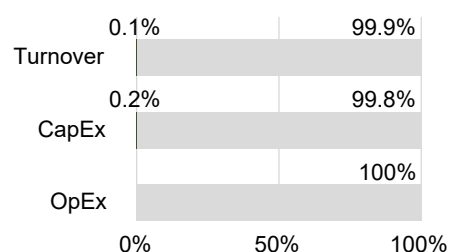
The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

2. Taxonomy-alignment of investments excluding sovereign bonds*



- Taxonomy-aligned: Fossil gas
- Taxonomy-aligned: Nuclear
- Taxonomy-aligned (no gas and nuclear)
- Non Taxonomy-aligned

This graph represents 99.88% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Financials Fund (continued)

For the reference period, 0.12% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.14%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.00%
Transitional Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Financials Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Healthscience Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
World Healthscience Fund

Legal entity identifier:
549300OHN1ZT4WMEMU83

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ **Yes**

☒ ☐ ☒ **No**

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Healthscience Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Healthscience Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Healthscience Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Healthscience Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Eli Lilly	Health Care	7.03%	United States
Unitedhealth Group Inc	Health Care	6.96%	United States
Novo Nordisk Class B	Health Care	6.82%	Denmark
Abbvie Inc	Health Care	4.14%	United States
Boston Scientific Corp	Health Care	4.14%	United States
Merck & Co Inc	Health Care	3.92%	United States
Astrazeneca Plc	Health Care	3.58%	United Kingdom
Amgen Inc	Health Care	3.58%	United States
Sanofi Sa	Health Care	2.90%	France
Danaher Corp	Health Care	2.88%	United States
Mckesson Corp	Health Care	2.77%	United States
Intuitive Surgical Inc	Health Care	2.63%	United States
Abbott Laboratories	Health Care	2.55%	United States
Blk Ics Usd Liq Agency Dis	Cash Securities	2.48%	Ireland
Johnson & Johnson	Health Care	2.43%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

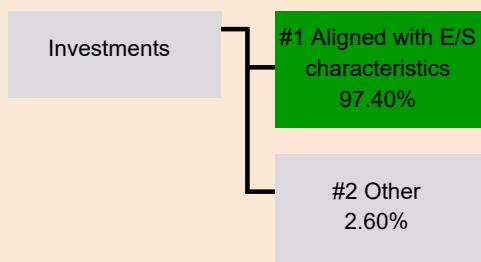
World Healthscience Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Healthscience Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	97.40%	97.99%
#2 Other	2.60%	2.01%

In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Health Care	Pharma, Biotech & Life Sciences	59.61%
	Health Care Equipment & Services	37.79%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Healthscience Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

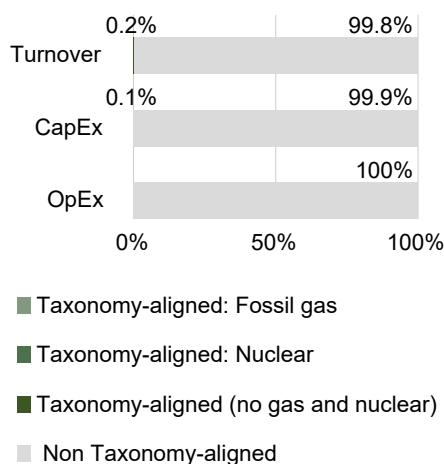
☐ In fossil gas ☐ In nuclear energy

☒ No

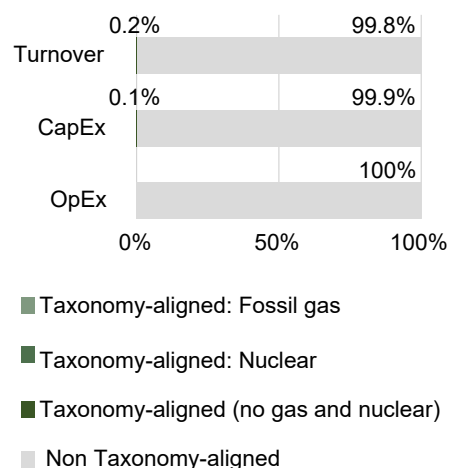
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.90% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Healthscience Fund (continued)

For the reference period, 0.10% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.23%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.00%
Transitional Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Healthscience Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Technology Fund

Sustainable

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
World Technology Fund

Legal entity identifier:
5493007T8WWG2QURHU23

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

☒ ☒ ☐ Yes

☒ ☐ ☒ No

☐ It made **sustainable investments with an environmental objective**: __%

☐ in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ It made **sustainable investments with a social objective**: __%

☐ It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

☐ with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

☐ with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

☐ with a social objective

☒ It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Technology Fund (continued)



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	2024	2023
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches	No active breaches

...and compared to previous periods?

The above table provides information about the performance of the sustainability indicators for the previous reference period (see section "How did the sustainability indicators perform?").

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Technology Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Technology Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the promotion of environmental and social characteristics ("E&S criteria") set out above (see To what extent were the environmental and/or social characteristics promoted by this financial product met?). The Investment Adviser has determined that these PAIs have been considered as part of the investment selection criteria. The Fund's specific sustainability indicator may not align with the full scope of the regulatory definition of the corresponding PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS").

Adverse Sustainability Indicator	Sustainability Indicators
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)
Exposure to companies active in the fossil fuel sector	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Technology Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2023 to 31 August 2024.

Largest investments	Sector	% Assets	Country
Microsoft Corp	Information Technology	9.44%	United States
Nvidia Corp	Information Technology	9.32%	United States
Apple Inc	Information Technology	8.13%	United States
Broadcom Inc	Information Technology	3.72%	United States
Cadence Design Systems Inc	Information Technology	3.37%	United States
Meta Platforms Inc Class A	Communication	3.00%	United States
Asml Holding Nv	Information Technology	2.76%	Netherlands
Amazon Com Inc	Consumer Discretionary	2.51%	United States
Advanced Micro Devices Inc	Information Technology	2.33%	United States
Blk Ics Usd Liq Agency Dis	Cash Securities	2.19%	Ireland
Mastercard Inc Class A	Financials	2.04%	United States
Oracle Corp	Information Technology	2.03%	United States
Micron Technology Inc	Information Technology	1.91%	United States
Mercadolibre Inc	Consumer Discretionary	1.73%	Uruguay
Alphabet Inc Class A	Communication	1.72%	United States

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

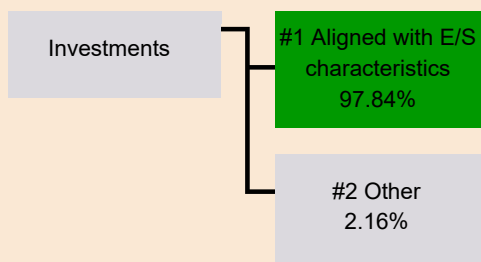
World Technology Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The Fund did not commit to holding Sustainable Investments and therefore the Fund's exposure to Sustainable Investments has not been assessed, however, during the reference period, a percentage of the Fund's investments were aligned with the EU Taxonomy (see the section "To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?" below).

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Technology Fund (continued)

The following table details the asset allocation of the Fund for the current and the previous reference period.

Asset allocation	% Investments	
	2024	2023
#1 Aligned with E/S characteristics	97.84%	97.31%
#2 Other	2.16%	2.69%

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Information Technology	Software & Services	32.42%
Information Technology	Semiconductors & Semiconductor Equipment	30.28%
Information Technology	Tech Hardware & Equipment	11.35%
Communications	Media & Entertainment	8.61%
Financials	Financial Services	4.68%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	4.35%
Industrials	Commercial & Professional Services	2.31%
Consumer Discretionary	Autos & Components	1.45%
Industrials	Capital Goods	1.26%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment and services or coal and consumable fuels.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Technology Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

☐ Yes:

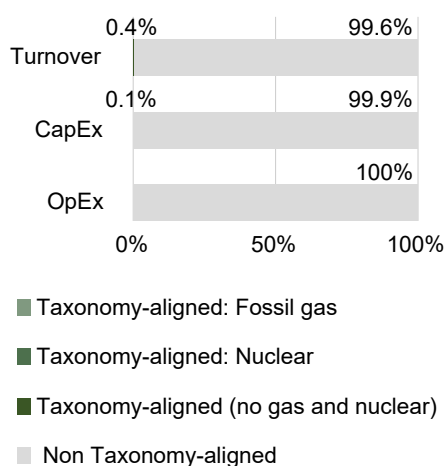
☐ In fossil gas ☐ In nuclear energy

☒ No

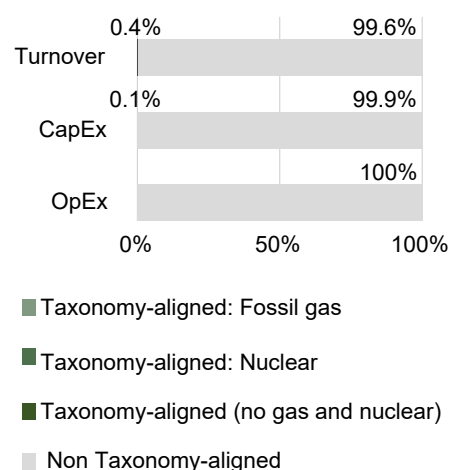
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 99.94% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Technology Fund (continued)

For the reference period, 0.06% of the Fund's total investments were held in sovereign exposures. Taxonomy alignment of these exposures could not be determined due to limited data availability.

The investments held by the Fund during the reference period contributed to the following EU Taxonomy environmental objectives:

Environmental objectives	% of Investments
Climate Change Mitigation	0.38%
Climate Change Adaptation	0.00%

The data presented in the table above was not subject to an assurance provided by the Fund's auditor or a review by a third party. The assessment of EU Taxonomy alignment is based on data from a third-party vendor. The source of this data is a combination of equivalent and reported data. Equivalent data that matches the technical criteria under EU Taxonomy generates an eligibility or alignment result for those companies for which we do not have reported data.

What was the share of investments made in transitional and enabling activities?

For the reference period, the Fund's investments in transitional and enabling activities were as follows:

	% of Investments
Enabling Activities	0.38%
Transitional Activities	0.00%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

For the previous reference period, 0% of the Fund's investments were aligned with EU Taxonomy.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.

Appendix VI – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

World Technology Fund (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website.



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Want to know more?

www.blackrockinternational.com | +44 (0)20 7743 3300

© 2024 BlackRock, Inc. All Rights reserved. BLACKROCK, BLACKROCK SOLUTIONS and iSHARES are trademarks of BlackRock, Inc. or its subsidiaries in the United States and elsewhere. All other trademarks are those of their respective owners.

BlackRock®

Go paperless. . . 
It's Easy, Economical and Green! .
Go to www.icsdelivery.com